

Date, 21/10

0.5
0.5

Day, MTWTFPS

$$f(x) = 0$$

$x_0, x_1, x_2, \dots, x_n$ iterations.

Suppose 'c' is exact solution.

$x_n - c = \epsilon_n$
approx. soln. exact soln. error at nth iteration.

$$|x_n - c| = |\epsilon_n|$$

Rate of Convergence /

Order of Convergence

"A method is said to be of order 'p'
or it has rate of convergence p
if

$$|\epsilon_{n+1}| = k |\epsilon_n|^p$$

$p=1$ Linear convergence

$p=2$ Quadratic

Rate of Convergence of
Bisection Method:-

$$f(x) = 0$$

$$x_{n+1} = \frac{x_n + x_{n-1}}{2} \quad \text{--- (1)}$$

$$x_n = \epsilon_n + c \quad \text{--- (2)}$$

$$x_{n-1} = \epsilon_{n-1} + c \quad \text{--- (3)}$$

$$x_{n+1} = \epsilon_{n+1} + c \quad \text{--- (4)}$$

Put Eq (2,3,4) in Eq(1)

$$E_{n+1} + C = \frac{E_n + C + E_{n-1} + C}{2}$$

$$E_{n+1} + C = \frac{C + E_n + E_{n-1}}{2}$$

$$E_{n+1} + C = \frac{E_n + E_{n-1}}{2}$$

$$E_{n+1} = \frac{1}{2} \left[1 + \frac{E_{n-1}}{E_n} \right] E_n$$

$$= \frac{E_{n-1}}{E_n} \approx 0$$

$$|E_{n+1}| = \frac{1}{2} |E_n|$$

$$k = \frac{1}{2}, \quad p = 1$$

So, bisection method has order
of convergence 1.

Rate of Convergence of

Newton Raphson method

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$x_k = E_k + C$$

$$x_{k+1} = E_{k+1} + C$$

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$$\epsilon_{k+1} + c = \frac{\epsilon_k + c - f(\epsilon_k + c)}{f'(\epsilon_k + c)}$$

$$\epsilon_{k+1} = \frac{\epsilon_k - f(c + \epsilon_k)}{f'(c + \epsilon_k)} \quad (1)$$

$$\therefore f(x+h) = f(x) + hf'(x) + \frac{h^2}{2!} f''(x) + \dots$$

Taylor Series

$$f(c + \epsilon_k) = f(c) + \epsilon_k f'(c) + \frac{(\epsilon_k)^2}{2} f''(c) \quad (2)$$

+ neglect higher terms

As $f(c) = 0$ c is exact sol.

$$f(c + \epsilon_k) = \cancel{f(c)} + \epsilon_k f'(c) + \frac{(\epsilon_k)^2}{2} f''(c) \quad (2)$$

$$f'(c + \epsilon_k) = f'(c) + \cancel{f''(\epsilon_k)} + \frac{\epsilon_k^2}{2} f'''(c) \quad (3)$$

↓
neglect

~~f~~

Put (2) 8 (3) in (1)

$$\epsilon_{k+1} = \frac{\epsilon_k - [\epsilon_k f'(c) + \frac{\epsilon_k^2}{2} f''(c)]}{[\cancel{\epsilon_k f'(c)} + \epsilon_k f''(c)]}$$

$$\epsilon_{k+1} = \frac{\epsilon_k - f'(c) \left[\epsilon_k + \frac{\epsilon_k^2}{2} \frac{f''(c)}{f'(c)} \right]}{f'(c) \left[1 + \frac{\epsilon_k f''(c)}{f'(c)} \right]}$$

$$\epsilon_{k+1} = \epsilon_k - \left[\epsilon_k + \frac{\epsilon_k^2}{2} \frac{f''(c)}{f'(c)} \right] \left[\frac{1 + \epsilon_k f'(c)}{f'(c)} \right]$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)x^2}{2!} + \dots$$

Binomial Theorem!

$$\begin{aligned} \left[\frac{1 + \epsilon_k f'(c)}{f'(c)} \right]^{-1} &= 1 + (-1) \left[\frac{\epsilon_k f''(c)}{f'(c)} \right] \\ &= 1 - \frac{\epsilon_k f''(c)}{f'(c)} \end{aligned}$$

$$\epsilon_{k+1} = \epsilon_k - \left[\epsilon_k + \frac{\epsilon_k^2}{2} \frac{f''(c)}{f'(c)} \right] \left[\frac{1 - \epsilon_k f'(c)}{f'(c)} \right]$$

$$\begin{aligned} \epsilon_{k+1} &= \epsilon_k - \left[\epsilon_k - \frac{\epsilon_k^2 f''(c)}{f'(c)} + \frac{\epsilon_k^2 f'(c)}{2 f'(c)} \right. \\ &\quad \left. - \frac{\epsilon_k^3 [f''(c)]^2}{2 [f'(c)]^2} \right] \end{aligned}$$

neglect

$$\epsilon_{k+1} = \epsilon_k - \left[\epsilon_k - \frac{1}{2} \frac{\epsilon_k^2 f''(c)}{f'(c)} \right]$$

$$\epsilon_{k+1} = \epsilon_k - \epsilon_k + \frac{1}{2} \frac{\epsilon_k^2 f''(c)}{f'(c)}$$

$$\epsilon_{k+1} = \frac{1}{2} \frac{\epsilon_k^2 f''(c)}{f'(c)}$$

$$\epsilon_{k+1} = \frac{f'(c)}{2f''(c)} \epsilon_k^2$$

$$k = f'(c) \quad p = 2 \\ 2f''(c)$$

So, Newton Raphson is of order of converge of 2.

	Order of Convergence	
may or may not converge	Newton Raphson = 2	more speedily converge to actual sol
	Secant Method = 1.618	
Always converge	Bisection = 1	comparatively less speedily converge
	Regula false = 1	

Romberg Integration:
By trapezoidal Rule:

$$I = \int_a^b f(x) dx$$

$$I = I_1 + E_1$$

$$E_1 = \frac{-(b-a) h_1^2 f''(\xi)}{12}$$

for h_2 (diff. interval from h_1)

$$I = I_2 + E_2$$

$$E_2 = \frac{-(b-a) h_2^2 f''(\xi)}{12}$$

$$\frac{E_1}{E_2} = \frac{h_1^2}{h_2^2} \left(\frac{-(b-a) f''(\xi)}{f''(\xi)} \right)$$

$$\frac{E_1}{E_2} = \frac{h_1^2}{h_2^2} \quad \text{--- (1)}$$

$$\frac{E_1}{E_2 - E_1} = \frac{h_1^2}{h_2^2 - h_1^2} \quad \text{--- (2)}$$

$$I_1 + E_1 = I_2 + E_2 \quad \begin{matrix} (\text{As } I_1 \text{ and } I_2 \\ \text{are approx. of } \\ \text{same integral}) \end{matrix}$$

$$I_1 - I_2 = E_2 - E_1 \quad \text{--- (3)}$$

$$E_1 = \frac{(E_2 - E_1) \times h_1^2}{h_2^2 - h_1^2}$$

$$E_1 = (I_2 - I_1) \times h_1^2$$

$$\frac{h_2^2 - h_1^2}{h_2^2}$$

$$E_1 = I_1 h_1^2 - \frac{I_2 h_1^2}{h_2^2 - h_1^2}$$

$$E = E_1 + E_2$$

$$= I_1 + I_1 h_1^2 - \frac{I_2 h_1^2}{h_2^2 - h_1^2} \\ = \frac{I_1 h_2^2 - I_2 h_1^2}{h_2^2 - h_1^2} \quad - \textcircled{4}$$

Now take $h_1 = h$ and $h_2 = \frac{h}{2}$

$$I = I_2 + \frac{(I_2 - I_1)}{3}$$

$$\int_0^1 \frac{1}{1+x} dx \text{ by Romberg Integration}$$

Here $h_1 = 0.5$

x	0	0.5	1
$f(x)$	1	0.6669	0.5

$$I_1 = \frac{h_1}{2} [f(x_0) + f(x_n) + 2(f(x_1) + \dots + f(x_{n-1}))]$$

$$= \frac{0.5}{2} [1 + 0.5 + 2(0.6669)]$$

$$= 0.7083$$

for $h_2 = h = 0.25$

x	0	0.25	0.5	0.75	1
f(x)	1	0.8	0.6667	0.38	0.5

$$I_2 = \frac{h_2}{2} [f(x_0) + f(x_1) + 2f(x_2) + \dots + f(x_{n-1})]$$
$$= \frac{0.25}{2} [1 + 0.5 + 2[0.8 + 0.667 + 0.58]]$$

$$I_2 = 0.69702$$

$$I = 0.69702 + \frac{(0.69702 - 0.7083)}{3}$$

$$I = 0.69326$$

Romberg Integration by
Simpson Rule

$$I = I_2 + \frac{I_2 - I_1}{15}$$

$$\int_a^b f(x) dx = \frac{h}{3} [f(x_0) + f(x_n) +$$

$$4(f(x_1) + f(x_3) + \dots + f(x_{n-1}))$$

$$+ 2(f(x_2) + f(x_4) + \dots + f(x_{n-2}))$$

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$$I_1 = \frac{0.5}{3} [1 + 0.5 + 4(0.666\overline{7})]$$

$$I_1 = 0.6946$$

$$I_2 = 0.25 \left[1 + 0.5 + 4 \left(\frac{0.8}{3} (0.666\overline{7}) + 0.38 \right) + 2(0.666\overline{7}) \right]$$

$$I_2 = 0.62943 \quad 0.66945$$

By Romberg Rule (Simpson Rule)

$$I = \frac{0.62943 + 0.66945 - 0.6946}{0.66945 \cdot 15}$$

$$= 0.67112$$

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Solution of Equ. in 1 variable:

$$x^{2/3} + x^{1/3} + 5 = 0$$

$$x \sin x = 0$$

$$\cos x e^x = 0$$

→ Bisection

→ Regula falsi

→ ~~Section~~ ^{Secant} Method

→ Newton Raphson

→ fixed Point

= Root ~~(α)~~ number & where

$$f(x) = 0$$

Intermediate value Theorem:

Let f be continuous of $[a, b] \rightarrow$

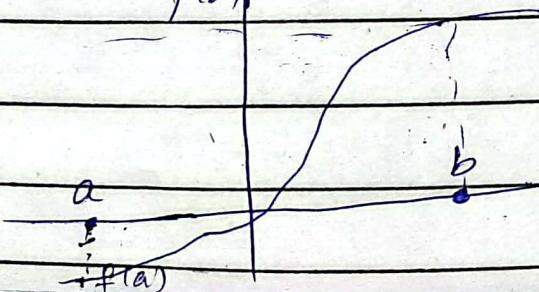
$$[f(a), f(b)]$$

$$a < c < b$$

$$f(a) < k < f(b)$$

$$\Rightarrow f(c) = k$$

$$f(b)$$



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$$\text{AB } f(r) = 0 \text{ (root)}$$

$$f(a) < 0 < f(b)$$

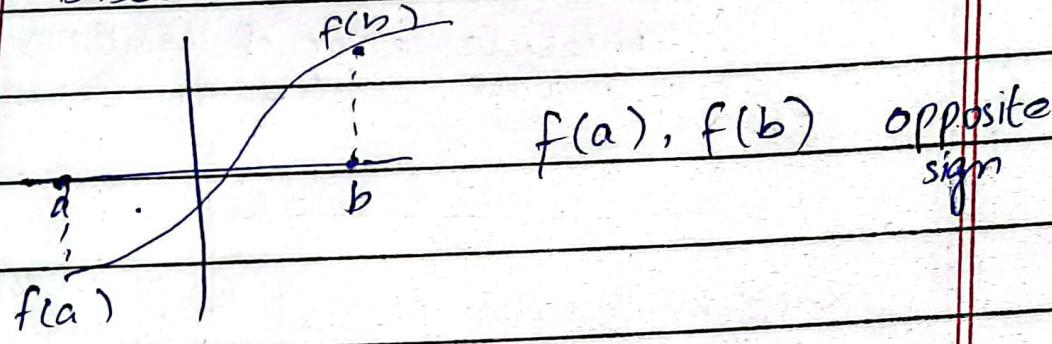
$$a < r < b$$

$$\Rightarrow f(r) = 0. \text{ Here,}$$

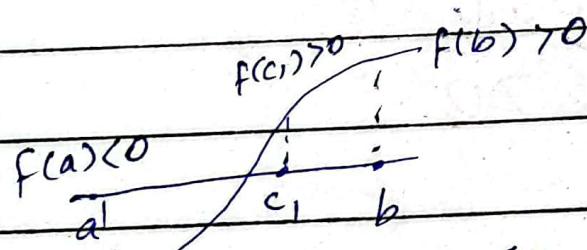
$$\text{For this } f(a) < 0 \quad f(b) > 0$$

one is +ve
and other is
-ve

Bisection Method:

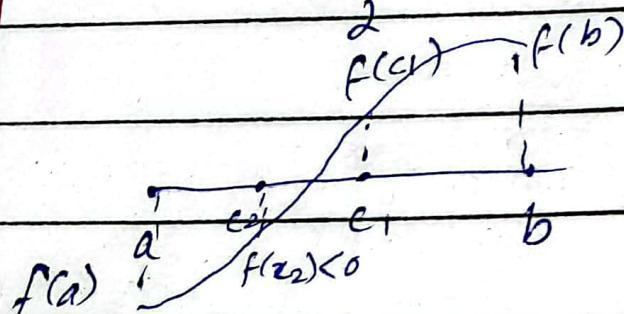


$$\frac{a+b}{2} = c_1$$



Now, $f(a) < 0 \quad f(c_1) > 0$ take this interval

$$\frac{a+c_1}{2} = c_2$$



Now take c_2, c_1 as $f(c_2) < 0$ $f(c_1) > 0$

$$c_3 = c_2 + c_1$$

Continue iterations as.

Criteria to stop iterations:

$$\therefore |c_1 - c_2| < \epsilon \quad \text{decimal values upto req. places of}$$

$$\therefore |f(c_1)| < \epsilon \quad \text{two iterations become equal}$$

$$\therefore \epsilon = 0.001$$

$$\therefore |x - c_1| < \epsilon$$

Absolute error of iterations become so close to 0.

Solve by Bisection Method (Take intervals of opp. signs)

$$f(x) = x^3 - 6x^2 + 11x - 6$$

$$f(2.5) = -0.375 < 0$$

$$f(4) = 670$$

-ve	+ve	+ve
2.5	3.25	4

$$c_1 = \frac{a+b}{2} = \frac{4+2.5}{2} = 3.25$$

$$f(3.25) = 0.703$$

-ve	+ve	+ve
2.5	3.25	4

Now take 3.25 and 4

$$c_2 = \frac{c_1+b}{2} = \frac{3.25+4}{2} = 3.625$$

$$c_2 = \frac{c_1+b}{2} = \frac{3.25+4}{2} = 3.625$$

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$$f(2.875) = -0.2051$$

-ve -ve +ve

~~2.5~~ ~~2.875~~ 3.25

$$C_3 = \frac{C_1 + C_2}{2} = \frac{2.875 + 3.25}{2} = 3.0625$$

$$f(3.0625) = 0.13$$

-ve +ve +ve

2.875 3.0625 3.25

$$C_4 = \frac{2.875 + 3.25}{2} = 2.968$$

$$f(2.968) = -0.06$$

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Find minimum no. of iterations req. by bisection method to approximate root of $x^3 - 6x^2 + 11x - 6 = 0$ with error tolerance 10^{-3} . Interval is $[2.5, 4]$

$$N \geq \frac{\log(b-a) - \log \epsilon}{\log 2}$$

$$N \geq \frac{\log(4-2.5) - \log 10^{-3}}{\log 2}$$

$$N \geq \frac{\log 10.5}{\log 2} 6$$

$$N \geq 11$$

Fixed Point Iteration Method:

↓
point 'p' of f
where $f(p) = p$

$$f(x) = \sin x =$$

$$f(0) = \sin 0 \\ = 0$$

Input ~~an~~ is equal
to output

$$f(x) = x^3 - 6x^2 + 11x - 6 = 0$$

$$11x = 6 + 6x^2 - x^3$$

$$x = \underline{6 + 6x^2 - x^3}$$

$$x = g(x)$$

fixed point of $g(x)$ will be root of $f(x)$
 $g(x)$ is fixed point representation

There may be multiple representations of fixed point of $f(x)$. But which $g(x)$ should be chosen:-

if $f(x) = 0$ and $f(x) = x - g(x)$

s.t $x = g(x)$ and $g(x)$ must satisfy following conditions:

① $\forall x \in [a, b]$

$\Rightarrow a < g(x) < b$

② $g'(x)$ exists on (a, b)

$|g'(x)| \leq r \leq 1$ or $r < 1$

Solve $x - \cos x = 0$ by fixed point method on $[0, \pi/2]$

$$x - \cos x = 0$$

$$x = \cos x$$

$$g(x) = \cos x$$

$$\rightarrow x \in [0, \pi/2] = [0, 1.57] \quad \text{1st cond.}$$

$\cos x$ will be in interval $[0, 1.57]$

$$\rightarrow g'(x) = -\sin x$$

$$|g'(x)| = \sin x \leq 1 \quad \text{2nd cond.}$$

~~1st cond.~~

$$P_n = g(P_{n-1})$$

$$P_0 = 0$$

$$P_1 = g(P_0)$$

$$P_1 = \cos 0 = 1$$

$$P_2 = g(P_1) = \cos 1 = 0.5403$$

~~$P_3 = g(P_2) = \cos(0.5403) = 0.8575$~~

$$P_4 = g(P_3) = \cos(0.8575) = 0.6542$$

$$P_5 = g(P_4) = \cos(0.6542) = 0.7934$$

$$P_6 = g(P_5) = \cos(0.7934) = 0.7013$$

~~$P_7 = g(P_6) = \cos(0.7013) = 0.7639$~~

$$P_8 = g(P_7) = \cos(0.7639) = 0.7221$$

$$P_9 = 0.7504$$

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$$P_{10} = 0.7314$$

$$P_{11} = 0.7442$$

$$P_{12} = 0.7356$$

$$P_{13} = 0.7375$$

$$P_{14} = 0.7414$$

$$P_{15} = 0.7401$$

$$P_{16} = 0.7383$$

$$P_{17} =$$

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Solv of system of linear Eqn:

$$a_1x_1 + b_1x_2 + c_1x_3 = d_1$$

$$a_2x_1 + b_2x_2 + c_2x_3 = d_2$$

$$a_3x_1 + b_3x_2 + c_3x_3 = d_3$$

Direct Method

Give Exact
Solv.
No error

Iterative Method

Approx. Solv
error of small value.

Gauss Elimination Method:

$$3x_1 + 5x_2 + 2x_3 = 8$$

$$8x_2 + 2x_3 = -7$$

$$6x_1 + 2x_2 + 8x_3 = 26$$

$$\tilde{R}: \left[\begin{array}{ccc|c} 3 & 5 & 2 & 8 \\ 0 & 8 & 2 & -7 \\ 6 & 2 & 8 & 26 \end{array} \right] \quad R_3 - 2R_1$$

$$\tilde{R}: \left[\begin{array}{ccc|c} 3 & 5 & 2 & 8 \\ 0 & 8 & 2 & -7 \\ 0 & -8 & 4 & 10 \end{array} \right] \quad R_3 \times \frac{1}{-8}$$

$$\tilde{R}: \left[\begin{array}{ccc|c} 1 & 5/3 & 2/3 & 8/3 \\ 0 & 8 & 2 & -7 \\ 0 & -8 & 4 & 10 \end{array} \right] \quad R_3 + R_2$$

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$$R: \sim \left[\begin{array}{cccc} 1 & 5/3 & 2/3 & 8/3 \\ 0 & 8 & 2 & -7 \\ 0 & 0 & 6 & 3 \end{array} \right]$$

$$\left| \begin{array}{l} 6x_3 = 3, x_3 = 1/2 \\ x_1 + 5/3x_2 + 2/3x_3 = 8/3 \end{array} \right. \quad \left| \begin{array}{l} 8x_2 + 2x_3 = -7 \\ 8x_2 + 2 \cdot \frac{1}{2} = -7 \\ x_2 = -1 \end{array} \right.$$

$$x_1 =$$

Partial Pivoting

Mag. in column 1
should be at top

$$3x_1 - 4x_2 + 5x_3 = -1$$

$$-3x_1 + 2x_2 + x_3 = 1$$

$$6x_1 + 8x_2 - x_3 = 35$$

$$6x_1 + 8x_2 - x_3 = 35$$

$$3x_1 - 4x_2 + 5x_3 = -1$$

$$-3x_1 + 2x_2 + x_3 = 1$$

$$R: \sim \left[\begin{array}{cccc} 6 & 8 & -1 & 35 \\ 3 & -4 & 5 & -1 \\ -3 & 2 & 1 & 1 \end{array} \right]$$

$$R_2 - R_1 + 2R_2 \\ R_1 + 2R_2$$

~~16-12=54~~

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$$R_1: \begin{bmatrix} 6 & 8 & -1 & 35 \\ 0 & 16 & -11 & 37 \\ 0 & 12 & 1 & 37 \end{bmatrix} \quad R_1 \quad \frac{1}{6}$$

$$R_2: \begin{bmatrix} 1 & 4/3 & -1/6 & 35/6 \\ 0 & 16 & -11 & 37 \\ 0 & 12 & 1 & 37 \end{bmatrix} \quad R_2 \quad \frac{1}{16}$$

$$R_3: \begin{bmatrix} 1 & 4/3 & -1/6 & 35/6 \\ 0 & 1 & -11/16 & 37/16 \\ 0 & 12 & 1 & 37 \end{bmatrix} \quad R_3 \quad -12R_2 + R_3$$

$$\begin{bmatrix} 1 & 4/3 & -1/6 & 35/6 \\ 0 & 1 & -11/16 & 37/16 \\ 0 & 0 & 37/4 & 37/4 \end{bmatrix}$$

$$x_1 + 4/3 x_2 - 1/6 x_3 = 35/16$$

$\cancel{37/4} x_3 = \cancel{11/4}$

$$x_3 = 11/33$$

$$37/4 x_3 = 37/4$$

$$x_3 = 1$$

$$x_1 + 4x_2 - 1/6 = 35/16$$

$$x_1 = 35/16 + 1/6 - 4$$

$$x_1 = 2$$

$$x_2 - 11/16 x_3 = 37/16$$

$$x_2 = 37/16 + 11/16$$

$$x_2 = \frac{48}{16} = 3$$

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LU Factorization:

$$a_1x_1 + b_1x_2 + c_1x_3 = d_1$$

$$a_2x_1 + \cancel{b_2}x_2 + \cancel{c_2}x_3 = d_2$$

$$a_3x_1 + \cancel{a_3}x_2 + \cancel{c_3}x_3 = d_3$$

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}, X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, B = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

$$AX = B, A = L U \rightarrow \begin{matrix} \text{upper triangular} \\ \downarrow \text{lower triangular} \end{matrix}$$

$$LUX = B$$

$$\text{Let } UX = Z$$

$$LZ = B$$

2 Methods:

Crout's Method (Diagonal entries of upper is 1)

$$\textcircled{1} \quad A = \begin{bmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{bmatrix} \begin{bmatrix} 1 & u_{12} & u_{13} \\ 0 & 1 & u_{23} \\ 0 & 0 & 1 \end{bmatrix}$$

$$\textcircled{2} \quad A = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

$$x_1 + x_2 + x_3 = 1$$

$$4x_1 + 3x_2 - x_3 = 6$$

$$3x_1 + 5x_2 + 3x_3 = 4$$

$$A = LU$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 4 & 3 & -1 \\ 3 & 5 & 3 \end{bmatrix} = \begin{bmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{bmatrix}$$

$$\begin{bmatrix} 1 & u_{12} & u_{13} \\ 0 & 1 & u_{23} \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 4 & 3 & -1 \\ 3 & 5 & 3 \end{bmatrix} = \begin{bmatrix} l_{11} & l_{11}u_{12} & l_{11}u_{13} \\ l_{21} & l_{21}u_{12} + l_{22} & l_{21}u_{13} + l_{22}u_{23} \\ l_{31} & l_{31}u_{12} + l_{32} & l_{31}u_{13} + l_{32}u_{23} + l_{33} \end{bmatrix}$$

$$l_{11} = 1 \quad l_{11}u_{12} = 1 \quad l_{11}u_{13} = 1$$

$$l_{21} = 4 \quad u_{12} = 1/1 \quad u_{13} = 1/l_{11} = 1$$

$$l_{31} = 3 \quad u_{12} = 1$$

$$l_{21}u_{12} + l_{22} = 3 \quad | \quad l_{21}u_{13} + l_{22}u_{23} = -1$$

$$4(1) + l_{22} = 3 \quad | \quad 4(1) + (-1)u_{23} = -1$$

$$l_{22} = -1$$

$$-u_{23} = -5 \\ u_{23} = 5$$

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$$\begin{array}{|l|l|} \hline l_{31}u_{12} + l_{32} = 5 & l_{31}u_{13} + l_{32}u_{23} + l_{33} = 3 \\ 3 \times 1 + l_{32} = 5 & (3)(1) + 2 \times 5 + l_{33} = 3 \\ l_{32} = 2 & l_{33} = 3 - 13 = -10 \\ \hline \end{array}$$

$$AX = B \Rightarrow LUx = B$$

$$UX = Z$$

$$\Rightarrow LZ = B$$

$$\left\{ \begin{bmatrix} 1 & 1 & 1 \\ 4 & 3 & -1 \\ 3 & 5 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 4 & -1 & 0 \\ 3 & 2 & -10 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 5 \\ 0 & 0 & 1 \end{bmatrix} \right.$$

$$AX = B \Rightarrow LUx = B$$

$$UX = Z \Rightarrow LZ = B$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 4 & -1 & 0 \\ 3 & 2 & -10 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 6 \\ 4 \end{bmatrix}$$

$$z_1 = 1$$

$$4z_1 - z_2 = 6$$

$$4(1) - z_2 = 6$$

$$z_2 = -2$$

$$3z_1 + 2z_2 - 10z_3 = 4$$

$$3(1) + 2(-2) - 10z_3 = 4$$

$$3 - 4 - 10z_3 = 4$$

$$-10z_3 = 5$$

$$z_3 = -\frac{1}{2}$$

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$$UX = 2$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 5 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ -\frac{1}{2} \end{bmatrix}$$

$$x_3 = -\frac{1}{2}$$

$$x_2 + 5x_3 = -2$$

$$x_2 + 5(-\frac{1}{2}) = -2 \Rightarrow x_2 = -2 + 5\frac{1}{2} = \frac{1}{2}$$

$$x_1 + x_2 + x_3 = 1$$

$$x_1 + \frac{1}{2} - \frac{1}{2} = 1$$

$$x_1 = 1$$

$$A = LU$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 4 & 3 & -1 \\ 3 & 5 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix}$$

$$\begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

Date: _____

Day: M T W T F S

Date: _____

Secant Method:

$$f(x) = 0 \quad [a, b]$$

 x_{k-1}, x_k given

$$x_{k+1} = x_k - \frac{f(x_k)(x_k - x_{k-1})}{f(x_k) - f(x_{k-1})}$$

$$\boxed{f(x_k) - f(x_{k-1})} > f(x_k)$$

Ex

Regula falsi

$$f(x_1)f(x_2) < 0$$

Newton Raphson Method:

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad x_0 \text{ given}$$

$$\boxed{f'(x_n) \neq 0}$$

$$f'(x_n) \neq 0$$

r

a

b

$$f(x) = -3x^2 + \sin x$$

+ve

-ve

$$\boxed{-x^3 - \cos x}$$

✓

$$f'(x)$$