

# Numerical Methods

## PART I

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| Numerical Analysis | 11/5/2018

# Algorithms and Data structures

## PSEUDO-CODES

### 1. FIXED POINT ITERATION

```
function [root,arr,tt,err] = Fixed_Point(F,G,x1,it,tolerance)
```

```
    arr = []; tt = 0; err = 0;
```

```
    for ind =1:it
```

```
        tt = tt + 1; Xnew = G(x1);
```

```
        arr(end +1) = Xnew;
```

```
        %fprintf(' >>>> %12.5f',G(x1));
```

```
        if (F(Xnew)==0 )
```

```
            %fprintf('breaKed from Xnew');
```

```
            break;
```

```
        end
```

```
        if ind>=2
```

```
            err = abs((Xnew-x1)/Xnew);
```

```
            if (err<tolerance)
```

```
                % fprintf('breaKed from error');
```

```
                break;
```

```
            end
```

```
        end
```

```
        x1=Xnew;
```

```
    end
```

```
    root=Xnew;
```

```
end
```

## 2. BISECTION

```
function [ out_l, out_u, out_r, bisect_cell_data] = bisectAlgorithm( xl, xu, fx, tolerance,
max_iter )
```

```
%UNTITLED3 Summary of this function goes here
```

```
% Detailed explanation goes here
```

```
flag = 0;
```

```
xr_old = 0;
```

```
xr = 0;
```

```
ea = 0;
```

```
iter = 1;
```

```
bisect_cell_data = {};
```

```
bisect_cell_data(1, :) = {"xl", "xu", "xr", "Ea", "ea"};
```

```
display(sprintf("xl\t\t\t\t\txu\t\t\t\t\txr\t\t\t\t\tEa\t\t\t\t\ttea") + "");
```

```
while 1
```

```
    xr = (xu + xl) / 2;
```

```
    if flag
```

```
        Ea = abs(xr - xr_old);
```

```
        if(xr ~= 0)
```

```
            ea = abs((Ea / xr) * 100);
```

```
            output = sprintf("%-15.f%-15.5f%-15.5f%-15.5f%-15.5f", xl, xu, xr, Ea, ea);
```

```
            bisect_cell_data(iter, :) = {xl, xu, xr, Ea, ea};
```

```
            display("" + output);
```

```
        if(Ea < abs(tolerance) | iter > max_iter)
```

```
            out_l = xl;
```

```
            out_u = xu;
```

```

        out_r = xr;

        break;

    end

end

end

end

iter = iter + 1;

if(fx(xr) * fx(xu) < 0)

    xl = xr;

else if(fx(xr) * fx(xl) < 0)

    xu = xr;

else

    display("no answer");

    break;

end

end

xr_old = xr;

flag = 1;

end

%%uitable('ColumnName',cell_arr(1, :),'Data',cell2mat(cell_arr(2:end, :)))

```

### 3. FALSE POSITION

```

function [out_l, out_u, out_r, cdata] = FalsePosition( xl, xu, fx, tolerance, max_iter)

%FALSEPOSITION Summary of this function goes here

% Detailed explanation goes here

```

```

flag = 0;

xr_old = 0;

xr = 0;

ea = 0;

cdata = {};

cdata(1, :) = {"xl", "xu", "xr", "Ea", "ea"};

iter = 1;


display(sprintf("xl\t\t\t\txu\t\t\t\txr\t\t\t\tEa\t\t\t\ttea") + "");


while 1

    xr = xu - (fx(xu) * (xu - xl))/(fx(xu)- fx(xl));

    if flag

        Ea = abs(xr - xr_old);

        if(xr ~= 0)

            ea = abs((Ea / xr) * 100);

            output = sprintf("%-15.5f%-15.5f%-15.5f%-15.5f%-15.5f", xl, xu, xr, Ea, ea);

            cdata(iter, :) = {xl, xu, xr, Ea, ea};

            display("'" + output);

            if(Ea < abs(tolerance) | iter > max_iter)

                out_l = xl;

                out_u = xu;

                out_r = xr;

                break;

            end

        end

    end
end

```

```

end
if(fx(xr) * fx(xu) < 0)
    xl = xr;
else if(fx(xr) * fx(xl) < 0)
    xu = xr;
else
    display("no answer");
    break;
end
end
xr_old = xr;
flag = 1;

end

```

#### 4. NEWTON RAPHSON

```

function [ xr, cdata ] = newton( xi, fx, es, max_iter , m )

syms x;

func = diff(fx, x);

ea = 0;

i = 0;

cdata = {};

```

```

cdata(1, :) = {"xi", "Ea", "ea"};

iter = 2;

while i < max_iter

    xj = xi - m * eval((subs(fx,x,xi))) / eval( (subs(func,x,xi)));

    % fprintf('%f %f\n', xj, xi);

    if xj ~= 0 & ~isnan(xj) & ~isinf(xj)

        Ea = abs(xj - xi);

        ea = abs(Ea / xj) * 100;

        fprintf('iter: %d, xi: %.6f, Ea: %.6f, ea: %.6f\n', i, xi, Ea, ea);

        cdata(iter, :) = {xi, Ea, ea};

        if(ea < es)

            break;

        end

    else if isnan(xj)

        if(eval((subs(fx,x,xi))) == 0)

            xj = xi;

            cdata(iter, :) = {xi, 0, 0};

            break;

        end

    else if isinf(xj)

        xj = xi;

        cdata(iter, :) = {xi, Ea, ea};

        break;

    end

```

```

        end

    end

    iter = iter + 1;

    xi = xj;

    i = i + 1;
end
xr = xj;

end

```

## 5. SECANT

```

function [ xr, cdata ] = secant_method( xk, xi, fx, es, max_iter )

%SECANT_METHOD Summary of this function goes here

% Detailed explanation goes here


syms x;

Ea = 0;

ea = 100;

i = 1;

cdata = {};

cdata(1, :) = {"xi-1", "xi", "xi+ 1", "Ea", "ea"};

```



```

while i<= max_iter

    xj = xi - eval((subs(fx,x,xi))) * (xk - xi) / (eval((subs(fx,x,xk))) - eval((subs(fx,x,xi))));

    Ea = abs(xj - xi);
    ea = abs(Ea / xj) * 100;

    if(ea < es)

        fprintf('iter: %d xi-1: %f,xi: %f,xi+1: %f,Ea: %f,ea: %f\n',i, xk, xi, xj,Ea, ea);

        cdata( i + 1, : ) = {xk, xi, xj, Ea, ea};

        break;
    end

    if(xj ~= 0)

        ea = (Ea / xj) * 100;

        cdata( i + 1, : ) = {xk, xi, xj, Ea, ea};

        fprintf('xj: %f,xi: %f,xk: %f,ea: %f\n',xj, xi, xk, ea);
    end

    fprintf('iter: %d xi-1: %f,xi: %f,xi+1: %f,Ea: %f,ea: %f\n',i, xk, xi, xj,Ea, ea);

    xk = xi;

    xi = xj;

    i = i + 1;
end

xr = xj;

```

end

## 6. BIERGE VIETA

```
function [ root, cdata ] = bierge_vieta( a_arr, po, err, max_iter)
```

```
    i = 2;
```

```
    temp = size(a_arr);
```

```
    temp = temp(1,2);
```

```
    cdata = {};
```

```
    cdata(1, :) = {"po", "Ea", "ea"};
```

```
    cdata(2, :) = {po, NaN, 100};
```

```
    ea = 100;
```

```
    while i <= max_iter + 1
```

```
        b_arr = ones(1, temp);
```

```
        c_arr = ones(1, temp - 1);
```

```
        j = 2;
```

```
        while j <= temp
```

```
            b_arr(1, j) = a_arr(1, j) + po * b_arr(1, j - 1);
```

```
            j = j + 1;
```

```
        end
```

```
        j = 2;
```

```
        while( j <= temp - 1)
```

```
            c_arr(1, j) = b_arr(1, j) + po * c_arr(1, j - 1);
```

```
            j = j + 1;
```

```
        end
```

```

p = po - b_arr(1,end) / c_arr(1,end);
if(p ~= 0)
    Ea = abs(p - po);
    ea = abs(Ea / p) * 100;
    cdata(i+1, :) = {p, Ea, ea};

    if(abs(ea) < abs(err))
        root = p;
        fprintf('iter: %d, xi: %.18f, Ea: %.18f, ea: %.18f\n',i,p,Ea,ea);
        break;
    end
end

fprintf('iter: %d, xi: %.18f, Ea: %.18f, ea: %.18f\n',i,po,Ea,ea);

po = p;
i = i + 1;

end

root = po;

```

## THE GENERAL METHOD USED

## THE BONUS PART (GAUSSIAN JORDAN)

```
function x= GaussianJordan( a,b )

    n = length(b);

    %b = b';

    rankA = rank(a);

    a = [a b] ;

    rankAB = rank(a);

    if(rankA == rankAB) && rankA==n ,

        x = zeros(n,1);

        for i=1 : n % forward elimination

            for j=1 : n

                if(j==i),

                    else

                        z = a(j,i) / a(i,i) ;

                        a( j , : ) = a( j , : ) - a( i , : )*z ;

                    end

                end

            end

        end

        for i=1 : n

            x(i) = a(i,n+1)/a(i,i);

        end

        else

            fprintf('Matrix A is singular matrix');

        end

    end
```

## Full analysis and run of equations

### RUN OF PROBLEMS , EQUATIONS AND PROBLEMATIC FUNCTIONS

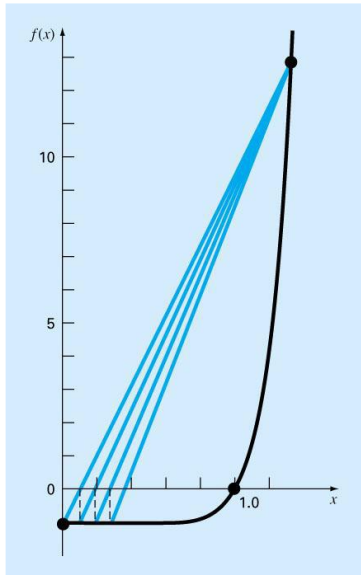
In case of bisection method:

- Function changes sign but root does not exist  
 $f(x) = 1/x$
- 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 such as:  $f(X) = x^2$

In case of false-position method:

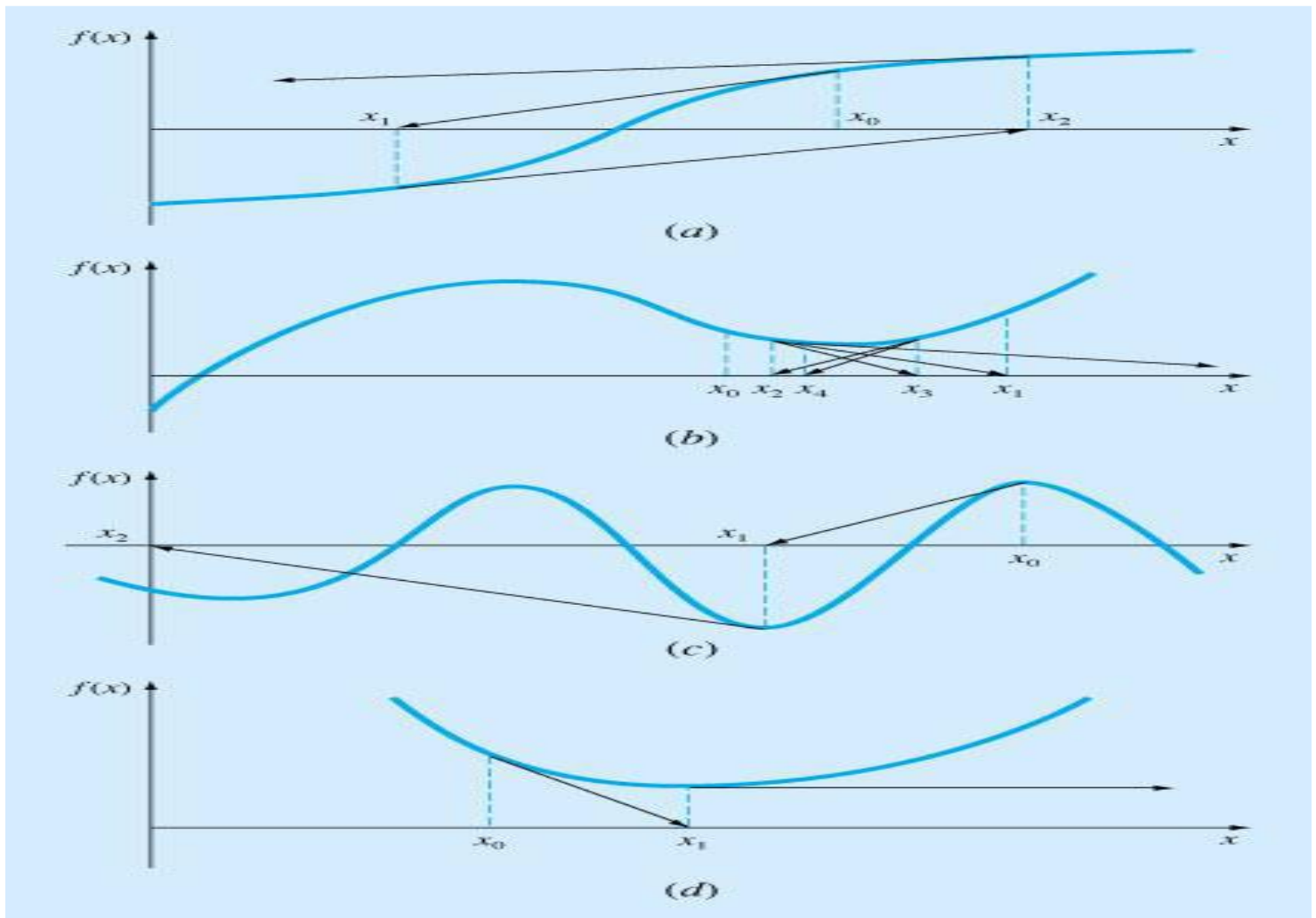
It can sometimes lead to problems and pitfalls such as this example

- Its very ,very slow



In case of Newton Raphson method:

- Sometimes its very slow such as :  $f(x) = x^{10} - 1$ , (The Above figure)
- An inflection point ( $f''(x)=0$ ) at the vicinity of a root causes divergence.(a)
- A local maximum or minimum causes oscillations.(b)
- A zero slope causes division by zero. (d)
- And also it doesn't work for multiple even roots that's why we found a modification for newton Raphson




In case of gaussian jordan method:

- Division-by-zero can cause problems
- Round-off error is high
- ill-conditioned systems.



## SAMPLE RUNS AND SNAPSHOTS

Gauss Jordan method :



Gauss\_Jordan\_GUI

Enter the Dimensions of the augmented matrix

Push Dimensions

Run

	1	2	3	4	
1	1	1	2	8	
2	-1	-2	3	1	
3	3	7	4	10	

Answer:

The Answer will be:

Gauss\_Jordan\_GUI

Enter the Dimensions of the augmented matrix

3

4

Push Dimensions

Run

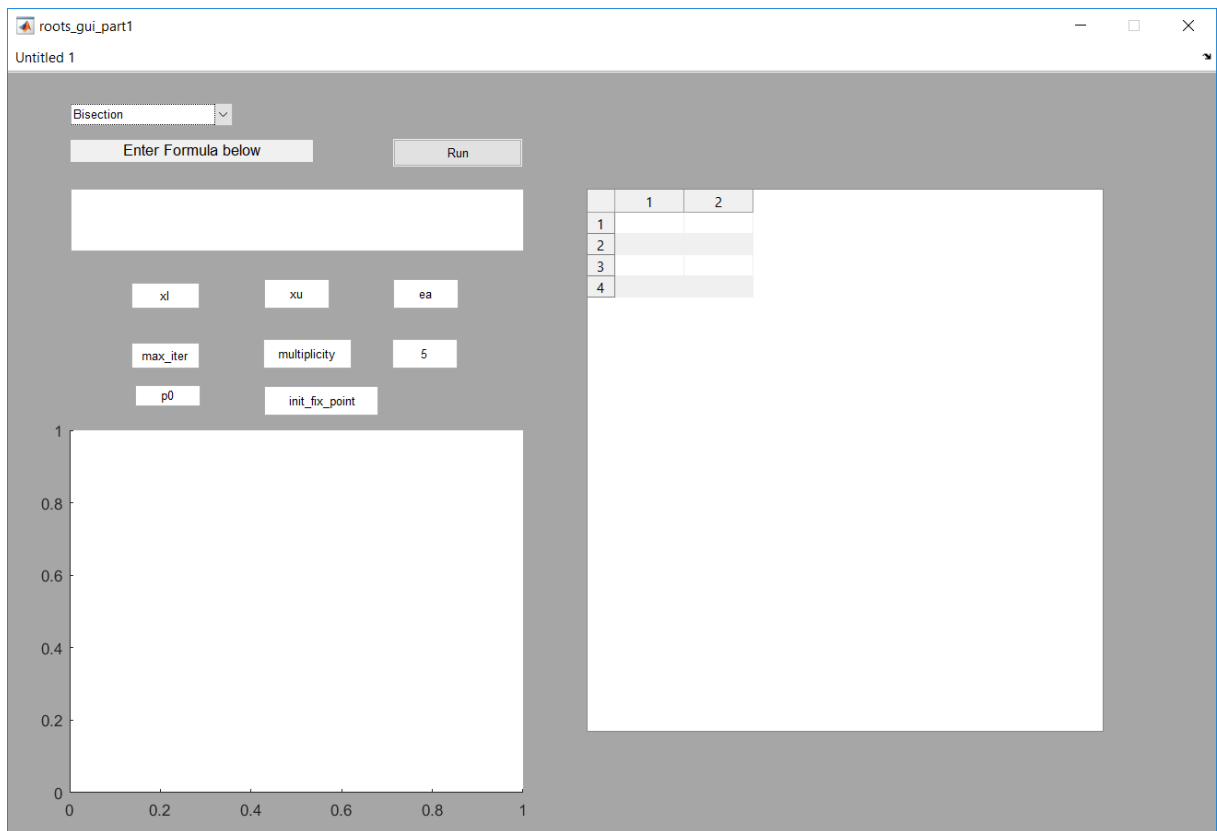
	1	2	3	4	
1	1	1	2	8	
2	-1	-2	3	1	
3	3	7	4	10	

Answer:

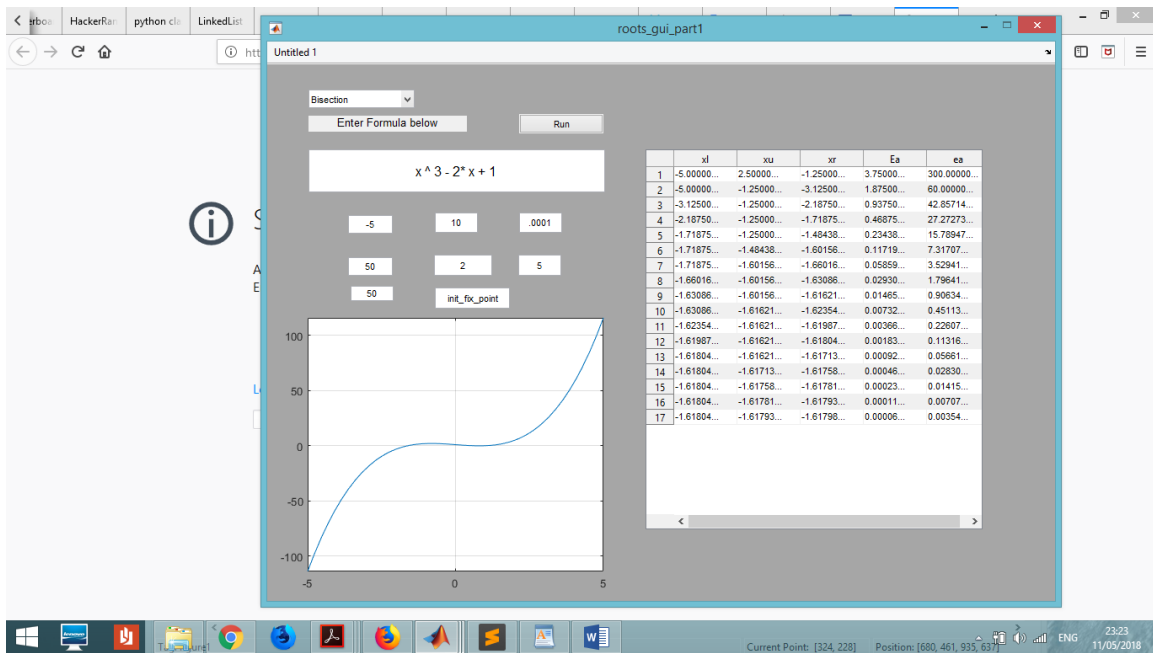
8.444444, -2.888889, 1.222222,

Which are the values of the roots  $x_1, x_2, x_3$

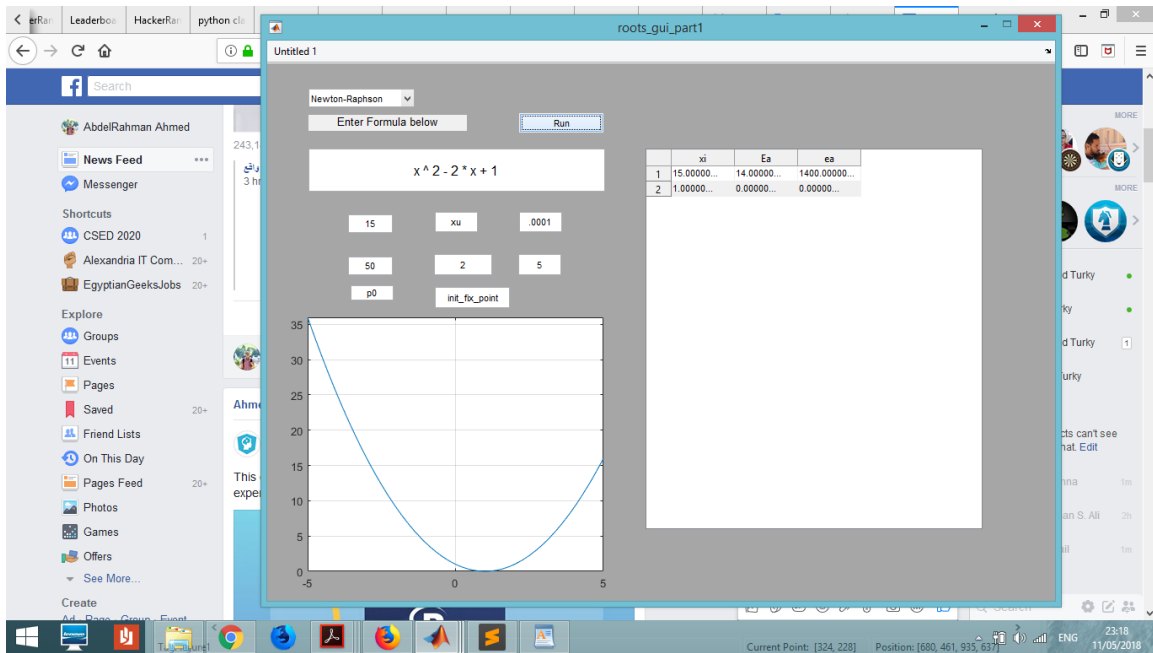
## The Whole GUI:



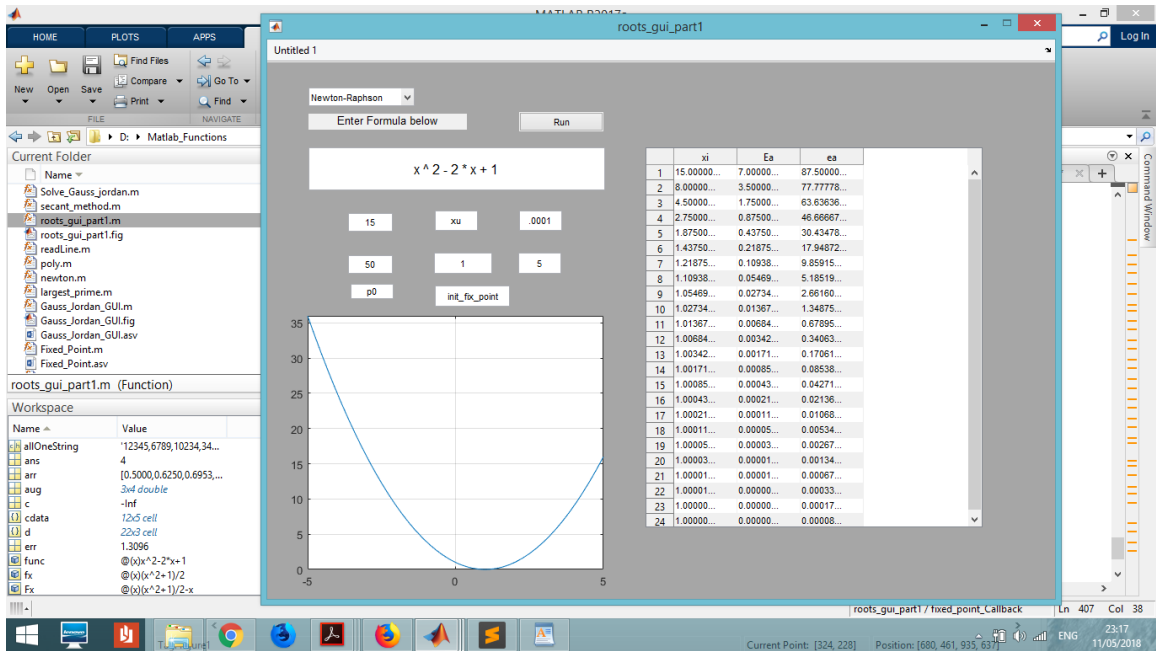
Bisection method :



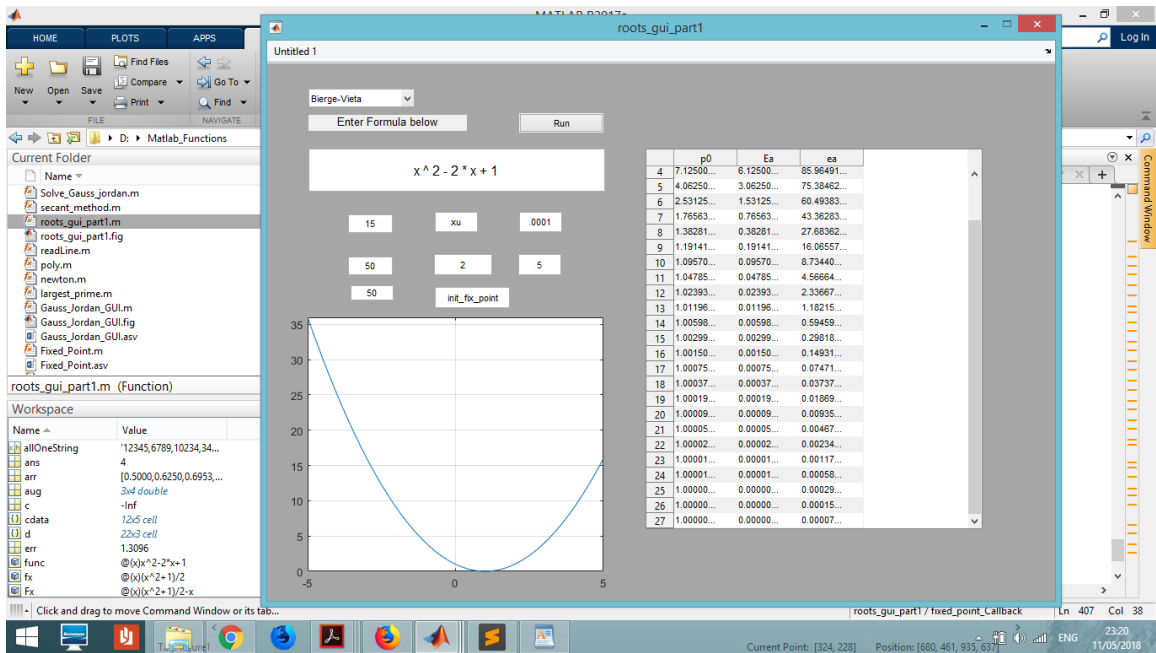
## Newton Raphson with m = 2



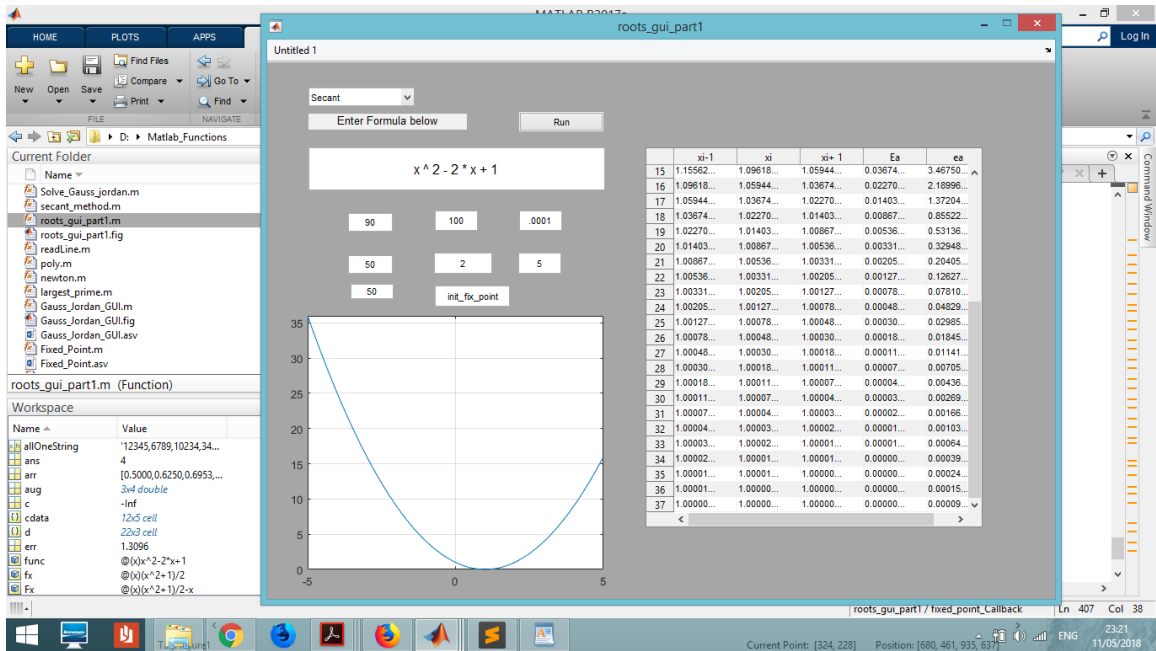
Newton Raphson example:



## Bierge vieta



## Secant method



# Numerical Assignment

## Part 2

### Interpolation

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#### Pseudo-code:

(1)Newton Method

```
1)Newton_divided_refrence( x , y , order )
  n >> order + 1
  a[1] >> y[1]
  Loop k=1 >> n-1
    d[k][1] >> (y[k+1] - y[k])/(x[k+1] - x[k]);
  End Loop
  Loop j=2 >> n-1
    Loop k=1 >> n-j
      d[k][j] >> (d[k+1][j - 1] - d[k][ j - 1])/(x[k+j] - x[k]);
    End Loop
  End Loop
  Loop j=2 >> n
    a[j] = d[1, j-1];
```

```

End Loop
syms z;
p >> a[1];
Loop i=2 >> order+1
    term >> a[i];
    Loop j=1 >> i-1
        temp >> z - x[j];
        term >> expand(term * expand(temp)) ;
    End Loop
    p >> expand(p + expand(term));
End Loop
x >> vpa(expand(p));
End

```

```

2)query_Driver( x , y , order , query )
P >> Newton_divided_refrence( x , y , order);
syms z;
Loop i=1 >> length of query
    z >> query(i);
    a[i] >> subs(P);
End Loop

End

```

## (2)Lagrange Method

```

1)Lagrange( O,X,Y )
syms x
F >> 0;
Loop i=1 >> O+1
    l >> 1;
    Loop j=1 >> O+1
        if (j != i)
            l >> expand(l* (x - X[j]) / (X[i]-X[j]));
        End Loop
    End Loop
End Loop

```



```
F >> expand(F + I * Y[i]);
F >> vpa(F,10);
```

End

2)ValueOfLagrange( O,X,Y,V )

```
F >> Lagrange(O,X,Y);
R >> zeros(size(V));
Loop i = 1 >> length of V
    x>>V(i);
    R(i)>>subs(F);
End Loop
```

End

## **Data Structure Used:**

In methods (Newton\_divided\_refrence and Lagrange), we used matrix as data-structure, and we used built in MATLAB functions (syms, expand,vpa) so that we can get Polynomial Function.

In methods (query\_Driver and ValueOfLagrange), we used matrix as data-structure, and we used built in MATLAB functions (syms,subs) so that we can get output of query values.

## **Analysis and Runs of Problems:**

### **1)Analysis:**

1- Newton Method:

For Newton\_divided\_refrence( x , y , order ):

$$\text{time} = O(n^2 + 3n)$$

For querey\_Driver( x , y , order , querey ):

$$\text{time} = O(n)$$

2- Lagrange Method:

For Lagrange( O,X,Y ):

$$\text{time} = O(n^2)$$

For ValueOfLagrange( O,X,Y,V ):

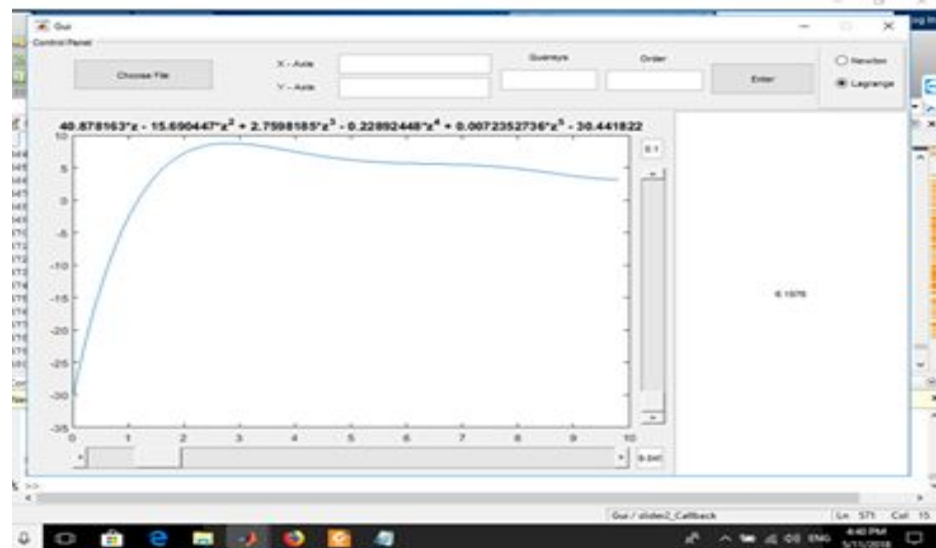
$$\text{time} = O(n)$$

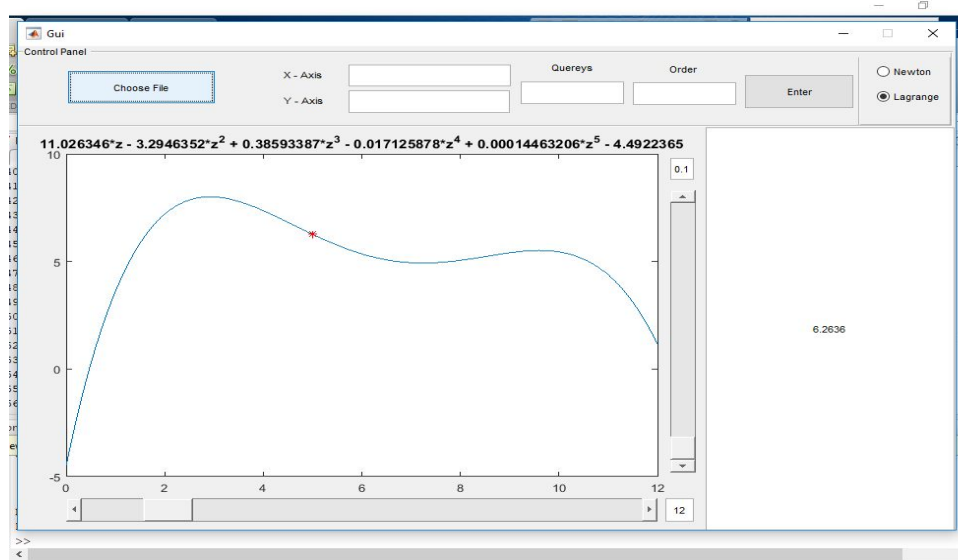
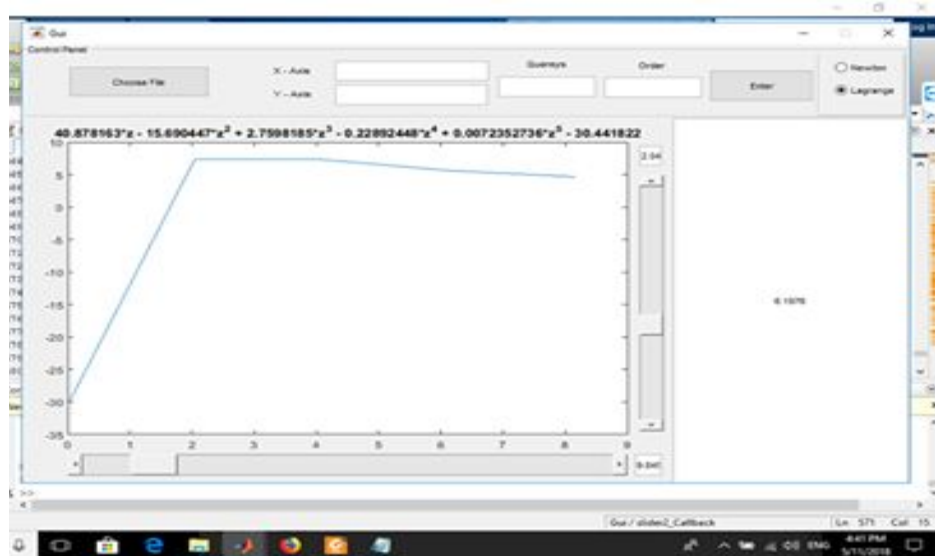
## 1)Problems:

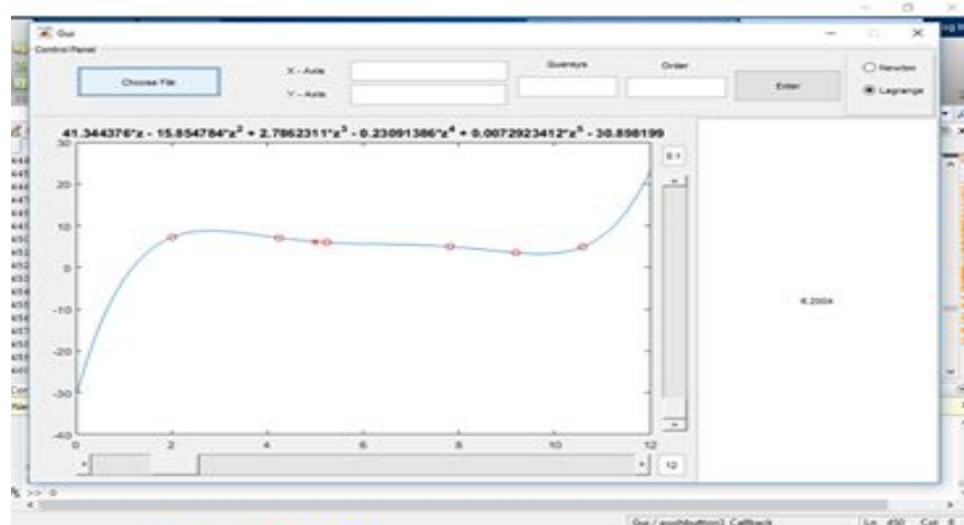
1) Using Newton Method

```
Editor - E:\MiniFaculty\Numerical\test.txt
1 1 // number from 1 to 2 to select interpolation method
2 2 // number of points (polynomial order)
3 3 // sample points (X coordinate)
4 4 // corresponding values (Y coordinate)
5 5 // query points

Command Window
New to MATLAB? See resources for Getting Started.
Queries is done
The answer is from Lagrange
The answer is done
Equation is done from Lagrange
Done
>>
```







2) using Lagrange Method

The image shows a MATLAB Editor window with a script titled "test.m". The script contains the following code:

```

1 1 2 // number from 1 to 2 to select interpolation method
2 2 // number of points (polynomial order)
3 3 // sample points (X coordinate)
4 4 [1,4,5] // corresponding values (Y coordinate)
5 5 [1,5,7] // query points

```

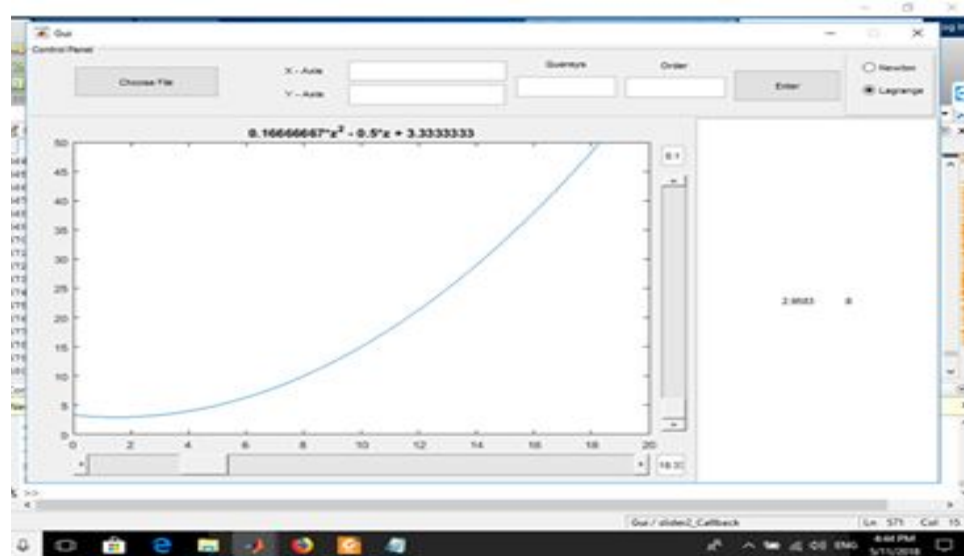
The Command Window shows the following output:

```

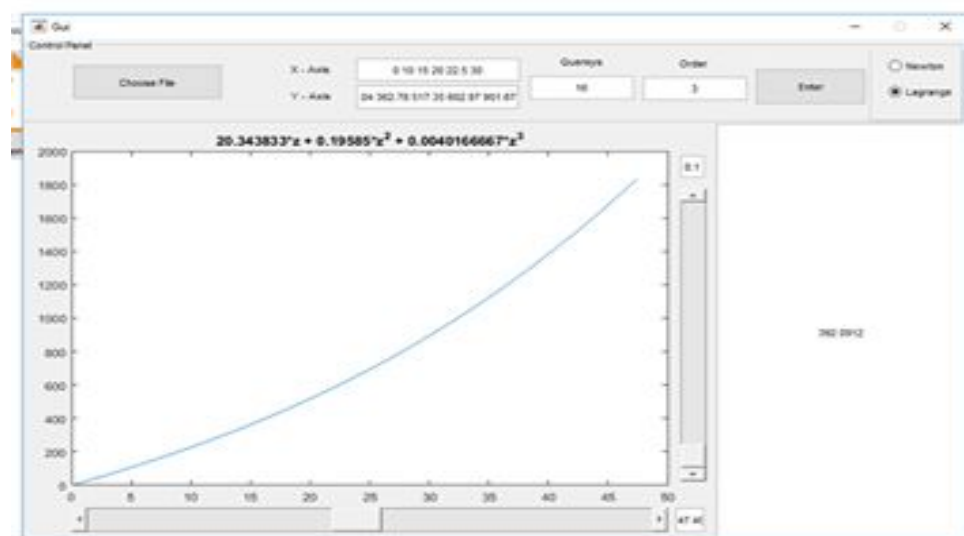
>>
New to MATLAB? See resources for Getting Started.
Query is done
The answer is from Lagrange
Equation is done from Lagrange
Done
>>

```

The status bar at the bottom indicates "plain text file" and "Ln: 3 Col: 15".



3) using Lagrange Method



## **Problematic Functions:**

- 1) Query Values must be in range Otherwise there will be Extrapolation.
- 2) Order must be less than (length of points - 1).

## **Sample Runs:**

