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Numerical Analysis

Project Phase 2

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➤ Pseudo Code

Bracketing Methods

```
class Bracketing:
    BEGIN get_plot():
        interval  $\leftarrow \frac{x_{upper} - x_{lower}}{100}$ 
        initialize empty list x_values
        initialize empty list fx_values
        BEGIN FOR 101 times, index i:
            add x lower + i * interval to x_values
            add f(x lower + i * interval) to fx_values
        END FOR
        fig_size  $\leftarrow (10,5)$ 
        fig  $\leftarrow$  new figure(fig_size)
        plot x_values, fx_values
        plot x-axis
        plot y-axis
        plot grid
        limit plot x-axis to range  $[x_{lower}, x_{upper}]$ 
        RETURN fig
    END get_plot()
    BEGIN get_f_x():
        func_lower  $\leftarrow f(x_{lower})$ ,
        func_upper  $\leftarrow f(x_{upper})$ 
        RETURN func_lower, func_upper
    END get_f_x()
```

BEGIN check_tolerance():

$$\text{approx_rel_error} \leftarrow \left| \frac{x_{\text{middle}} - x_{\text{middle_old}}}{x_{\text{middle}}} \right|$$

$$x_{\text{middle_old}} \leftarrow x_{\text{middle}}$$

BEGIN IF (approx_rel_error ≤ tolerance):

RETURN true

ELSE:

RETURN false

END IF

END check_tolerance()

class Bisection inherits from Bracketing:

BEGIN solve(i):

$$\text{func_lower}, \text{func_upper} \leftarrow \text{get_f_x}()$$

BEGIN IF (product of func_lower, func_upper is positive):

THROW error("Does not converge")

END IF

$$x_{\text{middle}} \leftarrow \frac{x_{\text{upper}} + x_{\text{lower}}}{2}$$

BEGIN IF (check_tolerance()):

RETURN x_{middle}

END IF

$$\text{func_middle} \leftarrow f(x_{\text{middle}})$$

BEGIN IF (i = max iterations – 1):

RETURN x_{middle}

END IF

BEGIN IF (func_middle * func_lower is negative):

```

         $x_{lower} = x_{middle}$ 
        solve(i+1)
    ELSE IF (func_middle * func_lower is positive):
         $x_{upper} = x_{middle}$ 
        solve(i+1)
    ELSE:
        RETURN  $x_{middle}$ 
    END IF

```

class FalsePosition inherits from Bracketing:

```

    BEGIN solve(i):
        func_lower, func_upper  $\leftarrow$  get_f_x()
        BEGIN IF (product of func_lower, func_upper is positive):
            THROW error("Does not converge")
        END IF
        
$$x_{middle} \leftarrow f(x_{upper}) \times \frac{x_{upper} - x_{lower}}{f(x_{upper}) - f(x_{lower})}$$

        BEGIN IF (check_tolerance()):
            RETURN  $x_{middle}$ 
        END IF
        func_middle  $\leftarrow f(x_{middle})$ 
        BEGIN IF (i = max iterations - 1):
            RETURN  $x_{middle}$ 
        END IF
        BEGIN IF (func_middle * func_lower is negative):
             $x_{lower} = x_{middle}$ 

```

```
        solve(i+1)
    ELSE IF (func_middle * func_lower is positive):
         $x_{upper} = x_{middle}$ 
        solve(i+1)
    ELSE:
        RETURN  $x_{middle}$ 
    END IF
```

Fixed point Method

```
class FixedPointIteration:
```

```
    Begin evaluate(value,function):
```

```
        x=value
```

```
        return f(x)
```

```
    End evaluate
```

```
    Begin getg_x():
```

```
        f→self.equation
```

```
        getting f'(x)
```

```
        get  $\int f'(x)dx$ 
```

```
        constant → simplify( $f'(x) - \int f'(x)dx$ )
```

```
        if constant == 0:
```

```
            constant→-10
```

```
            subtracting function from constant
```

```
            Divide function by X
```

```
             $g(x) = -\text{constant} / f$ 
```

```
            return f
```

```
    End getg_x
```

```
    begin fixedPointIteration(self):
```

```
        Try:
```

```
            x=symbols('x')
```

```
            if equation has one X:
```

```
                solve for X
```

```
                Plot graph
```

```
                return the answer, graph
```

```
            x0→self.initial
```

```
            count→0
```

```
            error→[]
```

```
            get g(x) as String
```

```
            Begin while(iterations less than maximum iterations):
```

```
                evaluate Xi+1
```

```
                compute relative approximate error
```

```
                if(count>=1):
```

```
                    if(error is increasing with each iteration):
```

```
                        return "diverge"
```

```
    if(error is less than tolerance):  
        plot the graph  
        return root, graph  
  
     $X_i \rightarrow X_{i+1}$   
    incrementing count  
  
End While  
  
Catch Division by zero: return "change the initial guess"  
  
Catch TypeError: return "Math error"  
  
End fixedPointIteration
```

Secant Method

Begin class Secant:

oldY \leftarrow function(oldX)

y \leftarrow function(x)

Begin for iteration = 0 to ITERATIONS:

newX \leftarrow converter.convert(x - converter.convert(y * converter.convert(converter.convert(x - oldX) / converter.convert(y - oldY))))

function_plotter(function, functionDerivative, newX)

eps \leftarrow getAbsoluteRelativeError(newX, x)

Begin if(eps <= EPSILON):

Break

End if

oldX \leftarrow x

oldY \leftarrow y

x \leftarrow newX

y \leftarrow function(newX)

End for

Newton Raphson Method

```
class NewtonRaphson:

    NewtonRaphson(function, initialGuess, iterations, eps, floatConverter)

    getApproximateRelativeError( newValue, oldValue):

        if newValue equals 0:
            return infinity
        else:
            return abs( (newValue - oldValue) / newvalue ) * 100

    getDerivative(function):

        derivative = function.differentiate(x)
        return derivative

    solve():

        functionDerivative = getDerivative(function)

        for iteration = 0 to iterations:

            newX = currentX - function(currentX) / functionDerivative(currentX)
            functionPlotter(function, functionDerivative, newX)
            relativeError = getApproximateRelativeError(newX, currentX)
            if relativeError < eps:
                return newX
            if abs(newX - currentX) > 10^5:
                return " The method diverges"
            currentX = newX

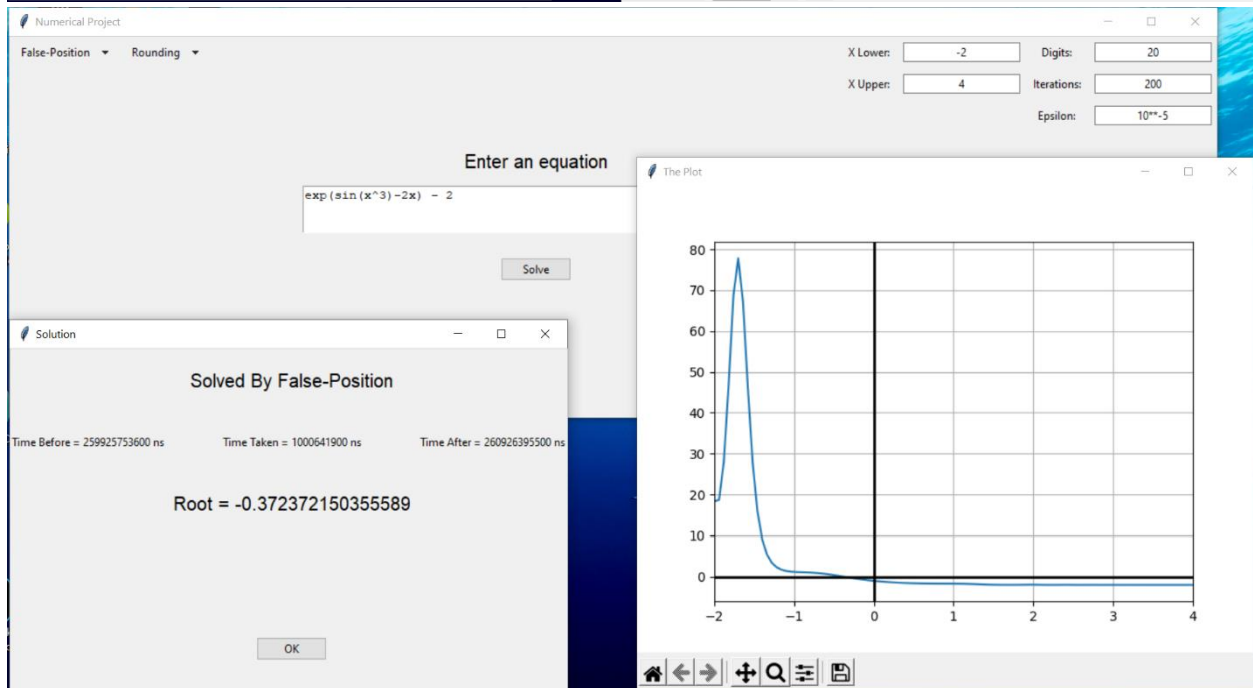
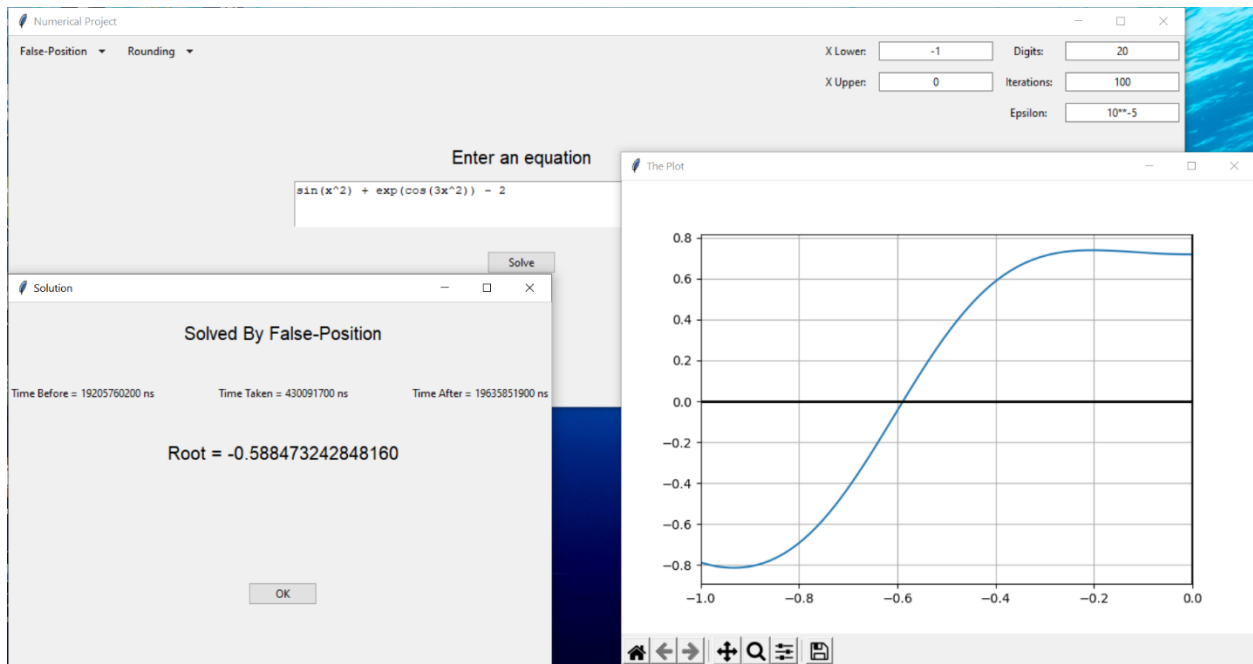
        return "The method exceeds the iteration before reaching the accuracy"

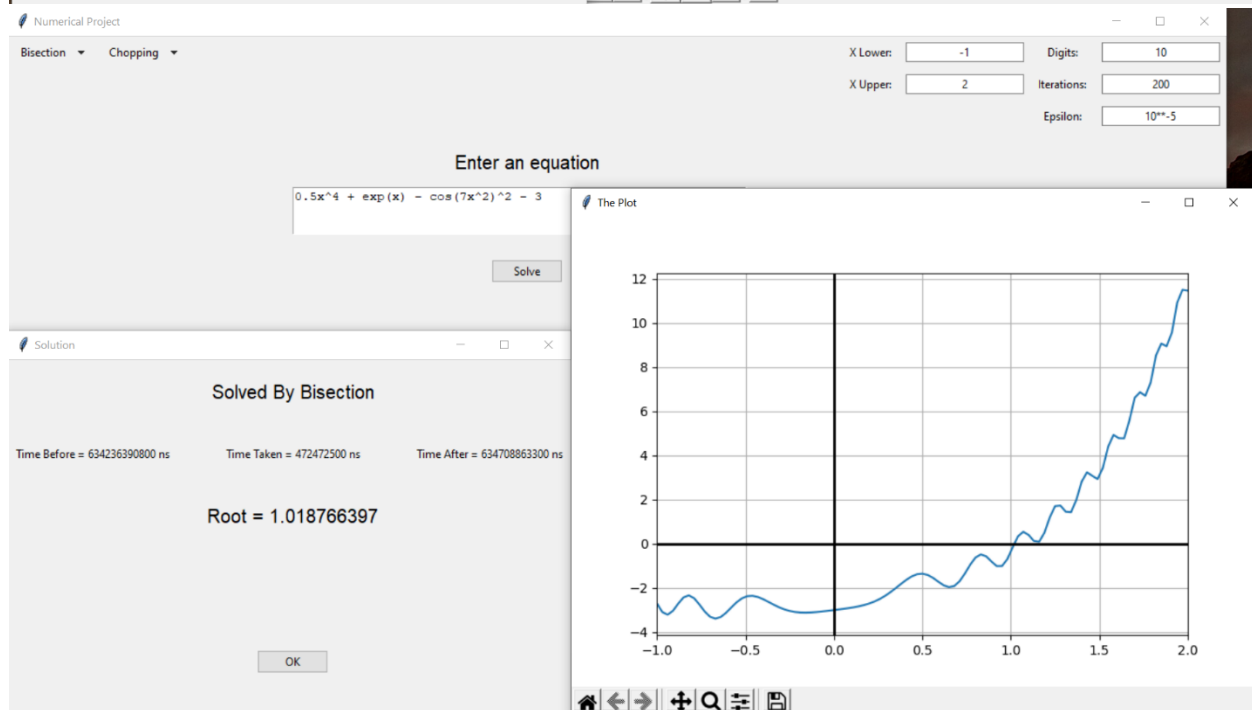
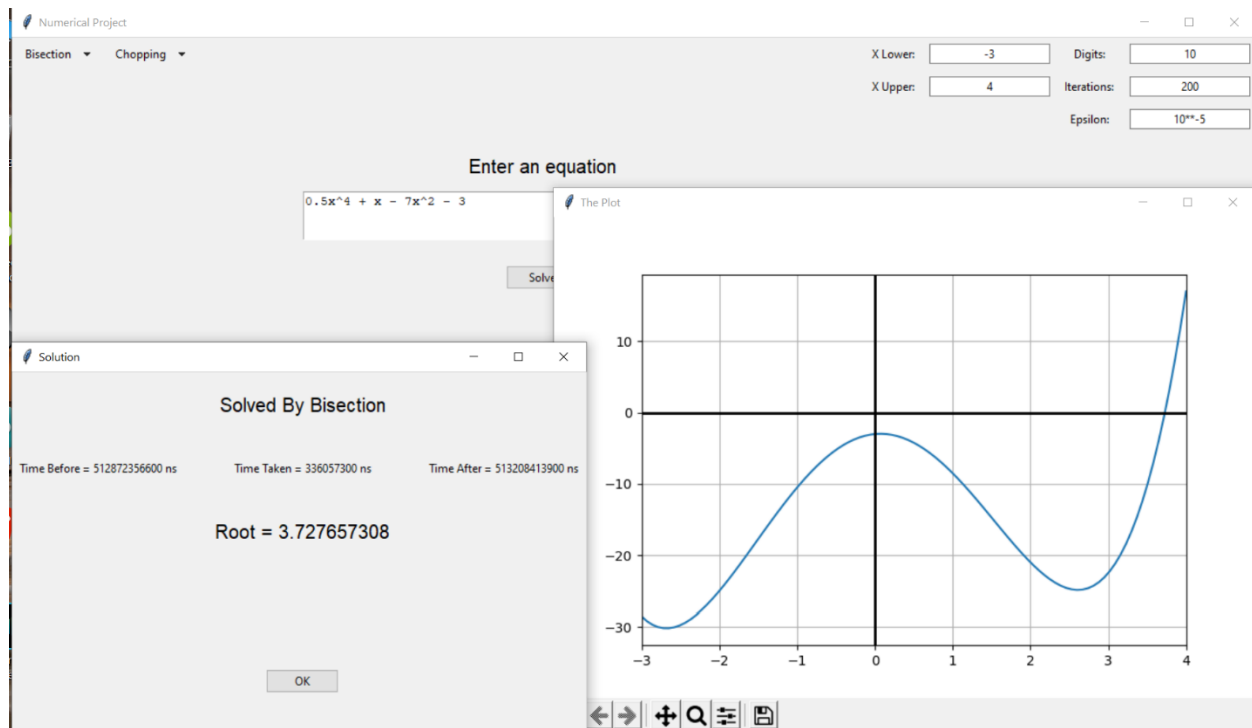
    functionPlotter(function, derivative, point):

        let range be from point-5 to point+5
        plot function(x) where x belongs to range
        plot derivative(point)*(x - point) + function(point) where x belongs to range
        plot a vertical line at point from y = 0 to y = function(point)
        plot (point, function(point))
```

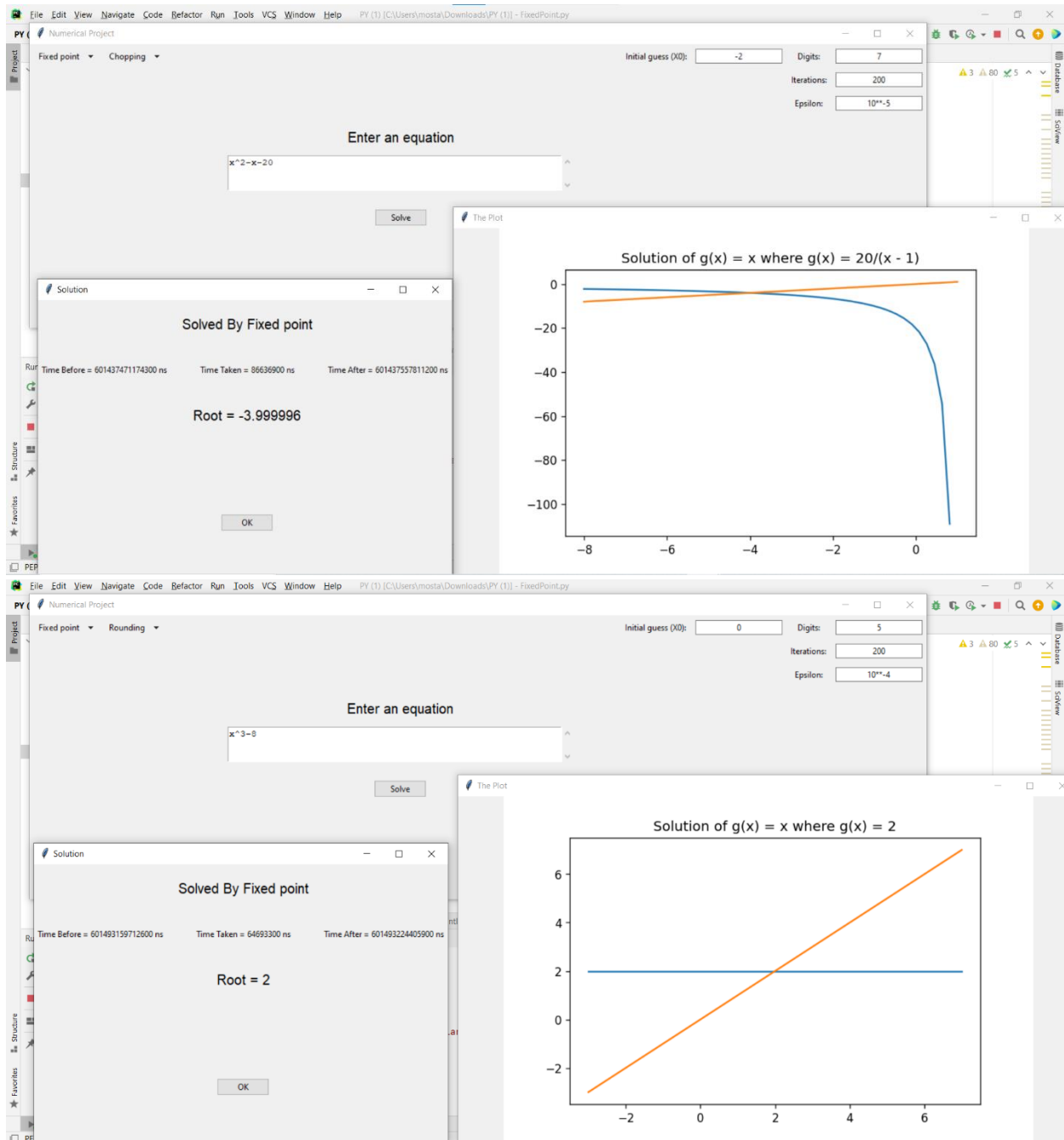
➤ Sample runs

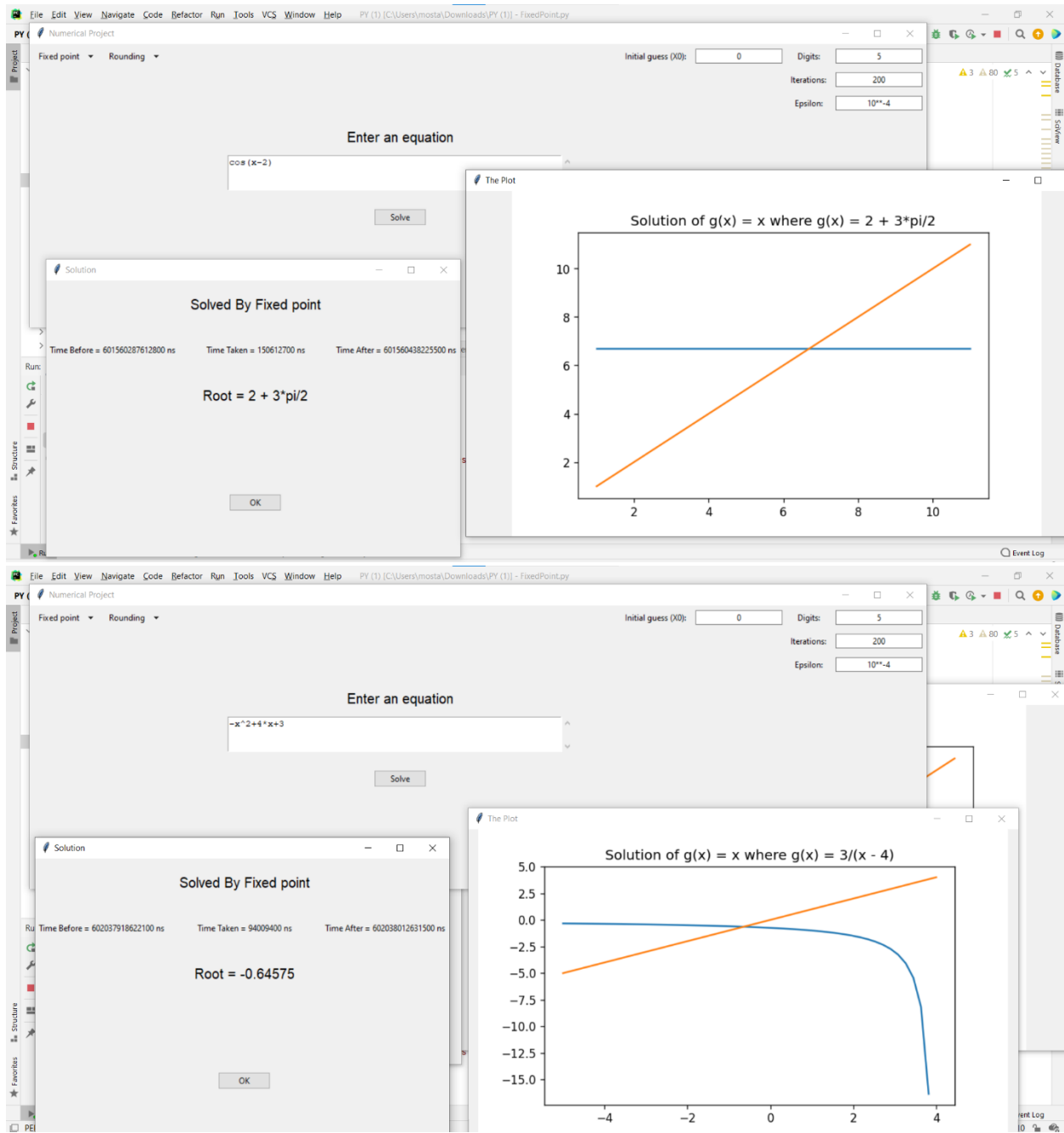
Bracketing Methods

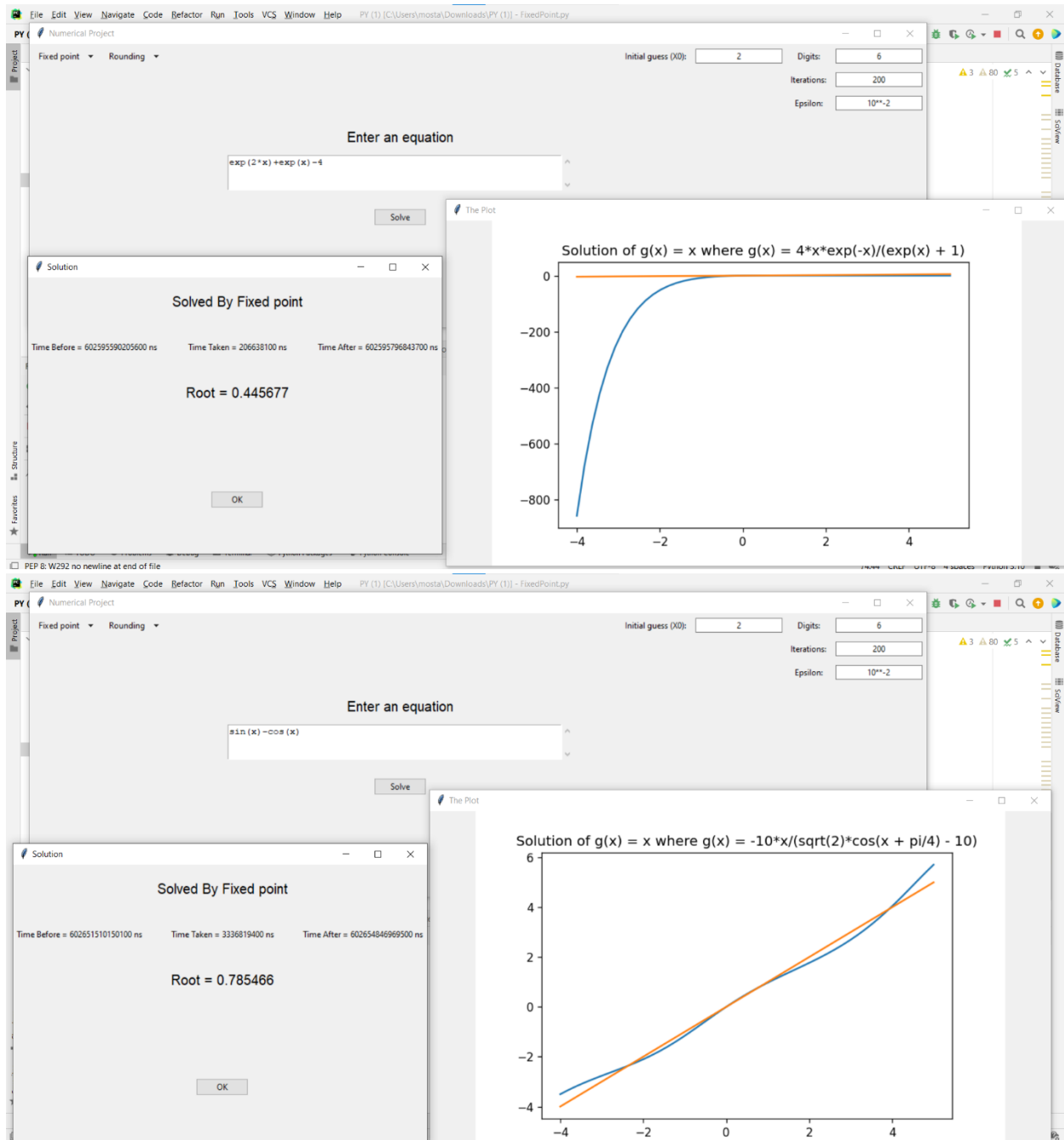


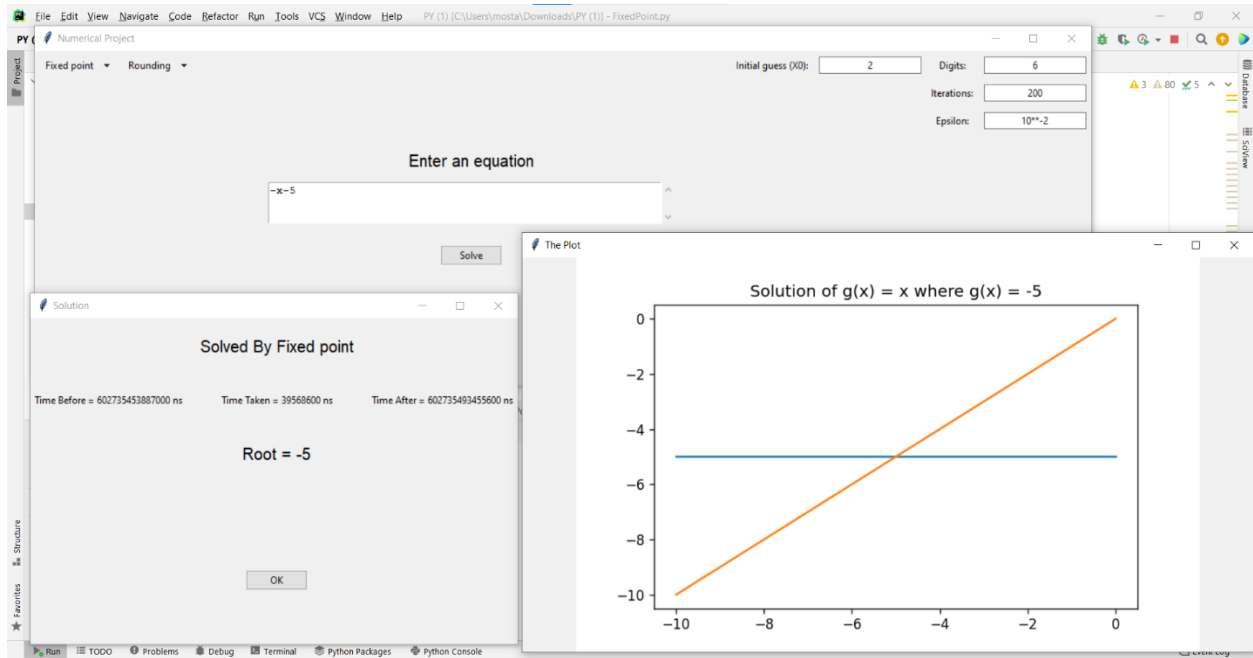


Fixed Point Method

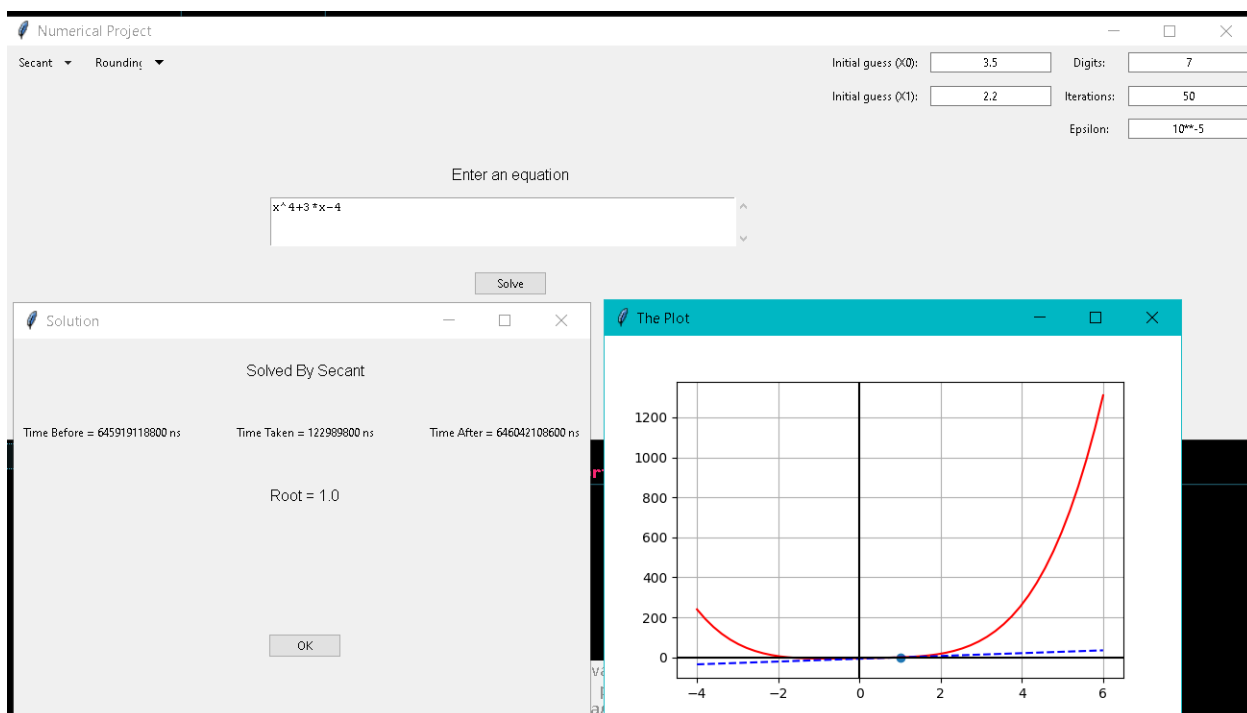
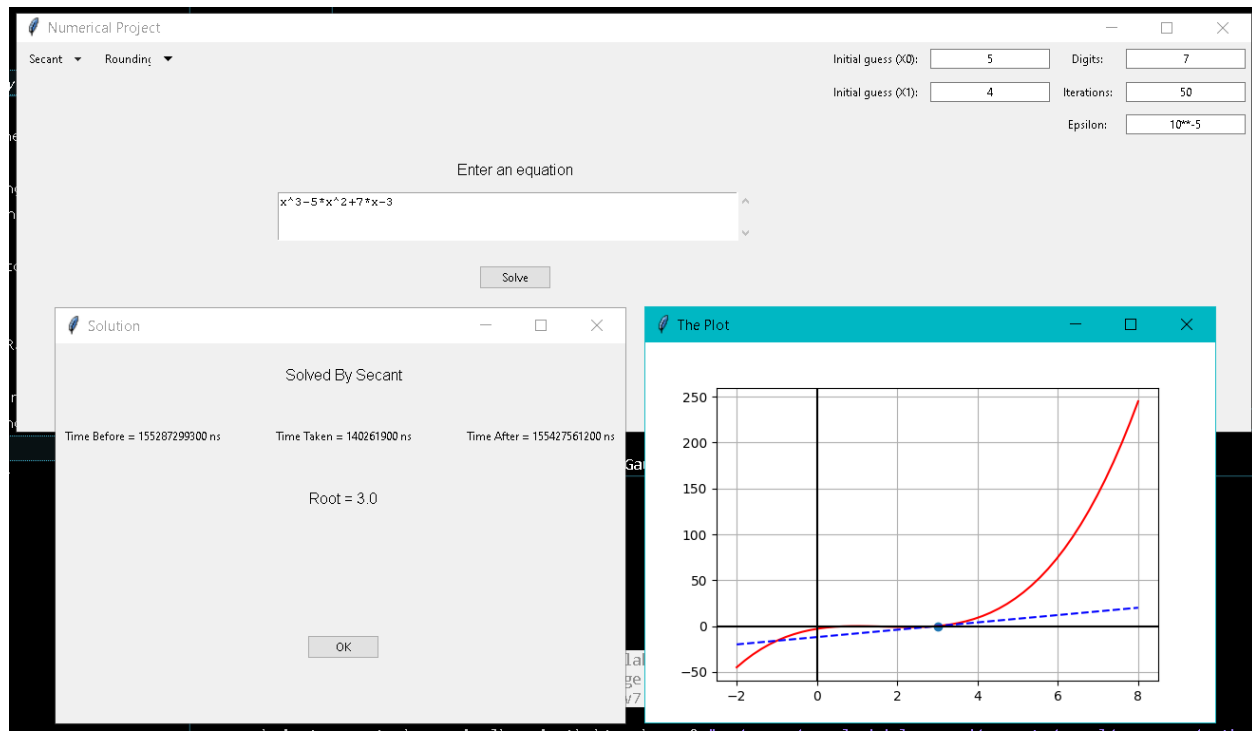


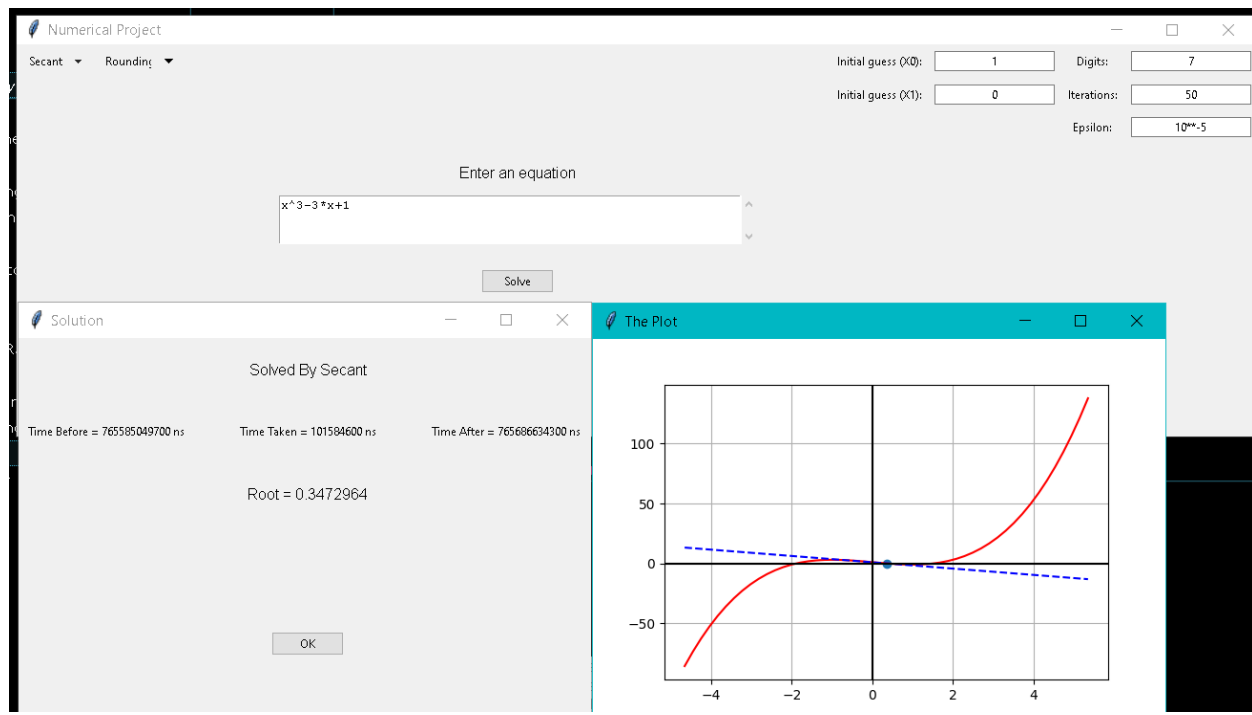




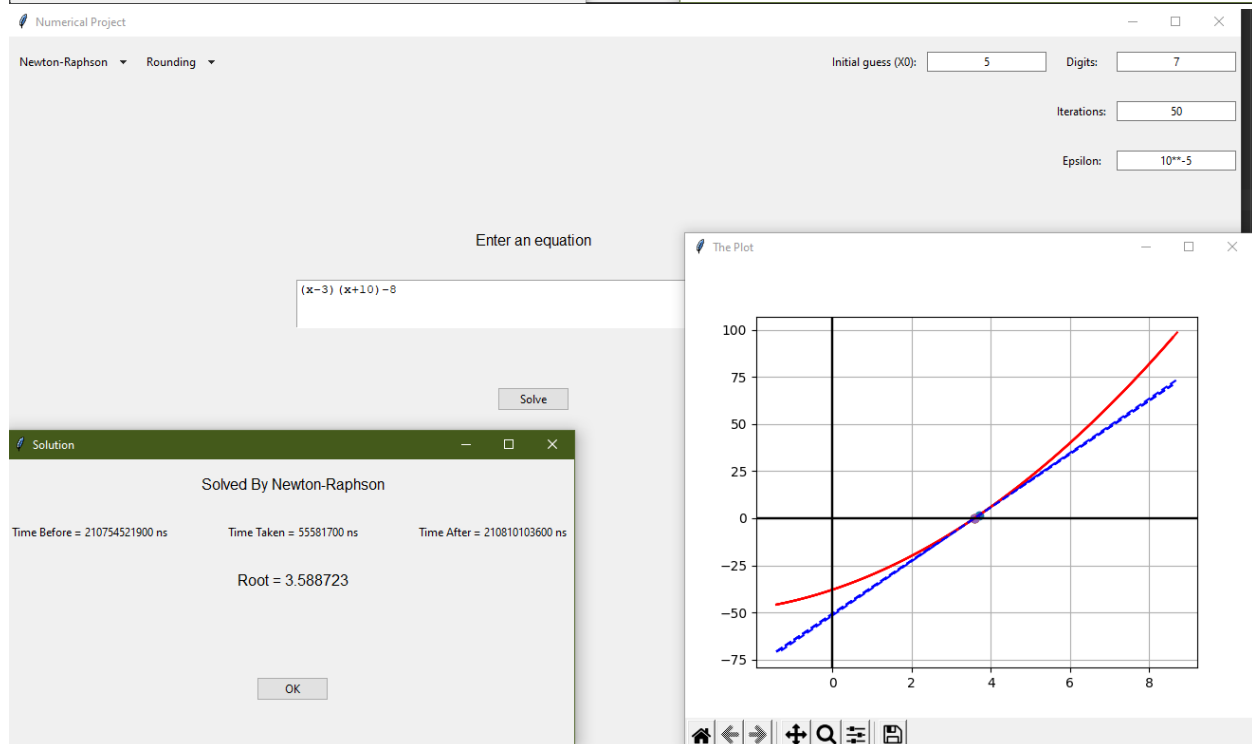
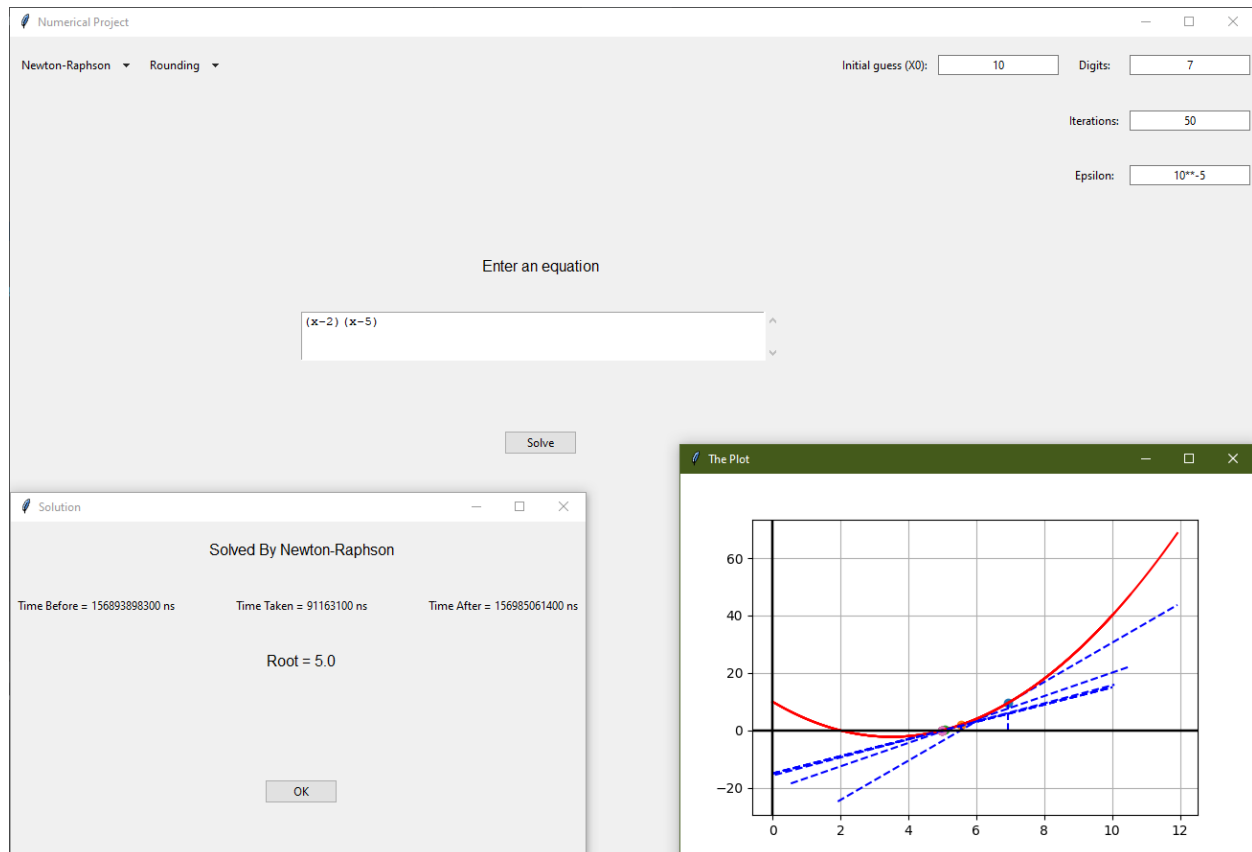


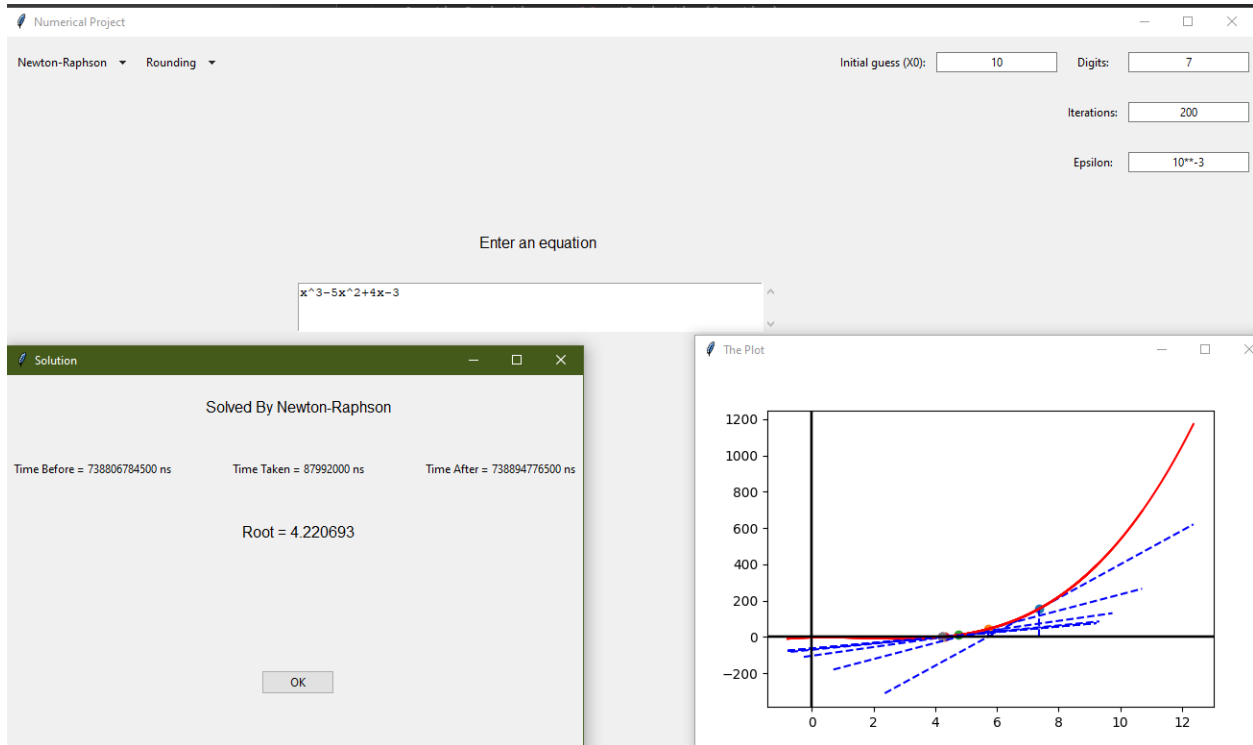
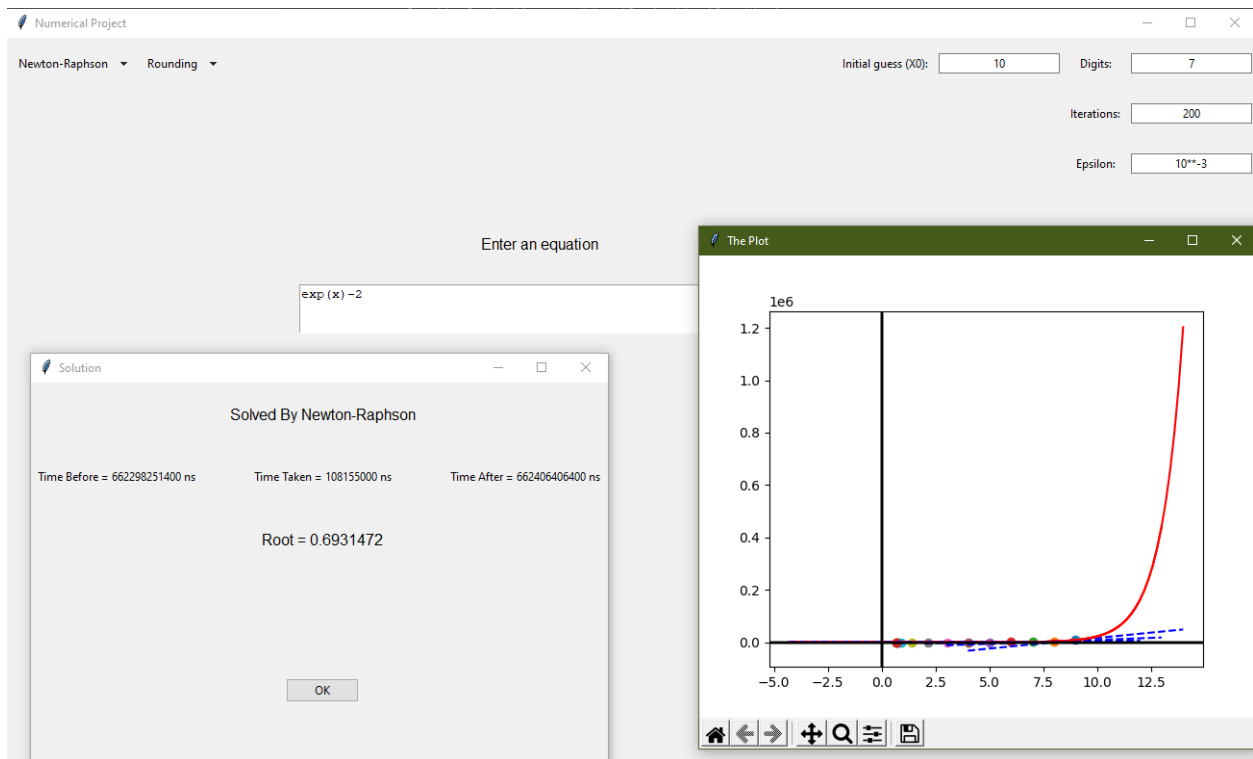
Secant Method

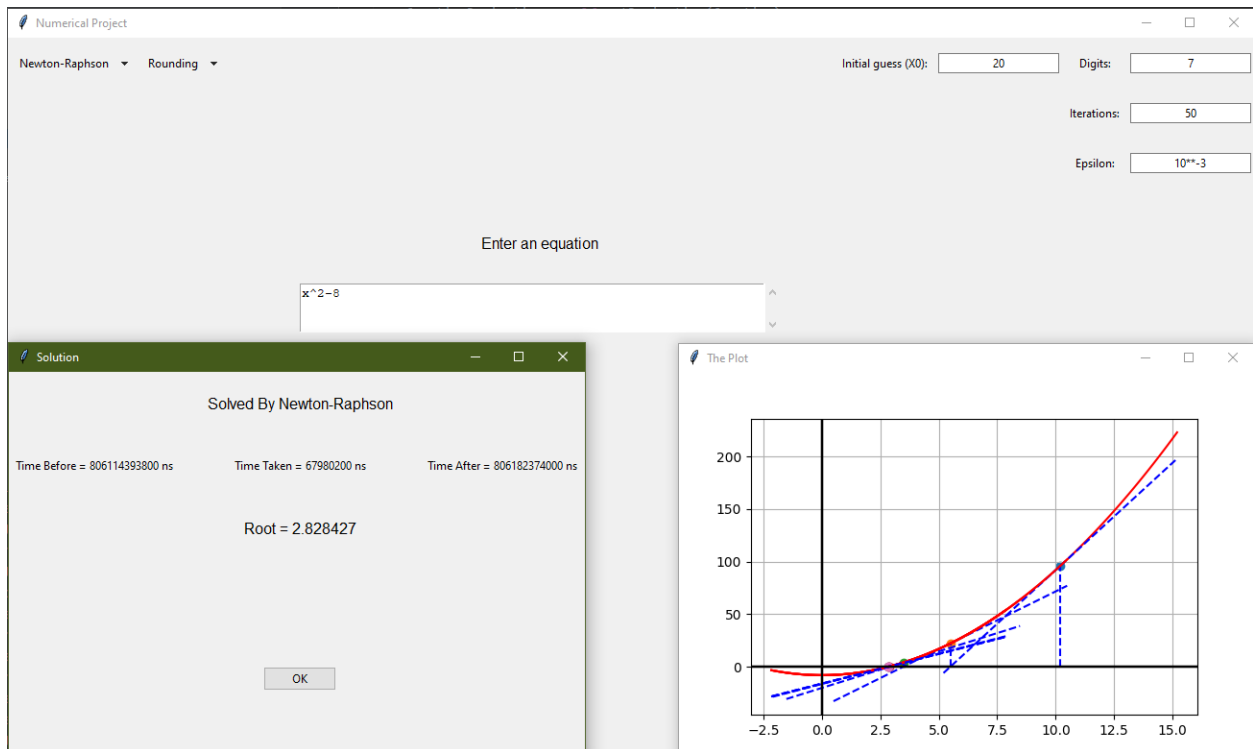




Newton Raphson Method







Comparison	Bisection	False Position
Time Complexity	<p>For each iteration Calculating x_m is $O(1)$</p> <p>calculating $f(x_r), f(x_l),$ $f(x_m)$ is $O(1)$</p> <p>calculating error is $O(1)$</p> <p>Total Time complexity for each iteration is $O(1)$</p> <p>Maximum Number of iterations $\frac{\log L_0 - \log E_a}{\log 2}$</p>	<p>For each iteration Calculating x_m is $O(1)$</p> <p>calculating $f(x_r), f(x_l),$ $f(x_m)$ is $O(1)$</p> <p>calculating error is $O(1)$</p> <p>Total Time complexity for each iteration is $O(1)$</p>
Convergence	Always Converge	Always Converge

Comparison	Fixed Point	Secant
Time Complexity	<p>Calculating $g(x)$ is $O(1)$</p> <p>For each iteration calculating new x is $O(1)$ calculating error is $O(1)$</p> <p>Total Time complexity for each iteration is $O(1)$</p>	<p>For each iteration calculating new x is $O(1)$ calculating error is $O(1)$</p> <p>Total Time complexity for each iteration is $O(1)$</p>
Convergence	<p>A sufficient condition for convergence is</p> $ g'(x) < 1$	<ul style="list-style-type: none"> • Not always converge • Has linear convergence
Best Error	0	0
Approximate Error		

Comparison	Newton Raphson
Time Complexity	<p>Calculating derivative $O(1)$</p> <p>For each iteration calculating new x is $O(1)$ calculating error is $O(1)$</p> <p>Total Time complexity for each iteration is $O(1)$</p>
Convergence	<ul style="list-style-type: none"> • Convergence depends on function nature and accuracy of initial guess. • Converge quadratically
Best Error	0
Approximate Error	

➤ Data structures used

1-D Lists:

1-D lists are chosen as they allow easy storage and accessing of multiple values in specific order and allows duplicates.

Used for:

- Storing error values in fixed-point method to check if error values are increasing or not.
- Storing x values and f(x) values during plotting.

➤ Assumptions

General Assumptions:

- Exponential functions are input as $\exp(h(x))$.
- Sine and Cosine functions are input as $\sin(h(x))$ and $\cos(h(x))$.

Assumptions for Bracketing:

- $f(x_{lower}) \times f(x_{upper}) \leq 0$ for bracketing methods to function correctly.
- Only the interval $[x_{lower}, x_{upper}]$ is plotted for bracketing methods.

Assumptions for Fixed Point:

- $g(x)$ is obtained by:

$$f(x) = 0$$

$$\text{let } f(x) = h(x) + c$$

$$h(x) + c = 0$$

$$h(x) = -c$$

$$x \frac{h(x)}{x} = -c$$

$$x = \frac{-c \cdot x}{h(x)} = g(x)$$

- in fixed point iteration, if a function is entered without a constant, a dummy constant is added to prevent breakdown of the program. However, this does not change the results or the curve.