



NUMERICAL ANALYSIS (PHƯƠNG PHÁP TÍNH)

Chapter 02: Roots of Equations in One Variable

Chapter 02: Roots of Equations in One Variable

1. Bisection method
2. Newton-Raphson method
3. Secant method
4. False-Position method
5. vim – a text editor
6. File transfer

Bisection Method

Basis of Bisection Method

Theorem An equation $f(x)=0$, where $f(x)$ is a real continuous function, has at least one root between x_l and x_u if $f(x_l) f(x_u) < 0$.

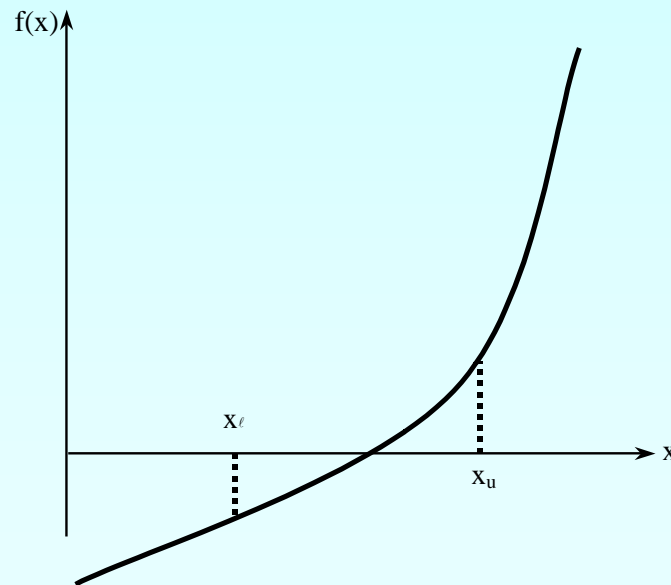


Figure 1 At least one root exists between the two points if the function is real, continuous, and changes sign.

Basis of Bisection Method

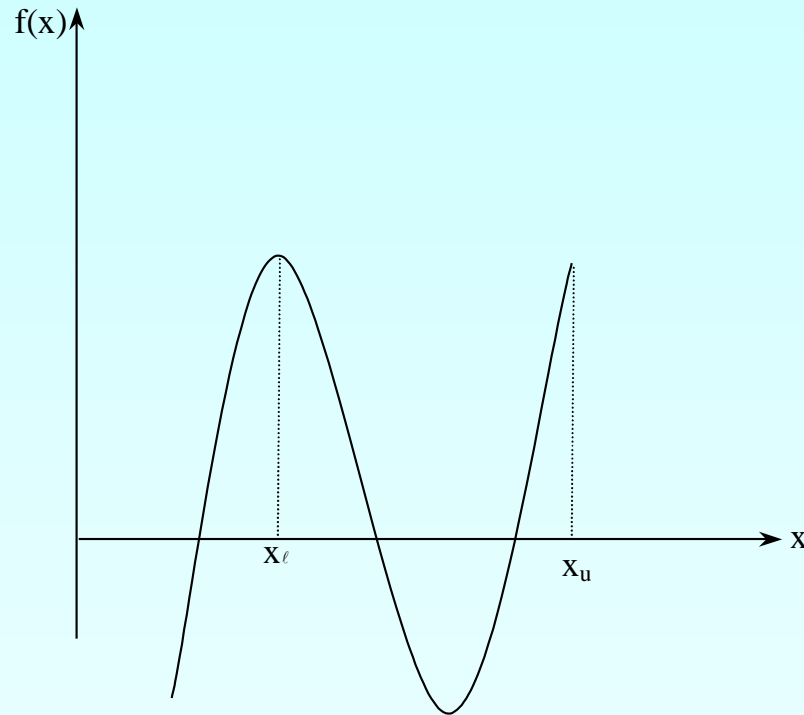


Figure 2 If function $f(x)$ does not change sign between two points, roots of the equation $f(x)=0$ may still exist between the two points.

Basis of Bisection Method

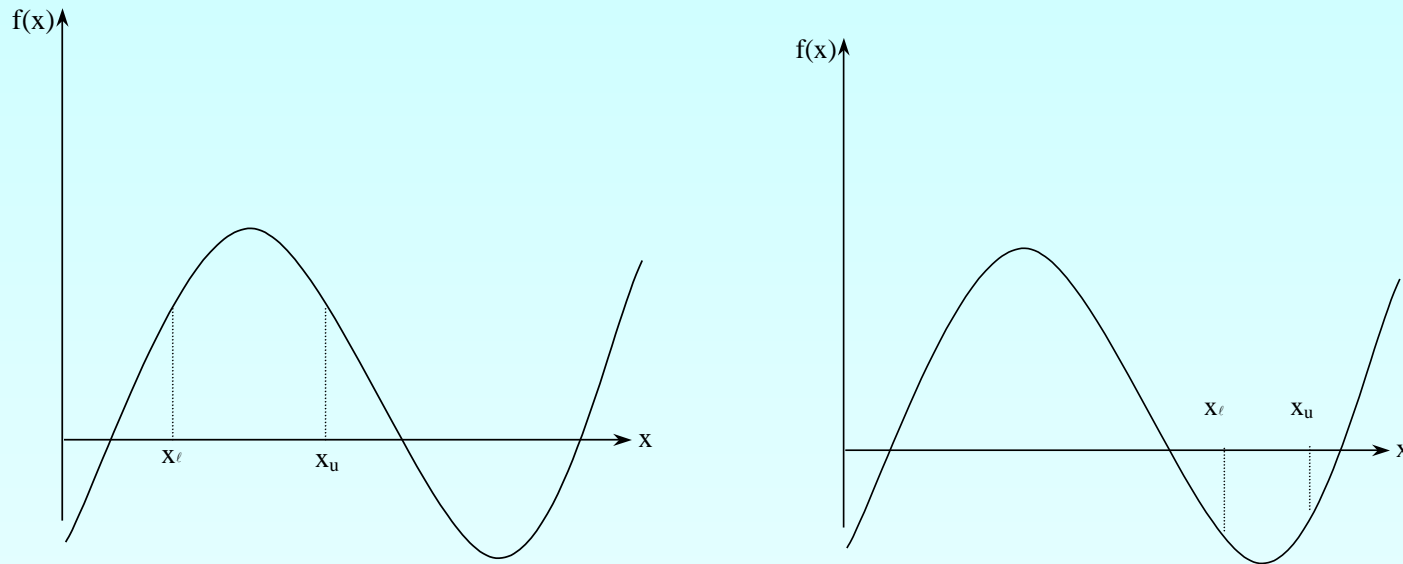


Figure 3 If the function $f(x)$ does not change sign between two points, there may not be any roots for the equation $f(x)=0$ between the two points.

Basis of Bisection Method

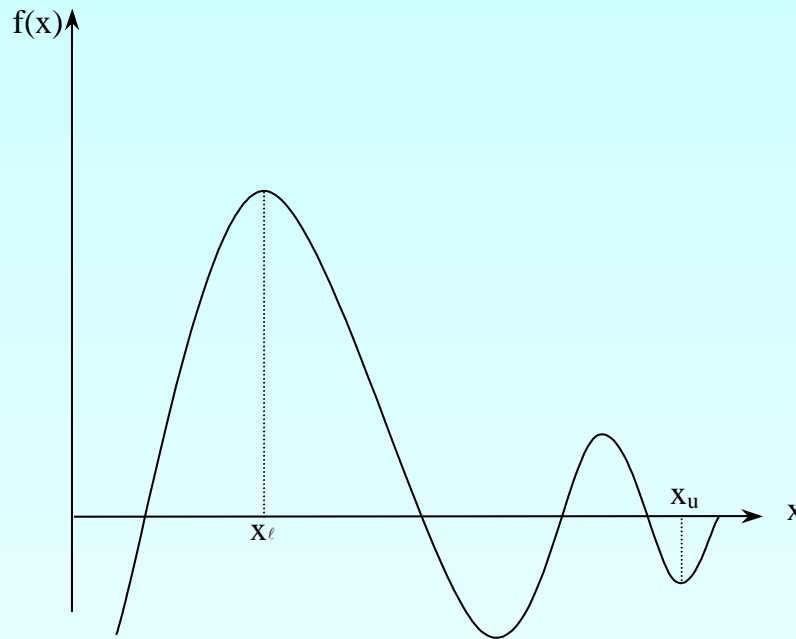


Figure 4 If the function $f(x)$ changes sign between two points, more than one root for the equation $f(x)=0$ may exist between the two points.

Algorithm for Bisection Method

Step 1

Choose x_ℓ and x_u as two guesses for the root such that $f(x_\ell) f(x_u) < 0$, or in other words, $f(x)$ changes sign between x_ℓ and x_u . This was demonstrated in Figure 1.

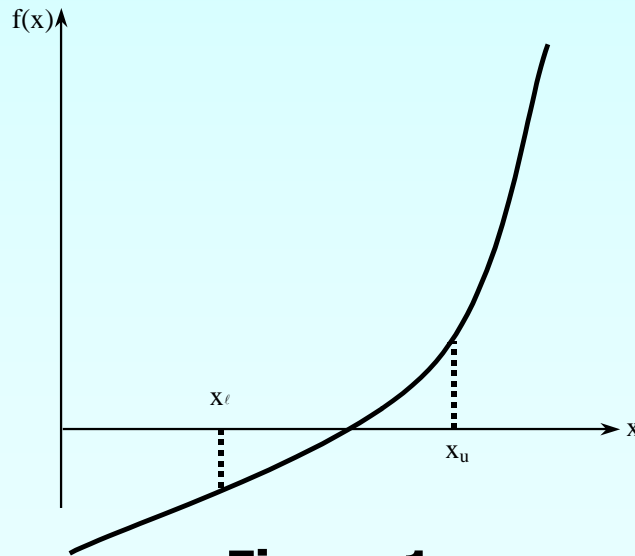


Figure 1

Step 2

Estimate the root, x_m of the equation $f(x) = 0$ as the mid point between x_ℓ and x_u as

$$x_m = \frac{x_\ell + x_u}{2}$$

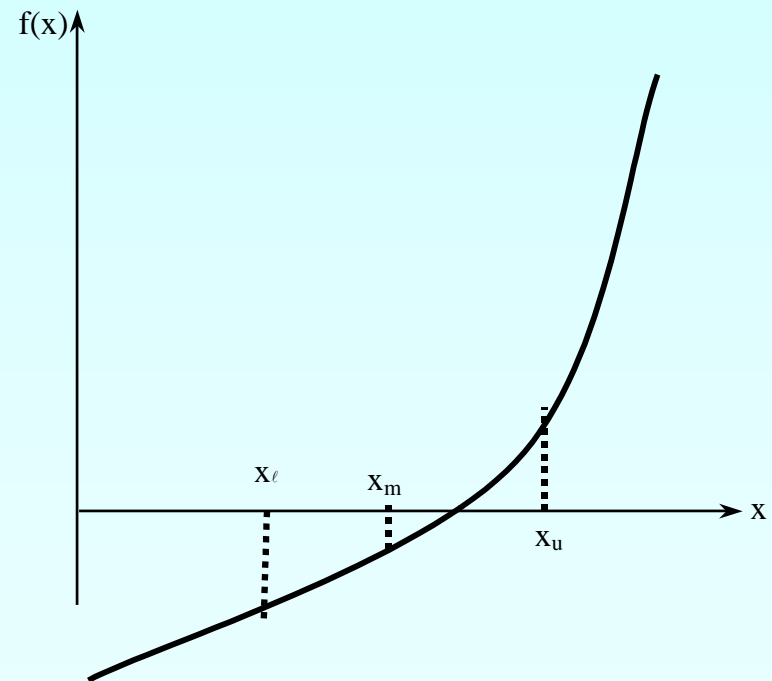


Figure 5 Estimate of x_m

Step 3

Now check the following

- a) If $f(x_l)f(x_m) < 0$, then the root lies between x_l and x_m ; then $x_\ell = x_l$; $x_u = x_m$.
- b) If $f(x_l)f(x_m) > 0$, then the root lies between x_m and x_u ; then $x_\ell = x_m$; $x_u = x_u$.
- c) If $f(x_l)f(x_m) = 0$; then the root is x_m . Stop the algorithm if this is true.

Step 4

Find the new estimate of the root

$$x_m = \frac{x_\ell + x_u}{2}$$

Find the absolute relative approximate error

$$|\epsilon_a| = \left| \frac{x_m^{new} - x_m^{old}}{x_m^{new}} \right| \times 100$$

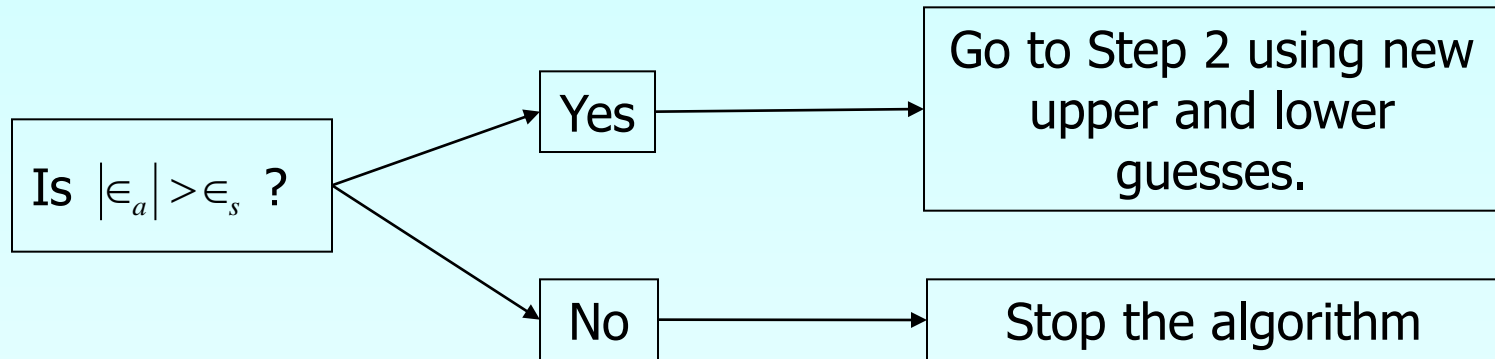
where

x_m^{old} = previous estimate of root

x_m^{new} = current estimate of root

Step 5

Compare the absolute relative approximate error $|\epsilon_a|$ with the pre-specified error tolerance ϵ_s .



Note one should also check whether the number of iterations is more than the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user about it.

Example 1

You are working for 'DOWN THE TOILET COMPANY' that makes floats for ABC commodes. The floating ball has a specific gravity of 0.6 and has a radius of 5.5 cm. You are asked to find the depth to which the ball is submerged when floating in water.

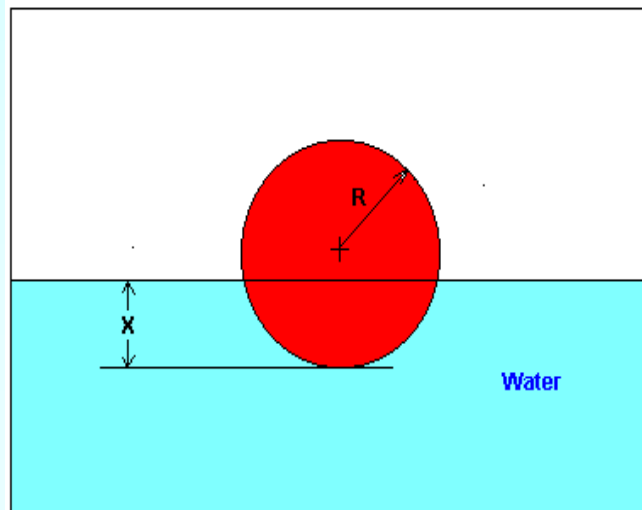


Figure 6 Diagram of the floating ball

Example 1 Cont.

The equation that gives the depth x to which the ball is submerged under water is given by

$$x^3 - 0.165x^2 + 3.993 \times 10^{-4} = 0$$

- a) Use the bisection method of finding roots of equations to find the depth x to which the ball is submerged under water. Conduct three iterations to estimate the root of the above equation.
- b) Find the absolute relative approximate error at the end of each iteration, and the number of significant digits at least correct at the end of each iteration.

Example 1 Cont.

From the physics of the problem, the ball would be submerged between $x = 0$ and $x = 2R$,

where R = radius of the ball,

that is

$$0 \leq x \leq 2R$$

$$0 \leq x \leq 2(0.055)$$

$$0 \leq x \leq 0.11$$

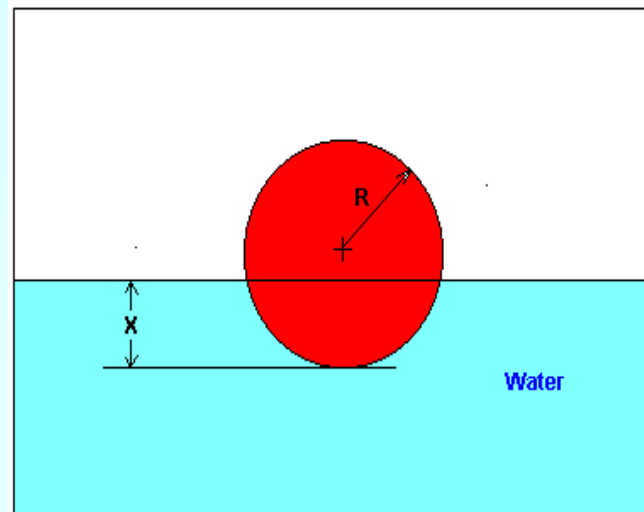


Figure 6 Diagram of the floating ball

Example 1 Cont.

Solution

To aid in the understanding of how this method works to find the root of an equation, the graph of $f(x)$ is shown to the right,

where

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

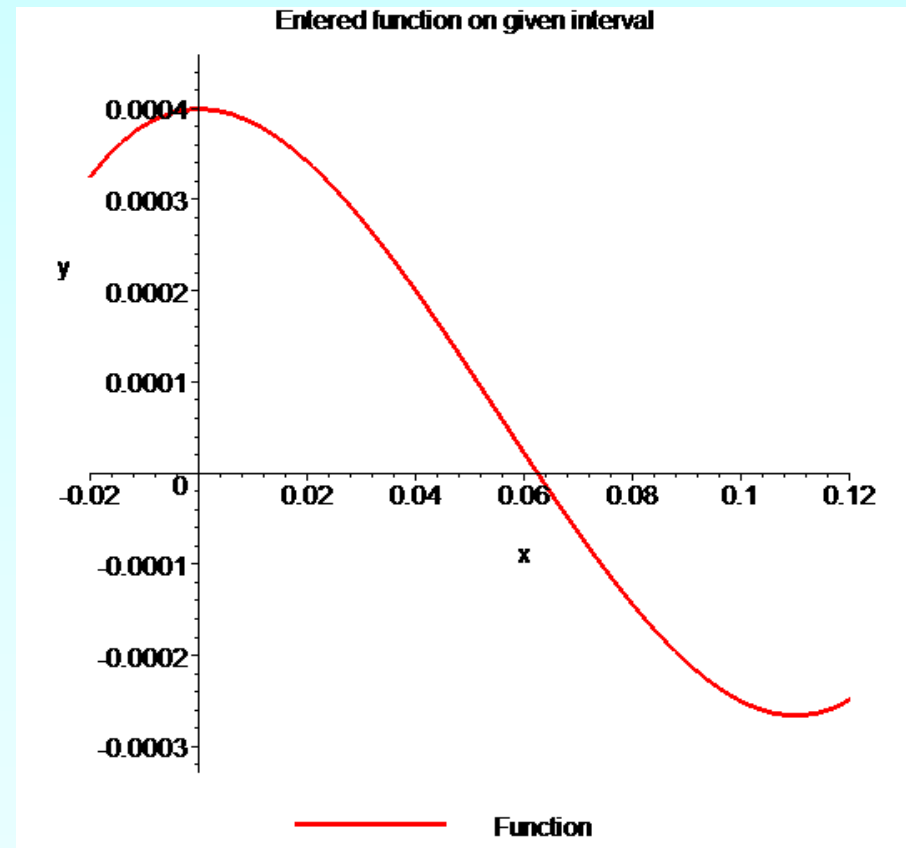


Figure 7 Graph of the function $f(x)$

Example 1 Cont.

Let us assume

$$x_\ell = 0.00$$

$$x_u = 0.11$$

Check if the function changes sign between x_ℓ and x_u .

$$f(x_\ell) = f(0) = (0)^3 - 0.165(0)^2 + 3.993 \times 10^{-4} = 3.993 \times 10^{-4}$$

$$f(x_u) = f(0.11) = (0.11)^3 - 0.165(0.11)^2 + 3.993 \times 10^{-4} = -2.662 \times 10^{-4}$$

Hence

$$f(x_\ell)f(x_u) = f(0)f(0.11) = (3.993 \times 10^{-4})(-2.662 \times 10^{-4}) < 0$$

So there is at least one root between x_ℓ and x_u , that is between 0 and 0.11

Example 1 Cont.

Entered function on given interval with upper and lower guesses

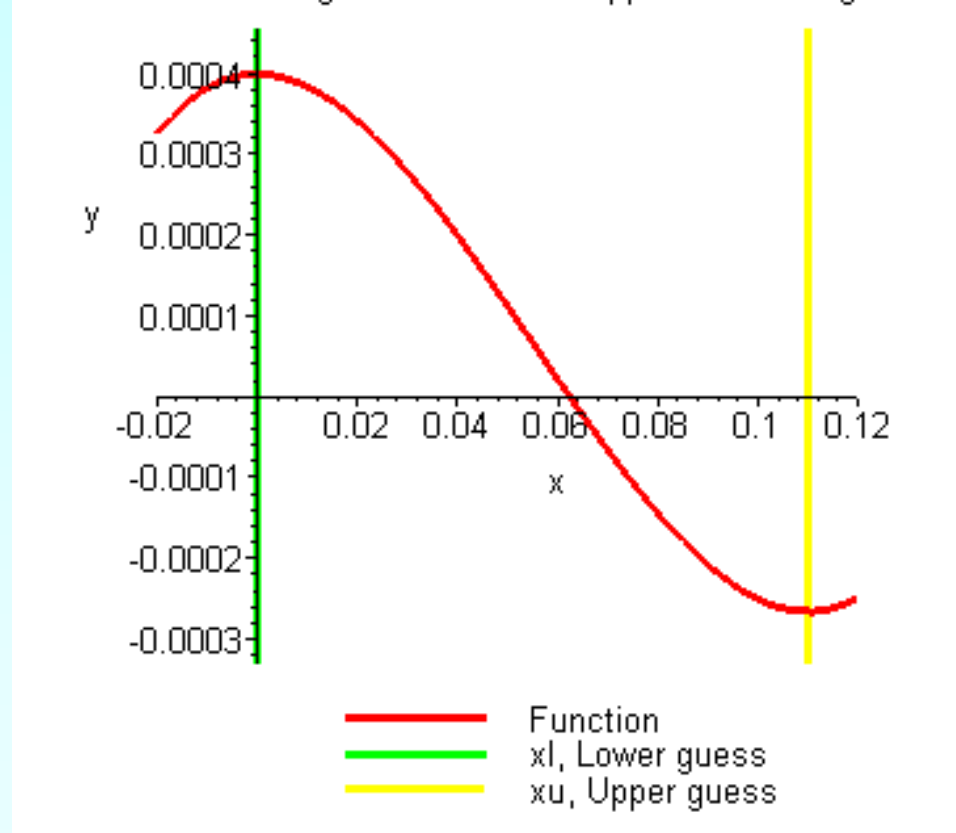


Figure 8 Graph demonstrating sign change between initial limits

Example 1 Cont.

Iteration 1

The estimate of the root is $x_m = \frac{x_\ell + x_u}{2} = \frac{0 + 0.11}{2} = 0.055$

$$f(x_m) = f(0.055) = (0.055)^3 - 0.165(0.055)^2 + 3.993 \times 10^{-4} = 6.655 \times 10^{-5}$$

$$f(x_l)f(x_m) = f(0)f(0.055) = (3.993 \times 10^{-4})(6.655 \times 10^{-5}) > 0$$

Hence the root is bracketed between x_m and x_u , that is, between 0.055 and 0.11. So, the lower and upper limits of the new bracket are

$$x_l = 0.055, \quad x_u = 0.11$$

At this point, the absolute relative approximate error $|\epsilon_a|$ cannot be calculated as we do not have a previous approximation.

Example 1 Cont.

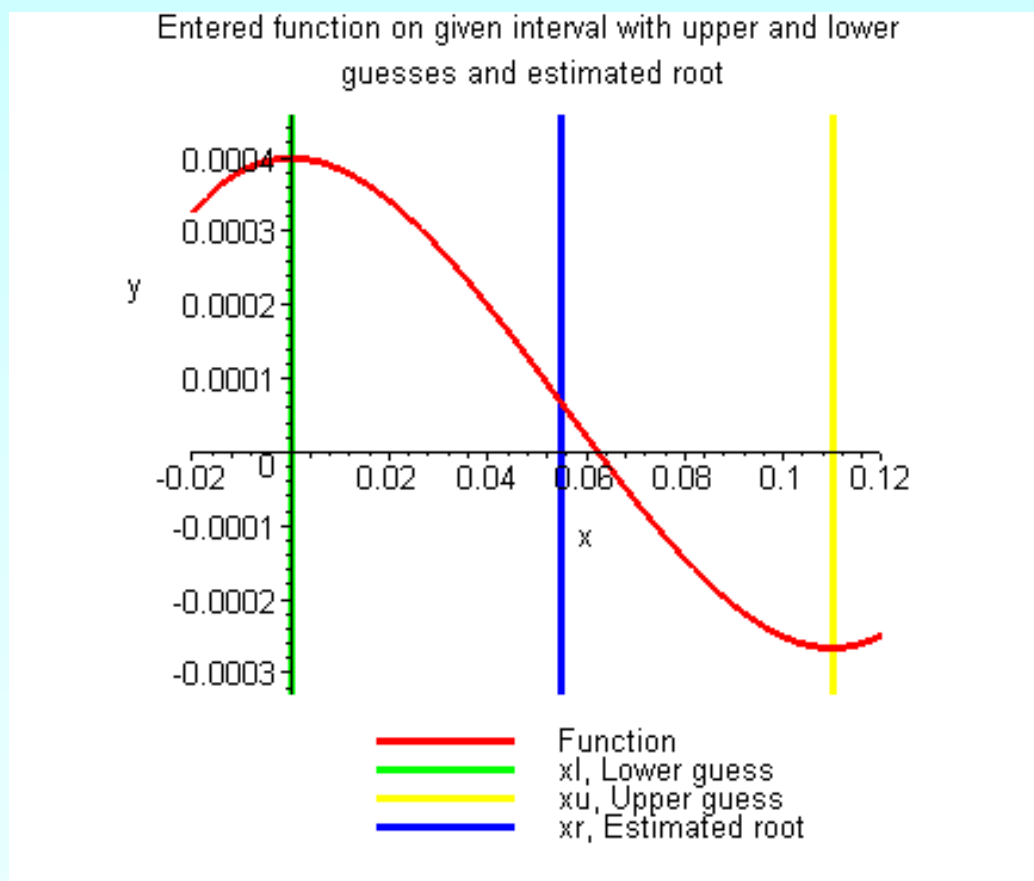


Figure 9 Estimate of the root for Iteration 1

Example 1 Cont.

Iteration 2

The estimate of the root is $x_m = \frac{x_\ell + x_u}{2} = \frac{0.055 + 0.11}{2} = 0.0825$

$$f(x_m) = f(0.0825) = (0.0825)^3 - 0.165(0.0825)^2 + 3.993 \times 10^{-4} = -1.622 \times 10^{-4}$$
$$f(x_l)f(x_m) = f(0.055)f(0.0825) = (-1.622 \times 10^{-4})(6.655 \times 10^{-5}) < 0$$

Hence the root is bracketed between x_ℓ and x_m , that is, between 0.055 and 0.0825. So, the lower and upper limits of the new bracket are

$$x_l = 0.055, \quad x_u = 0.0825$$

Example 1 Cont.

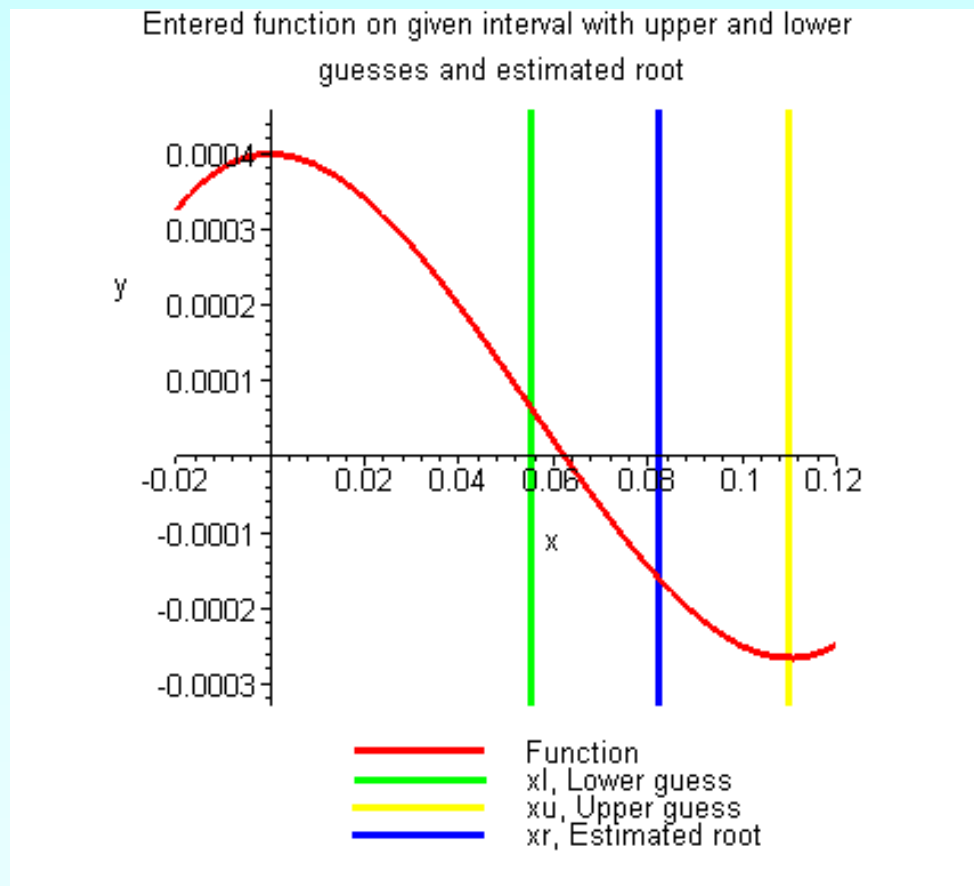


Figure 10 Estimate of the root for Iteration 2

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 2 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_m^{new} - x_m^{old}}{x_m^{new}} \right| \times 100 \\ &= \left| \frac{0.0825 - 0.055}{0.0825} \right| \times 100 \\ &= 33.333\% \end{aligned}$$

None of the significant digits are at least correct in the estimate root of $x_m = 0.0825$ because the absolute relative approximate error is greater than 5%.

Example 1 Cont.

Iteration 3

The estimate of the root is $x_m = \frac{x_\ell + x_u}{2} = \frac{0.055 + 0.0825}{2} = 0.06875$

$$f(x_m) = f(0.06875) = (0.06875)^3 - 0.165(0.06875)^2 + 3.993 \times 10^{-4} = -5.563 \times 10^{-5}$$

$$f(x_l)f(x_m) = f(0.055)f(0.06875) = (6.655 \times 10^{-5})(-5.563 \times 10^{-5}) < 0$$

Hence the root is bracketed between x_ℓ and x_m , that is, between 0.055 and 0.06875. So, the lower and upper limits of the new bracket are

$$x_l = 0.055, \quad x_u = 0.06875$$

Example 1 Cont.

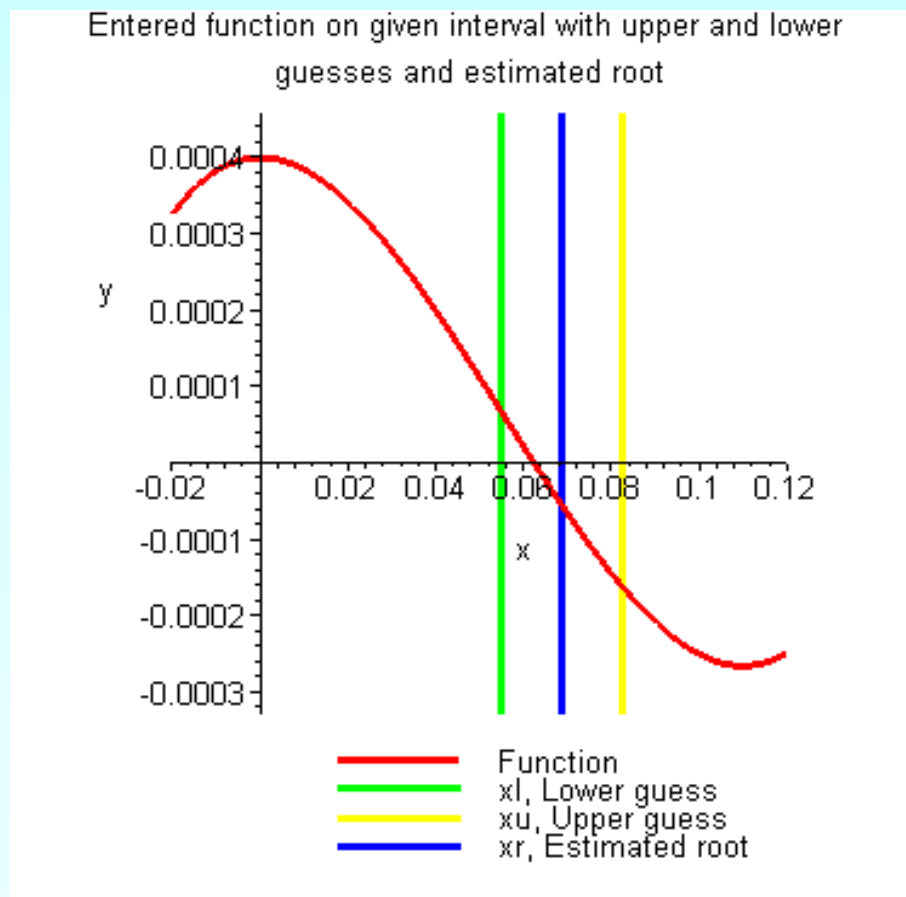


Figure 11 Estimate of the root for Iteration 3

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 3 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_m^{new} - x_m^{old}}{x_m^{new}} \right| \times 100 \\ &= \left| \frac{0.06875 - 0.0825}{0.06875} \right| \times 100 \\ &= 20\% \end{aligned}$$

Still none of the significant digits are at least correct in the estimated root of the equation as the absolute relative approximate error is greater than 5%.

Seven more iterations were conducted and these iterations are shown in Table 1.

Table 1 Cont.

Table 1 Root of $f(x)=0$ as function of number of iterations for bisection method.

Iteration	x_ℓ	x_u	x_m	$ \epsilon_a \%$	$f(x_m)$
1	0.00000	0.11	0.055	-----	6.655×10^{-5}
2	0.055	0.11	0.0825	33.33	-1.622×10^{-4}
3	0.055	0.0825	0.06875	20.00	-5.563×10^{-5}
4	0.055	0.06875	0.06188	11.11	4.484×10^{-6}
5	0.06188	0.06875	0.06531	5.263	-2.593×10^{-5}
6	0.06188	0.06531	0.06359	2.702	-1.0804×10^{-5}
7	0.06188	0.06359	0.06273	1.370	-3.176×10^{-6}
8	0.06188	0.06273	0.0623	0.6897	6.497×10^{-7}
9	0.0623	0.06273	0.06252	0.3436	-1.265×10^{-6}
10	0.0623	0.06252	0.06241	0.1721	-3.0768×10^{-7}

Table 1 Cont.

Hence the number of significant digits at least correct is given by the largest value of m for which

$$|\epsilon_a| \leq 0.5 \times 10^{2-m}$$

$$0.1721 \leq 0.5 \times 10^{2-m}$$

$$0.3442 \leq 10^{2-m}$$

$$\log(0.3442) \leq 2 - m$$

$$m \leq 2 - \log(0.3442) = 2.463$$

So

$$m = 2$$

The number of significant digits at least correct in the estimated root of 0.06241 at the end of the 10th iteration is 2.

Advantages

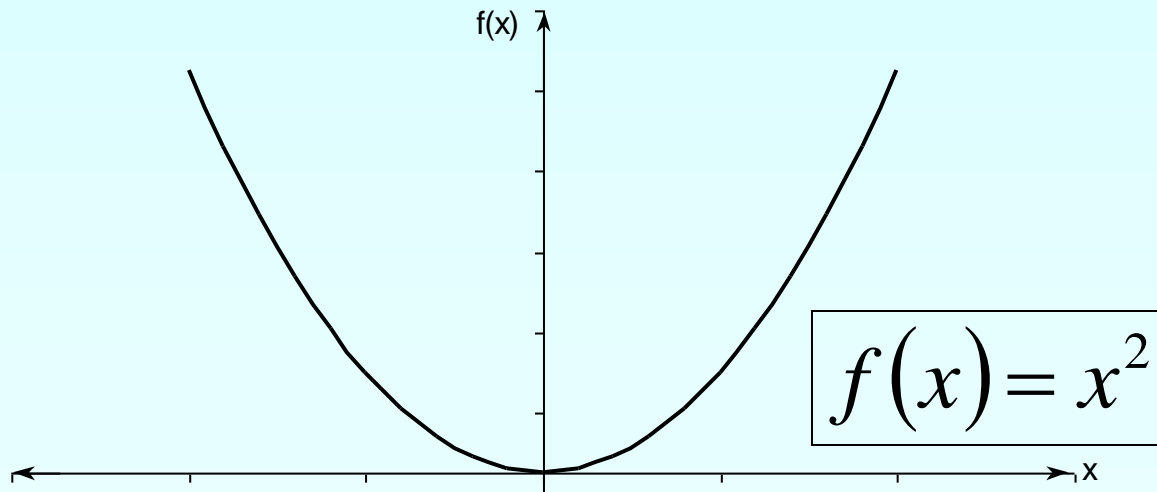
- Always convergent
- The root bracket gets halved with each iteration - guaranteed.

Drawbacks

- Slow convergence
- If one of the initial guesses is close to the root, the convergence is slower

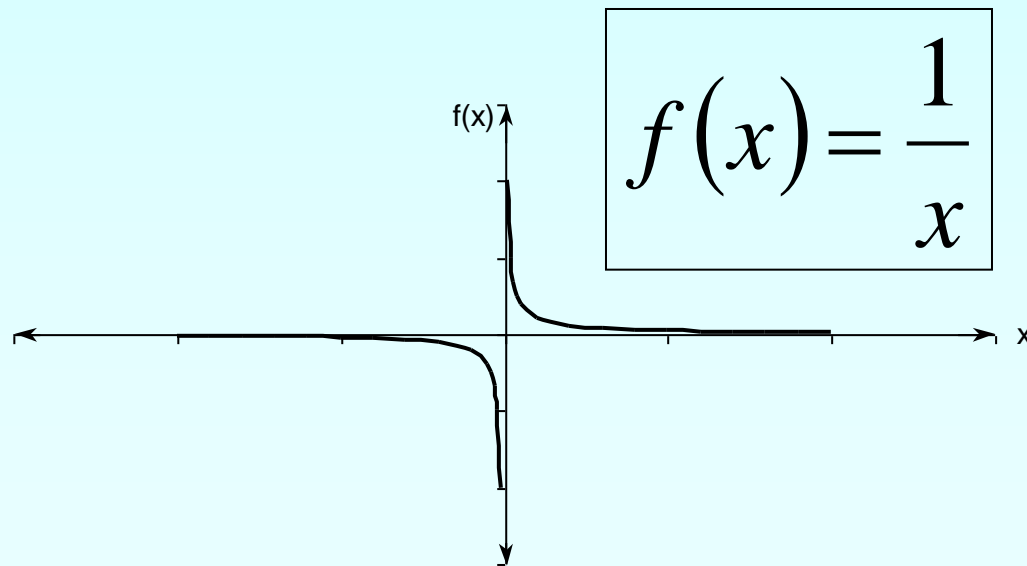
Drawbacks (continued)

- If a function $f(x)$ is such that it just touches the x-axis it will be unable to find the lower and upper guesses.



Drawbacks (continued)

- Function changes sign but root does not exist



What is Interpolation ?

Given $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$, find the value of 'y' at a value of 'x' that is not given.

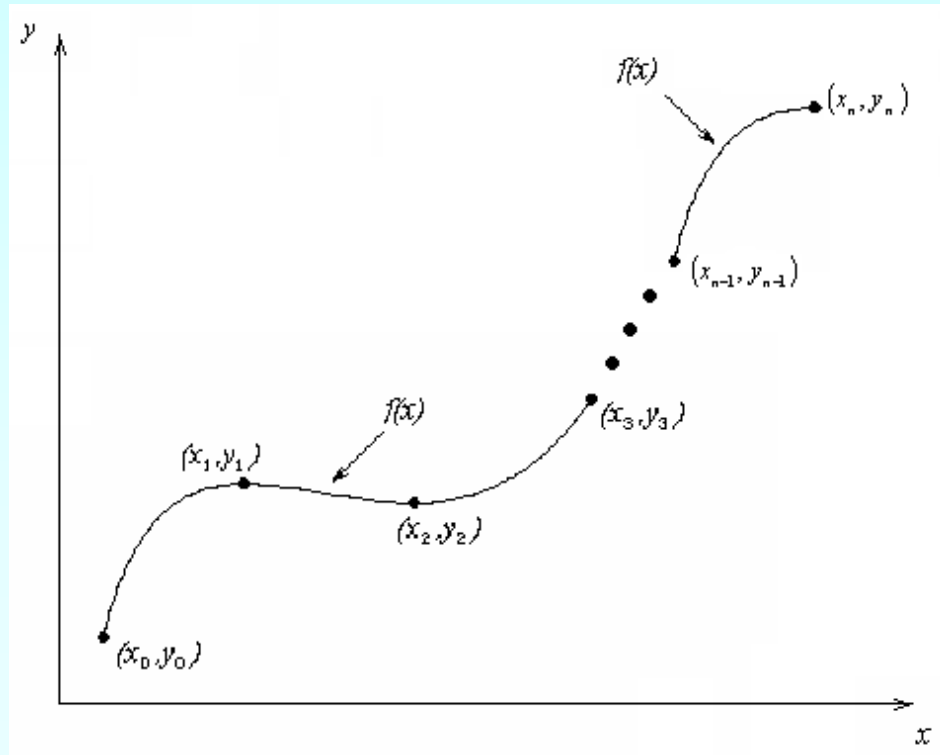
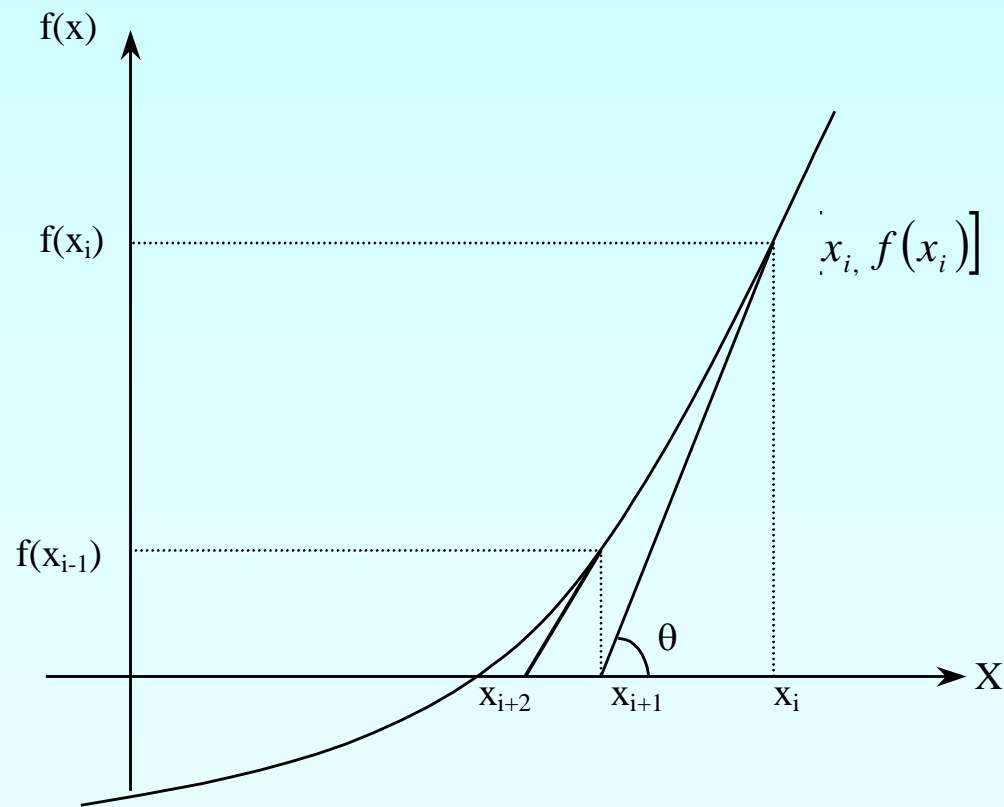


Figure 1 Interpolation of discrete.

Newton-Raphson Method

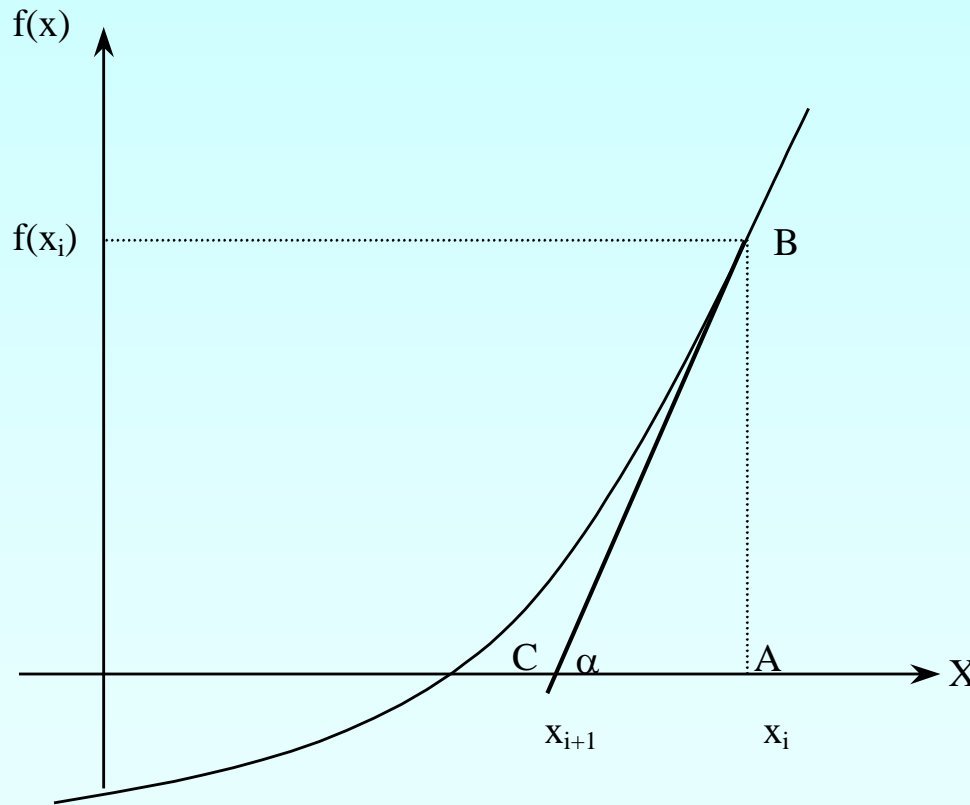
Newton-Raphson Method



$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Figure 1 Geometrical illustration of the Newton-Raphson method.

Derivation



$$\tan(\alpha) = \frac{AB}{AC}$$

$$f'(x_i) = \frac{f(x_i)}{x_i - x_{i+1}}$$

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Figure 2 Derivation of the Newton-Raphson method.

Algorithm for Newton-Raphson Method

Step 1

Evaluate $f'(x)$ symbolically.

Step 2

Use an initial guess of the root, x_i , to estimate the new value of the root, x_{i+1} , as

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

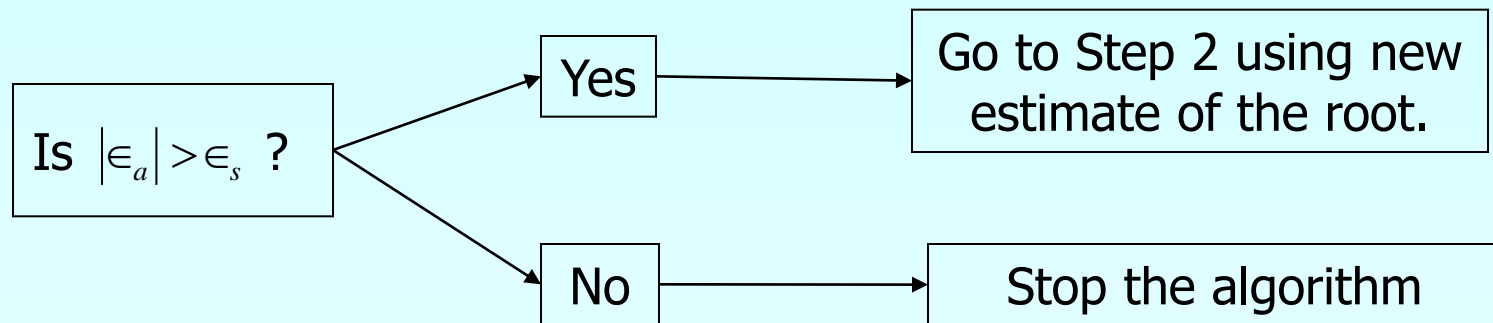
Step 3

Find the absolute relative approximate error $|\epsilon_a|$ as

$$|\epsilon_a| = \left| \frac{x_{i+1} - x_i}{x_{i+1}} \right| \times 100$$

Step 4

Compare the absolute relative approximate error with the pre-specified relative error tolerance ϵ_s .



Also, check if the number of iterations has exceeded the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user.

Example 1

You are working for 'DOWN THE TOILET COMPANY' that makes floats for ABC commodes. The floating ball has a specific gravity of 0.6 and has a radius of 5.5 cm. You are asked to find the depth to which the ball is submerged when floating in water.

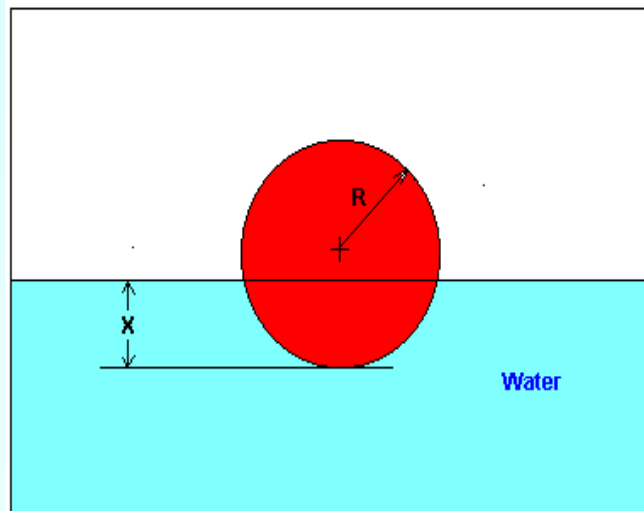


Figure 3 Floating ball problem.

Example 1 Cont.

The equation that gives the depth x in meters to which the ball is submerged under water is given by

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

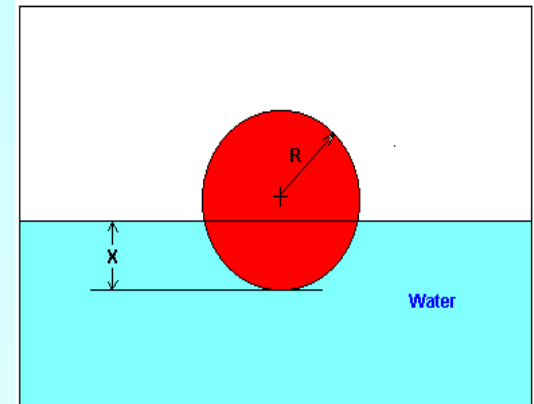


Figure 3 Floating ball problem.

Use the Newton's method of finding roots of equations to find

- the depth ' x ' to which the ball is submerged under water. Conduct three iterations to estimate the root of the above equation.
- The absolute relative approximate error at the end of each iteration, and
- The number of significant digits at least correct at the end of each iteration.

Example 1 Cont.

Solution

To aid in the understanding of how this method works to find the root of an equation, the graph of $f(x)$ is shown to the right,

where

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

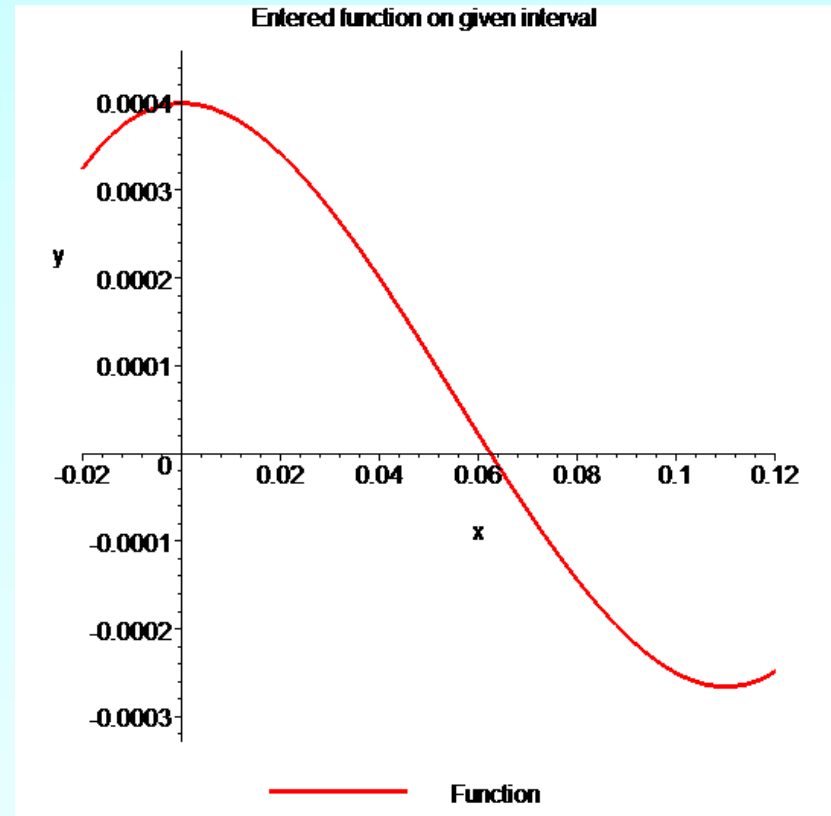


Figure 4 Graph of the function $f(x)$

Example 1 Cont.

Solve for $f'(x)$

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

$$f'(x) = 3x^2 - 0.33x$$

Let us assume the initial guess of the root of $f(x) = 0$ is $x_0 = 0.05\text{m}$. This is a reasonable guess (discuss why $x = 0$ and $x = 0.11\text{m}$ are not good choices) as the extreme values of the depth x would be 0 and the diameter (0.11 m) of the ball.

Example 1 Cont.

Iteration 1

The estimate of the root is

$$\begin{aligned}x_1 &= x_0 - \frac{f(x_0)}{f'(x_0)} \\&= 0.05 - \frac{(0.05)^3 - 0.165(0.05)^2 + 3.993 \times 10^{-4}}{3(0.05)^2 - 0.33(0.05)} \\&= 0.05 - \frac{1.118 \times 10^{-4}}{-9 \times 10^{-3}} \\&= 0.05 - (-0.01242) \\&= 0.06242\end{aligned}$$

Example 1 Cont.

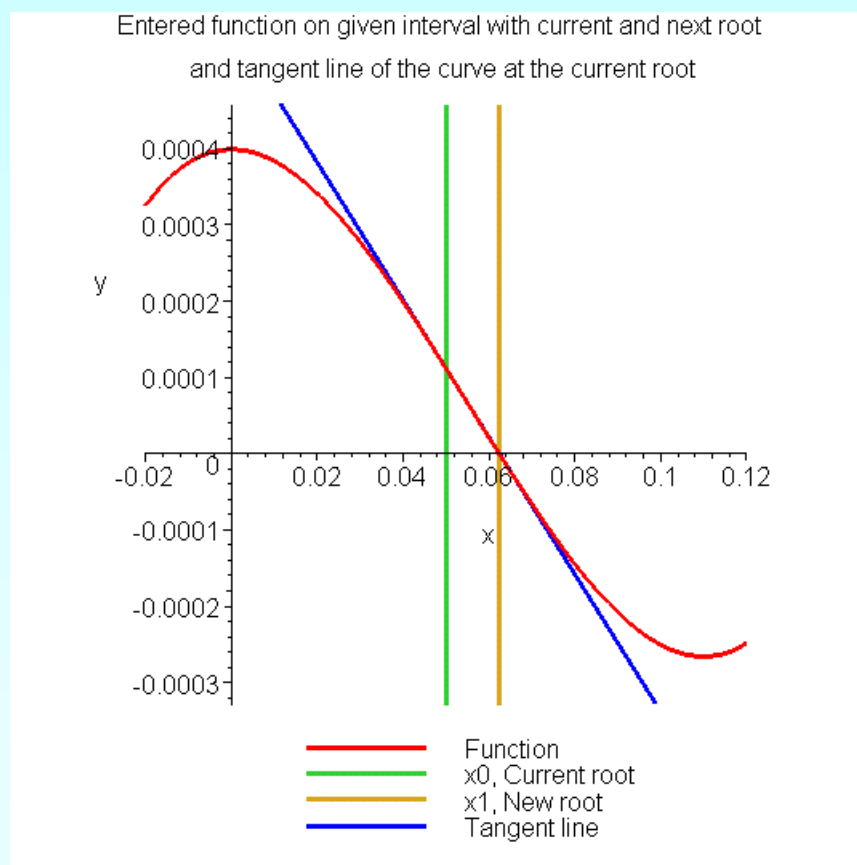


Figure 5 Estimate of the root for the first iteration.

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 1 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_1 - x_0}{x_1} \right| \times 100 \\ &= \left| \frac{0.06242 - 0.05}{0.06242} \right| \times 100 \\ &= 19.90\% \end{aligned}$$

The number of significant digits at least correct is 0, as you need an absolute relative approximate error of 5% or less for at least one significant digits to be correct in your result.

Example 1 Cont.

Iteration 2

The estimate of the root is

$$\begin{aligned}x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} \\&= 0.06242 - \frac{(0.06242)^3 - 0.165(0.06242)^2 + 3.993 \times 10^{-4}}{3(0.06242)^2 - 0.33(0.06242)} \\&= 0.06242 - \frac{-3.97781 \times 10^{-7}}{-8.90973 \times 10^{-3}} \\&= 0.06242 - (4.4646 \times 10^{-5}) \\&= 0.06238\end{aligned}$$

Example 1 Cont.

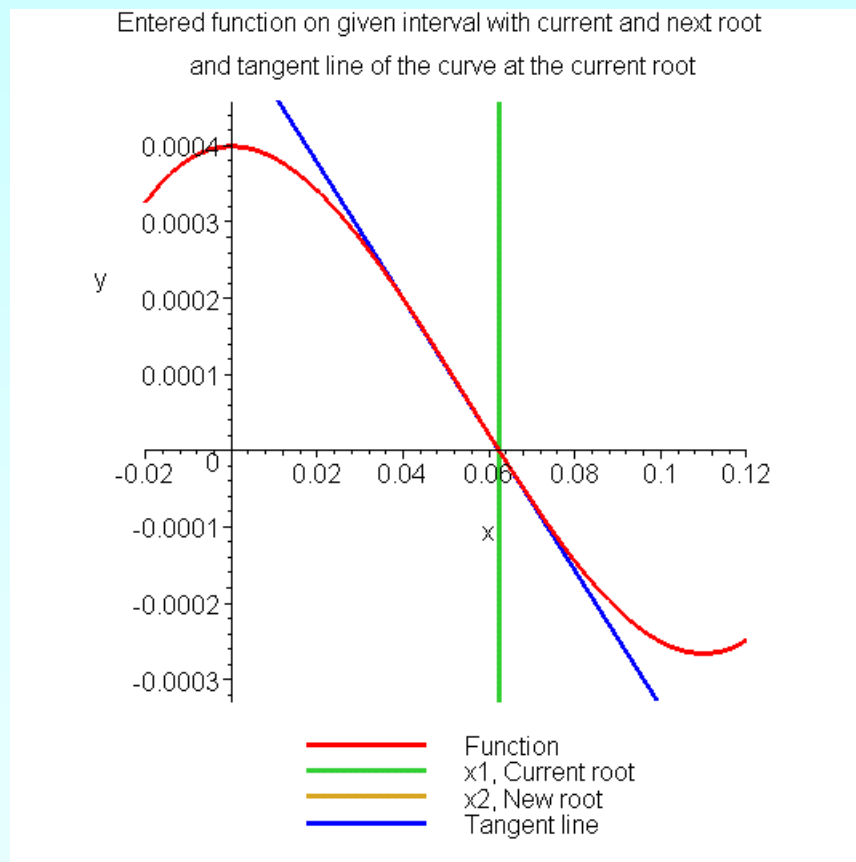


Figure 6 Estimate of the root for the Iteration 2.

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 2 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_2 - x_1}{x_2} \right| \times 100 \\ &= \left| \frac{0.06238 - 0.06242}{0.06238} \right| \times 100 \\ &= 0.0716\% \end{aligned}$$

The maximum value of m for which $|\epsilon_a| \leq 0.5 \times 10^{2-m}$ is 2.844. Hence, the number of significant digits at least correct in the answer is 2.

Example 1 Cont.

Iteration 3

The estimate of the root is

$$\begin{aligned}x_3 &= x_2 - \frac{f(x_2)}{f'(x_2)} \\&= 0.06238 - \frac{(0.06238)^3 - 0.165(0.06238)^2 + 3.993 \times 10^{-4}}{3(0.06238)^2 - 0.33(0.06238)} \\&= 0.06238 - \frac{4.44 \times 10^{-11}}{-8.91171 \times 10^{-3}} \\&= 0.06238 - (-4.9822 \times 10^{-9}) \\&= 0.06238\end{aligned}$$

Example 1 Cont.

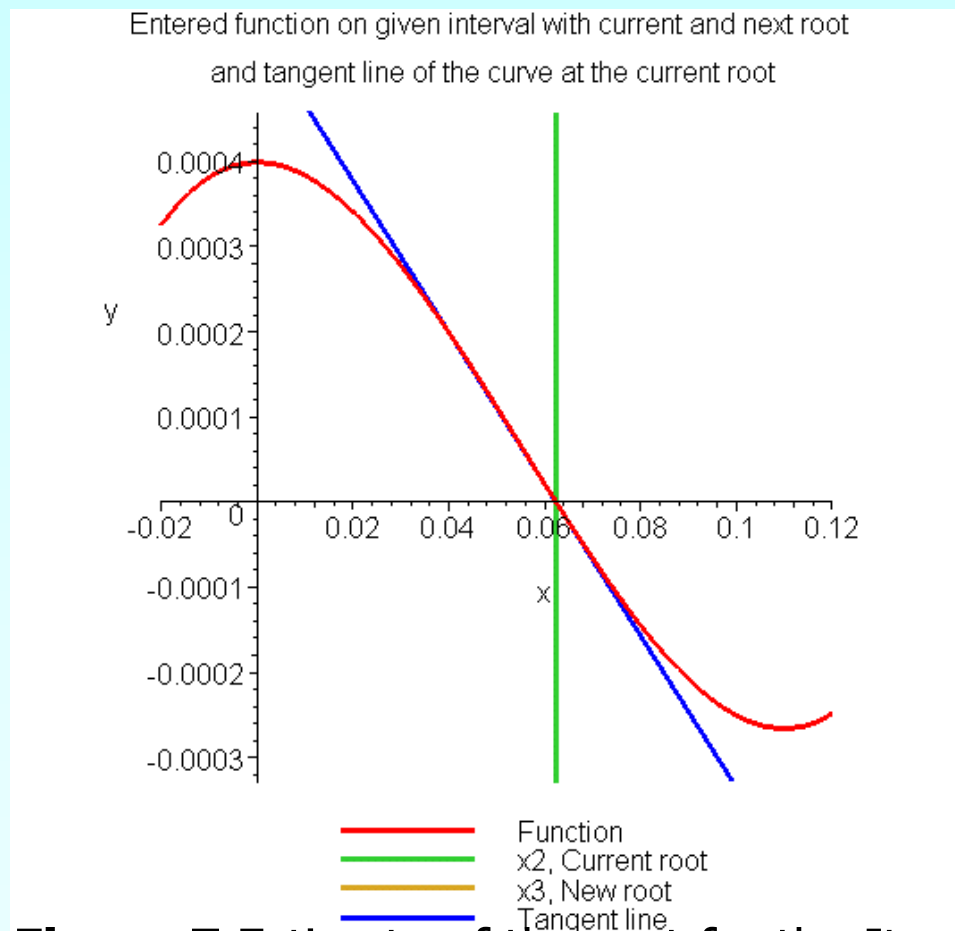


Figure 7 Estimate of the root for the Iteration 3.

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 3 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_2 - x_1}{x_2} \right| \times 100 \\ &= \left| \frac{0.06238 - 0.06238}{0.06238} \right| \times 100 \\ &= 0\% \end{aligned}$$

The number of significant digits at least correct is 4, as only 4 significant digits are carried through all the calculations.

Advantages and Drawbacks of Newton Raphson Method

Advantages

- Converges fast (quadratic convergence), if it converges.
- Requires only one guess

Drawbacks

1. Divergence at inflection points

Selection of the initial guess or an iteration value of the root that is close to the inflection point of the function $f(x)$ may start diverging away from the root in the Newton-Raphson method.

For example, to find the root of the equation $f(x) = (x-1)^3 + 0.512 = 0$.

The Newton-Raphson method reduces to $x_{i+1} = x_i - \frac{(x_i^3 - 1)^3 + 0.512}{3(x_i - 1)^2}$.

Table 1 shows the iterated values of the root of the equation.

The root starts to diverge at Iteration 6 because the previous estimate of 0.92589 is close to the inflection point of $x = 1$.

Eventually after 12 more iterations the root converges to the exact value of $x = 0.2$.

Drawbacks – Inflection Points

Table 1 Divergence near inflection point.

Iteration Number	x_i
0	5.0000
1	3.6560
2	2.7465
3	2.1084
4	1.6000
5	0.92589
6	-30.119
7	-19.746
18	0.2000

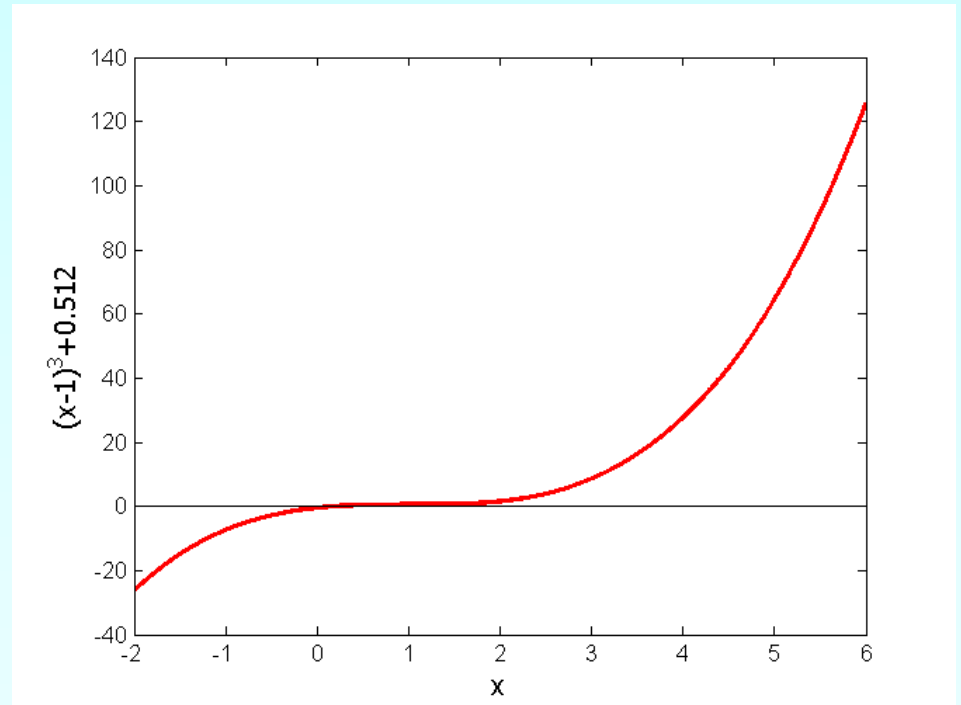


Figure 8 Divergence at inflection point for
 $f(x) = (x-1)^3 + 0.512 = 0$

Drawbacks – Division by Zero

2. Division by zero

For the equation

$$f(x) = x^3 - 0.03x^2 + 2.4 \times 10^{-6} = 0$$

the Newton-Raphson method reduces to

$$x_{i+1} = x_i - \frac{x_i^3 - 0.03x_i^2 + 2.4 \times 10^{-6}}{3x_i^2 - 0.06x_i}$$

For $x_0 = 0$ or $x_0 = 0.02$, the denominator will equal zero.

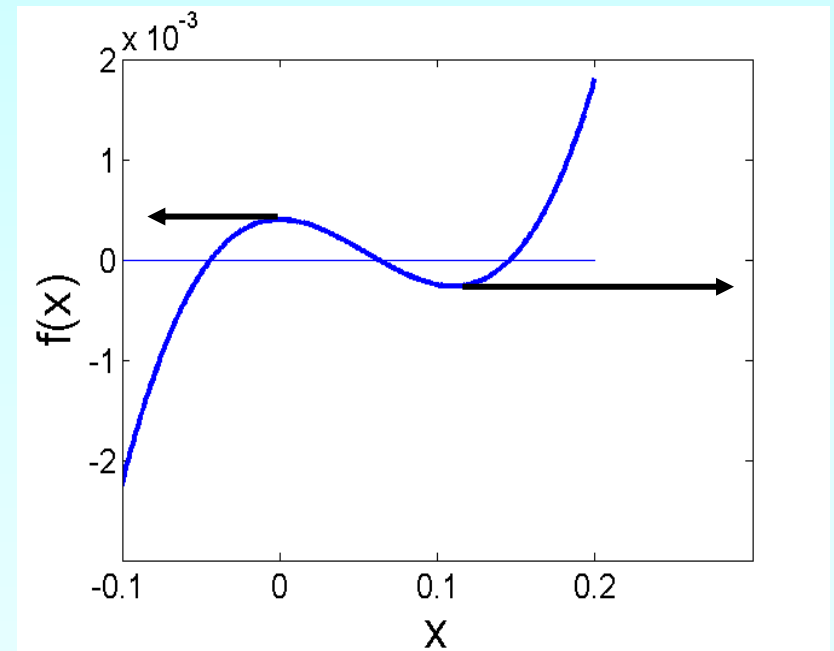


Figure 9 Pitfall of division by zero or near a zero number

Drawbacks – Oscillations near local maximum and minimum

3. Oscillations near local maximum and minimum

Results obtained from the Newton-Raphson method may oscillate about the local maximum or minimum without converging on a root but converging on the local maximum or minimum.

Eventually, it may lead to division by a number close to zero and may diverge.

For example for $f(x) = x^2 + 2 = 0$ the equation has no real roots.

Drawbacks – Oscillations near local maximum and minimum

Table 3 Oscillations near local maxima and minima in Newton-Raphson method.

Iteration Number	x_i	$f(x_i)$	$ \epsilon_a \%$
0	-1.0000	3.00	
1	0.5	2.25	300.00
2	-1.75	5.063	128.571
3	-0.30357	2.092	476.47
4	3.1423	11.874	109.66
5	1.2529	3.570	150.80
6	-0.17166	2.029	829.88
7	5.7395	34.942	102.99
8	2.6955	9.266	112.93
9	0.97678	2.954	175.96

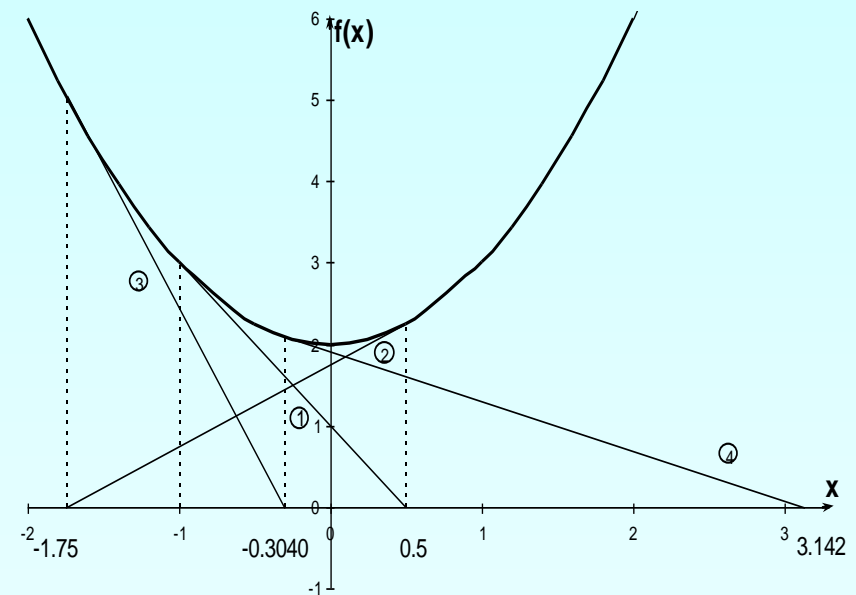


Figure 10 Oscillations around local minima for $f(x) = x^2 + 2$.

Drawbacks – Root Jumping

4. Root Jumping

In some cases where the function $f(x)$ is oscillating and has a number of roots, one may choose an initial guess close to a root. However, the guesses may jump and converge to some other root.

For example

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

Choose

$$x_0 = 2.4\pi = 7.539822$$

It will converge to $x = 0$

instead of $x = 2\pi = 6.2831853$

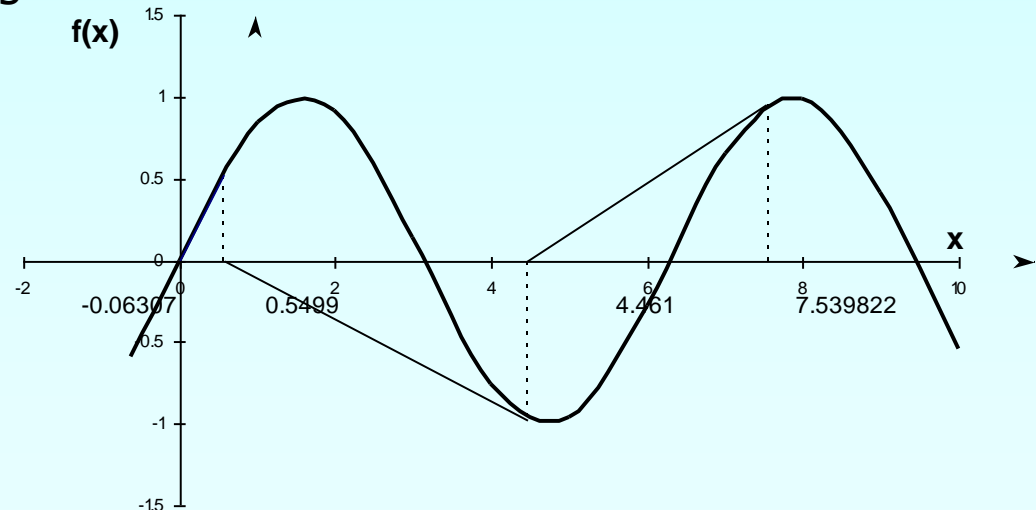


Figure 11 Root jumping from intended location of root for $f(x) = \sin x = 0$

Secant Method

Secant Method – Derivation

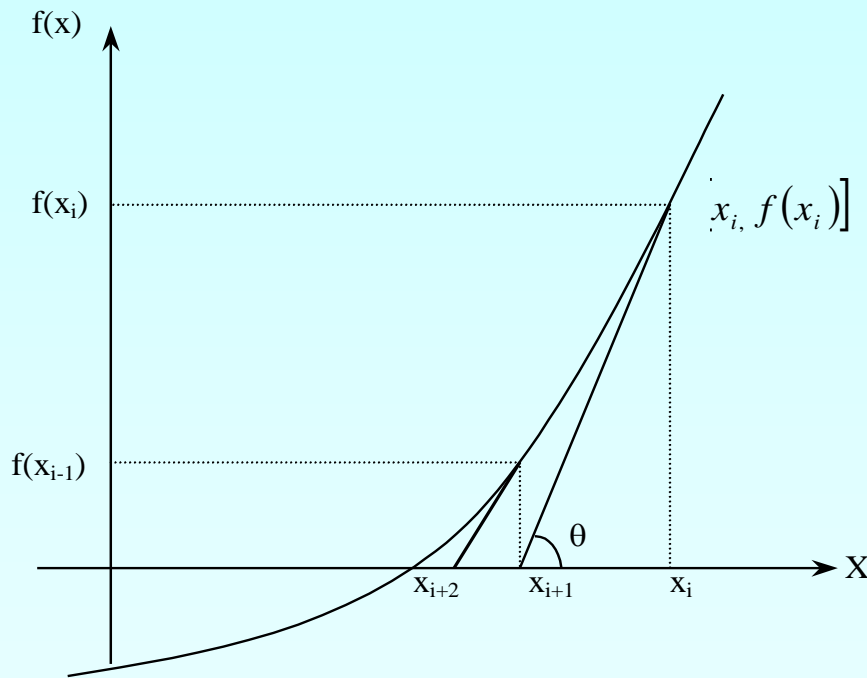


Figure 1 Geometrical illustration of the Newton-Raphson method.

Newton's Method

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)} \quad (1)$$

Approximate the derivative

$$f'(x_i) = \frac{f(x_i) - f(x_{i-1})}{x_i - x_{i-1}} \quad (2)$$

Substituting Equation (2) into Equation (1) gives the Secant method

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Secant Method – Derivation

The secant method can also be derived from geometry:

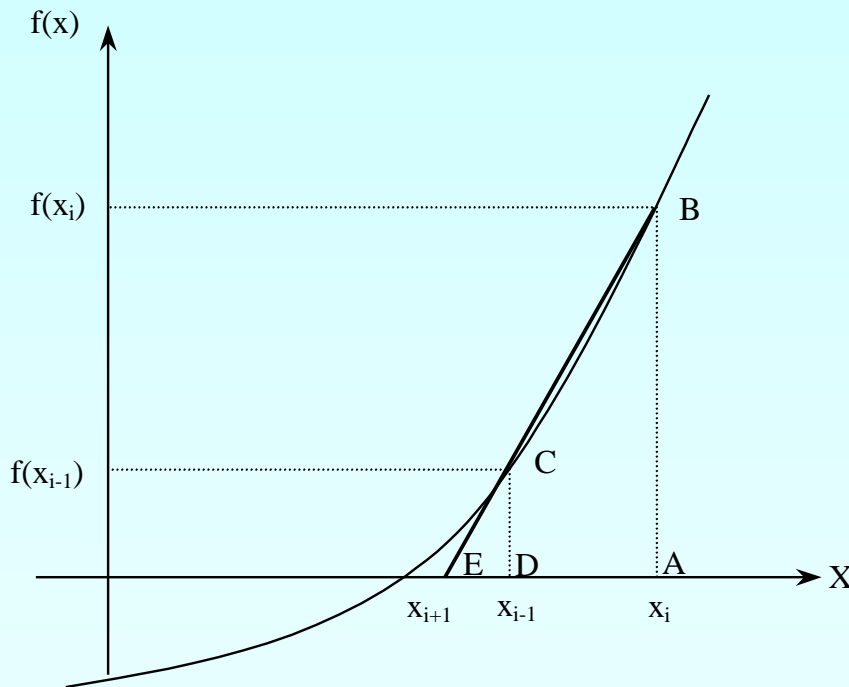


Figure 2 Geometrical representation of the Secant method.

The Geometric Similar Triangles

$$\frac{AB}{AE} = \frac{DC}{DE}$$

can be written as

$$\frac{f(x_i)}{x_i - x_{i+1}} = \frac{f(x_{i-1})}{x_{i-1} - x_{i+1}}$$

On rearranging, the secant method is given as

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Algorithm for Secant Method

Step 1

Calculate the next estimate of the root from two initial guesses

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Find the absolute relative approximate error

$$|\epsilon_a| = \left| \frac{x_{i+1} - x_i}{x_{i+1}} \right| \times 100$$

Step 2

Find if the absolute relative approximate error is greater than the prespecified relative error tolerance.

If so, go back to step 1, else stop the algorithm.

Also check if the number of iterations has exceeded the maximum number of iterations.

Example 1

You are working for 'DOWN THE TOILET COMPANY' that makes floats for ABC commodes. The floating ball has a specific gravity of 0.6 and has a radius of 5.5 cm. You are asked to find the depth to which the ball is submerged when floating in water.

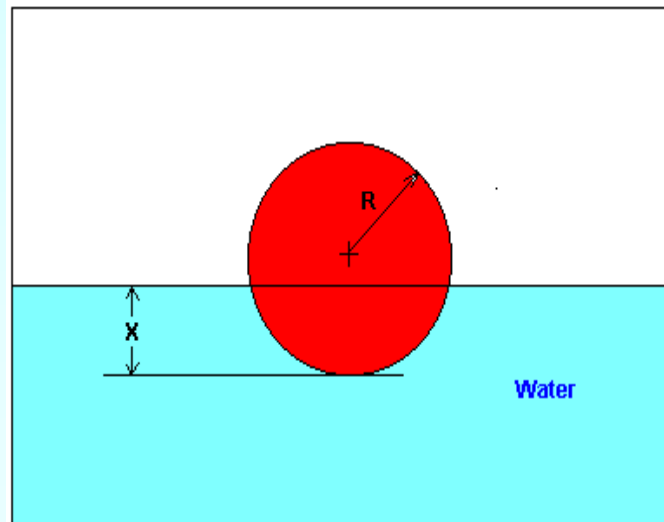


Figure 3 Floating Ball Problem.

Example 1 Cont.

The equation that gives the depth x to which the ball is submerged under water is given by

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

Use the Secant method of finding roots of equations to find the depth x to which the ball is submerged under water.

- Conduct three iterations to estimate the root of the above equation.
- Find the absolute relative approximate error and the number of significant digits at least correct at the end of each iteration.

Example 1 Cont.

Solution

To aid in the understanding of how this method works to find the root of an equation, the graph of $f(x)$ is shown to the right,

where

$$f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4}$$

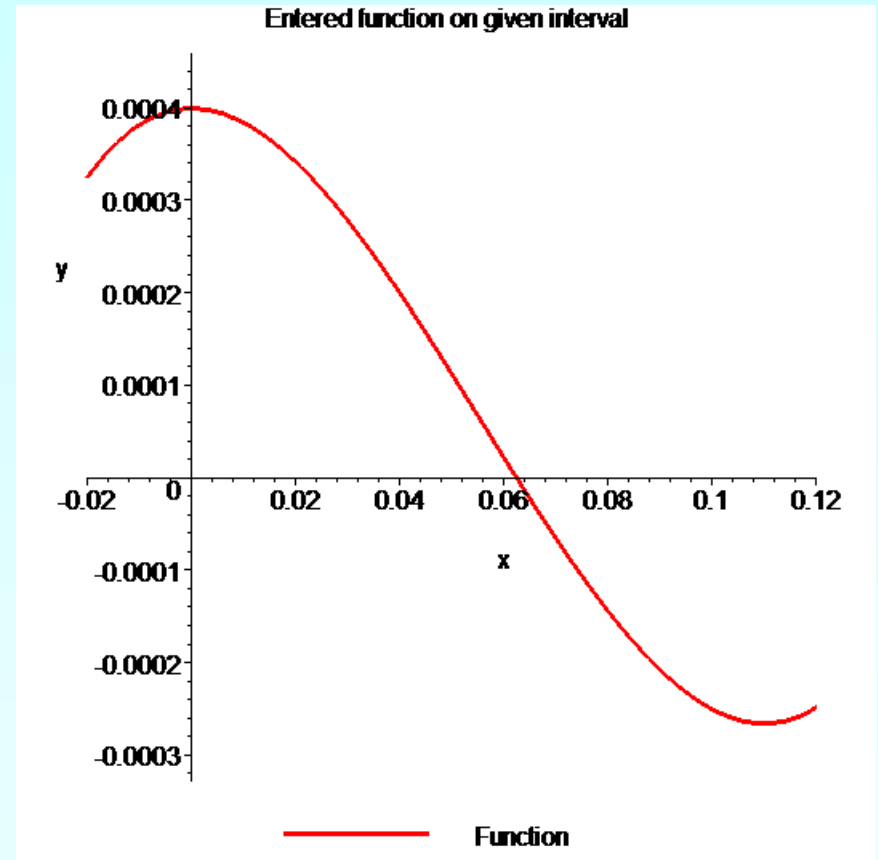


Figure 4 Graph of the function $f(x)$.

Example 1 Cont.

Let us assume the initial guesses of the root of $f(x)=0$ as $x_{-1} = 0.02$ and $x_0 = 0.05$.

Iteration 1

The estimate of the root is

$$\begin{aligned}x_1 &= x_0 - \frac{f(x_0)(x_0 - x_{-1})}{f(x_0) - f(x_{-1})} \\&= 0.05 - \frac{(0.05^3 - 0.165(0.05)^2 + 3.993 \times 10^{-4})(0.05 - 0.02)}{(0.05^3 - 0.165(0.05)^2 + 3.993 \times 10^{-4}) - (0.02^3 - 0.165(0.02)^2 + 3.993 \times 10^{-4})} \\&= 0.06461\end{aligned}$$

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 1 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_1 - x_0}{x_1} \right| \times 100 \\ &= \left| \frac{0.06461 - 0.05}{0.06461} \right| \times 100 \\ &= 22.62\% \end{aligned}$$

The number of significant digits at least correct is 0, as you need an absolute relative approximate error of 5% or less for one significant digits to be correct in your result.

Example 1 Cont.

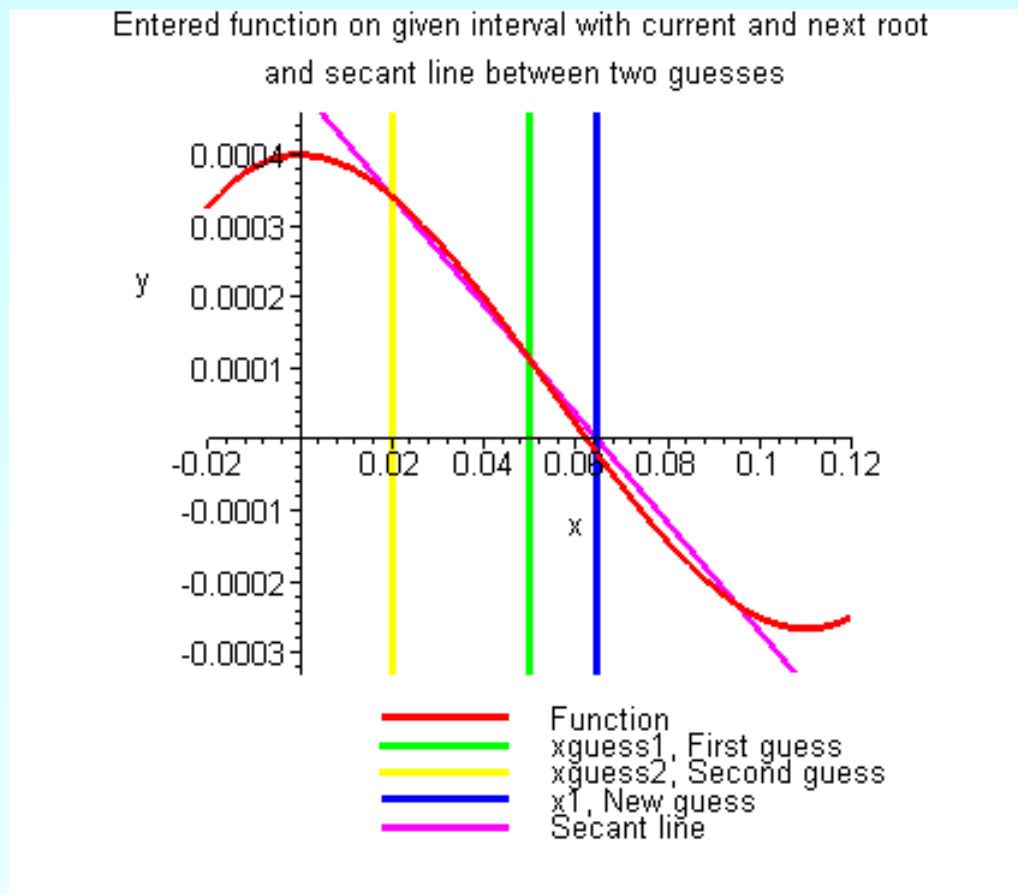


Figure 5 Graph of results of Iteration 1.

Example 1 Cont.

Iteration 2

The estimate of the root is

$$\begin{aligned}x_2 &= x_1 - \frac{f(x_1)(x_1 - x_0)}{f(x_1) - f(x_0)} \\&= 0.06461 - \frac{(0.06461^3 - 0.165(0.06461)^2 + 3.993 \times 10^{-4})(0.06461 - 0.05)}{(0.06461^3 - 0.165(0.06461)^2 + 3.993 \times 10^{-4}) - (0.05^3 - 0.165(0.05)^2 + 3.993 \times 10^{-4})} \\&= 0.06241\end{aligned}$$

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 2 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_2 - x_1}{x_2} \right| \times 100 \\ &= \left| \frac{0.06241 - 0.06461}{0.06241} \right| \times 100 \\ &= 3.525\% \end{aligned}$$

The number of significant digits at least correct is 1, as you need an absolute relative approximate error of 5% or less.

Example 1 Cont.

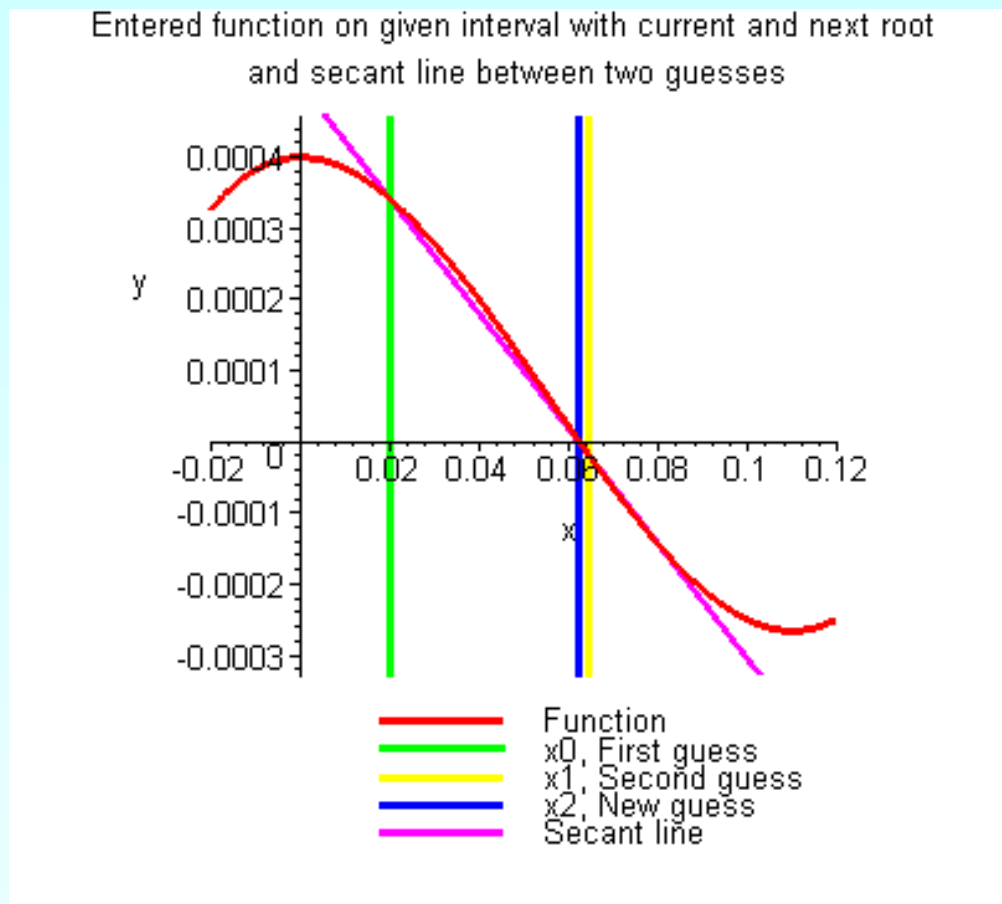


Figure 6 Graph of results of Iteration 2.

Example 1 Cont.

Iteration 3

The estimate of the root is

$$\begin{aligned}x_3 &= x_2 - \frac{f(x_2)(x_2 - x_1)}{f(x_2) - f(x_1)} \\&= 0.06241 - \frac{(0.06241^3 - 0.165(0.06241)^2 + 3.993 \times 10^{-4})(0.06241 - 0.06461)}{(0.06241^3 - 0.165(0.06241)^2 + 3.993 \times 10^{-4}) - (0.05^3 - 0.165(0.06461)^2 + 3.993 \times 10^{-4})} \\&= 0.06238\end{aligned}$$

Example 1 Cont.

The absolute relative approximate error $|\epsilon_a|$ at the end of Iteration 3 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{x_3 - x_2}{x_3} \right| \times 100 \\ &= \left| \frac{0.06238 - 0.06241}{0.06238} \right| \times 100 \\ &= 0.0595\% \end{aligned}$$

The number of significant digits at least correct is 5, as you need an absolute relative approximate error of 0.5% or less.

Iteration #3

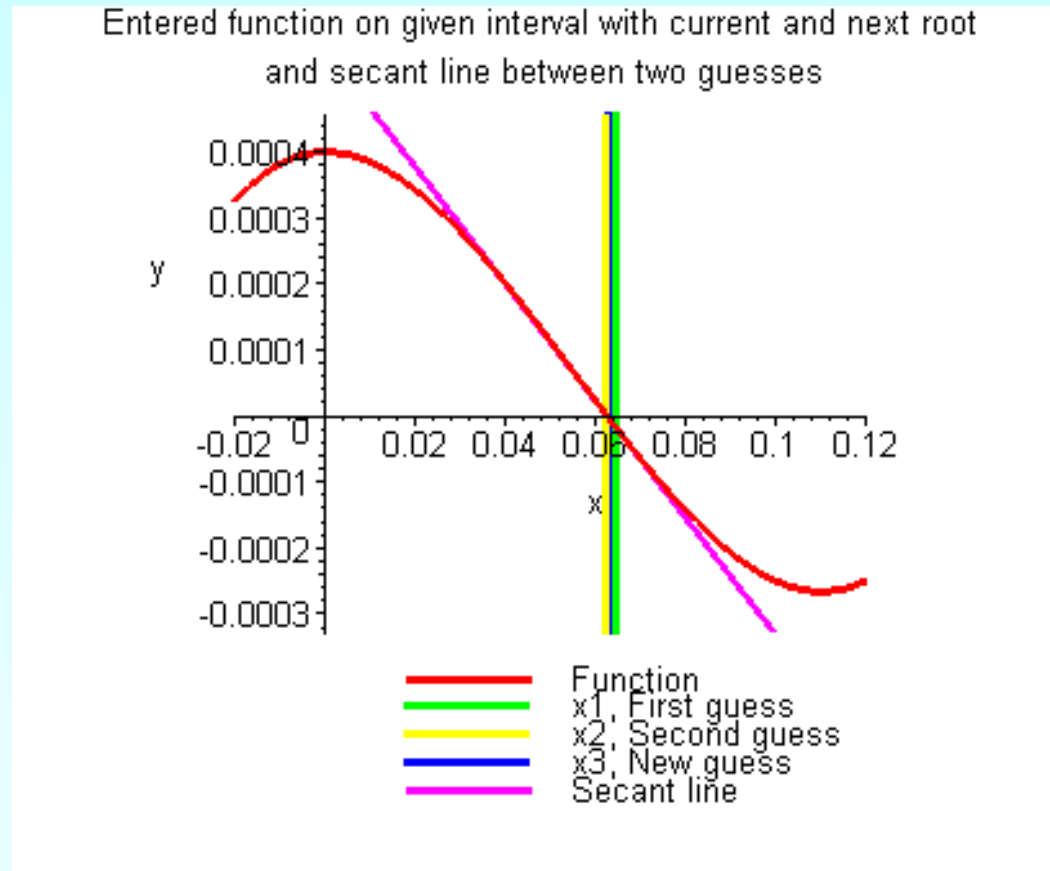
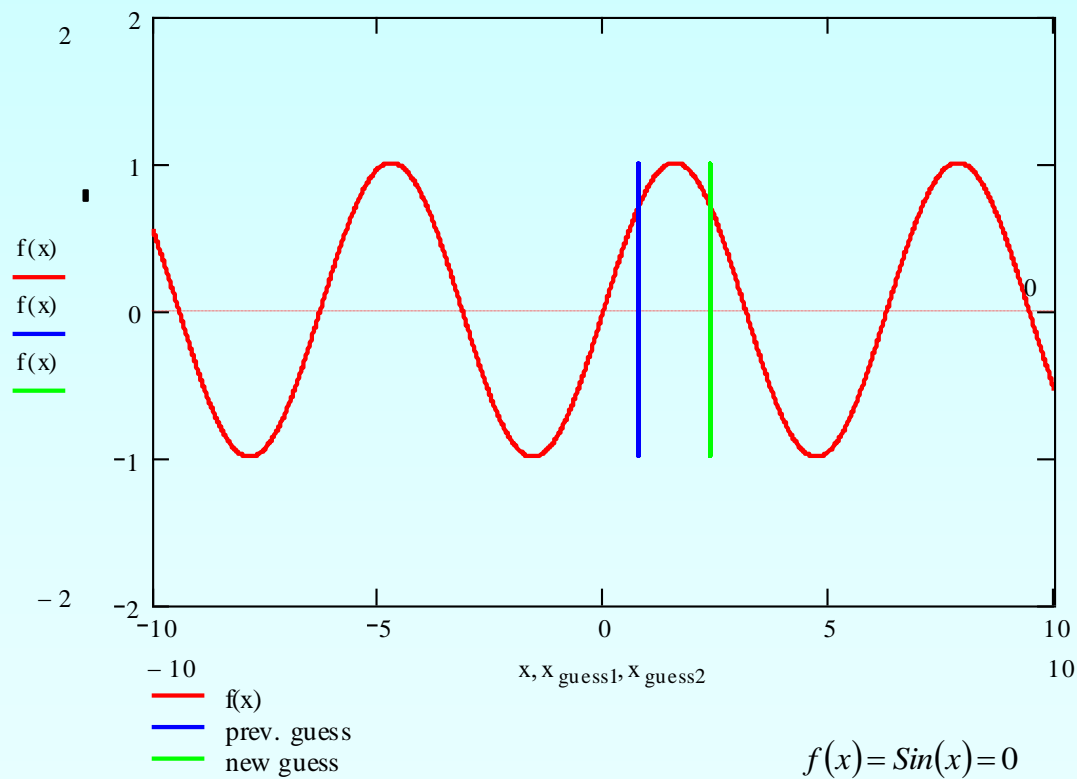


Figure 7 Graph of results of Iteration 3.

Advantages

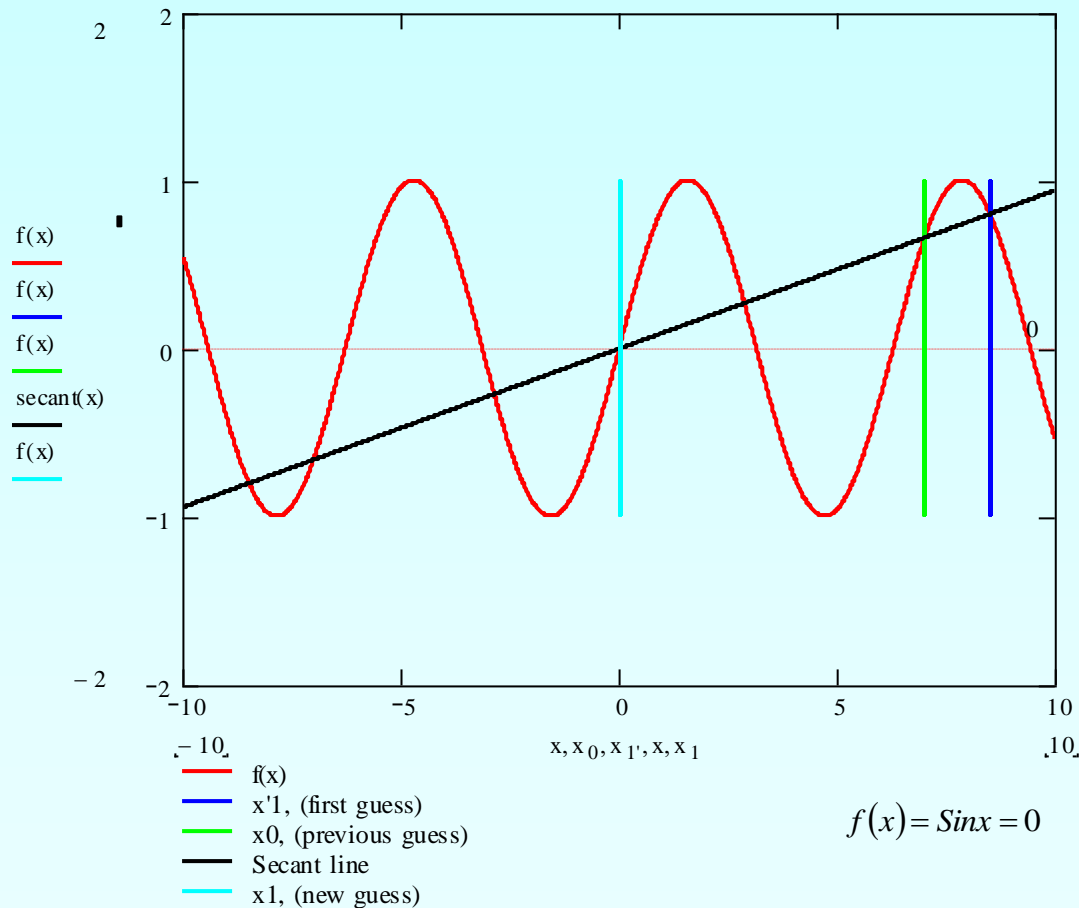
- Converges fast, if it converges
- Requires two guesses that do not need to bracket the root

Drawbacks



Division by zero

Drawbacks (continued)



Root Jumping

False-Position Method

Introduction

$$f(x) = 0 \quad (1)$$

In the Bisection method

$$f(x_L) * f(x_U) < 0 \quad (2)$$

$$x_r = \frac{x_L + x_U}{2} \quad (3)$$

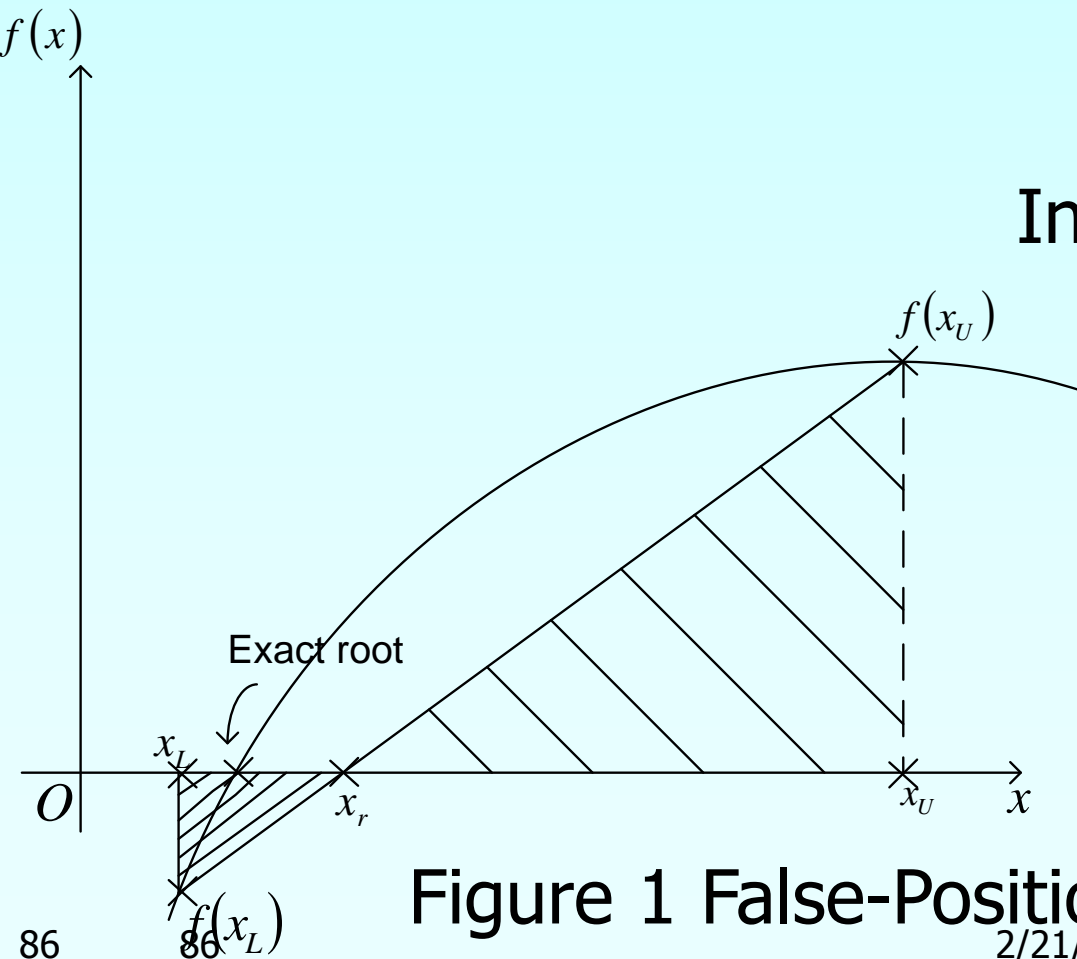


Figure 1 False-Position Method

False-Position Method

Based on two similar triangles, shown in Figure 1,
one gets:

$$\frac{f(x_L)}{x_r - x_L} = \frac{f(x_U)}{x_r - x_U} \quad (4)$$

The signs for both sides of Eq. (4) is consistent, since:

$$f(x_L) < 0; x_r - x_L > 0$$

$$f(x_U) > 0; x_r - x_U < 0$$

From Eq. (4), one obtains

$$\begin{aligned}(x_r - x_L)f(x_U) &= (x_r - x_U)f(x_L) \\ x_U f(x_L) - x_L f(x_U) &= x_r \{f(x_L) - f(x_U)\}\end{aligned}$$

The above equation can be solved to obtain the next x_r , as predicted root

$$x_r = \frac{x_U f(x_L) - x_L f(x_U)}{f(x_L) - f(x_U)} \quad (5)$$

$$\epsilon_a = \left| \frac{0.0611 - 0.0660}{0.0611} \right| \times 100 \cong 8\%$$

Iteration 3

$$\begin{aligned} x_m &= \frac{x_U f(x_L) - x_L f(x_U)}{f(x_L) - f(x_U)} \\ &= \frac{0.0660 \times 1.132 \times 10^{-5} - 0.0611 \times (-3.1944 \times 10^{-5})}{1.132 \times 10^{-5} - (-3.1944 \times 10^{-5})} \\ &= 0.0624 \end{aligned}$$

$$f(x_m) = -1.1313 \times 10^{-7}$$

$$f(x_L)f(x_m) = f(0.0611)f(0.0624) = (+)(-) < 0$$

Hence,

$$x_L = 0.0611, x_U = 0.0624$$

$$\epsilon_a = \left| \frac{0.0624 - 0.0611}{0.0624} \right| \times 100 \cong 2.05\%$$

Table 1: Root of $f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4} = 0$
for False-Position Method.

Iteration	x_L	x_U	x_m	$ \epsilon_a \%$	$f(x_m)$
1	0.0000	0.1100	0.0660	N/A	-3.1944×10^{-5}
2	0.0000	0.0660	0.0611	8.00	1.1320×10^{-5}
3	0.0611	0.0660	0.0624	2.05	-1.1313×10^{-7}
4	0.0611	0.0624	0.0632377619	0.02	-3.3471×10^{-10}

$$|\epsilon_a| \leq 0.5 \times 10^{2-m}$$

$$0.02 \leq 0.5 \times 10^{2-m}$$

$$0.04 \leq 10^{2-m}$$

$$\log(0.04) \leq 2 - m$$

$$m \leq 2 - \log(0.04)$$

$$m \leq 2 - (-1.3979)$$

$$m \leq 3.3979$$

$$\text{So, } m = 3$$

The number of significant digits at least correct in the estimated root of 0.062377619 at the end of 4th iteration is 3.

THE END