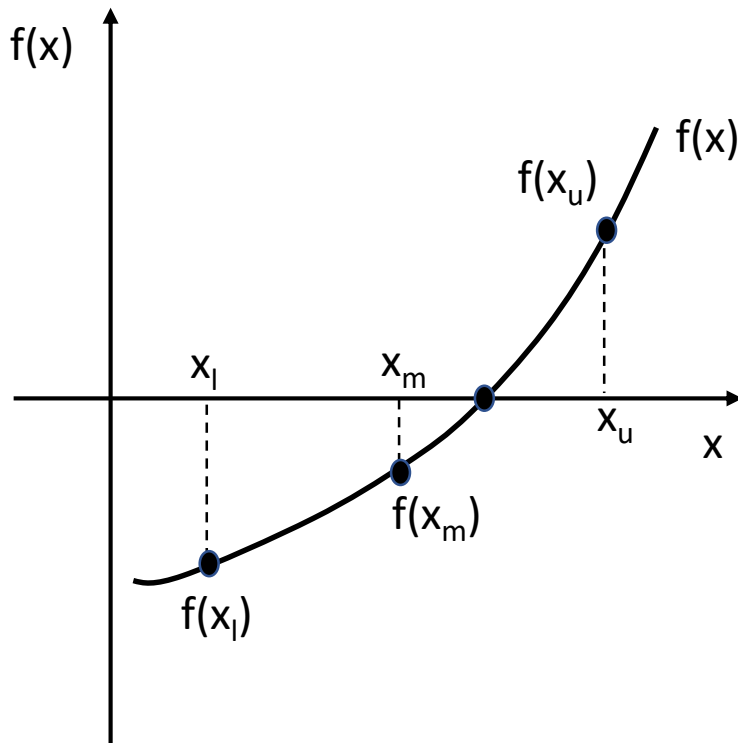


Lecture 14

Bracketing Techniques

➤ Bracketing Techniques

■ Bisection method

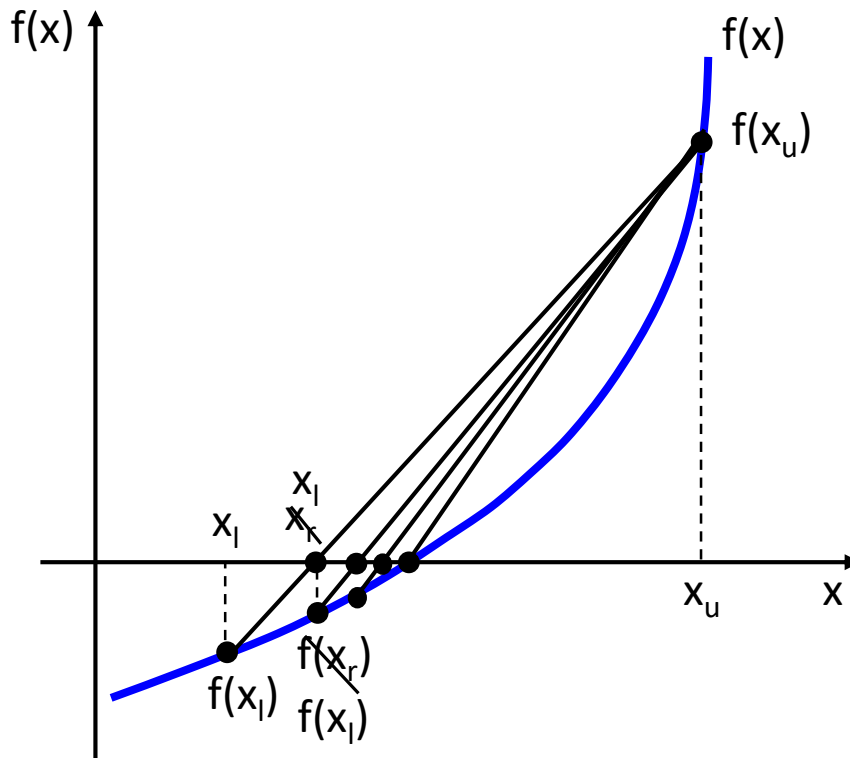


- A **while loop** is needed.
- Initialize x_l , x_u , then calculate the middle $x_m = (x_l + x_u)/2$
- To see **which side x_m is on of the root**
(to see if x_m is on the same side as x_l)
when $f(x_l) * f(x_m) > 0$, set $x_l = x_m$
when $f(x_l) * f(x_m) < 0$, set $x_u = x_m$
when $f(x_l) * f(x_m) = 0$, x_m is the root
- In the while loop, we have,
while $\epsilon_a > \epsilon_s$
$$\epsilon_a = \left| \frac{x_n - x_o}{x_n} \right| \times 100\%$$
- The result is correct to at least n significant figures if
$$\epsilon_s = (0.5 \times 10^{(2-n)}) \%$$

False-Position Method

➤ Bracketing Techniques

- **False-Position Method** - If a real root is bounded by x_l and x_u of $f(x)=0$, then we can approximate the solution by doing a linear interpolation between the points $[x_l, f(x_l)]$ and $[x_u, f(x_u)]$ to find the x_r value.



x_r is an approximate of the root.

If x_r is on the same side as x_l , the x_r will be defined as the new x_l . Otherwise, x_r will be defined as the new x_u .

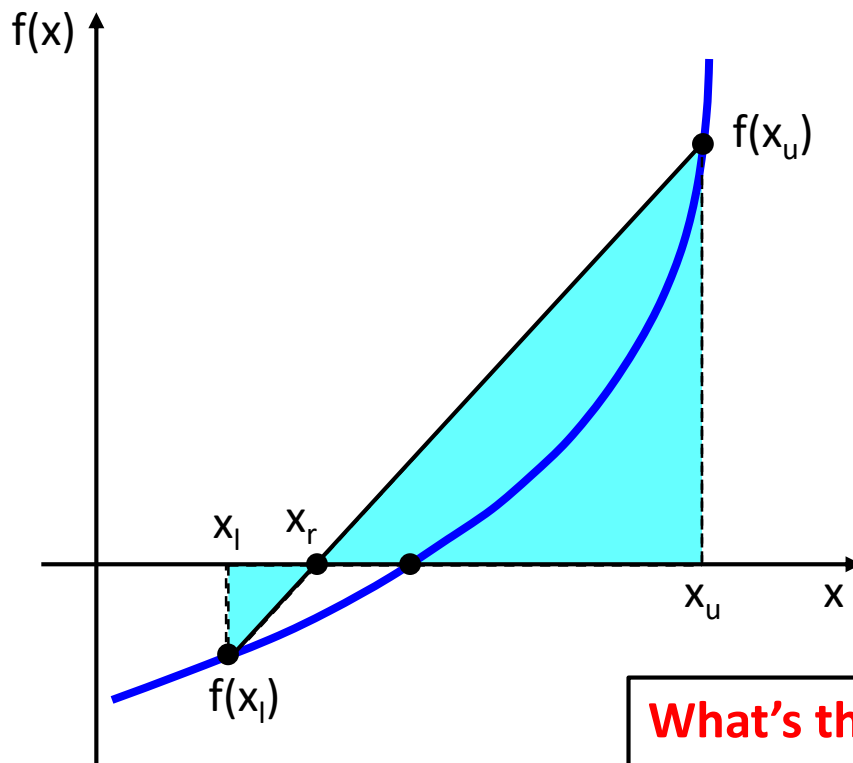
How to determine the side of x_r ? (examine $f(x_r) * f(x_l)$)

The key step is to find x_r for any given x_l and x_u

Make sure $f(x_l) * f(x_u) < 0$

False-Position Method

- If a real root is bounded by x_l and x_u of $f(x)=0$, then we can approximate the solution by doing a linear interpolation between the points $[x_l, f(x_l)]$ and $[x_u, f(x_u)]$ to find the x_r value.



Using similar triangles we get:

$$\frac{-f(x_l)}{x_r - x_l} = \frac{f(x_u)}{x_u - x_r}$$

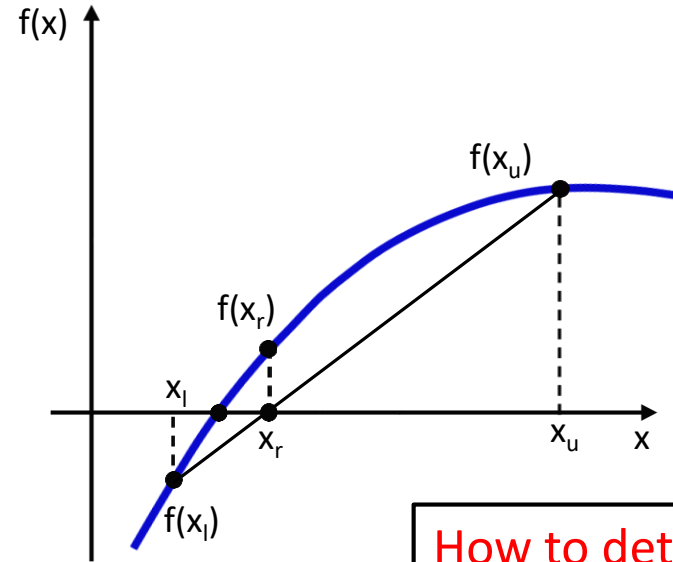
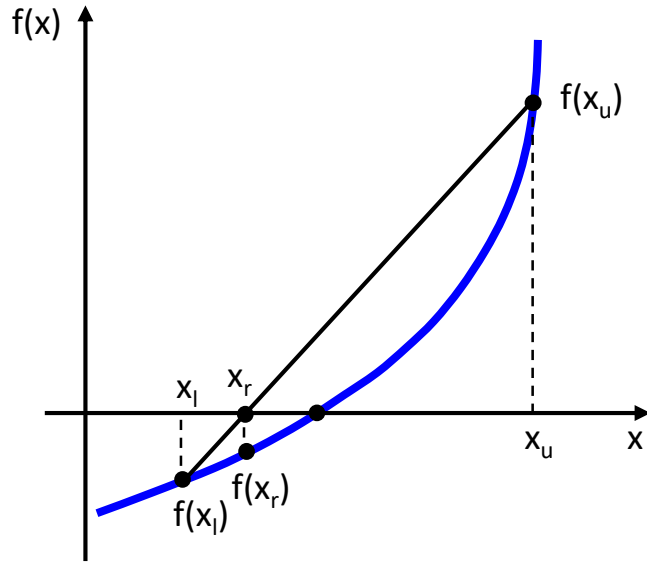
Which can be solved to get

$$x_r = \frac{x_l f_u - x_u f_l}{f_u - f_l}$$

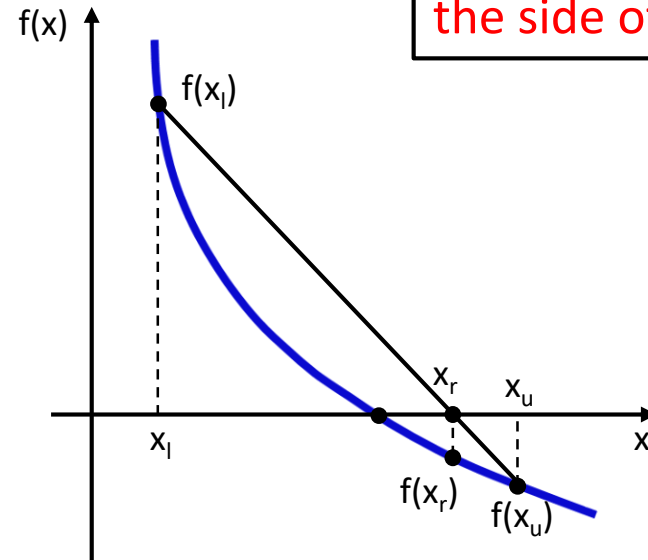
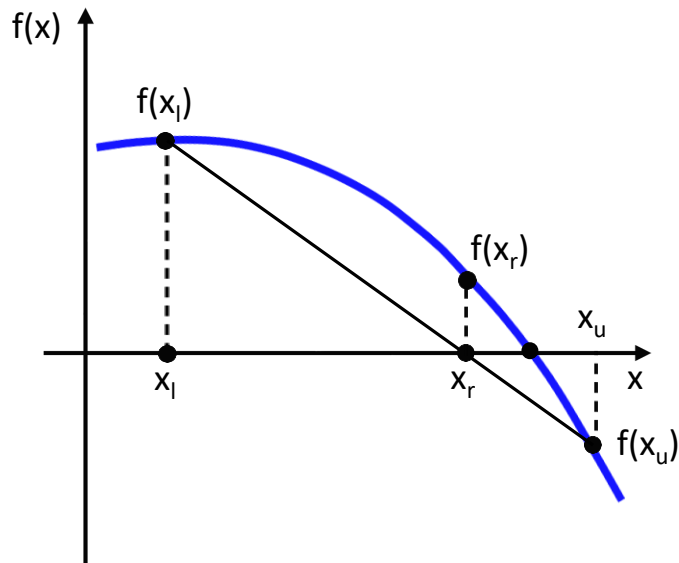
where $f_u = f(x_u)$ and $f_l = f(x_l)$

What's the difference between this method and the bisection method?

False-Position Method



How to determine the side of x_r ?



False-Position Method

1. Find a pair of values of x_l and x_u bracketing the root, that means $f(x_l) * f(x_u) < 0$.
2. Do linear fit between $(x_l, f(x_l))$ and $(x_u, f(x_u))$
3. Estimate the value of the root x_r and evaluate $f(x_r)$.
3. Use the new point x_r to replace one of the original points, keeping the two points on opposite sides of the root.

- a. If $f(x_l) * f(x_r) < 0$, $x_u = x_r$
- b. If $f(x_l) * f(x_r) > 0$, $x_l = x_r$
- c. If $f(x_l) * f(x_r) = 0$, then root is x_r and terminate.

4. Compare ϵ_s with ϵ_a

An approximate percentage relative error can be calculated by the equation

$$\left| \frac{x_r^{new} - x_r^{old}}{x_r^{new}} \right| \times 100\%$$

5. If $\epsilon_a < \epsilon_s$, stop. Otherwise go to step 2

False-Position Method

➤ Example

$f(x) = e^{-x} - x^3$. find the x that make $f(x) = 0$

Same example as that in
Lecture 13

- `>> f = @(x) exp(-x) - x.^3`

`f =`

`@(x) exp(-x)-x.^3`

`>> x = linspace(0,2,100);`

`>> plot(x, f(x))`

`>> grid`

In order to define x_l and x_u ,
we plot the function first.

False-Position Method

Program using bisection method

```
clc
clear

f = @(x) exp(-x) - x.^3;

xl = 0;
xu = 2;
n = 4; % number of sig. figures
es = 0.5*10^(2-n) ;
```

```
ea = 1;
xo = 10;
cnt = 0;
while ea > es
    xm = (xl+xu)/2;
    if f(xl)*f(xm) > 0
        xl = xm;
    elseif f(xl)*f(xm) < 0
        xu = xm;
    else
        xo = xm;
    end
    ea = 100*(abs(xm-xo)/xm);
    xo = xm;
    cnt = cnt + 1;
end
fprintf('The root of f(x) is: %.4f\n\n', xm)
fprintf('It took %d iterations to converge. \n\n', cnt)
```

$$\blacksquare x_r = \frac{x_l f_u - x_u f_l}{f_u - f_l}$$

$$\blacksquare f(x) = e^{-x} - x^3$$

$$xm = (xl*f(xu) - xu*f(xl)) / (f(xu) - f(xl));$$

False-Position Method

➤ Summary

- False-Position Method

➤ Homework on Canvas