

# Monte Carlo Simulations Lab Assignment 1

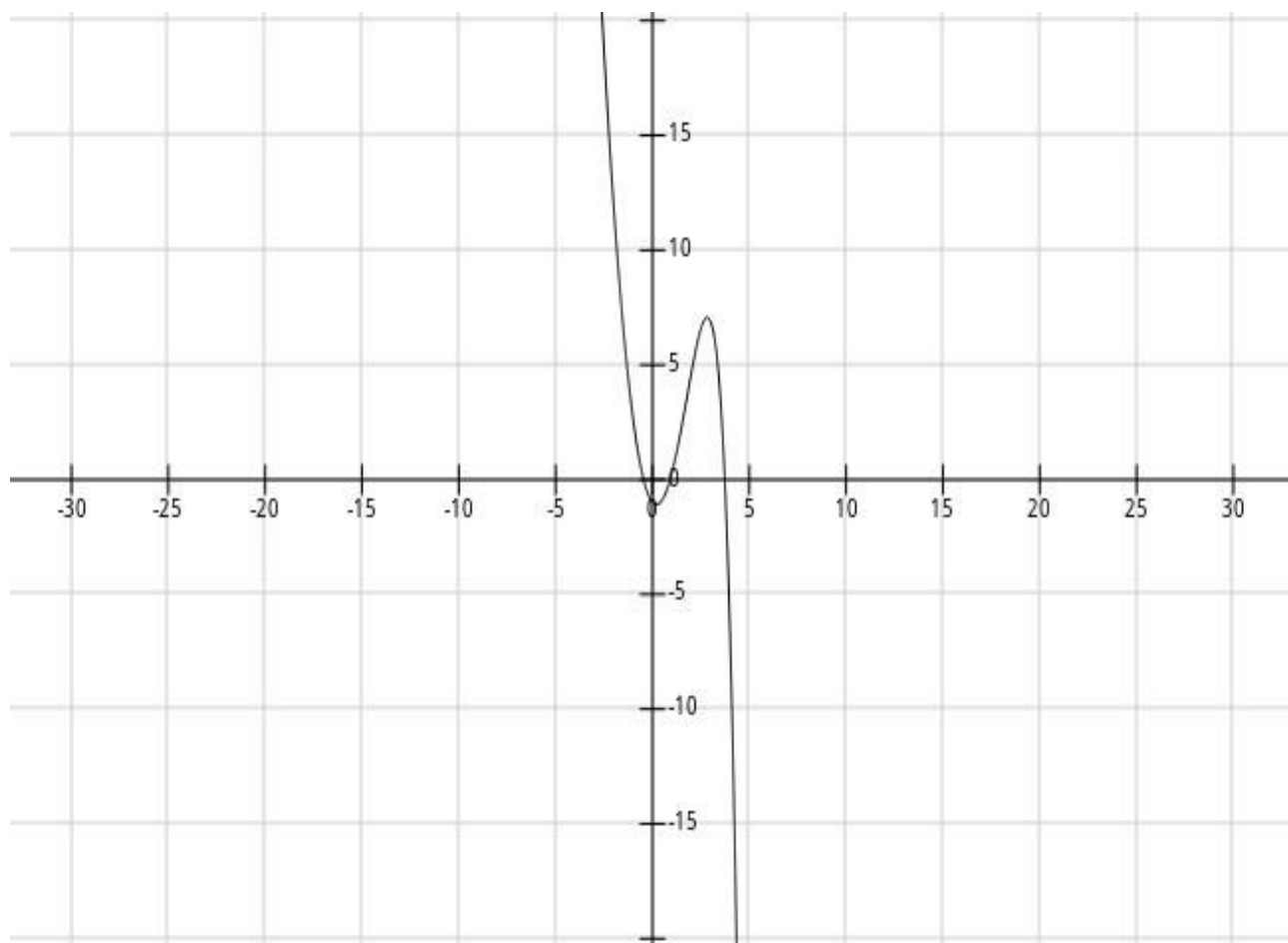
Instructor : Dr . Arabin Kumar Dey

Submitted By:

Hrushikesh Turkhade  
150123044

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The Graph of the function  $3(x^2) - \exp(x)$  through which guesses for the three zeroes were made



The C++ code for the given ASSIGNMENT is:

```
#include <iostream>
```

```
#include <cmath>
```

```
#define e 2.71828182845904523536
```

```
using namespace std;
```

```
//Given function:  $3x^2 - e^x$ 
```

```
double function(double x) //Function to return value of  
 $3x^2 - e^x$ 
```

```
{  
    return 3.0*pow(x,2) - 1.0*pow(e,x);  
}
```

```
double f_dash(double x) //Funtion which returns value  
of the derivative of given function
```

```
{  
    return 6.0*(x)-1.0*pow(e,x);  
}
```

```
int main()
```

```
{  
    //seting the tolerance value  
    double epsilon= 1e-5;
```

```
double initial_guess;

//Taking Initial Guess as an
input cout<<"Enter Initial
Guess: "; cin>>initial_guess;
```

```
double x_i,x_j;
x_j=initial_guess;
```

/\*The Newton-Raphson method is an iterative process for solving the root of the equation  $f(x) = 0$ . According to the method, starting with an initial guess of  $x_0$ , apply the iterative formula  $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$  where  $f'$  denotes the derivative of the function. The iteration stops when we arrive at an acceptable limit  $|x_{n+1} - x_n| < \epsilon$ , where  $\epsilon$  is some pre-specified tolerance value\*/

```
do
{
    x_i=x_j;
    x_j = x_j- (f(x_j)/f_dash(x_j));
}
while(abs(x_j-x_i)>epsilon); # whenever the estimated

cout<<"Value of f at found solution -> "<<f(x_j)<<endl;
cout<<"Found solution -> "<<x_j<<endl;
}
```

**Initial Guesses** roots:

```
x1<-1
x2<1
x3< 4
```

THE ROOTS SO OBTAINED FOR

$F(x)=3x^2-e^x$  :

$x_1=-0.458962$  and  $F(x_1)= 2.22045e-16$

$x_2=0.910008$  and  $F(x_2)=4.44089e-16$

$x_3=3.73308$  and  $F(x_3)=-4.24492e-10$

The value of tolerance(epsilon in this case) was given as  $10^{-5}$ . This fixes how much accurate we want our answer to be. As soon as the  $x_i$  and  $x_j$  are close enough we stop our iterative loop and find an approximate solution. The result is accurate upto 5 decimal points.

## Analysis of the Result and the Graph

The initial guesses for roots of the polynomial were made in accordance with the graph of the given function. It was visible that only three zeroes will be possible, as the value of function starts from negative infinity and thereafter goes to positive infinity. Hence the estimation stands correct. The value of the expression would have increased/decreased monotonically tremendously outside the  $(-5,+5)$  set for sure.

The rest was done in accordance with the given formula for the **Newton Raphson Method** for finding roots of an equation. It is seen that the values of the roots so obtained are very close to the initiating guesses, thus justifying our guesses.

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