

Middle East Technical University Department of Mechanical Engineering ME310 Numerical Methods Programming Assignment 1

Prepared by:

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Introduction

In this project, main aim was to calculate same functions in each functions own respective boundary by using different calculation techniques namely numerical methods. These numerical methods can be named as; Bisection method, False-position method, Secant method, Newton-Raphson method, and a technique that is derived from a polynomial that will be called as Polynomial Method.

In this assignment, our goal was to apply different numerical methods, see them in action and compare their performance through their produced error values and the iterations they took to reach the root with tolerable accuracy. We also derived a new method, which was named the polynomial method, by applying a polynomial instead of a line in the false position method. The five methods that we studied in this assignment are Newton-Rhapson Method, False-Position Method, Bisection Method, Polynomial Method, and Secant Method.

The Methods

False-Position Method

In the false-position method, we are basically creating a line to estimate the root, which gets more accurate with each iteration. Here the formula we used was as in the book:

$$x_r = x_u \frac{f(x_u)(x_l - x_u)}{f(x_l) - f(x_u)}$$

Polynomial Method

The polynomial method is similar to the false position method, however here we are using a polynomial instead of a line to be better able to estimate the root of the function. As explained in the assignment, we calculate an intermediate point $x_i = (x_l + x_u)/2$ which we then use to create a second order polynomial passing through that point.

$$p(x) = a(x - x_i)^2 + b(x - x_i) + c,$$

$$f(x_l) = a(x_l - x_i)^2 + b(x_l - x_i) + c$$

$$f(x_u) = a(x_u - x_i)^2 + b(x_u - x_i) + c.$$

$$f(x_i) = c$$

Where the coefficients are:

$$a = \frac{f(x_{l}) - f(x_{i})}{(x_{l} - x_{i})(x_{l} - x_{u})} + \frac{f(x_{i}) - f(x_{u})}{(x_{u} - x_{i})(x_{l} - x_{u})}$$

$$b = \frac{(f(x_{l}) - f(x_{i}))(x_{i} - x_{u})}{(x_{l} - x_{i})(x_{l} - x_{u})} - \frac{(f(x_{i}) - f(x_{u}))(x_{l} - x_{i})}{(x_{u} - x_{i})(x_{l} - x_{u})}.$$

$$c = f(x_{i})$$

and thus the new root estimate is:

$$x_r = x_i - \frac{2c}{b + sign(b)\sqrt{b^2 - 4ac}}$$

Bisection Method

In the bisection method, we simply take the middle value of the interval.

$$x_r = (x_l + x_u)/2$$

Then evaluate the new root through a series of sign evaluations. Simply replacing the boundary with the same sign as the root.

Secant Method

For the secant method we will use the equation

$$x_j = x_i - rac{f(x_i) * (x_k - x_i)}{f(x_k) - f(x_i)}$$

where

$$j = i + 1 = k + 2$$

Id Est:

$$x_2 = x_1 - rac{f(x_1) * (x_0 - x_1)}{f(x_0) - f(x_1)}$$

Newton-Rhapson Method

We will use the equation:

$$x_j = x_i - rac{f(x_i)}{f'(x_i)}$$

where

$$j = i + 1$$

For each iteration given f, f' and the first guess initial x_i is defined.

For this example the function:

$$f(x) = \mathrm{e}^{-x} - x$$

will be used with the following derivative:

$$f'(x) = -\mathrm{e}^{-x} - 1$$

Error Calculation

In this assignment we used a simple method of relative approximate error calculation given by the formula:

$$E_a = \frac{x_{i+1} - x_i}{x_{i+1}}$$

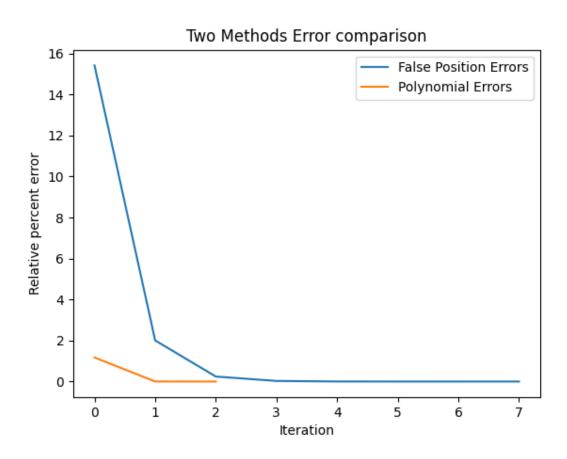
Graphs

For the graphs, we used a python graphing library called matplotlib. During operation, our program records root and error values of the functions to their designated arrays and after successful execution displays graphs for each method.

Discussion

Generally, our methods have reached a root for most of the functions. During our development phase, we encountered some errors such as some methods not working for some functions or problems with the domain of the functions. We have tried to solve them as best as we could, implementing warnings, error signs and checks for the methods. We have observed for some functions and methods, the function may converge very slowly, or it could converge to an incorrect root. For others we sometimes could not get convergence fast enough simply because the root value kept getting small and the error did not decrease fast enough.

Regarding our new polynomial method, we have observed that for most functions, it converges much faster and therefore shows a greater performance compared to its counterpart, the false-position method. A second-degree polynomial usually fits better with most functions than a line does, so this result is most natural. This can be observed in our graphs at the appendix section.



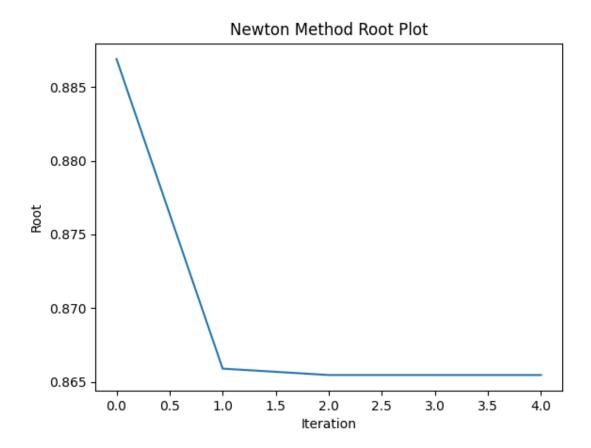
Conclusion

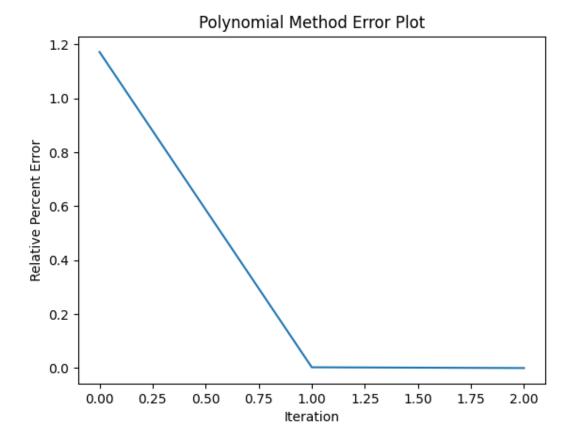
In this assignment we had a chance to see a wide range of different numerical methods in action, while also modifying an existing method as we tried to improve it. If we were to check the graphs, it is evident that the new polynomial method performed better for the given function. However, we have also been reminded that some methods work well with some functions whereas some methods may not be suitable at all. After all, this is the reason for the existence of this course and the existence of different numerical methods for different cases.

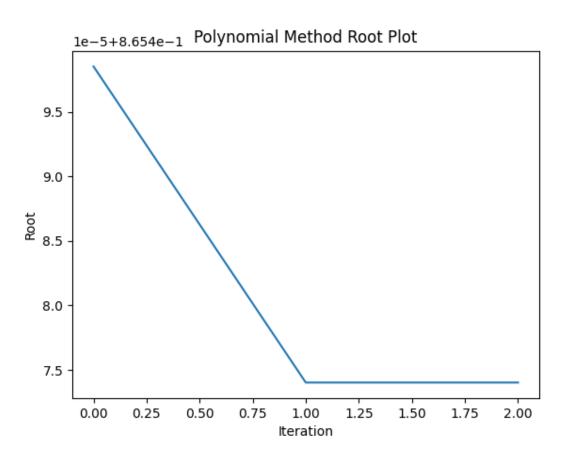
Appendix

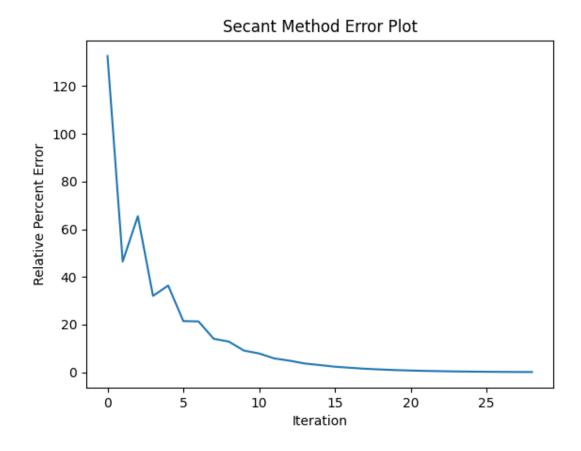
Our Graphs

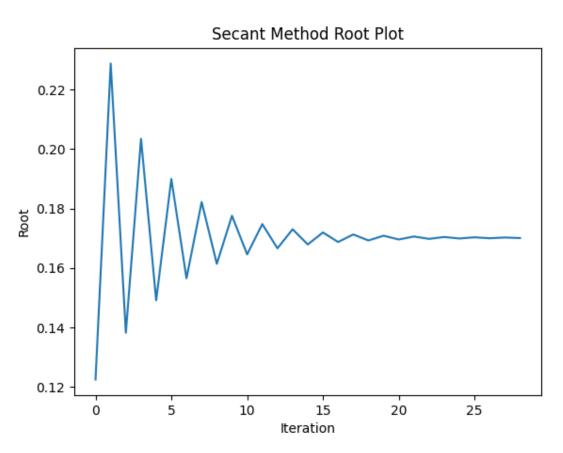
To use as an example for the graphs and output files, we used the function $f(x) = cos(x) - x^3$ within the bounds of [0.1, 1]

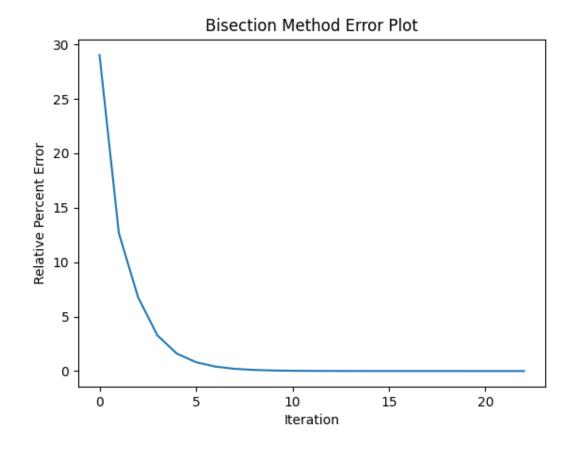


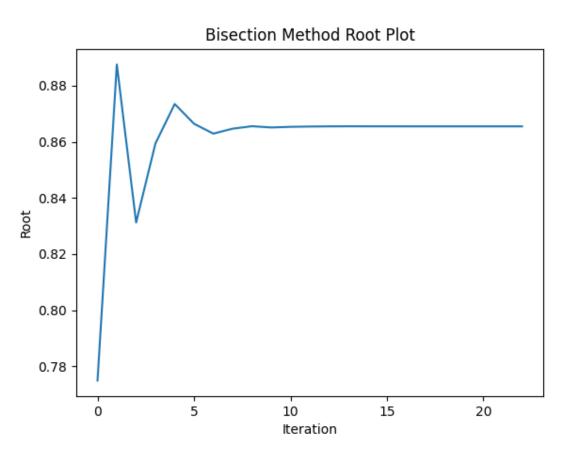


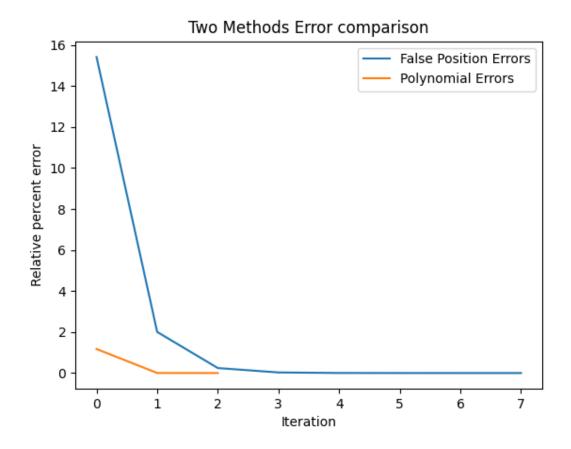


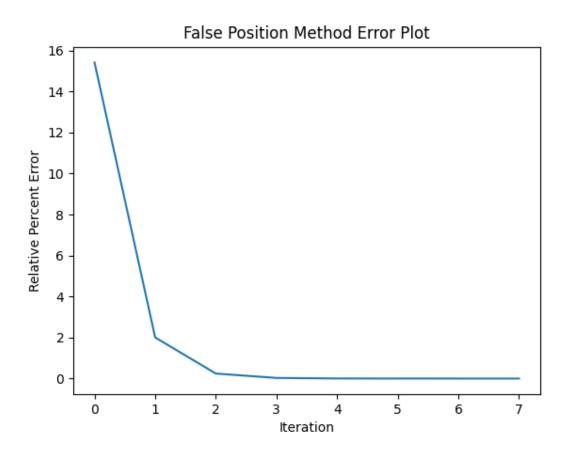


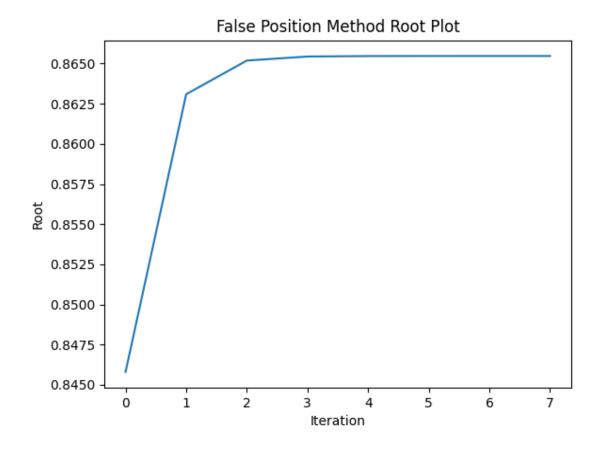


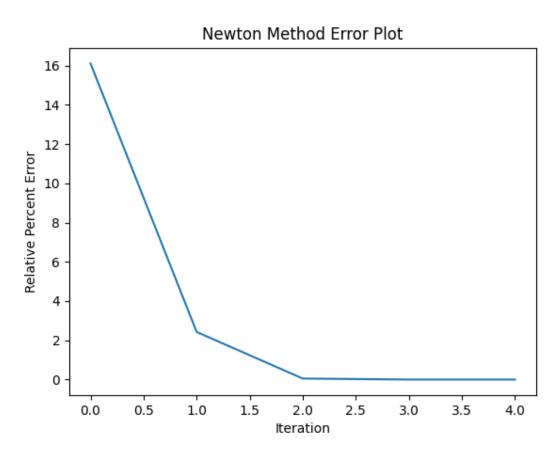












Our Code

```
from hashlib import new
from tkinter.filedialog import Open
import f as f
import fp as fp
import math
import os
import matplotlib.pyplot as plt
# Reading input
input file = open("input.txt", "r")
#read line by line
x low = float(input file.readline())
x up = float(input file.readline())
error_set = float(input_file.readline())
iteration_max = float(input_file.readline())
#debug
print(x_low, x_up, error_set, iteration_max)
#The arrays here will be used for easy and automatic plotting.
newton Errors = []
secant Errors = []
polynomial_Errors = []
bisection Errors = []
```

```
falsepos_Errors = []
newton Roots = []
secant Roots = []
polynomial Roots = []
bisection Roots = []
falsepos Roots = []
def sign(b):
 if b >= 0:
def calculate_error (x_current, x_previous):
 E a = (x current - x previous)/(x current)
 return abs (E a)
def new bisection(xl, xu, it Max, error Goal, xprev = 500, i = 0,
bisectionOutput = 0 ):
 if i == 0:
   bisectionOutput = open("output bisection.txt", "w")
    print("Bisection Method, Max iteration reached")
    print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: " +
str(bisection Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = " +
str(f.f(xprev)))
   bisectionOutput.close() #Close output file
  i = i+1
  fxl = f.f(xl)
```

```
fxu = f.f(xu)
 if sign(fxl) == sign(fxu):
   print("xl is " + str(xl))
   print("fxl is " + str(fxl))
   print("xu is " + str(xu))
   print("fxu is " + str(fxu))
   bisectionOutput.write(" No sign change between point, program
 fxi = f.f(xi)
   approxError = "---"
 else:#Calculate error
   approxError = calculate error(xi,xprev)
   bisection Errors.append(approxError)
   bisection Roots.append(xi)
   if approxError < error Goal: #Stop process if error goal is reached</pre>
     print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: "
+ str(bisection Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = "
str(f.f(xprev)))
     bisectionOutput.write(str(i) + " " + str(xi) + " " + str(fxi) + "
 + str(approxError) + "\n")
 xprev = xi
 if sign(fxi) == sign(fxl):
   xl = xi
```

```
elif sign(fxi) == sign(fxu):
   xu = xi
 bisectionOutput.write(str(i) + " " + str(xi) + " " + str(fxi) + " " +
str(approxError) + "\n")
 new bisection(x1,xu,it Max,error Goal,xprev,i,bisectionOutput)
#######
def falsePosition(x1, xu, it Max, error Goal, xprev = 500, i = 0,
falsePositionOutput = 0 ):
 if i == 0:
   falsePositionOutput = open("output falseposition.txt", "w")
   print("False Position Method, Max iteration reached")
   print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: " +
str(falsepos_Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = " +
str(f.f(xprev)))
   falsePositionOutput.close() #Close output file
  fxl = f.f(xl)
  fxu = f.f(xu)
```

```
if sign(fxl) == sign(fxu):
   print("xl is " + str(xl))
   print("fxl is " + str(fxl))
   print("xu is " + str(xu))
   print("fxu is " + str(fxu))
    falsePositionOutput.write(" No sign change between point, program
terminated")
 xr = xu - ((fxu*(xl-xu))/(fxl - fxu))
  fxr = f.f(xr)
    approxError = "---"
 else:#Calculate error
    approxError = calculate error(xr,xprev)
    falsepos Errors.append(approxError)
   falsepos Roots.append(xr)
   if approxError < error_Goal: #Stop process if error goal is reached</pre>
     print("False Position Method, Error tolerance goal reached")
      print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: "
+ str(falsepos Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = "
- str(f.f(xprev)))
      falsePositionOutput.write(str(i) + " " + str(xr) + " " +
str(f.f(xr)) + " " + str(approxError) + "\n")
  xprev = xr
 if sign(fxr) == sign(fxl):
   x1 = xr
  elif sign(fxr) == sign(fxu):
```

```
falsePositionOutput.write(str(i) + " " + str(xr) + " " + str(fxr) + "
' + str(approxError) + "\n")
 falsePosition(xl,xu,it Max,error Goal,xprev,i,falsePositionOutput)
def newton(x1, xu, it Max, error Goal, xprev = 500, i = 0, newtonOutput
= 0 ) :
   newtonOutput = open("output newton.txt", "w")
   xprev = (xl + xu)/2
   print("Newton Method, Max iteration reached")
    print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: " +
str(newton Errors[-1]) + "# of iterations: " + <math>str(i) + "f(xr) = " + iterations
str(f.f(xprev)))
    newtonOutput.close() #Close output file
 i = i+1
 fxprev = f.f(xprev)
 fpxprev = fp.fp(xprev)
 if fpxprev == 0:
   newtonOutput.write(" The derivative equals zero, program
```

```
xnext = xprev - ((fxprev)/(fpxprev))
 print("xnext is")
 print(xnext)
  if i == 1:
   approxError = "---"
    approxError = calculate error(xnext,xprev)
   newton Errors.append(approxError)
   newton Roots.append(xnext)
   if approxError < error Goal: #Stop process if error goal is reached
      print("Error tolerance goal reached")
      print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: "
+ str(newton Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = " +
str(f.f(xprev)))
      newtonOutput.write(str(i) + " " + str(xnext) + " " + str(fxnext)
+ " " + str(approxError) + "\n")
  xprev = xnext
 newtonOutput.write(str(i) + " " + str(xnext) + " " + str(fxnext) + "
 + str(approxError) + "\n")
 newton(xl, xu, it Max, error Goal, xprev, i, newtonOutput)
def secant(xold, xolder, it Max, error Goal, i = 0, secantOutput = 0 ):
 if i == 0:
    secantOutput = open("output secant.txt", "w")
```

```
#Termination, close output file
   print("Secant Method, Max iteration reached")
    print("Last estimate= " + str(xold) + "Apprx. % Relative Err: " +
str(secant Errors[-1]) + "# of iterations: " + <math>str(i) + "f(xr) = " + iterations
str(f.f(xold)))
    secantOutput.close() #Close output file
 i = i+1
 fxold = f.f(xold)
  fxolder = fp.fp(xolder)
  if fxold == fxolder:
  xnew = xold - (((fxold)*(xolder - xold))/(fxolder - fxold))
  fxnew = f.f(xnew)
   approxError = "---"
 else: #Calculate error
    approxError = calculate error(xnew, xold)
    secant Errors.append(approxError)
    secant Roots.append(xnew)
   if approxError < error Goal: #Stop process if error goal is reached
      print("Secant Method, error tolerance goal reached")
      print("Last estimate= " + str(xold) + "Apprx. % Relative Err: " +
str(secant Errors[-1]) + "# of iterations: " + <math>str(i) + "f(xr) = " + tr(i)
str(f.f(xold)))
      secantOutput.write(str(i) + " " + str(xnew) + " " + str(fxnew) +
" " + str(approxError) + "\n")
 xolder = xold
```

```
secantOutput.write(str(i) + " " + str(xnew) + " " + str(fxnew) + " "
+ str(approxError) + "\n")
 secant(xold, xolder, it Max, error Goal, i, secantOutput)
def polynomial(x1, xu, it Max, error Goal, xprev = 500, i = 0,
polynomialOutput = 0 ):
 if i == 0:
    polynomialOutput = open("output polynomial.txt", "w")
   print("Polynomial Method, Max iteration reached")
   print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: " +
str(polynomial Errors[-1]) + "# of iterations: " + str(i) + "f(xr) = "
+ str(f.f(xprev)))
   polynomialOutput.close() #Close output file
  i = i+1
  xi = (xu + x1)/2
  fxl = f.f(xl)
  fxu = f.f(xu)
  fxi = f.f(xi)
 if sign(fxl) == sign(fxu):
   print("xl is " + str(xl))
   print("fxl is " + str(fxl))
   print("xu is " + str(xu))
    print("fxu is " + str(fxu))
```

```
polynomialOutput.write(" No sign change between point, program
terminated")
    polynomialOutput.close()
 poly a = ((fxl - fxi)/((xl - xi)*(xl - xu))) + ((fxi - fxu)/((xu - xi)*(xl - xu)))
xi) * (xl-xu)))
(((fxl-fxi)*(xi-xu))/((xl-xi)*(xl-xu)))-(((fxi-fxu)*(xl-xi))/((xu-xi)*(
xl-xu)))
 poly_c = fxi
 xr = xi - ((2*poly c)/(poly b + sign(poly b)*(math.sqrt(poly b*poly b))
 4*poly a*poly c))))
 fxr = f.f(xr)
 if i == 1:
   approxError = "---"
 else:#Calculate error
    approxError = calculate error(xr,xprev)
    polynomial Errors.append(approxError)
   polynomial Roots.append(xr)
   if approxError < error Goal: #Stop process if error goal is reached</pre>
      print("Last estimate= " + str(xprev) + "Apprx. % Relative Err: "
+ str(polynomial Errors[-1]) + "# of iterations: " + str(i) + "f(xr) =
 + str(f.f(xprev)))
      polynomialOutput.write(str(i) + " " + str(xr) + " " +
str(f.f(xr)) + " " + str(approxError) + "\n")
  xprev = xr
 if sign(fxr) == sign(fxl):
   xl = xr
 elif sign(fxr) == sign(fxu):
```

```
polynomialOutput.write(str(i) + " " + str(xr) + " " + str(fxr) + " "
+ str(approxError) + "\n")
 polynomial(x1,xu,it Max,error Goal,xprev,i,polynomialOutput)
new bisection(x low,x up, iteration max, error set)
falsePosition(x_low,x_up, iteration_max, error_set)
newton(x low,x up, iteration max, error set)
secant(x_low,x_up, iteration_max, error_set)
polynomial(x low,x up, iteration max, error set)
#For the plots
plt.plot(bisection Errors)
plt.ylabel("Relative Percent Error")
plt.xlabel("Iteration")
plt.title("Bisection Method Error Plot")
plt.show()
plt.plot(bisection Roots)
plt.ylabel("Root")
plt.xlabel("Iteration")
plt.title("Bisection Method Root Plot")
plt.show()
plt.plot(secant_Errors)
plt.ylabel("Relative Percent Error")
plt.xlabel("Iteration")
plt.title("Secant Method Error Plot")
plt.show()
plt.plot(secant Roots)
plt.ylabel("Root")
plt.xlabel("Iteration")
plt.title("Secant Method Root Plot")
plt.show()
plt.plot(falsepos Errors)
```

```
plt.ylabel("Relative Percent Error")
plt.xlabel("Iteration")
plt.title("False Position Method Error Plot")
plt.show()
plt.plot(falsepos Roots)
plt.ylabel("Root")
plt.xlabel("Iteration")
plt.title("False Position Method Root Plot")
plt.show()
plt.plot(polynomial Errors)
plt.ylabel("Relative Percent Error")
plt.xlabel("Iteration")
plt.title("Polynomial Method Error Plot")
plt.show()
plt.plot(polynomial Roots)
plt.ylabel("Root")
plt.xlabel("Iteration")
plt.title("Polynomial Method Root Plot")
plt.show()
plt.plot(newton Errors)
plt.ylabel("Relative Percent Error")
plt.xlabel("Iteration")
plt.title("Newton Method Error Plot")
plt.show()
plt.plot(newton Roots)
plt.ylabel("Root")
plt.xlabel("Iteration")
plt.title("Newton Method Root Plot")
plt.show()
plt.plot(falsepos Errors, label= "False Position Errors")
plt.plot(polynomial Errors, label= "Polynomial Errors")
plt.ylabel("Relative percent error")
plt.xlabel("Iteration")
plt.title("Two Methods Error comparison")
plt.legend()
plt.show()
```

Our Outputs

Bisection Output

- 1 0.55 0.6861495220595056 ---
- 2 0.775 0.24893665905593132 29.032258064516125
- 3 0.8875 -0.06769218486766826 12.676056338028163
- 4 0.83125 0.09957855127284765 6.766917293233071
- 5 0.859375 0.01824073473747645 3.2727272727272676
- 6 0.8734375 -0.024144050758339586 1.610017889087654
- 7 0.86640625 -0.002807149244152929 0.8115419296663583
- 8 0.862890625 0.007752806125732037 0.4074241738343167
- 9 0.8646484375000001 0.0024818460159883315 0.20329794443190288
- 10 0.8655273437500001 -0.00016039544181789545 0.10154575200270531
- 11 0.8650878906250001 0.0011612891078581766 0.05079866794603281
- 12 0.8653076171875 0.0005005878160011523 0.025392884349508683
- 13 0.86541748046875 0.0001701314363103945 0.012694830382955585
- 14 0.8654724121093751 4.876809984954988e-06 0.0063470123202663984
- 15 0.8654998779296876 -7.775711267765661e-05 0.003173405451915697
- 16 0.8654861450195314 -3.64396005433365e-05 0.0015867279026127326
- 17 0.8654792785644532 -1.5781257579172703e-05 0.0007933702456263095
- 18 0.8654758453369141 -5.452189372201488e-06 0.0003966866964038496
- 19 0.8654741287231447 -2.876810876184521e-07 0.00019834374159712886
- 20 0.8654732704162599 2.29456660028049e-06 9.917196915567553e-05
- 21 0.8654736995697023 1.0034432940120297e-06 4.958595999656525e-05
- 22 0.8654739141464235 3.5788123764479707e-07 2.479297384495162e-05
- 23 0.865474021434784 3.510010881946357e-08 1.239648537933316e-05
- 24 0.8654740750789643 -1.262904809617993e-07 6.198242311898438e-06

False-Position Output

- 1 0.7153969900770283 0.38869784123450635 ---
- 2 0.8457896795177269 0.05809615907631138 15.416680127268648
- 3 0.8630919847777031 0.007149924320576484 2.0046884416882382
- 4 0.865188775912602 0.0008579696222208444 0.24235070926425448
- 5 0.8654399158813488 0.00010263957330569617 0.02901876423056588
- 6 0.8654699532445378 1.2274358724750911e-05 0.0034706419415665877
- 7 0.8654735452268012 1.4677894933923241e-06 0.0004150308560229232
- 8 0.8654739747610124 1.755199410258257e-07 4.9629939631390865e-05
- 9 0.8654740261251834 2.0988861537674097e-08 5.934802140457278e-06

Newton Output

1 1.029762025684242 -0.5769469285931149 ---

- 2 0.8868970098382101 -0.06580080429195279 16.108411039980126
- 3 0.8659070730648281 -0.0013033651729218443 2.424040341775861
- 4 0.8654742150357275 -5.473558913893228e-07 0.050013971714069724
- 5 0.8654740331016466 -9.670042544485113e-14 2.1021321721197037e-05
- 6 0.8654740331016144 1.1102230246251565e-16 3.720096326720109e-12

Polynomial Output

- 1 0.8553566427615571 0.030140510133209175 ---
- 2 0.8654985107365776 -7.364365854745092e-05 1.1717949654690105
- 3 0.8654740327387511 1.0916882953182494e-09 0.0028282764011989905
- 4 0.8654740331016144 1.1102230246251565e-16 4.19265374914418e-08

Secant Output

- 1 0.28500844715008555 0.9365080942236688 ---
- 2 0.12252587802045806 0.9906636597874346 132.6108180204168
- 3 0.22873742169044667 0.961985731601199 46.43382918503212
- 4 0.13825735149811857 0.9878148646918985 65.44322541399136
- 5 0.20342389142854625 0.9709626713515692 32.03485071138646
- 6 0.1491636161908943 0.9855768614146967 36.37634741183237
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- 26 0.16993136443339385 0.9806893248158921 0.29440138499470375
- 27 0.17032784455853453 0.980587769457365 0.23277469762404387
- 28 0.17001337934102762 0.9806683431928406 0.18496498259477184
- 29 0.1702626389261728 0.9806044930547476 0.14639711137877104
- 30 0.17006496616778335 0.9806551389812835 0.11623367401515469