

# NUMERICAL ANALYSIS LAB MENUAL



## **Upoma Das**

Lecturer,
Department of EEE, BSMRSTU

**Program Name:** An M-File to implement the Bisection Method.

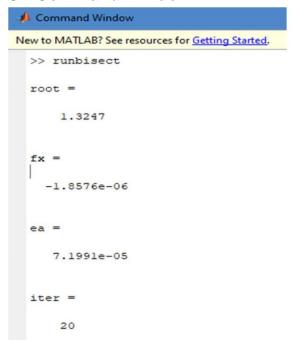
Problem: Find a real root of the equation  $f(x)=x^3-x-1=0$  by using bisection method.

#### Main File:

```
function [root,fx,ea,iter]=bisect(func,xl,xu,es,maxit,varargin)
% bisect: root location zeroes
% [root,fx,ea,iter]=bisect(func,xl,xu,es,maxit,p1,p2,...):
% uses bisection method to find the root of func
% input:
% func = name of function
% xl, xu = lower and upper guesses
% es = desired relative error (default = 0.0001%)
% maxit = maximum allowable iterations (default = 50)
% p1,p2,... = additional parameters used by func
% output:
% root = real root
% fx = function value at root
% ea = approximate relative error (%)
% iter = number of iterations
if nargin<3,error('at least 3 input arguments required'),end test =
func(xl,varargin{:})*func(xu,varargin{:});
if test>0,error('no sign change'),end if
nargin<4|isempty(es), es=0.0001;end if
nargin<5|isempty(maxit), maxit=50;end iter = 0; xr
= xI; ea = 100;
while (1)
xrold = xr;
xr = (xl + xu)/2;
iter = iter + 1;
if xr \sim = 0,ea = abs((xr - xrold)/xr) * 100;end
test = func(xl,varargin{:})*func(xr,varargin{:});
if test < 0
xu = xr:
elseif test > 0
xl = xr;
else
ea = 0;
end
if ea <= es | iter >= maxit,break,end
root = xr; fx = func(xr, varargin{:});
```

```
fx=@(x)x^3-x-1;
[root fx ea iter]=bisect(fx,1,2)
```

#### **On Command Window**



#### On Workspace



- 1. What is Bisection method?
- 2. Verify this program by solving at least three problems.
- 3. Make an m-file to implement False Position Method.

**Program Name:** An M-File to implement the Newton Raphson Method.

Problem: Use the Newton-Raphson method to find a root of the equation  $x^3$ -2x-5=0.

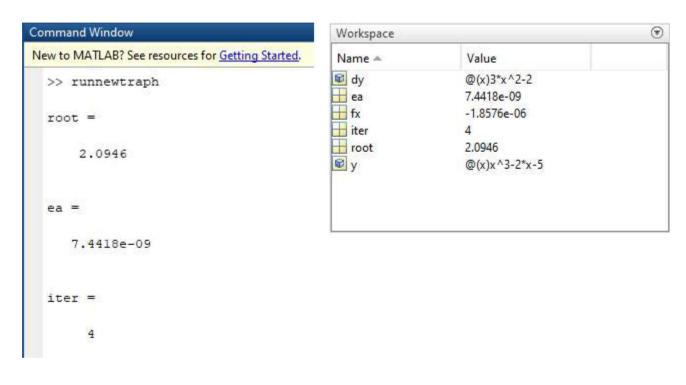
#### Main File:

```
function
[root,ea,iter]=newtraph(func,dfunc,xr,es,maxit,varargin)
% newtraph: Newton-Raphson root location zeroes
% [root,ea,iter]=newtraph(func,dfunc,xr,es,maxit,p1,p2,...):
% uses Newton-Raphson method to find the root of func
% input:
% func = name of function
% dfunc = name of derivative of function
% xr = initial quess
% es = desired relative error (default = 0.0001%)
% maxit = maximum allowable iterations (default = 50)
% p1,p2,... = additional parameters used by function
% output:
% root = real root
% ea = approximate relative error (%)
% iter = number of iterations
if nargin<3,error('at least 3 input arguments required'),end if
nargin<4|isempty(es),es=0.0001;end
if nargin<5|isempty(maxit),maxit=50;end iter = 0;
while (1)
xrold = xr;
xr = xr - func(xr)/dfunc(xr);
iter = iter + 1:
if xr \sim 0, ea = abs((xr - xrold)/xr) * 100; end if ea <= es | iter
>= maxit, break, end end
root = xr;
```

```
y=@(x)x^3-2*x-5;
dy=@(x)3*x^2-2;
[root ea iter]=newtraph(y,dy,2,0.00001)
```

#### **On Command Window**

#### On Workspace



- 1. What is the difference between bracketing method and open method?
- 2. As an engineer which method will you prefer?
- 3. Use the above m-file to estimate the root of f (x) =  $e^{-x} x$ employing an initial guess of  $x_0 = 0$ . 4.  $f(x) = x^3 - 6x^2 + 11x - 6.1$ . Determine the root with MATLAB.
- 5. Write a new matlab program to implement Newton Raphson method which doesn't need the derivative of a function.

**Program Name:** An M-File to implement Linear regression.

Problem: An experiment gave the following table of values for the dependent variable y for a set of known values of x. Obtain an appropriate least squares fit for the data and plot y vs x with MATLAB.

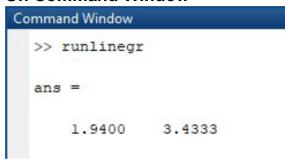
X	1	2	3	4	5	6	7	8	9
У	5.5	7.0	9.6	11.5	12.6	14.4	17.6	19.5	20.5

#### Main File:

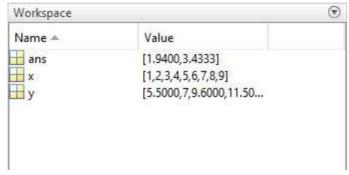
```
function [a, r2] = linregr(x,y)
% linregr: linear regression curve fitting
% [a, r2] = linregr(x,y): Least squares fit of straight
% line to data by solving the normal equations
% input:
% x = independent variable
% y = dependent variable
% output:
% a = vector of slope, a(1), and intercept, a(2)
% r2 = coefficient of determination
n = length(x);
if length(y)\sim=n, error('x and y must be same length'); end x = x(:); y = y(:);
% convert to column vectors sx = sum(x); sy = sum(y);
sx2 = sum(x.*x); sxy = sum(x.*y); sy2 = sum(y.*y);
a(1) = (n*sxy-sx*sy)/(n*sx2-sx^2);
a(2) = sy/n - a(1)*sx/n;
r2 = ((n*sxy-sx*sy)/sqrt(n*sx2-sx^2)/sqrt(n*sy2-sy^2))^2;
% create plot of data and best fit line xp =
linspace(min(x),max(x),2);
yp = a(1)*xp+a(2);
plot(x,y,'o',xp,yp) grid
on
```

```
x=[1 2 3 4 5 6 7 8 9];
y=[5.5 7 9.6 11.5 12.6 14.4 17.6 19.5 20.5]; linregr(x,y)
```

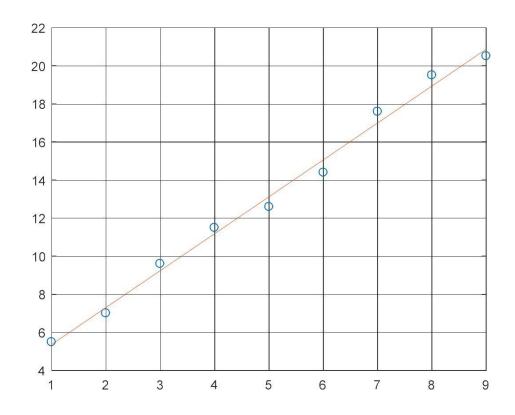
#### **On Command Window**



#### On Workspace



## Plot y vs x:



- 1. What is least squares approximation of functions? Explain it.
- 2. Why it is important for an engineer?

**Program Name:** An M-File to implement Lagrange Interpolation.

## **Problem: Given the following tables of values**

X	0.4	0.5	0.7	8.0
у	-0.916	-0.693	-0.357	-0.223

Find the value of f(0.6).

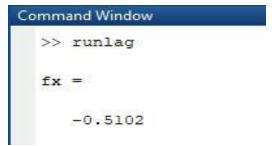
#### Main File:

```
function yint = Lagrange(x,y,xx)
% Lagrange: Lagrange interpolating polynomial
% yint = Lagrange(x,y,xx): Uses an (n - 1)-order
% Lagrange interpolating polynomial based on n data points
% to determine a value of the dependent variable (yint) at
% a given value of the independent variable, xx.
% input:
% x = independent variable
% v = dependent variable
% xx = value of independent variable at which the
% interpolation is calculated
% output:
% yint = interpolated value of dependent variable
n = length(x);
if length(y)\sim=n, error('x and y must be same length'); end s = 0;
for i = 1:n
product = y(i);
for j = 1:n
if i ~= i
product = product*(xx-x(j))/(x(i)-x(j));
end
end
s = s+product;
end
yint = s;
```

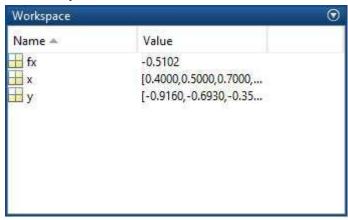
#### Input program:

```
x=[.4 .5 .7 .8]; y=[-.916 -.693 -.357 -
.223]; fx=Lagrange(x,y,0.6)
```

#### **On Command Window**



#### On Workspace



- 1. What is the main difference between interpolation & least squares approximation?
- 2. Make a m-file to implement Inverse Lagrange Interpolation.
- 3. Is it possible to find the value of f(0.9)using the above m-file? Justify your answer.

Program Name: An M-File to implement Newton interpolation.

#### Problem: Values of x (in degrees) and sin x are given in the following table:

x (in degrees)	15	20	25	30	35	40
sin x	0.258819	0.3420201	0.4226183	0.5	0.5735764	0.6427876

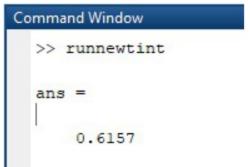
#### Determine the value of sin 38°.

#### Main File:

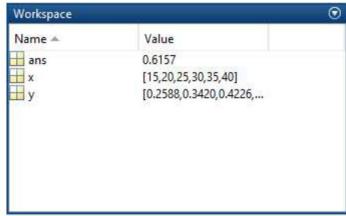
```
function vint = Newtint(x.v.xx)
% Newtint: Newton interpolating polynomial
% yint = Newtint(x,y,xx): Uses an (n - 1)-order Newton
% interpolating polynomial based on n data points (x, y)
% to determine a value of the dependent variable (vint)
% at a given value of the independent variable, xx.
% input:
% x = independent variable
% y = dependent variable
% xx = value of independent variable at which
% interpolation is calculated
% output:
% yint = interpolated value of dependent variable
% compute the finite divided differences in the form of a
% difference table
n = length(x);
if length(y)\sim=n, error('x and y must be same length'); end b = zeros(n,n);
% assign dependent variables to the first column of b. b(:,1) = y(:); % the
(:) ensures that y is a column vector. for i = 2:
for i = 1:n-j+1
b(i,j) = (b(i+1,j-1)-b(i,j-1))/(x(i+j-1)-x(i)); end
% use the finite divided differences to interpolate
xt = 1;
yint = b(1,1);
for j = 1:n-1
xt = xt*(xx-x(j));
yint = yint+b(1,j+1)*xt;
end
```

```
x=[15 20 25 30 35 40];
y=[.2588190 .3420201 .4226183 .5 .5735764 .6427876];
Newtint(x,y,38)
```

## **On Command Window**



### On Workspace



- 1. Make a m-file to implement Bessel's Formulae.
- 2. Make a m-file to solve the above problem by using central difference table.

**Program Name:** An M-File to implement the Trapezoidal Rule.

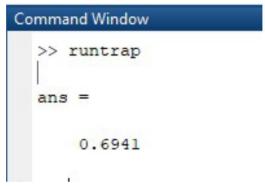
```
Problem: Evaluate I = \int_0^1 \frac{1}{1+x} dx correct to three decimal places with h=0.125.
```

#### Main File:

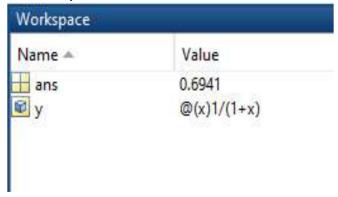
```
function I = trap(func,a,b,n,varargin)
% trap: composite trapezoidal rule quadrature
% I = trap(func,a,b,n,pl,p2,...):
% composite trapezoidal rule
% input:
% func = name of function to be integrated
% a, b = integration limits
% n = number of segments (default = 100)
% pl,p2,... = additional parameters used by func
% output:
% I = integral estimate
if nargin<3,error('at least 3 input arguments required'),end if
~(b>a),error('upper bound must be greater than lower'),end if
nargin<4|isempty(n),n=100;end
x = a; h = (b - a)/n;
s=func(a,varargin{:});
for i = 1 : n-1
x = x + h;
s = s + 2*func(x,varargin{:});
end
s = s + func(b,varargin{:});
I = (b - a) * s/(2*n);
```

```
y=@(x)1/(1+x);
trap(y,0,1,8)
```

## **On Command Window**



## On Workspace



- 1. Write a program to implement Simpson's 1/3 rule.
- 2. Write a program to implement Boole's and Weddle's Rule.

<u>Program Name:</u> An M-File to implement the Trapezoidal Rule for unequally spaced data.

Problem: Use the information in the following Table to integrate the function  $f(x) = 0.2 + 25x - 200x^2 + 675x^3 - 900x^4 + 400x^5$ .

X	00	0.12	0.22	0.32	0.36	0.40
f(x)	0.200000	1.309729	1.305241	1.743393	2.074903	2.456000

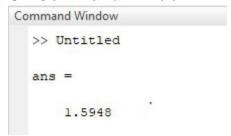
X	0.44	0.54	0.64	0.70	0.80
f(x)	2.842985	3.507297	3.181929	2.363000	0.232000

#### Main File:

```
function I = trapuneq(x,y)
% trapuneg: unequal spaced trapezoidal rule quadrature
% I = trapuneq(x,y):
% Applies the trapezoidal rule to determine the integral
% for n data points (x, y) where x and y must be of the
% same length and x must be monotonically ascending
% input:
% x = vector of independent variables
% y = vector of dependent variables
% output:
% I = integral estimate
   nargin<2,error('at least 2 input arguments required'),end
                                                                          if
any(diff(x)<0),error('x not monotonically ascending'),end n = length(x);
if length(y)\sim=n,error('x and y must be same length'); end s = 0;
for k = 1:n-1
s = s + (x(k+l)-x(k))*(y(k)+y(k+l))/2; end
I = s;
```

```
x = [0 .12 .22 .32 .36 .4 .44 .54 .64 .7 .8];
y = 0.2+25*x-200*x.^2+675*x.^3-900*x.^4+400*x.^5; trapz(x,y)
```

#### **On Command Window**



#### On Workspace



- 1. Compare the above program with previous program (Matlab Program No:06)
- 2. Is it possible to implement Trapezoidal rule for equally spaced data by the above program?

Program Name: An M-File to implement the Gauss Elimination method.

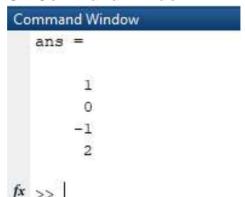
**Problem:** Solve the following system of equations by Gauss Elimination method.

#### Main File:

```
function x = GaussNaive(A,b)
% GaussNaive: naive Gauss elimination
% x = GaussNaive(A,b): Gauss elimination without pivoting.
% input:
% A = coefficient matrix
% b = right hand side vector
% output:
% x = solution vector
[m,n] = size(A);
if m~=n, error('Matrix A must be square'); end
nb = n+1;
Aug = [A b];
% forward elimination for
k = 1:n-1
for i = k+1:n
factor = Aug(i,k)/Aug(k,k);
Aug(i,k:nb) = Aug(i,k:nb)-factor*Aug(k,k:nb); end
end
% back substitution
x = zeros(n.1):
x(n) = Aug(n,nb)/Aug(n,n);
for i = n-1:-1:1
x(i) = (Aug(i,nb)-Aug(i,i+1:n)*x(i+1:n))/Aug(i,i); end
```

```
A=[2 3 -1 2
1 1 1 1
1 1 3 -2
1 2 1 -1];
b=[ 7 2 -6 -2]';
GaussNaive(A,b)
```

#### **On Command Window**



## On Workspace



- 1. Write a program to implement Gauss-Jordan Method.
- 2. Write a program to implement LU Decomposition Method.

Program Name: An M-File to implement the GaussSeidel iterative method.

**Problem: Solve the following system of equations** 

10x+2y+z=9 2x+20y-2z=-44 -2x+3y+10z=22

By GaussSeidel iterative method.

#### Main File:

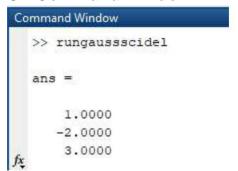
```
function x = GaussSeidel(A,b,es,maxit)
% GaussSeidel: Gauss Seidel method
% x = GaussSeidel(A,b): Gauss Seidel without relaxation
% input:
% A = coefficient matrix
% b = right hand side vector
% es = stop criterion (default = 0.00001%)
% maxit = max iterations (default = 50)
% output:
% x = solution vector
if nargin<2,error('at least 2 input arguments required'),end if
nargin<4|isempty(maxit),maxit=50;end if
nargin<3|isempty(es),es=0.00001;end
[m,n] = size(A);
if m~=n, error('Matrix A must be square'); end C = A;
for i = 1:n
C(i,i) = 0;
x(i) = 0;
end
x = x':
for i = 1:n
C(i,1:n) = C(i,1:n)/A(i,i);
end
for i = 1:n
d(i) = b(i)/A(i,i);
end
iter = 0;
while (1)
xold = x;
for i = 1:n
x(i) = d(i)-C(i,:)*x;
if x(i) \sim = 0
ea(i) = abs((x(i) - xold(i))/x(i)) * 100;
end
end
iter = iter+1;
if max(ea)<=es | iter >= maxit, break, end end
```

## **Input File:**

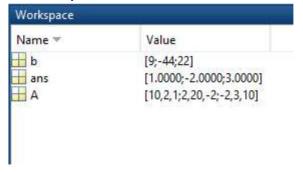
```
A=[10 2 1
2 20-2
-2 310];
b=[9 -4422]';
GaussSeidel(A,b)
```

#### **OUTPUT**

#### **On Command Window**



#### On Workspace



## **Related Questions:**

- 1. Write a program to implement Jacobi's Method.
- 2. Solve the following system of equations

x<sub>1</sub>+2x<sub>2</sub>=9 2x<sub>1</sub>+2x<sub>3</sub>=-44 -3x<sub>2</sub>+10x<sub>3</sub>=22

By GaussSeidel iterative method.