

## ME2 Computing- Tutorial 10: Root finding

### Learning outcomes:

- Being able to find roots of a function through bisection and Newton-Raphson methods.
- Being able to solve numerically systems of non-linear equations.
- Experience the basic knowledge of optimisation methods.

### Before you start

In your H drive create a folder `H:\ME2CPT\Tutorial10` and work within it.

### Task A: Bisection method

Write a Python function `mybisection`, to determine the root of the equation  $f(x) = 0$ , within a given interval  $[a, b]$  and a specified accuracy  $\varepsilon$ , using the bisection method.  $f(x)$  is a known function and might be implemented as a separate Python function.

Test your code by finding the root of the equation:

$$f(x) = x^2 + (x - 2)^3 - 4 = 0$$

Find and compare the root with accuracies  $\varepsilon = 0.1$ ,  $\varepsilon = 0.01$  and  $\varepsilon = 0.001$

### Task B: Newton-Raphson method

Write a Python function `myNewton`, to determine the root of the equation  $f(x) = 0$ , given an initial guess  $x_0$  and a specified accuracy  $\varepsilon$ , using the Newton-Raphson method.  $f(x)$  is a known function and might be implemented as a separate Python function.

### Task C: Newton-Raphson method for systems of non-linear equations

Write a script to determine the solutions of a system of non-linear equations, using the Newton-Raphson method.

### Task D: 2D optimization

Write a script to determine the maximum of a two-dimensional function using a gradient-based method. Use numerical methods to evaluate the first and second order derivatives required. Test it out on the example given in the slides:

$$\max f(x, y) = 4xy - 2x^2 - 4y^2, \text{ starting from } (x_0, y_0) = (3, 2)$$

### Task E (optional): Nonlinear optimization

In your role investing in renewable energy technologies, you have been given a maximum of £100,000 to invest in two profitable projects. The amount you allocate to each project is denoted as  $x_1$  and  $x_2$  respectively, and you aim to maximize the total return.

The funding submission from the first project estimates a return of 20% plus the square root of the initial money given,  $\sqrt{x_1}$ . As the second company is smaller, they will accept a maximum fund of £20,000 and return 10% of the money invested.

Based on the technologies involved, the risk profile of the investment is represented by the function  $x_1 + x_2^{0.7}$ , which should not exceed half the amount you are able to invest.

- a) Formulate the problem for the objective function and the constraints.
- b) Find the amount to invest in each company and the expected consequent return.