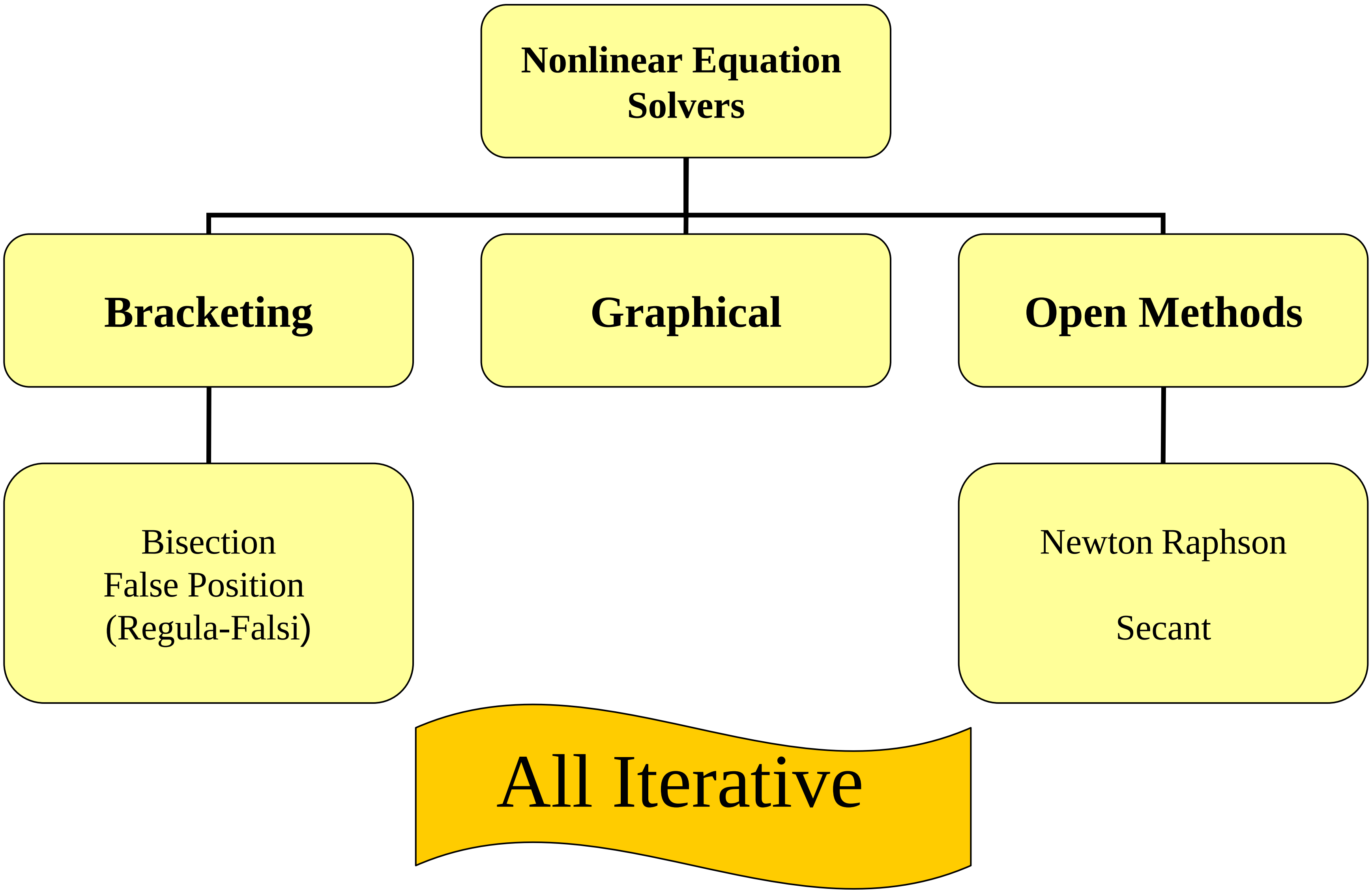
Summary with Examples for Root finding Methods

-Bisection

-Newton Raphson

-Secant


Nonlinear Equation Solvers
Bracketing
Graphical
Open Methods
Bisection
False Position
(Regula-Falsi)
Newton Raphson
Secant
All Iterative

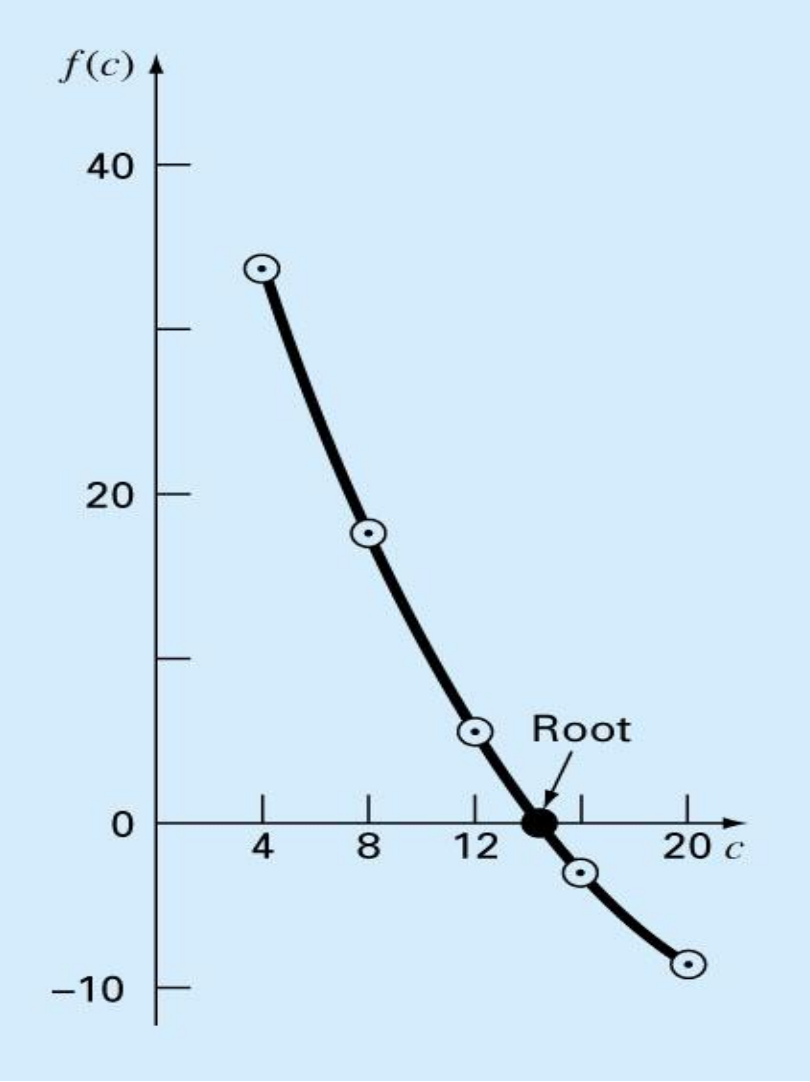
Bracketing Methods

(Or, two point methods for finding roots)

- Two initial guesses for the root are required. These guesses must “bracket” or be on either side of the root.

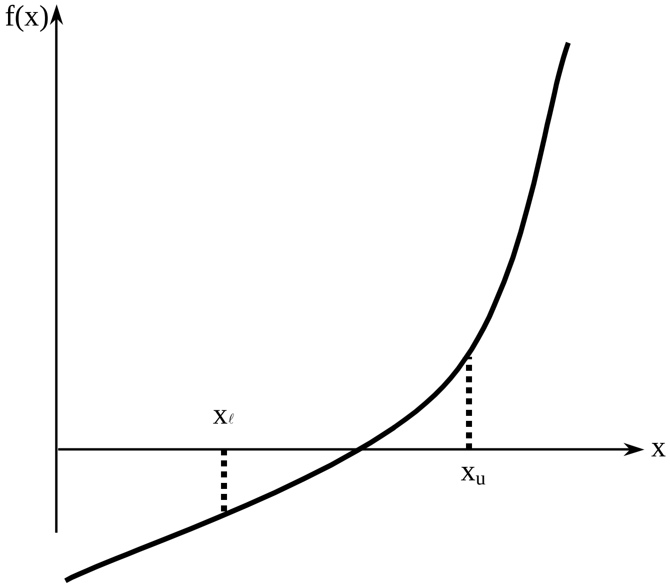
== > Figure

- If one root of a real and continuous function, $f(x)=0$, is bounded by values $x=x_l$, $x=x_u$ then $f(x_l) \cdot f(x_u) < 0$. (The function changes sign on opposite sides of the root)



Basis of Bisection Method

Theorem An equation f(x)=0, where f(x) is a real continuous function, has at least one root between x_l and x_u if $f(x_l)\ f(x_u) < 0$.

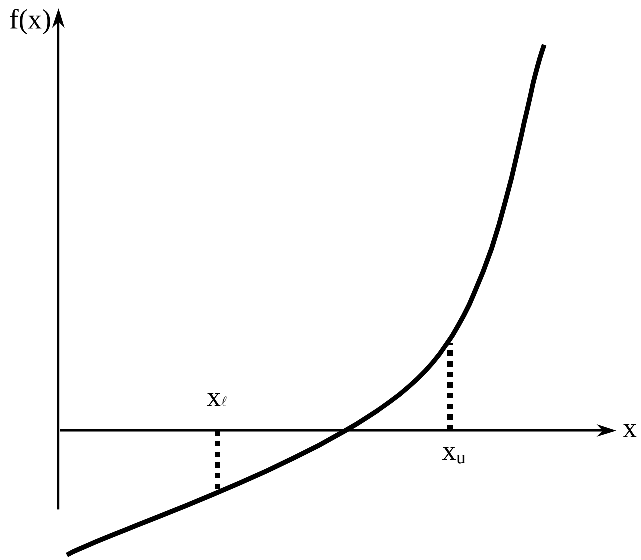


At least one root exists between the two points if the function is real, continuous, and changes sign.

Algorithm for Bisection Method

Step 1

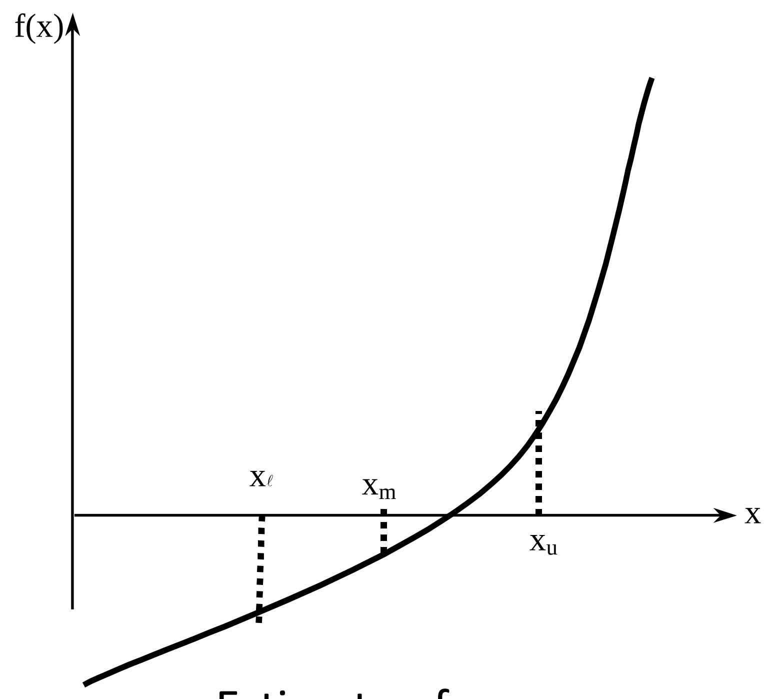
Choose x_ℓ and x_u as two guesses for the root such that $f(x_\ell)\, f(x_u) < 0$, or in other words, $f(x)$ changes sign between x_ℓ and x_u. This was demonstrated in Figure 1.



Step 2

Estimate the root, x_m of the equation f (x) = 0 as the mid point between x_ℓ and x_u as

$$x_m = \frac{x_\ell + x_u}{2}$$



Estimate of x_m

Step 3

Now check the following

a) If $f(x_l)f(x_m) < 0$, then the root lies between x_ℓ and x_m; then $x_\ell = x_\ell$; $x_u = x_m$.

b) If $f(x_l)f(x_m) > 0$, then the root lies between x_m and x_u; then $x_\ell = x_m$; $x_u = x_u$.

c) If $f(x_l)f(x_m) = 0$; then the root is $x_{m.}$ Stop the algorithm if this is true.

Step 4

Find the new estimate of the root

$$x_m = \frac{x_\ell + x_u}{2}$$

Find the absolute relative approximate error

$$\left|\in_a\right| = \left|\frac{x_m^{new} - x_m^{old}}{x_m^{new}}\right| \times 100$$

where

$$x_m^{old} = \text{previous estimate of root}$$

$$x_m^{new} = \text{current estimate of root}$$

Step 5

Compare the absolute relative approximate error $|\in_a|$ with the pre-specified error tolerance $\in_s$.

Is $|\in_a| > \in_s$?

Yes → Go to Step 2 using new upper and lower guesses.

No → Stop the algorithm

Note one should also check whether the number of iterations is more than the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user about it.

Example 1

In the diagram shown the floating ball has a specific gravity of 0.6 and has a radius of 5.5 cm. You are asked to find the depth to which the ball is submerged when floating in water.

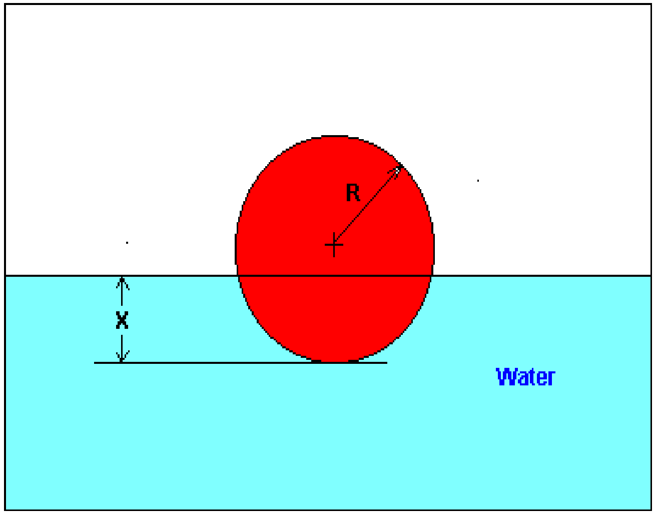


Diagram of the floating ball

Example 1 Cont.

The equation that gives the depth *x* to which the ball is submerged under water is given by

$$x^3 - 0.165x^2 + 3.993\times10^{-4} = 0$$

a) Use the bisection method of finding roots of equations to find the depth *x* to which the ball is submerged under water. Conduct three iterations to estimate the root of the above equation.

b) Find the absolute relative approximate error at the end of each iteration, and the number of significant digits at least correct at the end of each iteration.

Example 1 Cont.

From the physics of the problem, the ball would be submerged between $x = 0$ and $x = 2R$,

where R = radius of the ball,

that is

$$0 \leq x \leq 2R$$

$$0 \leq x \leq 2(0.055)$$

$$0 \leq x \leq 0.11$$

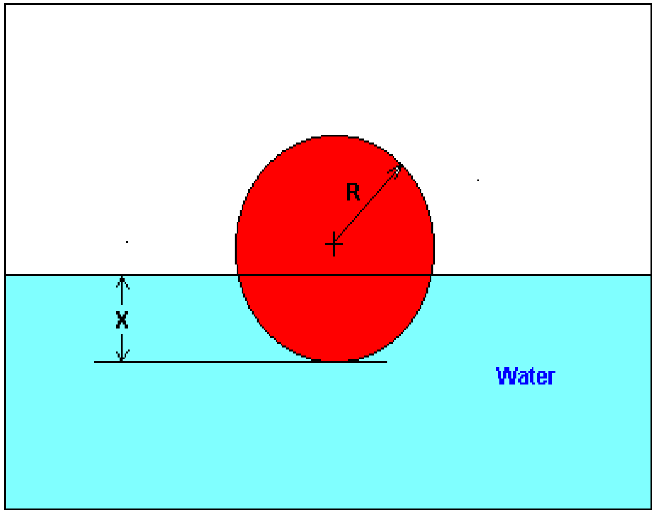


Diagram of the floating ball

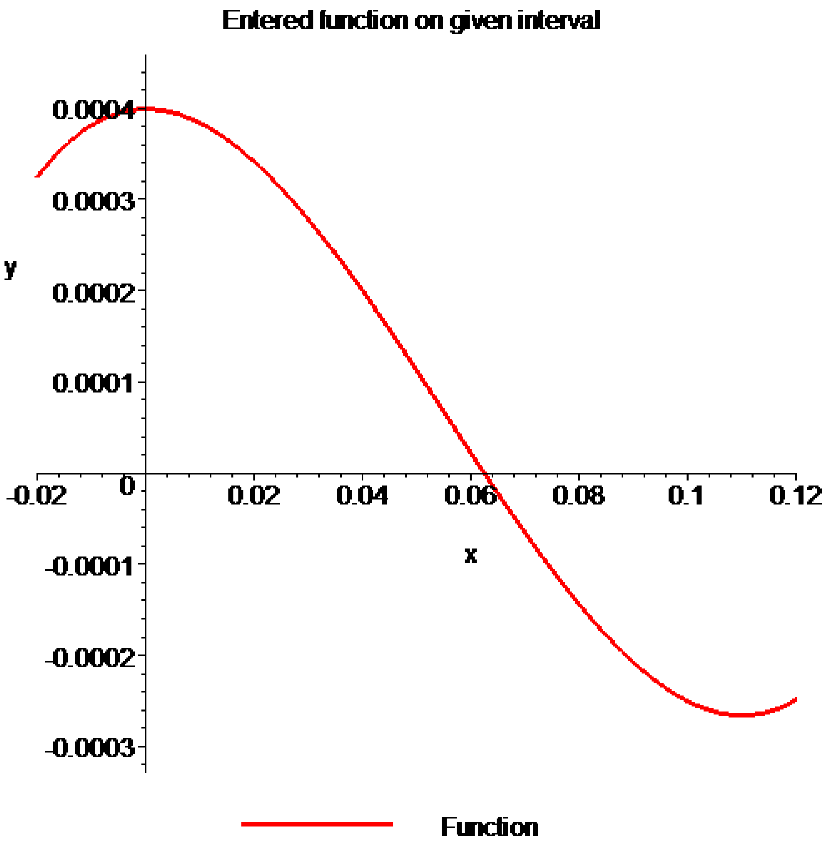
Example 1 Cont.

Solution

To aid in the understanding of how this method works to find the root of an equation, the graph of f(x) is shown to the right,

where

$$f(x) = x^3 - 0.165x^2 + 3.993\times10^{-4}$$



Graph of the function f(x)

Example 1 Cont.

Let us assume

$$x_\ell = 0.00$$

$$x_u = 0.11$$

Check if the function changes sign between x_ℓ and x_u .

$$f(x_l) = f(0) = (0)^3 - 0.165(0)^2 + 3.993\times10^{-4} = 3.993\times10^{-4}$$

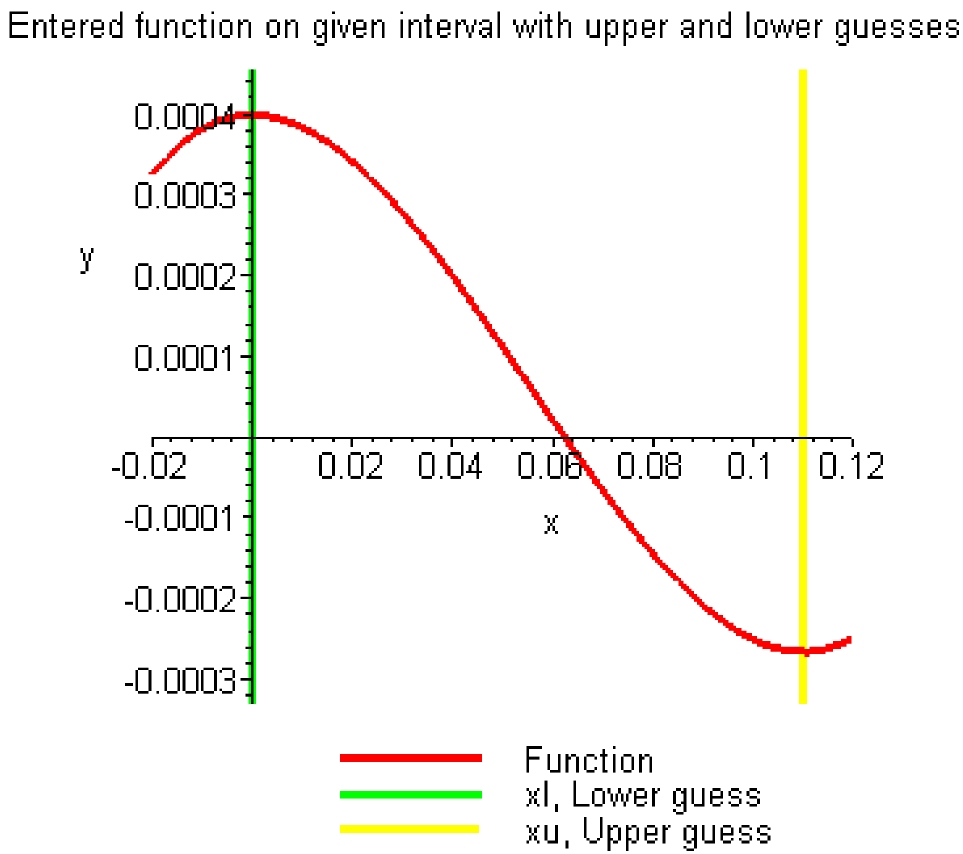
$$f(x_u) = f(0.11) = (0.11)^3 - 0.165(0.11)^2 + 3.993\times10^{-4} = -2.662\times10^{-4}$$

Hence

$$f(x_l)f(x_u) = f(0)f(0.11) = \left(3.993\times10^{-4}\right)\left(-2.662\times10^{-4}\right) < 0$$

So there is at least on root between x_ℓ and $x_{u,}$ that is between 0 and 0.11

Example 1 Cont.



Graph demonstrating sign change between initial limits

Example 1 Cont.

<u>Iteration 1</u>

The estimate of the root is $x_m = \frac{x_\ell + x_u}{2} = \frac{0+0.11}{2} = 0.055$

$$f(x_m) = f(0.055) = (0.055)^3 - 0.165(0.055)^2 + 3.993\times10^{-4} = 6.655\times10^{-5}$$

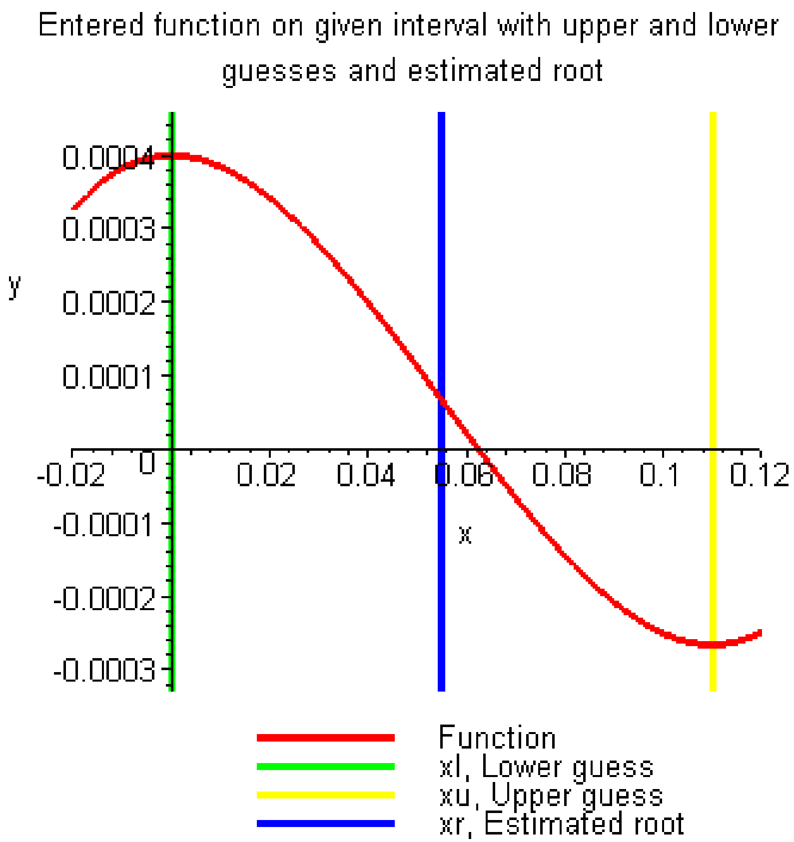
$$f(x_l)f(x_m) = f(0)f(0.055) = \left(3.993\times10^{-4}\right)\left(6.655\times10^{-5}\right) > 0$$

Hence the root is bracketed between x_m and x_u, that is, between 0.055 and 0.11. So, the lower and upper limits of the new bracket are

$$x_l = 0.055,\ \ x_u = 0.11$$

At this point, the absolute relative approximate error $|\in_a|$ cannot be calculated as we do not have a previous approximation.

Example 1 Cont.



Estimate of the root for Iteration 1

Example 1 Cont.

<u>Iteration 2</u>

The estimate of the root is $x_m = \dfrac{x_\ell + x_u}{2} = \dfrac{0.055 + 0.11}{2} = 0.0825$

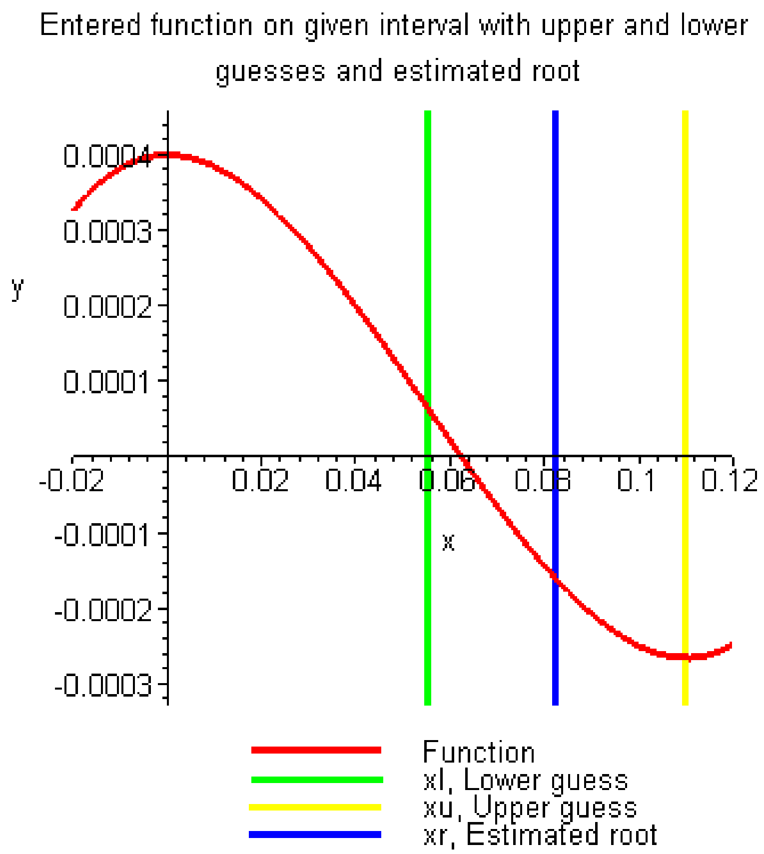
$$f\left(x_m\right) = f\left(0.0825\right) = \left(0.0825\right)^3 - 0.165\left(0.0825\right)^2 + 3.993\times 10^{-4} = -1.622\times 10^{-4}$$

$$f\left(x_l\right) f\left(x_m\right) = f\left(0.055\right) f\left(0.0825\right) = \left(-1.622\times 10^{-4}\right)\left(6.655\times 10^{-5}\right) < 0$$

Hence the root is bracketed between x_ℓ and x_m, that is, between 0.055 and 0.0825. So, the lower and upper limits of the new bracket are

$$x_l = 0.055,\ \ x_u = 0.0825$$

Example 1 Cont.



Estimate of the root for Iteration 2

Example 1 Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 2 is

$$\left|\in_a\right| = \left|\frac{x_m^{new} - x_m^{old}}{x_m^{new}}\right| \times 100$$

$$= \left|\frac{0.0825 - 0.055}{0.0825}\right| \times 100$$

$$= 33.333\%$$

None of the significant digits are at least correct in the estimate root of x_m = 0.0825 because the absolute relative approximate error is greater than 5%.

Example 1 Cont.

<u>Iteration 3</u>

The estimate of the root is $x_m = \dfrac{x_\ell + x_u}{2} = \dfrac{0.055 + 0.0825}{2} = 0.06875$

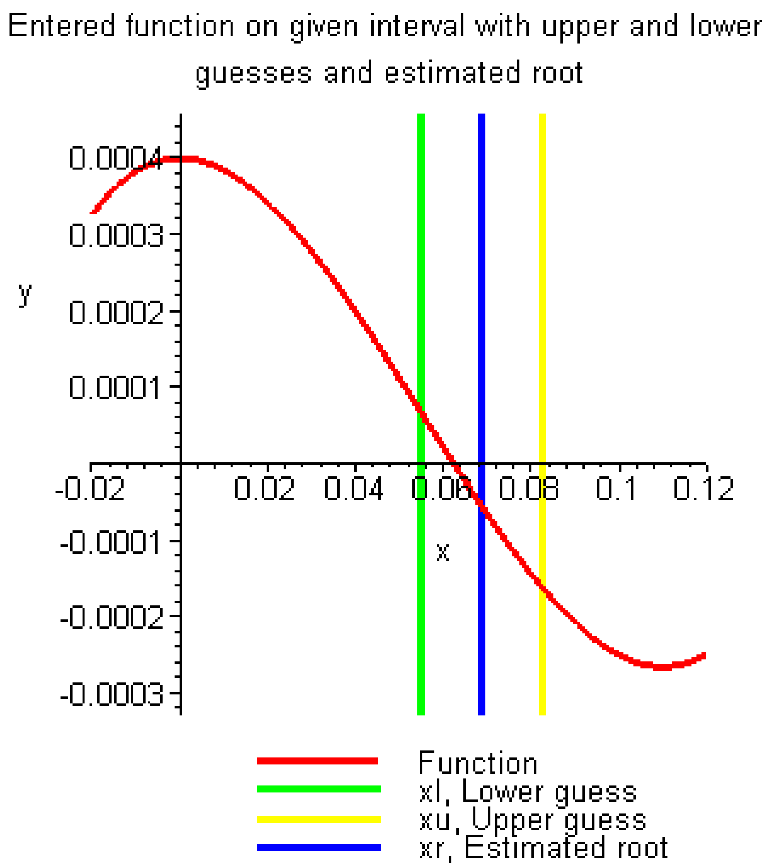
$$f(x_m) = f(0.06875) = (0.06875)^3 - 0.165(0.06875)^2 + 3.993\times 10^{-4} = -5.563\times 10^{-5}$$

$$f(x_l)f(x_m) = f(0.055)f(0.06875) = (6.655\times 10^{-5})(-5.563\times 10^{-5}) < 0$$

Hence the root is bracketed between x_ℓ and x_m, that is, between 0.055 and 0.06875. So, the lower and upper limits of the new bracket are

$$x_l = 0.055, \; x_u = 0.06875$$

Example 1 Cont.



Estimate of the root for Iteration 3

Example 1 Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 3 is

$$\left|\in_a\right| = \left|\frac{x_m^{new} - x_m^{old}}{x_m^{new}}\right| \times 100$$

$$= \left|\frac{0.06875 - 0.0825}{0.06875}\right| \times 100$$

$$= 20\%$$

Still none of the significant digits are at least correct in the estimated root of the equation as the absolute relative approximate error is greater than 5%.
Seven more iterations were conducted and these iterations are shown in Table 1.

Table 1 Cont.

Table 1 Root of f(x)=0 as function of number of iterations for bisection method.

Iteration	x_ℓ	x_u	x_m	$\left\|\in_a\right\|\%$	$f(x_m)$
1	0.00000	0.11	0.055	----------	6.655×10^{-5}
2	0.055	0.11	0.0825	33.33	-1.622×10^{-4}
3	0.055	0.0825	0.06875	20.00	-5.563×10^{-5}
4	0.055	0.06875	0.06188	11.11	4.484×10^{-6}
5	0.06188	0.06875	0.06531	5.263	-2.593×10^{-5}
6	0.06188	0.06531	0.06359	2.702	-1.0804×10^{-5}
7	0.06188	0.06359	0.06273	1.370	-3.176×10^{-6}
8	0.06188	0.06273	0.0623	0.6897	6.497×10^{-7}
9	0.0623	0.06273	0.06252	0.3436	-1.265×10^{-6}
10	0.0623	0.06252	0.06241	0.1721	-3.0768×10^{-7}

Newton-Raphson Method

- Most widely used method.
- Based on Taylor series expansion:

$$f(x_{i+1}) = f(x_i) + f'(x_i)\Delta x + f''(x_i)\frac{\Delta x^2}{2!} + O\Delta x^3$$

The root is the value of x_{i+1} when $f(x_{i+1}) = 0$

Rearranging,

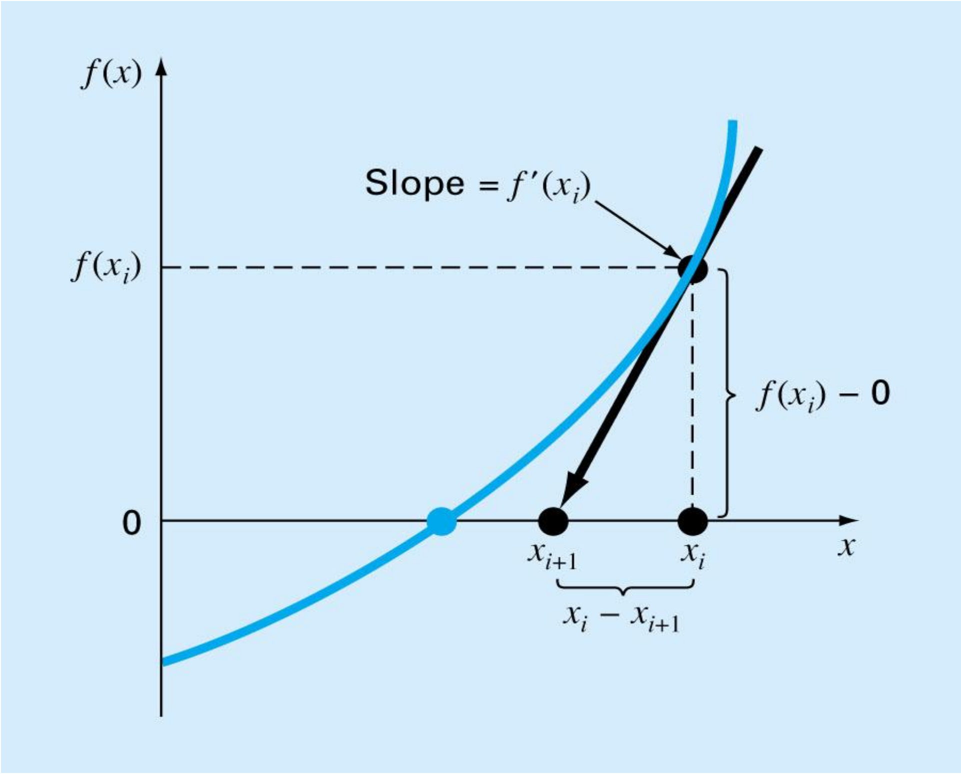
Solve for

$$0 = f(x_i) + f'(x_i)(x_{i+1} - x_i)$$

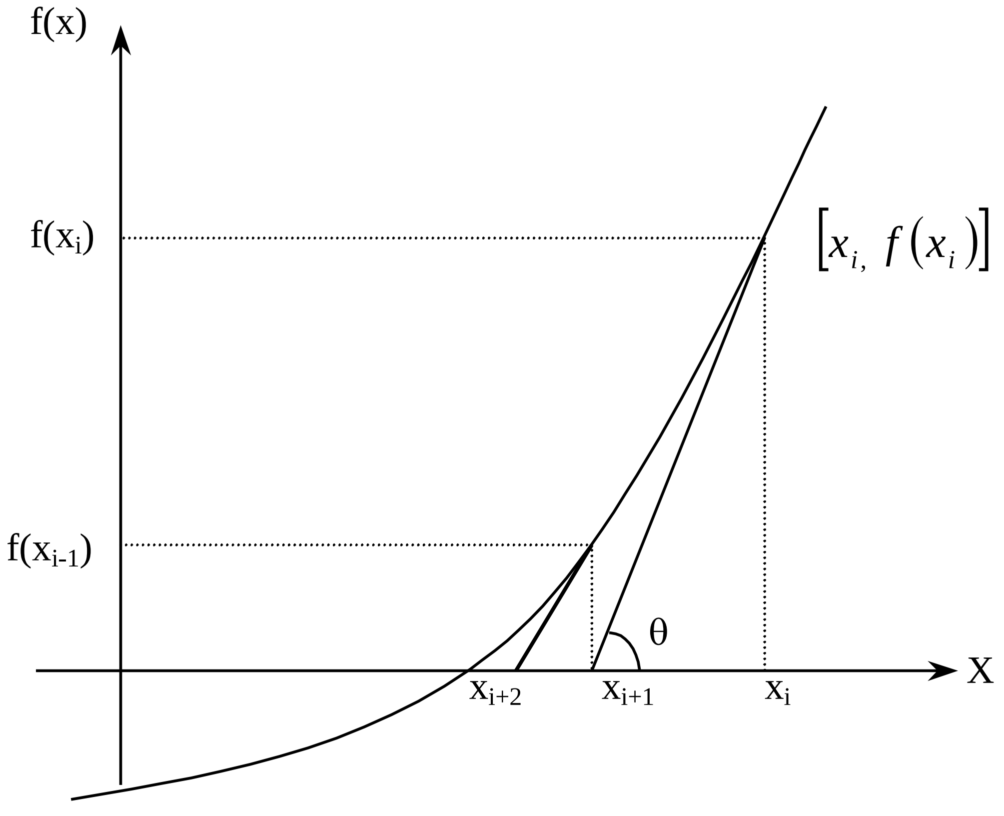
$$\boxed{x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}}$$

Newton-Raphson formula

- A convenient method for functions whose derivatives can be evaluated analytically. It may not be convenient for functions whose derivatives cannot be evaluated analytically.



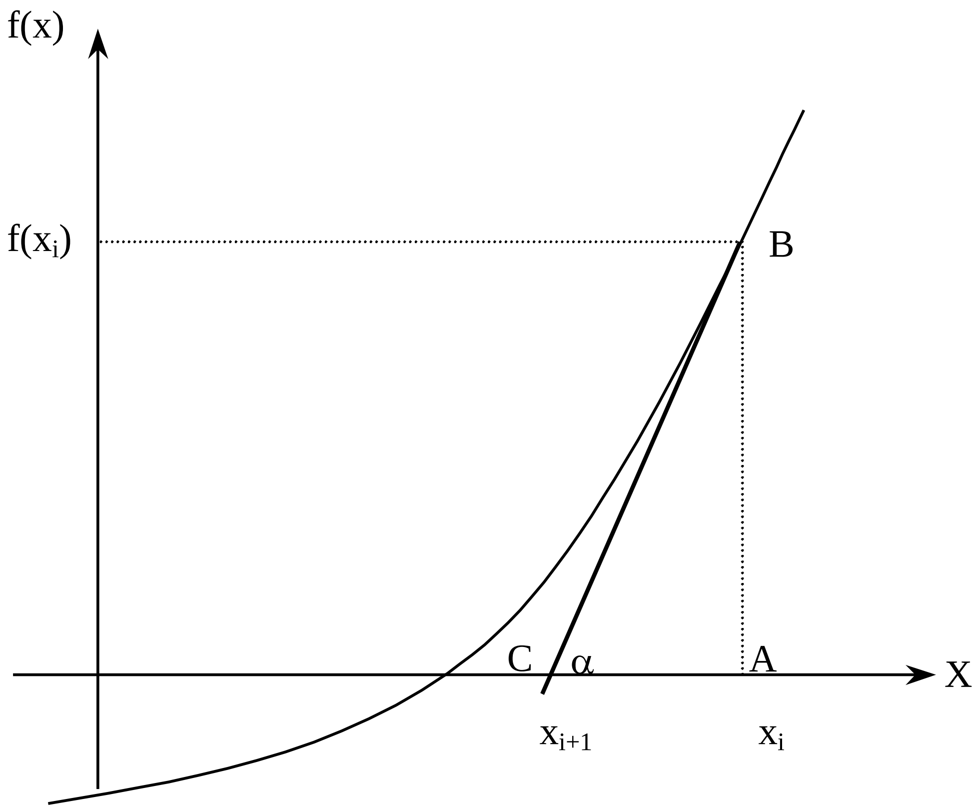
Newton-Raphson Method



$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Geometrical illustration of the Newton-Raphson method.

Derivation



$$\tan(\alpha) = \frac{AB}{AC}$$

$$f'(x_i) = \frac{f(x_i)}{x_i - x_{i+1}}$$

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Derivation of the Newton-Raphson method.

Algorithm for Newton - Raphson Method

Step 1

Evaluate $f'(x)$ symbolically.

Step 2

Use an initial guess of the root, x_i , to estimate the new value of the root, x_{i+1} , as

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

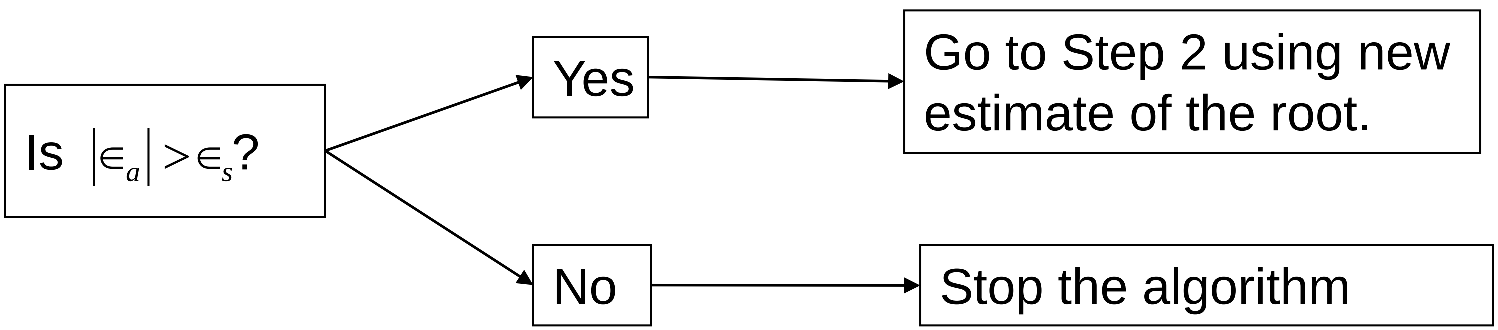
Step 3

Find the absolute relative approximate error $|\in_a|$ as

$$|\in_a| = \left|\frac{x_{i+1} - x_i}{x_{i+1}}\right| \times 100$$

Step 4

Compare the absolute relative approximate error with the pre-specified relative error tolerance $\in_s$.



Also, check if the number of iterations has exceeded the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user.

Example

Solve Example 1 using Newton-Raphson Methods.

Step 1

Solve for $f'(x)$

$$f(x) = x^3 - 0.165x^2 + 3.993\times10^{-4}$$

$$f'(x) = 3x^2 - 0.33x$$

Let us assume the initial guess of the root of $f(x)=0$ is $x_0 = 0.05\text{m}$
This is a reasonable guess !
and $x = 0$ $x = 0.11\text{m}$ are not good choices) as the extreme values of the depth x would be 0 and the diameter (0.11 m) of the ball.

Example Cont.

Step 2

<u>Iteration 1</u>

The estimate of the root is

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

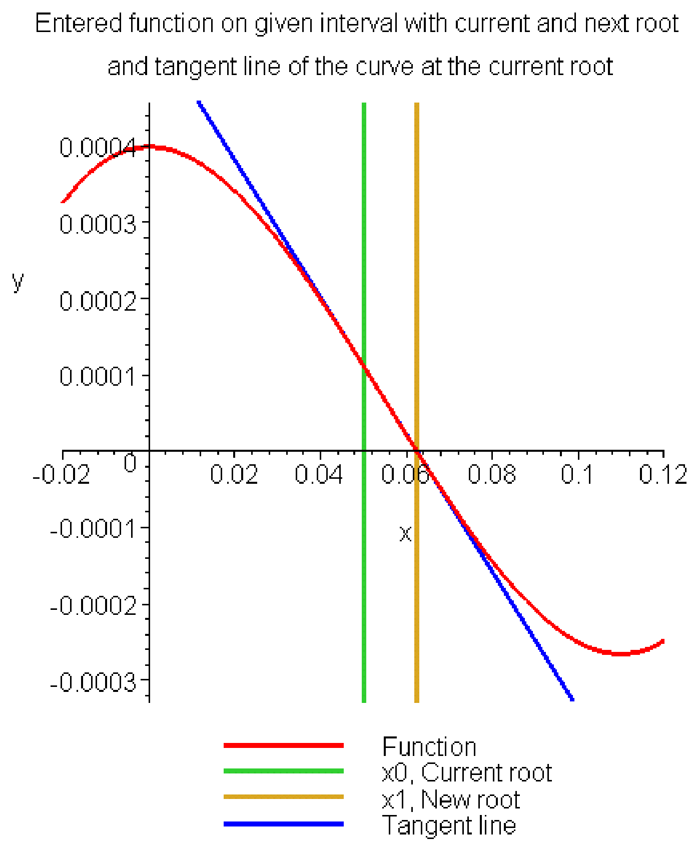
$$= 0.05 - \frac{(0.05)^3 - 0.165(0.05)^2 + 3.993\times10^{-4}}{3(0.05)^2 - 0.33(0.05)}$$

$$= 0.05 - \frac{1.118\times10^{-4}}{-9\times10^{-3}}$$

$$= 0.05 - (-0.01242)$$

$$= 0.06242$$

Example Cont.



Estimate of the root for the first iteration.

Example Cont.

Step 3

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 1 is

$$\left|\in_a\right| = \left|\frac{x_1 - x_0}{x_1}\right| \times 100$$

$$= \left|\frac{0.06242 - 0.05}{0.06242}\right| \times 100$$

$$= 19.90\%$$

The number of significant digits at least correct is 0, as you need an absolute relative approximate error of 5% or less for at least one significant digits to be correct in your result.

Example Cont.

<u>Iteration 2</u>

The estimate of the root is

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

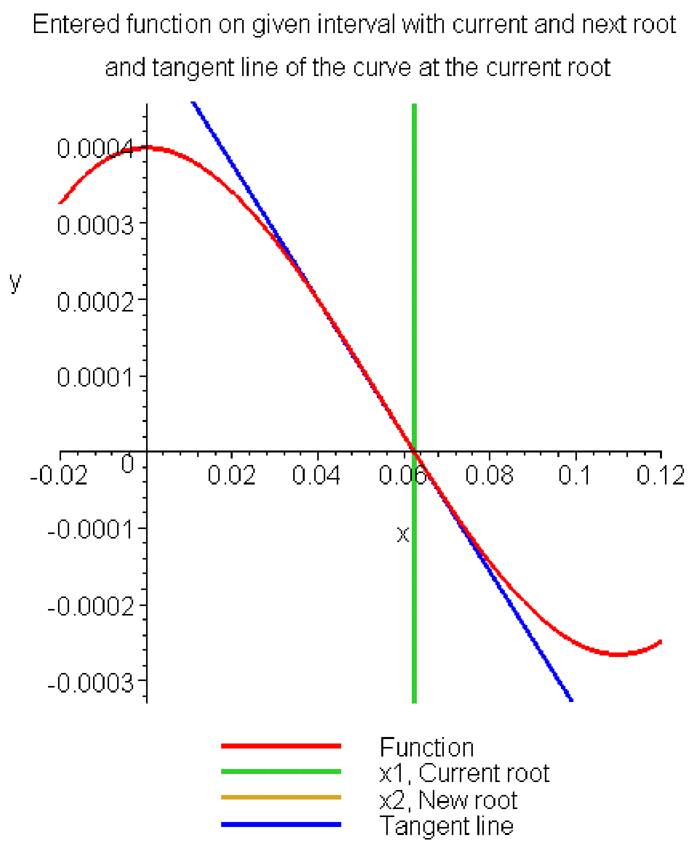
$$= 0.06242 - \frac{(0.06242)^3 - 0.165(0.06242)^2 + 3.993\times 10^{-4}}{3(0.06242)^2 - 0.33(0.06242)}$$

$$= 0.06242 - \frac{-3.97781\times 10^{-7}}{-8.90973\times 10^{-3}}$$

$$= 0.06242 - \left(4.4646\times 10^{-5}\right)$$

$$= 0.06238$$

Example Cont.



Estimate of the root for the Iteration 2.

Example Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 2 is

$$\begin{aligned}\left|\in_a\right| &= \left|\frac{x_2 - x_1}{x_2}\right| \times 100 \\ &= \left|\frac{0.06238 - 0.06242}{0.06238}\right| \times 100 \\ &= 0.0716\%\end{aligned}$$

The maximum value of m for which $\left|\in_a\right| \leq 0.5 \times 10^{2-m}$ is 2.844. Hence, the number of significant digits at least correct in the answer is 2.

Example Cont.

<u>Iteration 3</u>

The estimate of the root is

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

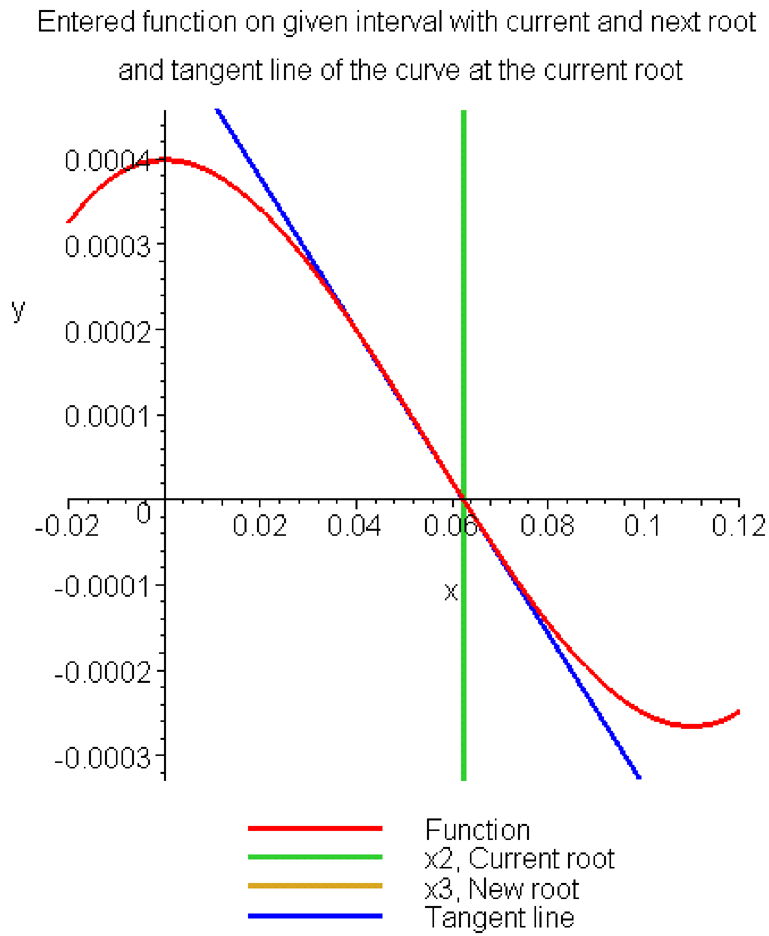
$$= 0.06238 - \frac{(0.06238)^3 - 0.165(0.06238)^2 + 3.993\times10^{-4}}{3(0.06238)^2 - 0.33(0.06238)}$$

$$= 0.06238 - \frac{4.44\times10^{-11}}{-8.91171\times10^{-3}}$$

$$= 0.06238 - \left(-4.9822\times10^{-9}\right)$$

$$= 0.06238$$

Example Cont.



Estimate of the root for the Iteration 3.

Example Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 3 is

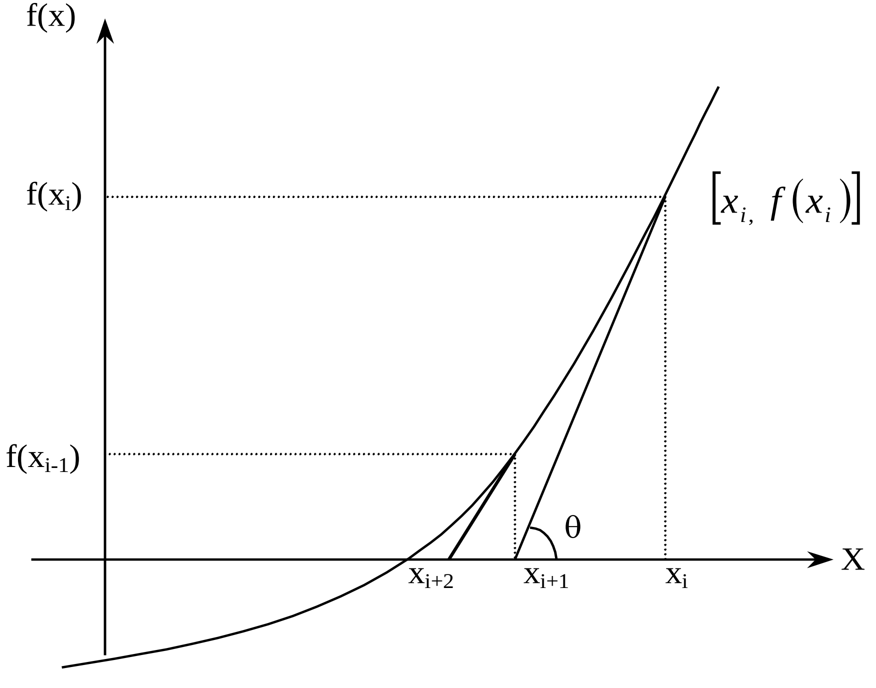
$$\left|\in_a\right| = \left|\frac{x_2 - x_1}{x_2}\right| \times 100$$

$$= \left|\frac{0.06238 - 0.06238}{0.06238}\right| \times 100$$

$$= 0\%$$

The number of significant digits at least correct is 4, as only 4 significant digits are carried through all the calculations.

Secant Method-Derivation



Geometrical illustration of the Newton-Raphson method.

Newton's Method

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)} \qquad (1)$$

Approximate the derivative

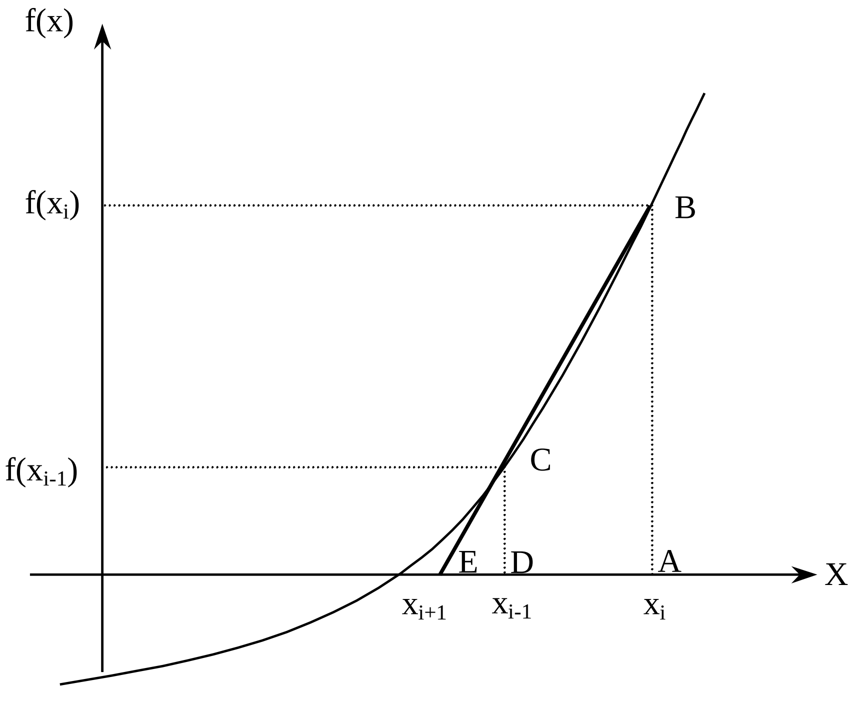
$$f'(x_i) = \frac{f(x_i) - f(x_{i-1})}{x_i - x_{i-1}} \qquad (2)$$

Substituting Equation (2) into Equation (1) gives the Secant method

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Secant Method – Derivation

The secant method can also be derived from geometry:



Geometrical representation of the Secant method.

The Geometric Similar Triangles

$$\frac{AB}{AE} = \frac{DC}{DE}$$

can be written as

$$\frac{f(x_i)}{x_i - x_{i+1}} = \frac{f(x_{i-1})}{x_{i-1} - x_{i+1}}$$

On rearranging, the secant method is given as

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Algorithm for Secant Method

Step 1

Calculate the next estimate of the root from two initial guesses

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Find the absolute relative approximate error

$$\left|\in_a\right| = \left|\frac{x_{i+1} - x_i}{x_{i+1}}\right| \times 100$$

Step 2

Find if the absolute relative approximate error is greater than the prespecified relative error tolerance.

If so, go back to step 1, else stop the algorithm.

Also check if the number of iterations has exceeded the maximum number of iterations.

Example

In Example 1, the equation that gives the depth *x* to which the ball is submerged under water is given by

$$f(x) = x^3 - 0.165x^2 + 3.993\times10^{-4}$$

Use the Secant method of finding roots of equations to find the depth *x* to which the ball is submerged under water.

- Conduct three iterations to estimate the root of the above equation.
- Find the absolute relative approximate error and the number of significant digits at least correct at the end of each iteration.

Example Cont.

Step 1

Let us assume the initial guesses of the root of $f(x)=0$ as $x_{-1}=0.02$ and $x_0=0.05$.

Iteration 1

The estimate of the root is

$$x_1 = x_0 - \frac{f(x_0)(x_0 - x_{-1})}{f(x_0) - f(x_{-1})}$$

$$= 0.05 - \frac{\left(0.05^3 - 0.165(0.05)^2 + 3.993\times 10^{-4}\right)(0.05 - 0.02)}{\left(0.05^3 - 0.165(0.05)^2 + 3.993\times 10^{-4}\right) - \left(0.02^3 - 0.165(0.02)^2 + 3.993\times 10^{-4}\right)}$$

$$= 0.06461$$

Example Cont.

Step 2

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 1 is

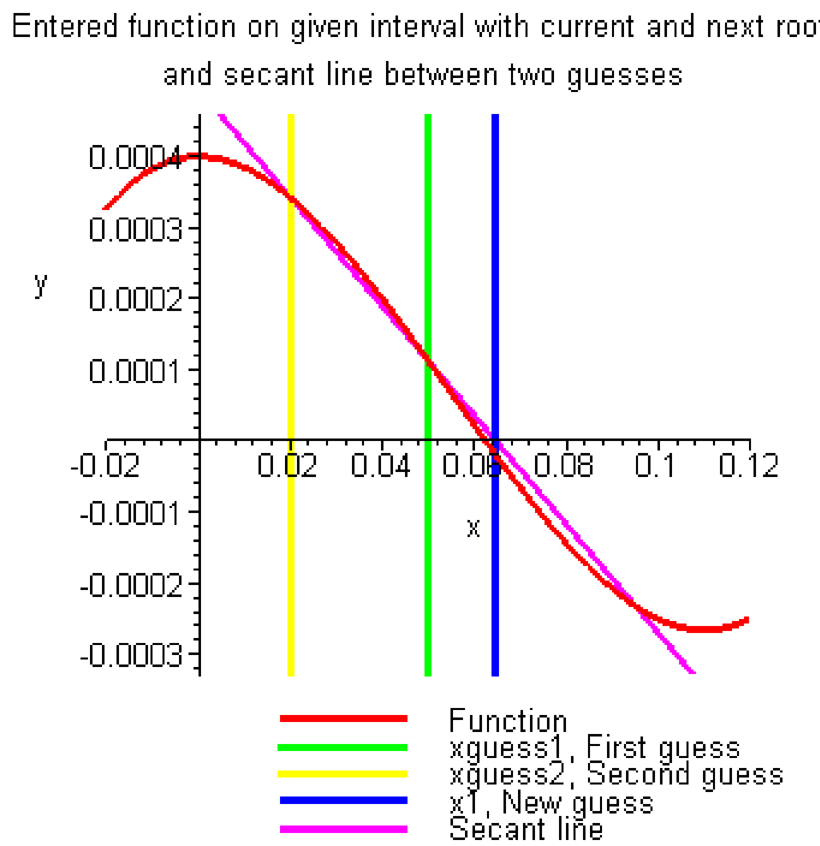
$$\left|\in_a\right| = \left|\frac{x_1 - x_0}{x_1}\right| \times 100$$

$$= \left|\frac{0.06461 - 0.05}{0.06461}\right| \times 100$$

$$= 22.62\%$$

The number of significant digits at least correct is 0, as you need an absolute relative approximate error of 5% or less for one significant digits to be correct in your result.

Example Cont.



Graph of results of Iteration 1.

Example Cont.

Step 2

Iteration 2

The estimate of the root is

$$x_2 = x_1 - \frac{f(x_1)(x_1 - x_0)}{f(x_1) - f(x_0)}$$

$$= 0.06461 - \frac{\left(0.06461^3 - 0.165(0.06461)^2 + 3.993\times10^{-4}\right)(0.06461 - 0.05)}{\left(0.06461^3 - 0.165(0.06461)^2 + 3.993\times10^{-4}\right) - \left(0.05^3 - 0.165(0.05)^2 + 3.993\times10^{-4}\right)}$$

$$= 0.06241$$

Example Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 2 is

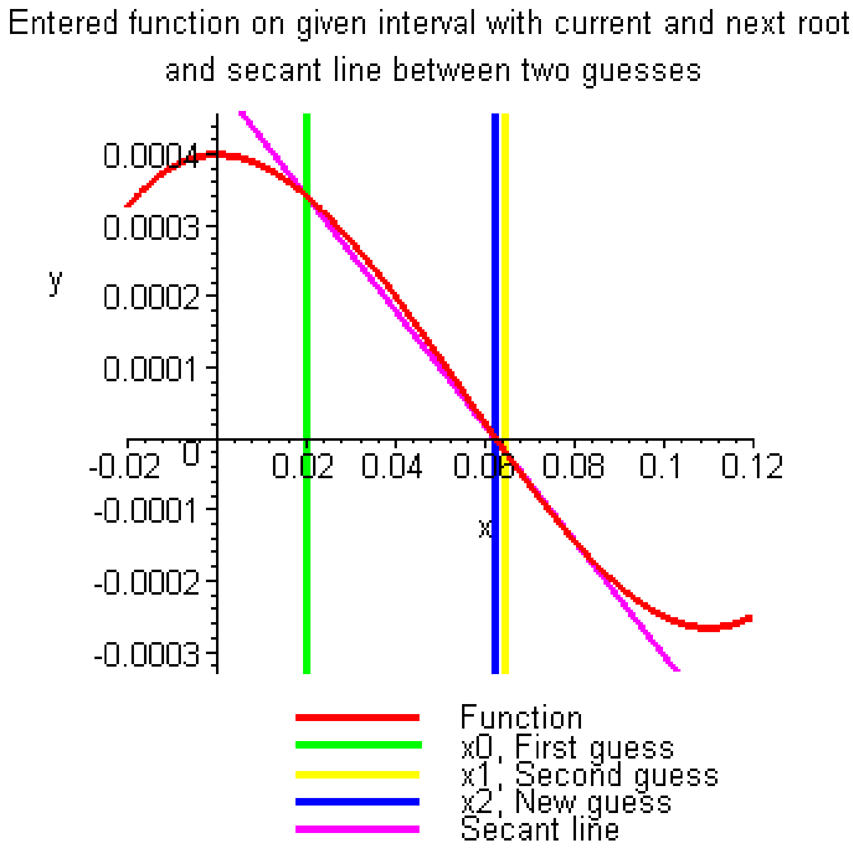
$$\left|\in_a\right| = \left|\frac{x_2 - x_1}{x_2}\right| \times 100$$

$$= \left|\frac{0.06241 - 0.06461}{0.06241}\right| \times 100$$

$$= 3.525\%$$

The number of significant digits at least correct is 1, as you need an absolute relative approximate error of 5% or less.

Example Cont.



Graph of results of Iteration 2.

Example Cont.

Iteration 3

The estimate of the root is

$$x_3 = x_2 - \frac{f(x_2)(x_2 - x_1)}{f(x_2) - f(x_1)}$$

$$= 0.06241 - \frac{\left(0.06241^3 - 0.165(0.06241)^2 + 3.993\times 10^{-4}\right)(0.06241 - 0.06461)}{\left(0.06241^3 - 0.165(0.06241)^2 + 3.993\times 10^{-4}\right) - \left(0.05^3 - 0.165(0.06461)^2 + 3.993\times 10^{-4}\right)}$$

$$= 0.06238$$

Example Cont.

The absolute relative approximate error $\left|\in_a\right|$ at the end of Iteration 3 is

$$\left|\in_a\right| = \left|\frac{x_3 - x_2}{x_3}\right| \times 100$$

$$= \left|\frac{0.06238 - 0.06241}{0.06238}\right| \times 100$$

$$= 0.0595\%$$

The number of significant digits at least correct is 5, as you need an absolute relative approximate error of 0.5% or less.