

Numerical Analysis Code

Omm Satyakam Behera
Roll No: 424MA5005
NIT Rourkela

Course Details

- **Course Code:** MA2071
- **Instructor:** Prof. Bikash Sahoo

Numerical Methods

Bisection Method

```
1 #include <iostream>
2 #include <cmath>
3 using namespace std;
4
5 #define EP 0.0001 // Smaller epsilon for better precision
6
7 // A function with a real root
8 double solution(double x) {
9     return x*x*x + x - 1; // Example: f(x) = x^3 + x - 1
10 }
11
12 void bisection(double a, double b) {
13     if (solution(a) * solution(b) >= 0) {
14         cout << "You have not assumed correct a and b\n";
15         return;
16     }
17
18     double c;
19     int iterations = 0;
20
21     while ((b - a) >= EP) {
22         c = (a + b) / 2;
23         double fc = solution(c);
24
25         if (fc == 0.0)
26             break;
27
28         if (solution(a) * fc < 0)
29             b = c;
30         else
31             a = c;
32
33         iterations++;
34     }
35
36     cout << "The value of root is : " << c << endl;
37     cout << "Found in " << iterations << " iterations." << endl;
38 }
39
40 int main() {
41     double a = 0, b = 1;
42     bisection(a, b);
43     return 0;
44 }
45 */
46 /*
```

```

47 This program does not take any user input. The initial values for the bisection method
48     are hardcoded in the main function.
49 a = 0
50 b = 1
51 */

```

Secant Method

```

1 #include <iostream>
2 #include <cmath>
3 #include <iomanip>
4 using namespace std;
5
6 // Define the function
7 float f(float x) {
8     return pow(x, 3) + x - 1; // Equation: x^3 + x - 1
9 }
10
11 void secant(float x1, float x2, float E) {
12     float x0, f1, f2;
13     int n = 0;
14
15     do {
16         f1 = f(x1);
17         f2 = f(x2);
18
19         if (f2 - f1 == 0) {
20             cout << "Division by zero error in secant formula." << endl;
21             return;
22         }
23
24         x0 = (x1 * f2 - x2 * f1) / (f2 - f1);
25
26         // Update values
27         x1 = x2;
28         x2 = x0;
29         n++;
30
31     } while (fabs(f(x2) - f(x1)) >= E);
32
33     cout << fixed << setprecision(10);
34     cout << "Root of the equation = " << x0 << endl;
35     cout << "Number of iterations = " << n << endl;
36 }
37
38 int main() {
39     float x1 = 0, x2 = 1, E = 1e-7;
40     secant(x1, x2, E);
41     return 0;
42 }
43
44 /*
45 This program does not take any user input. The initial values for the secant method are
46     hardcoded in the main function.
47 x1 = 0
48 x2 = 1
49 E = 1e-7
50 */

```

Newton-Raphson Method

```

1 #include <iostream>
2 #include <cmath>
3 #include <iomanip>
4 using namespace std;
5
6 // Define functions
7 double f1(double x, double y) { return pow(x, 3) + y - 1; }
8 double f2(double x, double y) { return pow(y, 3) - x + 1; }
9

```

```

10 // Partial derivatives (Jacobian)
11 double f1x(double x, double y) { return 3 * x * x; } // f1 / x
12 double f1y(double x, double y) { return 1; } // f1 / y
13 double f2x(double x, double y) { return -1; } // f2 / x
14 double f2y(double x, double y) { return 3 * y * y; } // f2 / y
15
16 int main() {
17     cout << "Newton's Method for solving system of equations\n";
18
19     double x, y;
20     cout << "Enter initial guesses for x and y: ";
21     cin >> x >> y;
22
23     int maxIter = 20;
24     double tol = 1e-6;
25
26     for (int iter = 1; iter <= maxIter; iter++) {
27         // Function values
28         double F1 = f1(x, y);
29         double F2 = f2(x, y);
30
31         // Jacobian matrix
32         double J11 = f1x(x, y), J12 = f1y(x, y);
33         double J21 = f2x(x, y), J22 = f2y(x, y);
34
35         // Determinant
36         double det = J11 * J22 - J12 * J21;
37         if (fabs(det) < 1e-12) {
38             cout << "Jacobian is singular. Stopping.\n";
39             break;
40         }
41
42         // Inverse of 2x2 Jacobian * F
43         double dx = (-F1 * J22 + F2 * J12) / det;
44         double dy = (-J11 * F2 + J21 * F1) / det;
45
46         // Update guesses
47         x += dx;
48         y += dy;
49
50         cout << "Iteration " << iter << ": x = "
51             << fixed << setprecision(6) << x
52             << ", y = " << y
53             << " | dx = " << dx << ", dy = " << dy << endl;
54
55         // Check convergence
56         if (fabs(dx) < tol && fabs(dy) < tol) {
57             cout << "Converged to solution.\n";
58             break;
59         }
60     }
61
62     cout << "Final solution: x = " << x << ", y = " << y << endl;
63     return 0;
64 }
65
66 /*
67 This program expects the user to input initial guesses for x and y.
68 For example:
69 -0.5
70 0.5
71 */

```

Fixed Point Method

```

1 #include <iostream>
2 #include <cmath>
3 using namespace std;
4
5 double iterat(double x1, double x2, double x3, int i) {
6     i++;
7

```

```

8 // g1(x) = (x^2 - 3)/2
9 double y1 = (x1 * x1 - 3) / 2.0;
10
11 // g2(x) = 3 / (x - 2)
12 double y2 = 3.0 / (x2 - 2.0);
13
14 // g3(x) = sqrt(2x + 3)
15 double y3 = sqrt(2.0 * x3 + 3.0);
16
17 double d = y3 - x3;
18
19 cout << "After iteration no. " << i << ":\t"
20     << y1 << "\t\t" << y2 << "\t\t" << y3 << endl;
21
22 if (fabs(d) > 1e-5)
23     return iterat(y1, y2, y3, i); // continue iteration
24 else
25     return y3; // converged
26 }
27
28 int main() {
29     int i = 0;
30     double x = 2.5, y;
31
32     cout << "After iteration no. " << i
33         << ":\tg1(x)\t\g2(x)\t\g3(x)\n";
34
35     y = iterat(x, x, x, i);
36
37     cout << "The answer is x = " << y << endl;
38     return 0;
39 }
40
41 /*
42 This program does not take any user input. The initial value for the fixed-point
    iteration is hardcoded in the main function.
43 x = 2.5
44 */

```

Gauss Elimination Method

```

1 #include <iostream>
2 #include <iomanip>
3 #include <cmath>
4 using namespace std;
5
6 int main() {
7     int n;
8     cout << "GAUSS ELIMINATION METHOD\n";
9     cout << "Enter the number of equations: ";
10    cin >> n;
11
12    double coeff[20][20], var[20], temp, pivratio;
13
14    // Input augmented matrix
15    cout << "\nEnter the augmented matrix (coefficients + constants):\n";
16    for (int i = 1; i <= n; i++) {
17        cout << "Equation " << i << ":" ;
18        for (int j = 1; j <= n + 1; j++) {
19            cin >> coeff[i][j];
20        }
21    }
22
23    // Display augmented matrix
24    cout << "\nThe augmented matrix is:\n";
25    for (int i = 1; i <= n; i++) {
26        for (int j = 1; j <= n + 1; j++) {
27            cout << setw(10) << coeff[i][j] << " ";
28        }
29        cout << "\n";
30    }
31

```

```

32     // Forward elimination
33     for (int i = 1; i <= n - 1; i++) {
34         for (int j = i + 1; j <= n; j++) {
35             if (coeff[i][i] == 0) {
36                 cout << "Mathematical Error: Zero pivot element.\n";
37                 return 1;
38             }
39             pivratio = coeff[j][i] / coeff[i][i];
40             for (int k = i; k <= n + 1; k++) {
41                 coeff[j][k] -= pivratio * coeff[i][k];
42             }
43         }
44     }
45
46     // Display upper triangular matrix
47     cout << "\nUpper Triangular Matrix after elimination:\n";
48     for (int i = 1; i <= n; i++) {
49         for (int j = 1; j <= n + 1; j++) {
50             cout << setw(10) << coeff[i][j] << " ";
51         }
52         cout << "\n";
53     }
54
55     // Back substitution
56     for (int i = n; i >= 1; i--) {
57         temp = coeff[i][n + 1];
58         for (int j = i + 1; j <= n; j++) {
59             temp -= coeff[i][j] * var[j];
60         }
61         var[i] = temp / coeff[i][i];
62     }
63
64     // Output solution
65     cout << "\nSolution:\n";
66     for (int i = 1; i <= n; i++) {
67         cout << "x" << i << " = " << fixed << setprecision(6) << var[i] << endl;
68     }
69
70     return 0;
71 }
72
73 /*
74 This program expects the user to input the number of equations and the coefficients of
    the augmented matrix.
75 For example, for a 2x2 system:
76 2
77 2 1 5
78 3 2 8
79 */

```

Lagrange Interpolation

```

1 #include <iostream>
2 using namespace std;
3
4 int main() {
5     int n;
6     cout << "Enter number of data points: ";
7     cin >> n;
8
9     float x[50], f[50]; // simple static arrays (could use vector too)
10    cout << "Enter x and f(x) values:\n";
11    for (int i = 0; i < n; i++) {
12        cout << "x[" << i << "]:" ;
13        cin >> x[i];
14        cout << "f(x[" << i << "]): " ;
15        cin >> f[i];
16    }
17
18    float y;
19    cout << "Enter the value of y to interpolate f(y): ";
20    cin >> y;

```

```

21     float l[50]; // Lagrange basis coefficients
22     for (int j = 0; j < n; j++) {
23         float num = 1.0, den = 1.0;
24         for (int i = 0; i < n; i++) {
25             if (i != j) {
26                 num *= (y - x[i]);
27                 den *= (x[j] - x[i]);
28             }
29         }
30         l[j] = num / den;
31         cout << "L[" << j << "] = " << l[j] << endl;
32     }
33
34     float p = 0.0f; // Interpolated result
35     for (int i = 0; i < n; i++) {
36         p += l[i] * f[i];
37     }
38
39     cout << "\nf(" << y << ") = " << p << endl;
40
41     return 0;
42 }
43
44 /*
45 This program expects the user to input the number of data points, the data points
    themselves (x and f(x) values), and the value of y to interpolate.
46 For example:
47 4
48 0 0
49 1 1
50 2 8
51 3 27
52 2.5
53 */

```

Newton's Divided Difference

```

1 #include <iostream>
2 using namespace std;
3
4 int main() {
5     int n;
6     cout << "Enter number of data points: ";
7     cin >> n;
8
9     float x[50], y[50][50];
10
11    cout << "Enter x and f(x) values:\n";
12    for (int i = 0; i < n; i++) {
13        cout << "x[" << i << "]:" ;
14        cin >> x[i];
15        cout << "f(x[" << i << "]): " ;
16        cin >> y[i][0];
17    }
18
19    for (int j = 1; j < n; j++) {
20        for (int i = 0; i < n - j; i++) {
21            y[i][j] = (y[i + 1][j - 1] - y[i][j - 1]) / (x[i + j] - x[i]);
22        }
23    }
24
25    cout << "\nDivided Difference Table:\n";
26    for (int i = 0; i < n; i++) {
27        cout << x[i] << "\t";
28        for (int j = 0; j < n - i; j++) {
29            cout << y[i][j] << "\t";
30        }
31        cout << endl;
32    }
33
34    float value;

```

```

35     cout << "\nEnter value of x to interpolate f(x): ";
36     cin >> value;
37
38     float result = y[0][0];
39     float term = 1.0;
40
41     for (int j = 1; j < n; j++) {
42         term *= (value - x[j - 1]);
43         result += term * y[0][j];
44     }
45
46     cout << "\nf(" << value << ") = " << result << endl;
47
48     return 0;
49 }
50
51 /*
52 This program expects the user to input the number of data points, the data points
      themselves (x and f(x) values), and the value of x to interpolate.
53 For example:
54 4
55 0 0
56 1 1
57 2 8
58 3 27
59 2.5
60 */

```

Newton's Forward Difference

```

1 #include <iostream>
2 using namespace std;
3
4 int main() {
5     int n;
6     cout << "Enter number of data points: ";
7     cin >> n;
8
9     float x[50], y[50][50];
10
11    cout << "Enter x and f(x) values:\n";
12    for (int i = 0; i < n; i++) {
13        cout << "x[" << i << "]: ";
14        cin >> x[i];
15        cout << "f(x[" << i << "]): ";
16        cin >> y[i][0];
17    }
18
19    for (int j = 1; j < n; j++) {
20        for (int i = 0; i < n - j; i++) {
21            y[i][j] = y[i + 1][j - 1] - y[i][j - 1];
22        }
23    }
24
25    cout << "\nForward Difference Table:\n";
26    for (int i = 0; i < n; i++) {
27        cout << x[i] << "\t";
28        for (int j = 0; j < n - i; j++) {
29            cout << y[i][j] << "\t";
30        }
31        cout << endl;
32    }
33
34    float value;
35    cout << "\nEnter value of x to interpolate f(x): ";
36    cin >> value;
37
38    float h = x[1] - x[0];
39    float p = (value - x[0]) / h;
40    float result = y[0][0];
41    float term = 1.0;

```

```

43     for (int j = 1; j < n; j++) {
44         term = term * (p - (j - 1)) / j;
45         result += term * y[0][j];
46     }
47
48     cout << "\n" << value << " ) = " << result << endl;
49
50     return 0;
51 }
52
53 /*
54 This program expects the user to input the number of data points, the data points
      themselves (x and f(x) values), and the value of x to interpolate.
55 For example:
56 4
57 0 0
58 1 1
59 2 8
60 3 27
61 2.5
62 */

```

Power Method

```

1 #include <iostream>
2 #include <cmath>
3 #include <vector>
4 using namespace std;
5
6 // Function to multiply a matrix with a vector
7 vector<double> multiplyMatrixVector(const vector<vector<double>> &A, const vector<double
8 > &x) {
9     int n = A.size();
10    vector<double> result(n, 0.0);
11    for (int i = 0; i < n; ++i)
12        for (int j = 0; j < n; ++j)
13            result[i] += A[i][j] * x[j];
14    return result;
15 }
16
17 // Function to compute the Euclidean norm (magnitude) of a vector
18 double norm(const vector<double> &v) {
19     double sum = 0.0;
20     for (double val : v)
21         sum += val * val;
22     return sqrt(sum);
23 }
24
25 int main() {
26     int n;
27     cout << "Enter the order of the square matrix: ";
28     cin >> n;
29
30     vector<vector<double>> A(n, vector<double>(n));
31     cout << "Enter the elements of the matrix A (" << n << "x" << n << "):\n";
32     for (int i = 0; i < n; ++i)
33         for (int j = 0; j < n; ++j)
34             cin >> A[i][j];
35
36     vector<double> x(n);
37     cout << "Enter the initial guess vector (size " << n << "):\n";
38     for (int i = 0; i < n; ++i)
39         cin >> x[i];
40
41     int maxIter = 1000;
42     double tol = 1e-3;
43     double lambda_old = 0.0, lambda_new = 0.0;
44
45     cout << "\nIter\tEigenvalue\n";
46     for (int iter = 1; iter <= maxIter; ++iter) {
47         // Multiply A * x
48         vector<double> y = multiplyMatrixVector(A, x);

```

```

48     // Compute new eigenvalue approximation (Rayleigh quotient)
49     lambda_new = y[0] / x[0];
50
51     // Normalize y to avoid overflow/underflow
52     double y_norm = norm(y);
53     for (int i = 0; i < n; ++i)
54         x[i] = y[i] / y_norm;
55
56     cout << iter << "\t" << lambda_new << endl;
57
58     // Check convergence
59     if (fabs(lambda_new - lambda_old) < tol)
60         break;
61
62     lambda_old = lambda_new;
63 }
64
65 cout << "\nDominant Eigenvalue      " << lambda_new << endl;
66 cout << "Corresponding Eigenvector      [ ";
67 for (double val : x)
68     cout << val << " ";
69 cout << "]\n";
70
71     return 0;
72 }
73 */
74
75 /*
76 This program expects the user to input the order of the square matrix, the elements of
    the matrix, and the initial guess vector.
77 For example:
78 3
79 1 2 0
80 2 1 0
81 0 0 5
82 1 1 1
83 */

```

Euler's Method

```

1 #include <iostream>
2 #include <iomanip>
3 #include <cmath>
4 using namespace std;
5
6 // Example differential equation: dy/dx = x + y
7 double f(double x, double y) {
8     return x + y;
9 }
10
11 int main() {
12     double x0, y0, h, xn;
13
14     cout << "Enter initial x0 and y0: ";
15     cin >> x0 >> y0;
16     cout << "Enter step size h: ";
17     cin >> h;
18     cout << "Enter x at which to find y (xn): ";
19     cin >> xn;
20
21     cout << fixed << setprecision(6);
22     cout << "\nEuler's Method:\n";
23     cout << "x\tty\n";
24
25     while (x0 < xn) {
26         y0 = y0 + h * f(x0, y0);
27         x0 = x0 + h;
28         cout << x0 << "\t" << y0 << endl;
29     }
30
31     cout << "\nApproximate solution at x = " << xn << " is y = " << y0 << endl;
32     return 0;

```

```
33 }
34
35 /*
36 This program expects the user to input the initial x0 and y0 values, the step size h,
37 and the xn value at which to find y.
38 For example:
39 0 1
40 0.1
41 0.5
42 */
43
```

RK2 System