

Objective of lecture.

Understand the following points ,Root finding.

- Fixed point iteration.
- linear approximation.
- Newton Method .
- Modified Newton Raphson Method .

Accompanied by Solved problems .

Prepared by Eng.Maged Kamel.

Fixed point iteration , or one point iteration .

Normally, we write a function as $Y=f(x)$.

But if we want to get an expression for x , what can we do?

We can put x on the left-hand side and re-adjust our equation to get an expression.

$f(x)=0$ to be rearranged to

$x=g(x)$ give a value to x let us say a we call that $x_1=a$

Rewrite equation as $X_{i+1}=g(X_i)$

If I put $i=1$ we can write $X_2=g(X_1)$ then we put $x_1=a$

The value of x_2 can thus now be evaluated

Next step, put the x_2 value just obtained, substitute, and get x_3 accordingly.

Repeat the process until the result of x obtained in successive steps is the same.

Example # 1

Solve Numerically the following equation $X^3+5x=20$, give answer to three decimal places , start with $X_0=2$.

Solution

Rearrange the equation to $X^3=20-5x$ then $X=\sqrt[3]{20-5x}=g(x)$

Plug in by x_0 value \rightarrow get $x_1=g(x_0)$ 

$$X_0=2.00$$

$$x_1=\sqrt[3]{20-5(2)}=\sqrt[3]{10}=2.154$$

$$X_1=2.154$$

$$x_2=\sqrt[3]{20-5(2.154)}=\sqrt[3]{20-10.77}=2.098$$

$$X_2=2.098$$

$$x_3=\sqrt[3]{20-5*(2.098)}=\sqrt[3]{20-10.49}=2.119$$

$$X_3=2.119$$
$$=2.111$$

$$x_4=\sqrt[3]{20-5(2.119)}=\sqrt[3]{20-10.595}$$

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Fixed point iteration , or one point iteration

$$X_4 = 2.111 \quad \text{then} \quad x_5 = \sqrt[3]{20 - 5 * (2.111)} =$$

$$\sqrt[3]{20 - 10.555} = 2.114$$

$$X_5 = 2.114 \quad \text{then} \quad x_6 = \sqrt[3]{20 - 5(2.114)} =$$

$$\sqrt[3]{20 - 10.57} = 2.113$$

$$X_6 = 2.113 \quad \text{then} \quad x_7 = \sqrt[3]{20 - 5(2.113)} =$$

$$\sqrt[3]{20 - 10.565} = 2.113$$

$$X_7 = 2.113 \quad \text{then} \quad x_8 = \sqrt[3]{20 - 5(2.114)} =$$

$$\sqrt[3]{20 - 10.565} = 2.113$$

The solution is said to be convergent to 2.113 closer to 2.113

Check the equation $= (2.113)^3 + 5 * (2.113)$

= Close to 20.00

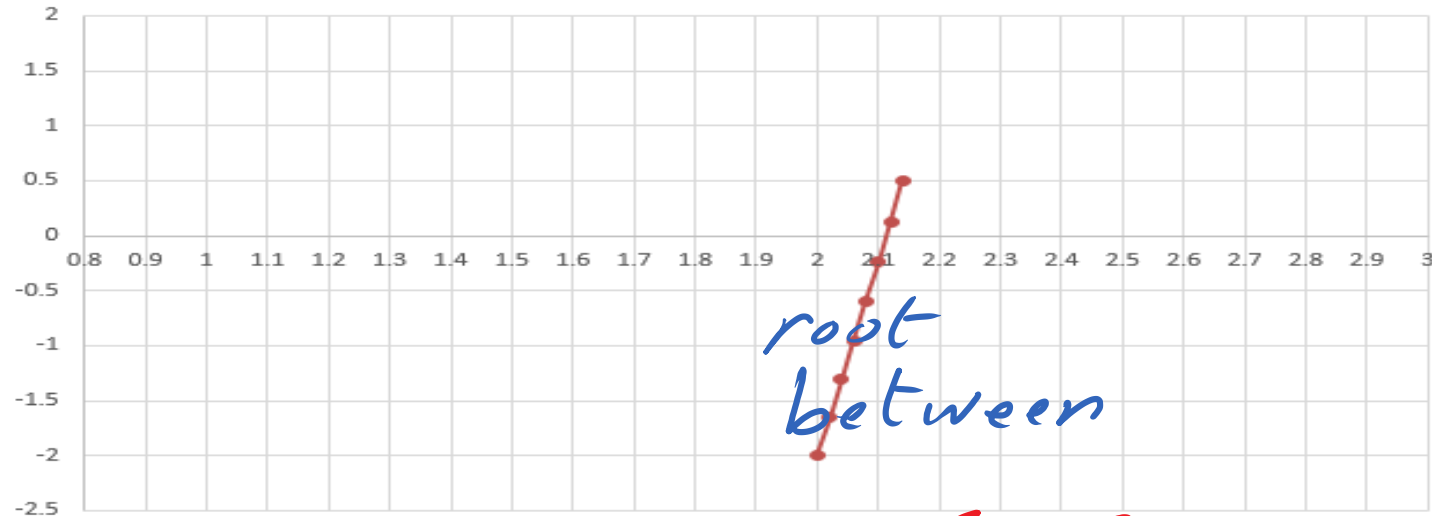
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x0	2	10	2.154
x1	2.154	9.23	2.098
x2	2.098	9.51	2.119
x3	2.119	9.405	2.111
x4	2.111	9.445	2.114
x5	2.114	9.43	2.113
x6	2.113	9.435	2.113
x7	2.113	9.435	2.113

$$X^3 + 5x = 20$$

x_0	2	-2
x_1	2.02	-1.65759
x_2	2.04	-1.31034
x_3	2.06	-0.95818
x_4	2.08	-0.60109
x_5	2.1	-0.239
x_6	2.12	0.128128
x_7	2.14	0.500344

Fixed point iteration example.



2.1 & 2.12

Fixed point iteration example.

$g(x)$

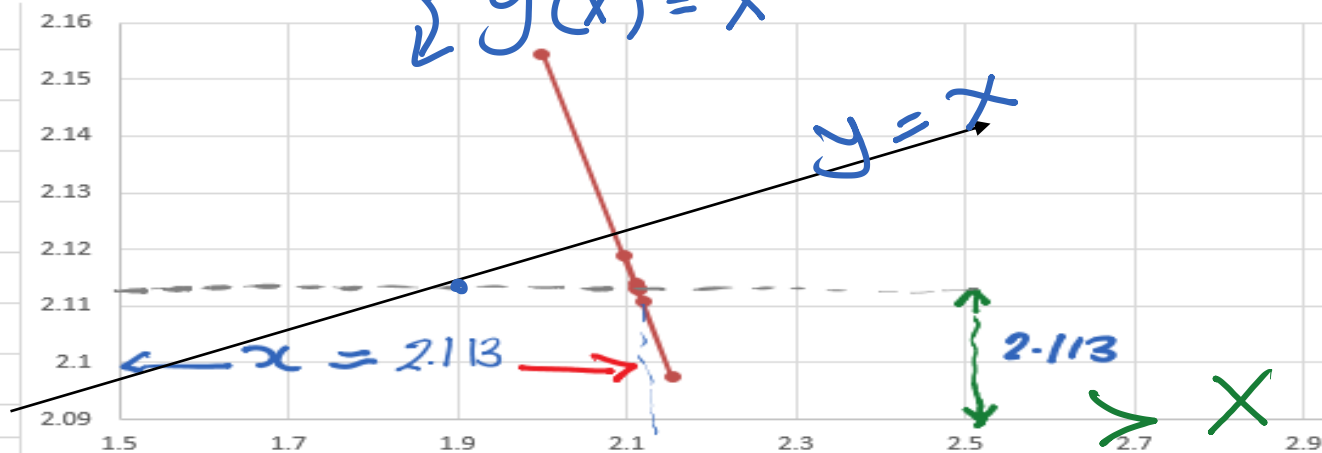
x_0	2	2.154435
x_1	2.154435	2.09749
x_2	2.09749	2.118844
x_3	2.118844	2.110887
x_4	2.110887	2.113859
x_5	2.113859	2.11275
x_6	2.11275	2.113164
x_7	2.113164	2.113009

$g(x)$

$\hookrightarrow g(x)$

$$X = \sqrt[3]{20 - 5x} = g(x)$$

$$g(x) = x$$



Example # 2

Find the root of $x^4 - x - 10 = 0$

$x_0 = 4$ Consider $x_0 = 4$

Solution Put $x^4 = 10 + x$ re-arrang terms
 $x = (10 + x)^{1/4}$

Let $f(x) = g(x)$ start with $x_0 = 4$

$$x_0 = 4.00$$

$$x_1 = 1.9343$$

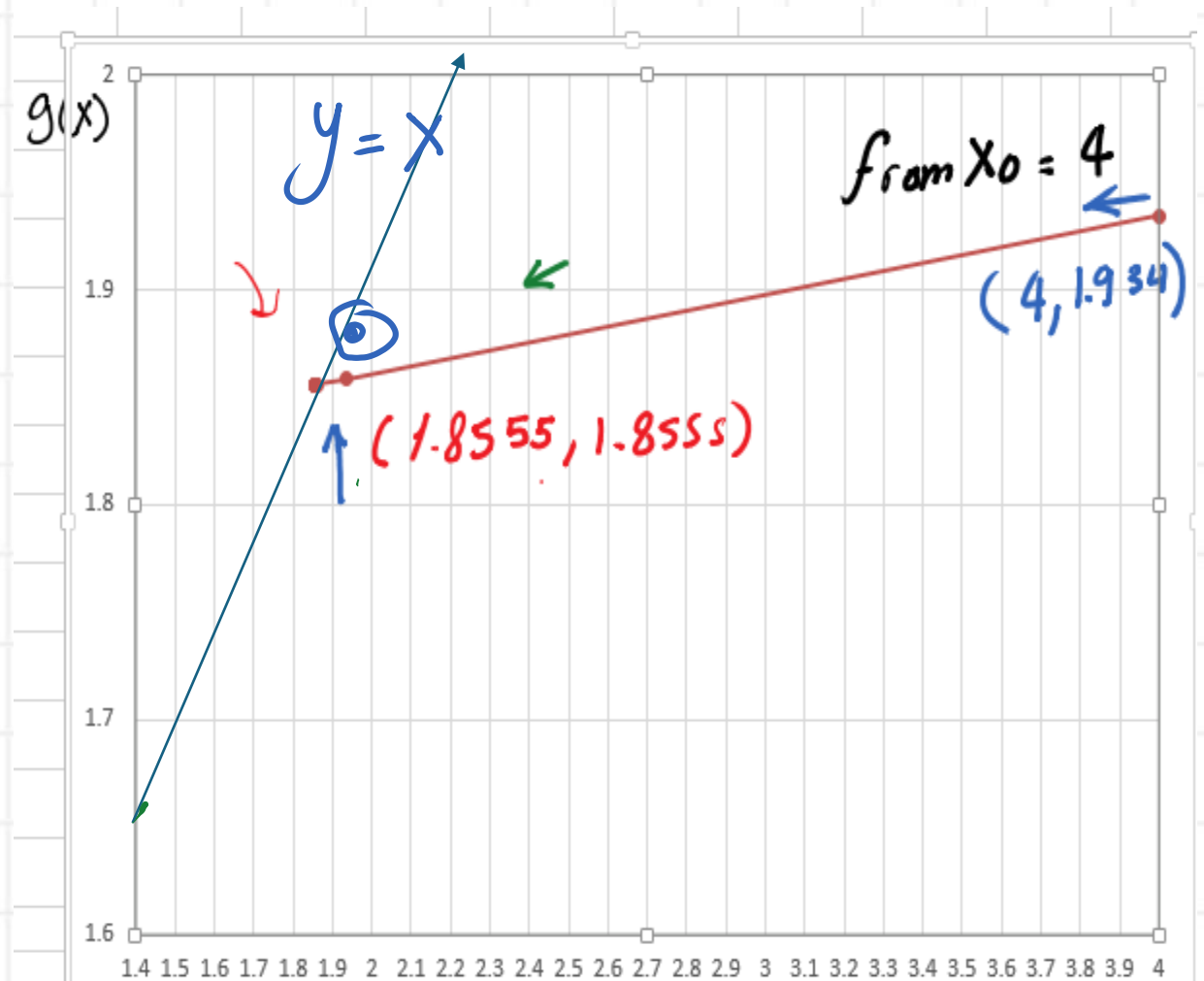
$$g(x_0 = 4) = (10 + 4)^{1/4} \rightarrow x_1 = 1.9343$$

$$g(x_1 = 1.9343) = (10 + 1.9343)^{1/4} \Rightarrow x_2 = 1.8583$$

\rightarrow plug in $g(x_2 = 1.8583)$

	x	$g(x)$
x_0	4	1.934336
x_1	1.934336	1.858658
x_2	1.858658	1.855705
x_3	1.855705	1.855589
x_4	1.855589	1.855585
x_5	1.855585	1.855585
x_6	1.855585	1.855585
x_7	1.855585	1.855585
x_8	1.855585	1.855585
x_9	1.855585	1.855585
x_{10}	1.855585	1.855585

$\leftarrow g(x_0)$



intersection point is
 $(1.8555, 1.8555)$

Find the root of $x^4 - x - 10 = 0$

root point
is between

1.75 & 2.00

From Fixed
Point iteration

For $x = 1.8555$

$(1.8555)^4 - (1.8555)$

$- 10 =$

$- 2.075(10^{-3})$

close to Zero

X_0	4	242
X_1	3.75	184
X_2	3.5	136.56
X_3	3.25	98.316
X_4	3	68
X_5	2.75	44.441
X_6	2.5	26.563
X_7	2.25	13.379
X_8	2	4
X_9	1.75	-2.371
X_{10}	1.5	-6.436
X_{11}	1.25	-8.809
X_{12}	1	-10
X_{13}	0.75	-10.43
X_{14}	0.5	-10.44

original function $x^4 - x - 10 = 0$

Test function at $x_0 = 4 \rightarrow 242$

$x_1 = 1 \rightarrow -10$

root is between 4 & 1

