

# Numerical Analysis

## Lab 1

Bisection Method and Fixed-Point Iteration

February 24, 2025

### Objective

In this lab, we will implement a Matlab code that calculates the root of a nonlinear equation using the Bisection method and Fixed-Point iteration.

## 1 Graphical Method

Graphically, the root  $x$  of the equation  $f(x) = 0$  is interpreted as the  $x$ -coordinate of the point of intersection between the curve representing  $f(x)$  and the  $x$ -axis.

### 1.1 Plot a graph in Matlab

Create a script to plot the graph of the function  $f(x)$ .

1. Define the function  $f(x) = x^2 - 5x + 3$  with  $x$  in the interval  $[0, 1]$  with a 0.01 step.
2. Use the `plot` command to plot the graph of  $f(x)$ \*
3. Add the grid.
4. Give the graph a title and  $x-axis$  and  $y-axis$  labels.
5. Repeat the same process for  $f(x) = \sin(x) + \cos(2x) - 1$  on the interval  $[2, 3]$  with a step of 0.1.

## 2 Bisection Method

The Bisection Method is a way to find the root of a function by repeatedly narrowing down an interval where the function changes signs. The steps are as follows :

1. **Choose an Interval:** Select two values,  $a$  and  $b$ , such that the function has opposite signs at these points, i.e.,  $f(a) \cdot f(b) < 0$ . This ensures that there is a root between  $a$  and  $b$  (by the Intermediate Value Theorem).

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\*Graphs have many properties that you can explore by typing `help plot` in the MATLAB Command Window.

2. **Find the Midpoint:** Compute the midpoint of the interval:

$$m = \frac{a + b}{2}$$

3. **Evaluate the Function at the Midpoint:** Compute  $f(m)$ , the value of the function at the midpoint.

4. **Check for Convergence:**

- If  $f(m) = 0$  or if  $|a - b| < \epsilon$  where  $\epsilon$  is the tolerance, stop —  $m$  is the root.
- Otherwise, continue to the next step.

5. **Update the Interval:**

- If  $f(a) \cdot f(m) < 0$ , set  $b = m$  (the root lies between  $a$  and  $m$ ).
- If  $f(m) \cdot f(b) < 0$ , set  $a = m$  (the root lies between  $m$  and  $b$ ).

6. **Repeat:** Repeat steps 2 to 5 until the interval becomes sufficiently small or the root is found with the desired accuracy.

## 2.1 Bisection Algorithm

- Start with  $i = 0$
- If  $f(a) == 0$  :
  - Set  $x = a$
  - Stop
- Else If  $f(b) == 0$ :
  - Set  $x = b$
  - Stop
- Else If  $f(a)$  and  $f(b)$  have the same sign:
  - Display "Inappropriate interval" and stop the function
  - Stop
- End If
- While  $|a - b| \geq \text{tol}$  (tolerance):
  - $x = \frac{a+b}{2}$
  - If  $f(a) \cdot f(x) > 0$ , then:
    - \* Set  $a = x$
  - Else:
    - \* Set  $b = x$
  - End If
  - $i = i + 1$
- End While

## 2.2 Coding the Bisection Method

1. First, we have to determine the function parameters, fill the table.

Inputs	Outputs

2. Create a MATLAB function based on the previous algorithm, save it as **bisection.m**.
3. Calculate the roots of the following functions using the bisection method program.
  4.  $f(x) = 2\cos(x) - x$  in  $[0, 2]$  with  $\epsilon = 10^{-3}$
  5.  $f(x) = 2x^3 + x - 5$  in  $[1, 3]$  with  $\epsilon = 10^{-6}$
  6.  $f(x) = \exp(x) + \sin(x) - 10$  in  $[1, 3]$  with  $\epsilon = 10^{-5}$

## 2.3 Exercise

Consider the function

$$f(x) = x^3 - 6x^2 + 8x - 1$$

1. Draw the curve of  $f(x)$  on the interval  $[0, 5]$ , then, with a step size of 0.01, find suitable intervals to apply the bisection method.
2. For each interval (one for each root), apply the bisection method to  $f(x)$ . Consider the tolerance  $\epsilon = 0.001$

## 3 Fixed-Point Iteration

The Fixed-Point Iteration method is a simple and powerful tool for solving nonlinear equations. However, its convergence depends on the nature of the function  $g(x)$  and the choice of the initial guess.

- Let  $g$  be a continuous function on  $[a, b]$ . A fixed point of the function  $g$  is any point  $x \in [a, b]$  that satisfies  $g(x) = x$ .
- Let  $g : [a, b] \rightarrow [a, b]$  be a continuous function. Then the function  $g(x)$  has at least one fixed point in  $[a, b]$ .

If an equation  $f(x) = 0$  is equivalent to another equation of the form  $g(x) = x$ , then finding the zeros of  $f$  reduces to finding the fixed points of  $g$ :  $g(\alpha) = \alpha$ . Geometrically, we are then looking for the intersection of the graph of  $g$  with the graph of  $x \mapsto x$ , that is, with the first bisector  $y = x$ .

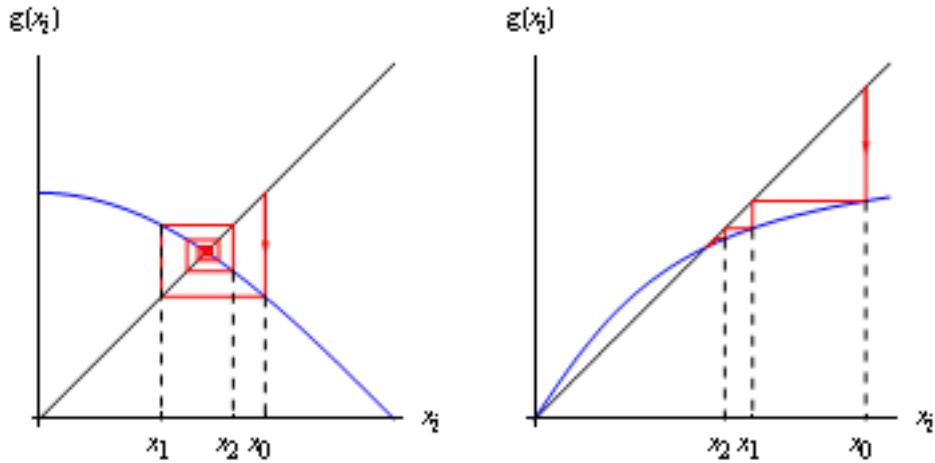


Figure 1: Principle of the Fixed-Point Iteration Method (Spiral and Staircase Convergence)

## Steps

Start with the equation  $f(x) = 0$ . Rearrange it into the form  $g(x) = x$ , where  $g(x)$  is a function that can be evaluated easily.

1. **Choose an initial guess:** Choose an initial guess  $x_0 (n = 0)$ .
2. **Iteration:** Compute the next approximation using the formula:

$$x_{n+1} = g(x_n)$$

3. **Convergence:** Continue iterating until the sequence  $x_n$  converges to a fixed point, meaning  $|x_{n+1} - x_n| < tol$ .
4. **Checking if maximum iterations are reached:** If the sequence does not converge within a set number of iterations  $N_{max}$ , stop the process.
5. Otherwise, proceed to step 2 for the next iteration  $n + 1$  (where  $n$  becomes  $n + 1$ ). Repeat this process iteratively to generate a sequence of approximations:  $x_0, x_1, x_2, \dots$

**Note:** The success of the method and its convergence depend on the nature of the function  $g(x)$  and the choice of the initial guess  $x_0$ . The function  $g(x)$  should satisfy certain conditions for the method to guarantee convergence.

### 3.1 Coding the Fixed-point Iteration Method

1. First, we have to determine the function parameters, fill the table.

Inputs	Outputs

2. Create a MATLAB function based on the previous algorithm, save it as **fixedpoint.m**.

### 3.2 Exercise

Consider the function

$$f(x) = x^2 + x - 6$$

1. Find all possible ways to rewrite the function  $f(x)$  in the form  $g(x) = x$  such that it can be used in the fixed-point iteration method.
2. Apply the function **fixedpoint** to each of these functions with  $x_0 = 5$ ,  $\text{tol} = 10^{-5}$ , and  $n_{\max} = 40$ .
3. Which function gives the fastest convergence, and explain why there is no root with one of them