Name of the experiment: Study of Bisection method.

Objective:

- i) To know how to write algorithm for Bisection method .
- ii) To know how to solve problem by programming .

Theory for Bisection method:

The bisection method is one of the bracketing methods for finding roots of an equation.

For a given a function f(x), guess an interval which might contain a root and perform a number of iterations, where, in each iteration the interval containing the root is get halved.

The bisection method is based on the intermediate value theorem for continuous functions.

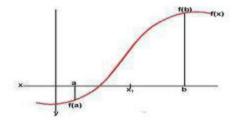


Fig: Graph for bisection method.

Let, f(x) = 0

If f(x) is continuous at $a \le x \le b$

f(a), f(b) are opposite sign, then there exists at least one root between a & b.

For definiteness, let f(a) be negative & f(b) be positive. Then the root lies between a & b and let approximate value be given by

$$X_1 = \frac{a+b}{2}$$
....(1)

If $f(x_1)=0$, we conclude that x_1 is a root of the equation f(x)=0.

Otherwise, the root lies between x_1 and b, or between x_1 and a depending on whether $f(x_1)$ is negative or positive. We designate this new interval as [a1,b1] whose lenth is |b-a|/2. As before, this is bisected at x_1 and the new interval will be exactly half the length of the previous one. We repeat this process until the latest interval is as small as desired, say e.

<u>Algorithm for Bisection method</u>:

```
1.Readx<sub>o</sub>,x<sub>1</sub>,e
2.y_o \leftarrow f(x_o)
3.y_1 \leftarrow f(x_1)
4.i←0
5.if(sign(y<sub>o</sub>)=sign(y<sub>1</sub>)) then begin to write 'starting values unsuitable'
Write x_0, x_1, y_0, y_1
Stop end
6. While |(x_1-x_0)/x_1| > e
do begin
7.x_2 \leftarrow (x_0 + x_1)/2
8.y_2 \leftarrow f(x_2)
9.i←i+1
10.if(sign(y<sub>0</sub>)=sign(y<sub>2</sub>)) then x_0 \leftarrow x_2 else x_1 \leftarrow x_2
end
11. Write 'solution converges to a root'
12. Write 'Number of iterations=',i
13.Write x<sub>2</sub>,v<sub>2</sub>
14.Stop
```

Program for Bisection method:

Example : Solve the equation by bisection method . $f(x)=x^3-x-1=0$

```
clc;
clear all;
fx=input('Enter the function ,F(x) = ','s');
f=eval(['@(x)',fx]);
a=input('Enter a=');
b=input('Enter b=');
v=b;
while(f(b)<0)
  b=a;
  a=v;
  break;
end
s=1;
fprintf('N\t \ta\t
                           b\t\t
                                     x\t
                                             f(x)\t\ Error\n');
for k=1:100;
  it(k)=abs(k);
  x(k)=(a+b)/2;
  c=f(x(k));
  fprintf('%g
                                          %f
                                                  %f\n',k,a,b,x(k),c,s);
                  %f
                          %f
                                  %f
  if c>0
    b=x(k);
  else
    a=x(k);
  end
```

```
x(k+1)=(a+b)/2;
  s=((abs(x(k+1)-x(k)))/abs(x(k+1)))*100;
  if s<=.01
    break;
  end
end
fprintf('\n\n Hence the root is \%f',x(k));
```

Enter the function $F(x) = x^3-x-1$

Enter a=1

Enter b=2

N	a	b	x	f(x)	Error
1	1.000000	2.000000	1.500000	0.875000	1.000000
2	1.000000	1.500000	1.250000	-0.296875	20.000000
3	1.250000	1.500000	1.375000	0.224609	9.090909
4	1.250000	1.375000	1.312500	-0.051514	4.761905
5	1.312500	1.375000	1.343750	0.082611	2.325581
6	1.312500	1.343750	1.328125	0.014576	1.176471
7	1.312500	1.328125	1.320313	-0.018711	0.591716
8	1.320313	1.328125	1.324219	-0.002128	0.294985
9	1.324219	1.328125	1.326172	0.006209	0.147275
10	1.324219	1.326172	1.325195	0.002037	0.073692
11	1.324219	1.325195	1.324707	-0.000047	0.036860
12	1.324707	1.325195	1.324951	0.000995	0.018426

Hence the root is 1.324951 >>

Name of the experiment: Study of Falseposition method.

Objective:

- i) To know how to write algorithm for false-position method .
- ii) To know how to solve problem by programming.

Theory for False-position method:

This method is also based on the intermediate value theorem . In this method we choose two points a and b such that f(a) and f(b) are of opposite sign (i.e., f(a)f(b) < 0). Then, intermediate value theorem suggests that a zero of f(x) lies in between a and b, if f(x) is a continuous function.

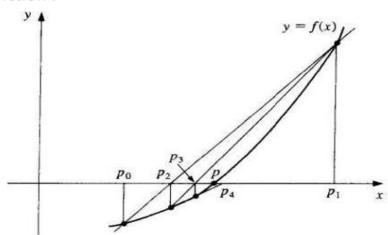


Fig: Method of false position

Now , the equation of the chord joining the two points [a, f(a)] and [b, f(b)] is given by

$$\frac{y-f(a)}{x-a} = \frac{f(b)-f(a)}{b-a} \dots i$$

The method consists in replacing the part of the curve between the points [a, f(a)] and [b, f(b)] by means of the cord joining these points, and taking the points of intersectin of the cord with the x-axis as an approximation to the root. The point of intersection in the present case is obtained by putting y=0. Thus we obtain

<u>Algorithm for False-position method</u>:

- 1) Read x₀,x₁,e, n
- 2) $f_0 \leftarrow f(x_0)$
- $f_1 \leftarrow f(x_1)$
- 4) for i=1 to n
- 5) $X_2 \leftarrow (x_0 f_1 x_1 f_1)/(f_1 f_0)$
- 6) $f_2 \leftarrow f(x_2)$
- 7) if $|f_2| \le e$ then
- 8) begin Write 'convergent solution ', x_2 , f_2
- 9) stop end
- 10) if sign $(f_2) \neq sign (f_0)$
- 11)then begin x₁←x₂
- 12) $f_1 \leftarrow f_2$ end
 - 13) else begin $x_0 \leftarrow x_2$
 - 14) f₀←f₂ end

Endfor

15) write 'Does not converge in n iterations'

```
16) write x<sub>2</sub>, f<sub>2</sub>17) Stop
```

Program for False-position method:

Example : Solve the equation by False-position method . $f(x)=x^3-x-4=0$

```
clc;
clear all;
fx=input('Enter the function ,F(x) = ','s');
f=eval(['@(x)',fx]);
a=input('Enter a=');
b=input('Enter b=');
s=1;
fprintf('N\t
                \hat t
                            b\t\t
                                         x\t\t
                                                    f(x)\t\setminus Error\n');
for k=1:100;
  x(k)=a-(f(a)*(b-a))/(f(b)-f(a));
  c=f(x(k));
  fprintf('%g
                   %f
                           %f
                                    %f
                                             %f
                                                      %f\n',k,a,b,x(k),c,s);
  if c>0
     b=x(k);
  else
    a=x(k);
  end
  x(k+1)=a-(f(a)*(b-a))/(f(b)-f(a));
  s=((abs(x(k+1)-x(k)))/abs(x(k+1)))*100;
  if s<=.01
     break;
  end
```

fprintf('\n\nThe root is =%f',x(k));

Output:

Enter the function $F(x) = x^3-x-4$

Enter a=1

Enter b=2

N	a	b	x	f(x)	Error
1	1.000000	2.000000	1.666667	-1.037037	1.000000
2	1.666667	2.000000	1.780488	-0.136098	6.392694
3	1.780488	2.000000	1.794474	-0.016025	0.779384
4	1.794474	2.000000	1.796107	-0.001862	0.090957
5	1.796107	2.000000	1.796297	-0.000216	0.010559

The root is =1.796297>>

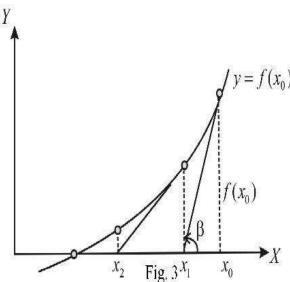
Name of the experiment: Study of Newton-Raphson method.

Objective:

- i) To know how to write algorithm for Newton-Raphson method .
- ii) To know how to solve problem by programming.

Theory for Newton-Raphson method:

Consider f(x) = 0, where f(x) has continuous derivative f'(x).



From the figure we can say that at x = a, y = f(a) = 0; which means that a is a solution to the equation f(x)=0. In order to find the value of a, we start with any arbitrary point x_0 . From figure we see that, the tangent to the curve f(x) at $(x_0, f(x_0))$ (with slope $f'(x_0)$) touches the x-axis at x_1 .

Now , $\tan B = f'(x_0) = (f(x_0) - f(x_1))/(x_0 - x_1)$ i As $f(x_1) = 0$, the above simplifies to

$$x_1 = x_0 - f(x_0)/f'(x_0)$$

In the second step, we compute

$$x_2 = x_1 - f(x_1)/f'(x_1)$$

In the third step we compute

$$x_3 = x_2 - f(x_2)/f'(x_2)$$

And so on . More generally , we write x_{n+1} , $f(x_n)$ and $f'(x_n)$ for n=1, 2,3 By means of Newton-Raphson formula

$$x_{n+1} = x_n - f(x_n)/f'(x_n)$$

Algorithm for Newton-Raphson method:

- 1) Read x₀, epslon, delta, n
- 2) for i=1 to n

```
3) f<sub>0</sub>←f(x<sub>0</sub>)
4) f'<sub>0</sub>←f'(x<sub>0</sub>)
5) if I f' I ≤ delta then go to 11
6) x<sub>1</sub>←x<sub>0</sub>-(f<sub>0</sub>/f'<sub>0</sub>)
7) if I (x<sub>1</sub>-x<sub>0</sub>)/x<sub>1</sub>I < epsilon then go to 13
8) x<sub>0</sub>←x<sub>1</sub>
Endfor
9) write 'Does not converge in n iterations', f<sub>0</sub>,f'<sub>0</sub>, x<sub>0</sub>,x<sub>1</sub>
10) stop
11) write 'Slope too small 'x<sub>0</sub>,f<sub>0</sub>, f'<sub>0</sub>, i
12) Stop
13) write 'convergent solution ', x<sub>1</sub>,f(x<sub>1</sub>), i
14) stop
```

Program for Newton-Raphson method:

Example: Solve the equation by Newton-Raphson method.

$$f(x)=x^3-5x+3=0$$

```
clc;

clear all;

fx=input('Enter the function ,F(x) = ','s');

f=eval(['@(x)',fx]);

fx=input('Enter the function ,F''(x) = ','s');

f1=eval(['@(x)',fx]);

a=input('Enter a = ');

s=1;

fprintf('N\t \tX(i)\t\t X\t\t f(x)\t\t Error\n');

for k=1:1:100

x(k)=a-(f(a)/f1(a));
```

```
fprintf('%g %f %f %f %f\n',k,a,x(k),f(x(k)),s);
    a=x(k);
    x(k+1)=a-(f(a)/f1(a));
    s=((abs(x(k+1)-x(k)))/abs(x(k+1)))*100;
    if s<=.0001
        break;
    end
end
fprintf('\n\nThe root is =%f',x(k));</pre>
```

Enter the function $F(x) = x^3-5*x+3$ Enter the function $F''(x) = 3*x^2-5$

Enter a = 1

N	X(i)	X	f(x)	Error
1	1.000000	0.500000	0.625000	1.000000
2	0.500000	0.647059	0.035620	22.727273
3	0.647059	0.656573	0.000177	1.449035
4	0.656573	0.656620	0.000000	0.007254

The root is =0.656620>>

Name of the experiment: Study of Secant method.

Objective:

- i) To know how to write algorithm for Secant method .
- ii) To know how to solve problem by programming.

Theory for Secant method:

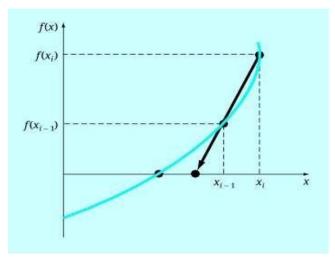


Fig: Graph for Secant Method.

In the secant method , the derivative at $\, X_i \,$ is approximated by the formula

$$f'(X_i) = (f(X_i) - f(X_{i-1}))/(X_i - X_{i-1})$$

Which can be written as

$$f'_{i} = (f_{i} - f_{i-1})/(X_{i} - X_{i-1})$$

Where $f_1 = f(X_1)$.

Hence, the Newton-Raphson formula becomes

$$X_{i+1} = X_i - (f_i(X_i - X_{i-1}))/(f_i - f_{i-1})$$

= $(X_i f_{i-1} - X_{i-1} f_i)/(f_{i-1} - f_i)$

It should be noted that this formula requires two initial approximations to the root .

<u>Algorithm for Secant method</u>:

```
1) Read x<sub>0</sub>,x<sub>1</sub>,e, delta, n
2) f_0 \leftarrow f(x_0)
3) f_1 \leftarrow f(x_1)
           for i=1 to n
4)
                 if I f_1-f_0 I < delta then go to 15
5)
6) X_2 \leftarrow (x_0 f_1 - x_1 f_1)/(f_1 - f_0)
    7) f_2 \leftarrow f(x_2)
    8) if |f_2| < e then goto 17
    9) f_0 \leftarrow f_1
    10) f<sub>1</sub>←f<sub>2</sub>
    11) x_0 \leftarrow x_1
   12) x_1 \leftarrow x_2
             Endfor
  13) write 'Does not converge', x<sub>0</sub>, x<sub>1</sub>,f<sub>0</sub>,f<sub>1</sub>
  14) stop
  15) write 'Slope too small ',i ,f _0, f _1, x_0, x_1
  16) Stop
 17) write 'convergent solution', i,x2, f2
 18) stop
```

Program for Secant method method:

Example : Solve the equation by Secant method .

$$f(x)=x^3-2x-5=0$$

```
clear all;
fx=input('Enter the function ,F(x) = ','s');
f=eval(['@(x)',fx]);
a=input('Enter a=');
b=input('Enter b=');
x(1)=a;
x(2)=b;
s=1;
fprintf('N\t\ x(i-1)\t\ x(i)\t\ x(i+1)\t\ f(x)\t\ Error\n');
for k=3:103;
  it(k)=abs(k-2);
  x(k)=x(k-1)-(f(x(k-1))*(x(k-1)-x(k-2)))/(f(x(k-1))-f(x(k-2)));
  c=f(x(k));
  fprintf('\%g \%f \%f \%f \%f \%f \ \%f \ \%f, x(k-2), x(k-1), x(k), c, s);
  s=((abs(x(k)-x(k-1)))/abs(x(k)))*100;
  if s<=.001
    break;
  end
end
fprintf('\n\nThe root is =%f',x(k));
```

Enter the function $F(x) = x^3-2x-5$

Enter a=2

Enter b=3

Ν	x(i-1)	x(i)	x(i+1)	f(x)	Error
1	2.000000	3.000000	2.058824	-0.390800	1.000000
2	3.000000	2.058824	2.081264	-0.147204	45.714286
3	2.058824	2.081264	2.094824	0.003044	1.078197
4	2.081264	2.094824	2.094549	-0.000023	0.647333
5	2.094824	2.094549	2.094551	-0.000000	0.013116

The root is =2.094551>>

Name of the experiment: Study of the Gausselimination method.

Objective:

- i) To know how to write algorithm for Gauss-elimination method.
- ii) To know how to solve problem by programming.

Theory for Gauss-elimination method:

The approach is designed to solve a general set of n equations:

$$a_{11} x_1 + a_{12} x_2 + a_{13} x_3 + \dots + a_{1n} x_n = b_1 \dots i$$

 $a_{21} x_1 + a_{22} x_2 + a_{23} x_3 + \dots + a_{2n} x_n = b_2 \dots ii$
. . . .

 $a_{n1} x_1 + a_{n2} x_2 + a_{n3} x_3 + \dots + a_{nn} x_n = b_n \dots iii$ The first phase is design to reduce the set of equations to an upper triangular system. The initial step will be to eliminate the first unknown, x_1 , from the second through the nth equations. To do this, multiply Equation (i) by a_{21}/a_{11} to give

$$a_{21}x_1+(a_{21}/a_{11})$$
 $a_{12}x_2+....+(a_{21}/a_{11})$ $a_{1n}x_n=(a_{21}/a_{11})$ b_{1}

Now, this equation can be subtracted from equation (ii) to give

$$(a_{22}-a_{21}/a_{11} a_{12})x_2 + + (a_{2n}-a_{21}/a_{11} a_{1n}) x_n$$

= $b_2-a_{21}/a_{11} b_1$

Or
$$a'_{22} x_2 + + a'_{2n} x_n = b'_2$$

Where the prime indicates that the elements have been changed from their original values.

Repeating the procedure for the remaining equations results in the following modified system:

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1 \dots v$$

 $a'_{22}x_2 + a'_{23}x_3 + \dots + a'_{2n}x_n = b'_2 \dots vi$
 $a'_{32}x_2 + a'_{33}x_3 + \dots + a'_{3n}x_n = b'_3 \dots vii$

 $a'_{n2} x_2 + a'_{n3} x_3 + \dots + a'_{nn} x_n = b'_n \dots viii$ Now repeat the above to eliminate the second unknown from equation (vii) through (viii). To do this multiply equation (vi) by a'_{32}/a'_{22} and subtract the result from equation (vii) . Perform a similar elimination for the remaining equations to yield

$$a_{11} x_1 + a_{12} x_2 + a_{13} x_3 + \dots + a_{1n} x_n = b_1$$
 $a'_{22} x_2 + a'_{23} x_3 + \dots + a'_{2n} x_n = b'_2$
 $a''_{33} x_3 + \dots + a''_{3n} x_n = b''_3$
 $a''_{n3} x_3 + \dots + a''_{nn} x_n = b''_n$

$$a''_{n3} x_3 + + a''_{nn} x_n = b''_n$$

The procedure can be continued using the remaining pivot equations. The final multiplication in the sequence is to use the (n-1) th equation to eliminate the x_{n-1} term from the nth equation . At the point , the system will have been transformed to an upper triangular system:

Algorithm for Gauss-elimination method:

- 1) Start
- 2) Declare the variables and read the order of the matrix n.
- 3) Take the coefficients of the linear equation as:

```
Do for k=1 to n
Do for j=1 to n+1
Read a[k][j]
End for j
End for k
```

4) Do for k=1 to n-1
Do for i=k+1 to n
Do for j=k+1 to n+1
a[i][j]=[i][j] - a[i][k]/a[k][k]*a[k][j]
End for j
End for i

- 5) Compute x[n]=a[n][n+1]/a[n][n]
- 6) Do for k=n-1 to 1 Sum=0 Do for j=k+1 to n

End for k

```
Sum=sum + a[k][j]*x[j]
End for j
X[k]=1/a[k][k]*(a[k][n+1]-sum)
End for k
7) Display the result x[k]
8) Stop
```

Program for gauss-elimination method:

Use Gauss-elimination to solve

```
2 x_1 + 3 x_2 + 1 x_3 = 9 .....ii

1 x_1 + 2 x_2 + 3 x_3 = 6 ....iii

3 x_1 + 1 x_2 + 2 x_3 = 8 .....iii
```

```
clc;
clear all;
a=input('Enter matrix A = ');
b=input('Enter matrix B = ');
[m,n]=size(a);
for k=1:m-1
    for i=k+1:m
        fact=a(i,k)/a(k,k);
        for j=1:n
            a(i,j)=a(i,j)-a(k,j)*fact;
        end
            b(i,1)=b(i,1)-b(k,1)*fact;
        end
end
x(m)=b(m,1)/a(m,n);
```

```
for i=m-1:-1:1
 sum=0;
 for j=i+1:n
   sum=sum+a(i,j)*x(j);
 end
 x(i)=(b(i,1)-sum)/a(i,i);
end
disp('After forward elimination the matrix [A B]:');
disp([a b]); %%Showes a &b in matrix form
fprintf('\nThe Required solution : ');
for i=1:n
fprintf('\nx(%d) = \%f',i,x(i));
end
Output:
Enter matrix A = [2 3 1;1 2 3;3 1 2]
Enter matrix B = [9;6;8]
After forward elimination the matrix [A B]:
  2.0000 3.0000 1.0000 9.0000
     0 0.5000 2.5000 1.5000
     0
            0 18.0000 5.0000
The Required solution:
x(1) = 1.944444
x(2) = 1.611111
x(3) = 0.277778 >>
```

Name of the experiment: Study of the Linear Regression method.

Objective:

- i) To know how to write algorithm for Linear Regression method .
- ii) To know how to solve problem by programming .

Theory for Linear Regression method:

The simplest example of a least-squares approximation is fitting a straight line to a set of paired observations : (x_1, y_1) , (x_2, y_2) ,..... (x_n, y_n) . The mathematical expression for the straight line is

$$y = a_0 + a_1 x + e$$
i

where a₀ and a₁ are coefficients representing the intercept and the slope, respectively, and e is the error or residual, between the model and the observations, which can be rearranging equation (i) as

$$e = y - a_0 - a_1 x$$

Thus the error, or residual, is the discrepancy between the true value of y and the approximate value, $a_0 + a_1 x$, predicted by the linear equation .

Therefore, another logical criterion might be to minimize the of the absolute value of the discrepancies, as in

$$\sum_{i=1}^{n} . \mid e_{i} \mid = \sum_{i=1}^{n} . \mid y_{i} - a_{0} - a_{1} x_{i} \mid$$

$$S_{r} = \sum_{i=1}^{n} . \mid e_{i} \mid^{2} = \sum_{i=1}^{n} . \mid y_{i,measured} - y_{i,model} \mid^{2}$$

$$= \sum_{i=1}^{n} . \mid y_{i} - a_{0} - a_{1} x_{i} \mid^{2}ii$$

To determine values for a_0 and a_1 , equation (ii) is differentiated with respect to each coefficient:

$$\frac{\partial Sr}{\partial ao} = -2 \sum (y_i - a_0 - a_1 x_i)$$

$$\frac{\partial Sr}{\partial a_1} = -2 \sum (y_i - a_0 - a_1 x_i) x_i$$

Setting these derivatives equal to zero will result in a minimum $S_{\rm r}$. If this is done , the equations can be expressed as

$$0 = \sum_{i} y_{i} - \sum_{i} a_{0} - \sum_{i} a_{1} x_{i}$$

$$0 = \sum_{i} y_{i} x_{i} - \sum_{i} a_{0} x_{i} - \sum_{i} a_{1} x_{i}^{2}$$

Now realizing that $\sum a_0 = na_0$, we can express the equations as a set of two simultaneous linear equations with two unknowns (a_0 and a_1):

$$na_0 + (\sum x_i) a_1 = \sum y_i$$
iii
 $(\sum x_i) a_0 + (\sum x_i^2) a_1 = \sum x_i y_i$ iv

These are called the normal equations. They can be solved simultaneously

$$a_1 = \frac{n \sum xiyi - \sum xi \sum yi}{n \sum xi^2 - (\sum xi)^2}$$

This result can be used in conjunction with equation (iii) to solve for

$$A_0 = \acute{y} - a_1 x^{'}$$
vi

Where \acute{y} and $x^{'}$ are the means of y and x, respectively .

<u>Algorithm for Linear Regression method</u>:

```
1) Read n
2) sum x \leftarrow 0
3) sum xsq \leftarrow 0
4) sum y \leftarrow 0
5) sum xy \leftarrow 0
6) for i = 1 to n do
7) Read x, y
8) sum x \leftarrow sum x + x
9) sum xsq \leftarrow sum xsq + x^2
         sum y \leftarrow sum y + y
10)
         sum xy \leftarrow sum xy + x *y
11)
              endfor
         denom \leftarrow n x sum xsq – sum x * sum x
12)
         a_0 \leftarrow (sum y x sum xsq - sum x * sum xy)/denom
13)
         a_1 \leftarrow (n \times sum \times y - sum \times * sum y)/denom
14)
         Write a<sub>1</sub>, a<sub>0</sub>
15)
16)
         Stop
```

Program for Linear Regression method:

```
Clc;
clear all;
n=input('inter the value of n=');
x0=0;
xsq0=0;
y0=0;
xy0=0;
for i=1:n
    x=input('enter the value of x=');
    y=input('enter the value of y=');
```

```
x0=x0+x;
  xsq0=xsq0+(x*x);
  y0=y0+y;
  xy0=xy0+(x*y);
end
d=n*xsq0-x0*x0;
a=(y0*xsq0-x0*xy0)/d;
b=(n*xy0-x0*y0)/d;
a
b
 Printf('y=%g x + %g ',b,a);
Output:
Enter the value of n = 7
Enter the value of x = 1
Enter the value of y = 2
Enter the value of x = 2
Enter the value of y = 5
Enter the value of x = 4
Enter the value of y = 7
Enter the value of x = 5
Enter the value of y = 10
Enter the value of x = 6
Enter the value of y = 12
Enter the value of x = 8
Enter the value of y = 15
Enter the value of x = 9
Enter the value of y = 19
   a = 0.0962
  b = 1.9808
   y=1.9808 x + 0.0962
```

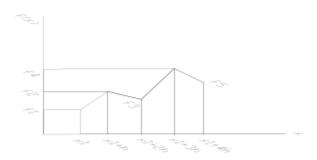
Name of the experiment: Study of the Trapezoidal Rule.

Objective:

- i) To know how to write algorithm for Trapezoidal rule.
- ii) To know how to solve problem by programming.

Theory for Trapezoidal Rule:

Formulae for numerical integration called quadrature are also based on fitting a polynomial through a specified set of points and integrating this approximating function . Assume that the values of a function f(x) are given at $x_1 + h$, $x_1 + 2h$ $x_1 + nh$ and that it is required to find the integral of f(x) between x_1 and $x_1 + nh$. The simplest technique to use would be to fit straight lines through $f(x_1)$, $f(x_1 + nh)$ and determine the area under this approximating function as shown in below figure .



The equation of the straight line between x_i and $x_i + h$ is given by

$$f(x) = f(x_i) + \frac{f(Xi+1) - f(Xi)}{h} (x - x_i)$$

$$S = \int_{X1}^{Xn} f(x) dx$$

$$= \sum_{i=1}^{n} \int_{Xi}^{Xi+h} [f_i + \frac{\Delta fi}{h} (x - x_i)] dx$$

$$= \sum_{i=1}^{n} h/2(f_i + f_{i+1}) \dots$$

The integration formula of equation is known as Trapezoidal rule . The integral may be rewritten as

$$S = (f_1/2 + f_2 + f_3 + f_4 + \dots + f_{n+1}/2) h$$

<u>Algorithm for Trapezoidal Rule</u>:

- 1) Read n, h
- 2) for i = 1 to n+1 Read f_i endfor
- 3) sum $\leftarrow (f_1 + f_{n+1})/2$
- 4) for j = 2 to n do
- 5) sum ← sum + f_j
 Endfor
- 6) Integral ← h x sum
- 7) Write Integral
- 8) Stop

Program for Trapezoidal Rule:

Table of x vs f(x) is given below. Integrate the function using Trapezoidal Rule

x (angle radians) 0.25 0.26 0.27 0.28 0.29 f(x)=sin x 0.2474 0.2571 0.2667 0.2764 0.2860

Program:

clc

clear all

n=input('Enter the value n= ');

h=input('Enter the value h= ');

```
for i=1:n+1
   f(i)=input('Enter the value f(i)= ');
end
sum=(f(1)+f(n+1))/2;
for j=2:n
   sum=sum+f(j);
end
Integral=h*sum;
Integral
```

Enter the value n= 4

Enter the value h= .01

Enter the value f(i)= .2474

Enter the value f(i)= .2571

Enter the value f(i)= .2667

Enter the value f(i)= .2764

Enter the value f(i)= .2860

Integral = 0.0107>>

Name of the experiment: Study of the simpson's Rule.

Objective:

- i) To know how to write algorithm for simpson's rule.
- ii) To know how to solve problem by programming .

Theory for simpson's Rule:

Simpson's rule is a popular numerical integration technique. It is based on approximating the function f(x) by fitting quadratics through sets of three points. This is illustrated graphically in figure.



Using a quadratic interpolation polynomial we get

$$S = \int_{X1}^{X1+nh} f(x) dx$$

$$= \sum_{i=1,3,...n-2} \int_{Xi}^{Xi+2h} [f_i + \frac{\Delta fi}{h} (x - x_i) + \Delta^2 f_i / 2h^2 (x - x_i) (x - x_i - h)] dxi$$

Integrating the above expression we obtain

$$S = \sum_{i=1,3,...n-2} h/3(f_i + 4f_{i+1} + f_{i+2})ii$$

= h/3(f₁ + 4f₂ + 2f₃ + 4f₄ + + f_{n+1})iii

It using the above formula it is implied that f is tabulated at an odd number of points .

Algorithm for simpson's Rule:

Remarks: Assume function tabulated at odd number of points (n+1)

- 1) Read n, h
- 2) for i = 1 to n+1 Read f_i endfor
- 3) sum $\leftarrow (f_1 + f_{n+1})$
- 4) for i = 2 to n in steps of 2 do
- 5) sum ← sum + 4 x f_i endfor

```
6) for i = 3 to n-1 in steps of 2 do
```

- 7)) sum ← sum + 2 x f_i endfor
- 8) Integral ← h x sum/3
- 9) Write Integral
- 10) Stop

Program for simpson's Rule:

Table of x vs f(x) is given below . Integrate the function using Simpson's Rule

```
x (angle radians) 0.25 0.26 0.27 0.28 0.29
f(x)=sin x 0.2474 0.2571 0.2667 0.2764 0.2860
```

```
clc
clear all
n=input('Enter the value of n= ');
h=input('Enter the value of h= ');
for i=1:n+1
    f(i)=input('Enter the value of f(i)= ');
end
    sum=(f(1)+f(n+1));
    for i=2:n
        sum=sum+4*f(i);
    end
    for i=3:n-1
        sum=sum+2*f(i)
    end
Integral=h*(sum/3);
```

Enter the value of n= 4

Enter the value of h= .01

Enter the value of f(i)= .2474

Enter the value of f(i)= .2571

Enter the value of f(i)= .2667

Enter the value of f(i)= .2764

Enter the value of f(i)= .2860

sum = 4.2676

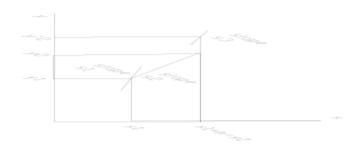
Integral = 0.0142

Name of the experiment: Study of the Runge-Kutta method.

Objective:

- i) To know how to write algorithm for Runge-Kutta method .
- ii) To know how to solve problem by programming.

Theory for Runge-Kutta method:



Consider the following geometric method of extrapolating the y(x) curve to obtain the solution to the differential equation

$$\frac{dy}{dx} = f(x, y)$$

$$y(x_1) = y_1$$

Draw a straight line from (x_1, y_1) with a slope

$$s_1 = f(x_1, y_1)$$

Let it cut the vertical line through $x_1 + h$ at (x_1+h, y'_2) . Determine the slope $\frac{dy}{dx}$ of the solution curve y(x) at (x_1+h, y'_2) . This is given by

$$S_2 = f(x_2, y_2)$$

($x_2 = x_1+h$). Now draw a straight line from (x_1 , y_1) with a slope ($s_1 + s_2$)/2. The point y_2 where this straight line cuts the vertical line at x_1+h is the approximating solution of the differential equation at x_1+h . Thus we have :

$$y_2 = y_1 + (s_1 + s_2)h/2$$
i

In general the (i+1)th point is obtained from the i-th point using the formula

$$Y_{i+1} = y_i + (s_i + s_{i+1})h/2$$
ii

Where
$$s_i = f(x_i, y_i)$$
 and $s_{i+1} = f(x_{i+1}, y_i + s_i h)$

This method is called a second order Runge-Kutta method (also Henu's method).

<u>Algorithm for Runge-Kutta method</u>:

- 1) Read function f (x,y)
- Read x₁, y₁, h, x_f
- 3) While $x_1 \le x_f$ do Begin
- 4) Write x1, y1

```
5) s_1 \leftarrow f(x_1, y_1)

6) x_2 \leftarrow x_1 + h

7) y_2 \leftarrow y_1 + hs_1

8) s_2 \leftarrow f(x_2, y_2)

9) y_2 \leftarrow y_1 + h \times (s_1 + s_2)/2

10) x_1 \leftarrow x_2

11) y_1 \leftarrow y_2

end
```

12) Stop

Program for Runge-Kutta method:

$$\frac{dy}{dx}$$
 + xy = 0 , x = 0 , y(0) = 1

Solve the equation using Runge-Kutta method .

```
clc
clear all
fx=input('Enter the function ,dx/dy = ','s');
f=eval(['@(x,y)',fx]);
x1=input('initial value of x1= ');
y1=input('initial value of y1= ');
xp=input('input x at which y is required xp= ');
h=input('input step size h= ');
n=(xp-x1)/h;
for i=1:n
    m1=f(x1,y1);
    x2=x1+h;
    y2=y1+h*m1;
    m2=f(x2,y2);
    y2=y1+((h/2)*(m1+m2));
```

```
x1=x2; y1=y2; end fprintf('At x=\%g the value of y(\%g)=\%f',xp,xp,y2);
```

Enter the function ,dx/dy = -x*y
initial value of x1= 0
initial value of y1= 1
input x at which y is required xp= .25
input step size h= .05
At x=0.25 the value of y(0.25)=0.969230>>