

SECANT METHOD (derivation)

The secant method can also be derived from geometry, as shown in Figure 1. Taking two initial guesses, x_{i-1} and x_i , one draws a straight line between $f(x_i)$ and $f(x_{i-1})$ passing through the x -axis at x_{i+1} . ABE and DCE are similar triangles.

Hence

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

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

On rearranging, the secant method is given as

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

$$X_{r} = x_u - f(x_u) (x_u - x_l) / f(x_u) - f(x_l)$$

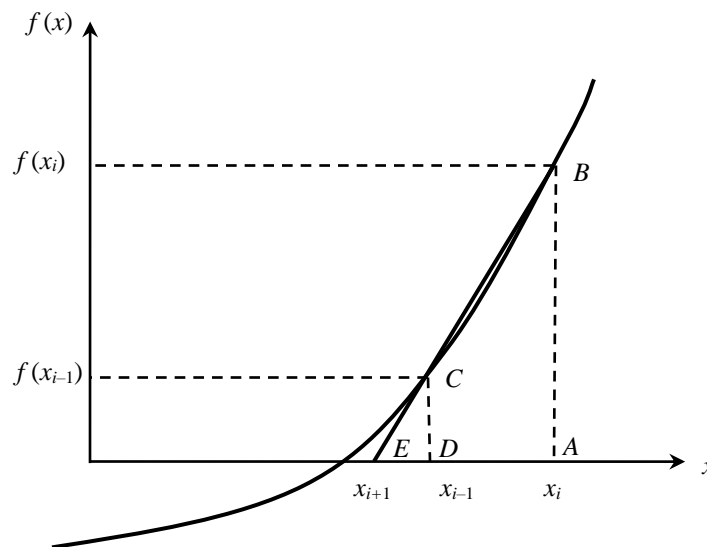


Figure 1 Geometrical representation of the secant method.

Qa). Find out the root of the function $f(x) = x^4 - x - 10$ using Secant method with [1,2] initial bounds.

b) stop the iterative procedure when the following conditions get satisfied:

- i. $|f(x_r)| < E_s$
- ii. $E_{abs} < E_s$
- iii. $E_r < E_s$, where $E_s = 0.001$

c) comment on the efficiency of the following conditions to approximate the root of the given function.

			x^4-x-10		secant method				
s.no	x_0	$f(x_0)$	x_1	$f(x_1)$	x_2	$f(x_2)$	error < 0.001	Eabs<0.001	Er < 0.001
1	1	-10	2	4	1.71428571	-3.07788	FALSE		
2	1.714286	-3.07788	2	4	1.83853125	-0.4128	FALSE	FALSE	FALSE
3	1.838531	-0.4128	2	4	1.85363596	-0.04777	FALSE	FALSE	FALSE
4	1.853636	-0.04777	2	4	1.85536335	-0.00543	FALSE	FALSE	TRUE
5	1.855363	-0.00543	2	4	1.85555944	-0.00062	TRUE	TRUE	TRUE

Open methods

Characteristics:

- 1) Its works with at least one initial bounds
- 2) The root will always be located beyond the bound(s) or in other words the root will not be bracketed between the bounds.

Secant method:

1. belongs to open method category
2. it takes two initial bounds to start with