

Numerical Techniques

INTRODUCTION

we shall deal with the methods for solving the equations. Sometimes, a rough approximation of a root can be found by graph and more accurate results by the following methods :

- (*i*) Newton Raphson method or successive substitution method.
- (*ii*) Rule of false position (*Regula falsi*).
- (*iii*) Iteration method.

SOLUTION OF THE EQUATIONS GRAPHICALLY

(*i*) Find a small interval (a, b) between which the root lies. f(a) and f(b) are of opposite sign. Let f(x) = 0

and f(a) = -ve and f(b) = +ve

- (*ii*) Prepare a table of the different values of x between a and b, for y = f(x).
- (iii) Plot these points and join them to get smooth curve.

(*iv*) The real root of the equation f(x) = 0 is the abscissa where the curve cuts the *x*-axis.

Example 1. Find graphically the positive root of the equation.

 $x^3 - 6x - 13 = 0$

Solution.

$$f(x) = x^3 - 6x - 13 = 0 \dots (1)$$

$$f(3) = 27 - 18 - 13 = -4 = -ve$$

$$f(4) = 64 - 24 - 13 = 27 = + ve$$

The root of (1) lies between 3 and 4 as f (3) and f (4) are opposite in sign.

(1) is written as $f(x) = x^3 - 6x - 13 = 0$



 $y = x^3$

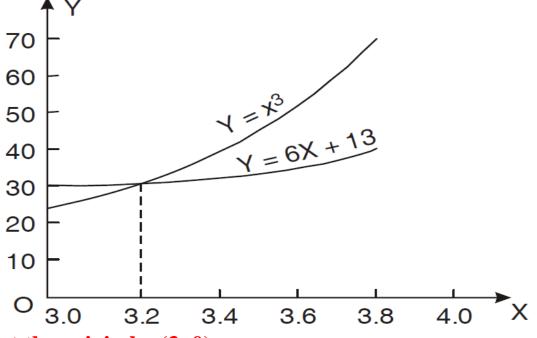
$$y = 6x + 13$$

Let us draw two curves for $y = x^3$ and y = 6x + 13.

 $v = 6r \pm 13$

		$y = x^{-1}$				
X	3	3.2	3.4	3.6	3.8	4.0
у	27	32.8	39.3	46.7	54.9	64

y = 0x + 13									
	X	3	3.2	3.4	3.6	3.8	4		
	у	31	32.2	33.4	34.6	35.8	37		



Let the origin be (3, 0).

The graphs of y = x3 and y = 6x + 13 are sketched in the figure. The abscissa of the point of intersection of two curves is 3.2. The root of the given equation is [3.2].



Numerical Techniques EXERCISE

1-Draw the graph of $y = x^3$ and y = -2x + 20 and find approximate the solution of the equation Ans. - $2.47x^3$ + 2x - 20 = 0. 2. Solve graphically $x^3 - 2x - 5 = 0$ Ans. 2.099

NEWTON-RAPHSON METHOD OR SUCCESSIVE SUBSTITUTION METHOD

By this method, we get closer approximation of the root of an equation if we already know its approximate root.

$$a_1 = a_0 - \frac{f(a_0)}{f'(a_0)}$$

 $a_2 = a_1 - \frac{f(a_1)}{f'(a_1)}$, $a_3 = a_2 - \frac{f(a_2)}{f'(a_2)}$, and so on

Example 2. Starting with $x_0 = 3$, find a root of $x^3 - 3x - 5 = 0$, correct to three decimal places. Use Newton-Raphson method.

SOLUTION

$$f(x) = x^3 - 3x - 5 = 0, \quad f'(x) = 3x^2 - 3$$

 $f(3) = 27 - 9 - 5 = 13, \quad f'(3) = 27 - 3 = 24$
 $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 3 - \frac{f(3)}{f'(3)} = 3 - \frac{13}{24} = 3 - 0.5417 = 2.4583$
 $x_2 = 2.4583 - \frac{f(2.4583)}{f'(2.4583)} = 2.4583 - \frac{2.4812}{15.1297} = 2.4583 - 0.1640 = 2.2943$
 $x_3 = 2.2943 - \frac{f(2.2943)}{f'(2.2943)} = 2.2943 - \frac{0.1939}{12.7914} = 2.2791$
 $f(2.2791) = 0.0010$
the required root = 2.2791
Ans

s.

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Example 3. Find the real root of the following equation, correct three decimal places using Newton-Raphson method.

SOLUTION:

$$x^{3} - 2x - 5 = 0$$

$$x^{3} - 2x - 5 = 0$$

$$f(x) = x^{3} - 2x - 5$$

$$f(2) = 8 - 4 - 5 = -1$$

$$f(2.5) = (2.5)^{3} - 2(2.5) - 5 = +5.625$$

Since f(2) and f(2.5) are, of opposite sign, the root of (1) lies between 2 and 2.5; f(2) is near to zero than f(2.5), so 2 is better appropriate root than 2.5.

$$f'(x) = 3x^2 - 2$$
 $f'(2) = 12 - 2 = 10$

Let 2 be an approximate root of (1). By Newton-Raphson method

$$a_{1} = a - \frac{f(a)}{f'(a)} = 2 - \frac{f(2)}{f'(2)} = 2 - \frac{-1}{10} = 2.1$$

$$f(2.1) = (2.1)^{3} - 2(2.1) - 5 = 9.261 - 4.2 - 5 = 0.061$$

$$f'(2.1) = 3(2.1)^{2} - 2 = 11.23$$

$$a_{2} = 2.1 - \frac{f(2.1)}{f'(2.1)} = 2.1 - \frac{0.061}{11.23} = 2.1 - 0.00543 = 2.0945$$

$$f(2.09457) = (2.09457)^{3} - 2(2.09457) - 5$$

$$= 9.1893 - 4.18914 - 5 = 0.00016$$

$$f'(2.09457) = 3(2.09457)^{2} - 2 = 13.16167 - 2 = 11.16167$$

$$a_{3} = 2.09457 - \frac{f(2.09457)}{f'(2.09457)} = 2.09457 - \frac{0.00016}{11.16167} = 2.09457 + 0.000014 = 2.09456$$

As $a_3 = a_2$ correct up to four places of decimal, hence the root of (1) is 2.0945.

Ans.

Example 4. Find an interval of length 1, in which the root of $f(x) = 3 x^3 - 4 x^2 - 4 x - 7 = 0$ lies. Take the middle point

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of this interval as the starting approximation

and iterate two times, using the Newton- Raphson method.

$$f(x) = 3 x^{3} - 4 x^{2} - 4 x - 7 = 0$$

$$f(2) = 24 - 16 - 8 - 7 = -7$$

$$f(3) = 81 - 36 - 12 - 7 = +26$$

The root of (1) lies between 2 and 3 as f(2) and f(3) are of opposite sign. The middle point of this interval is 2.5.

$$f(2.5) = 46.875 - 25 - 10 - 7 = 4.875$$
$$f'(x) = 9 x^2 - 8 x - 4$$

$$f'(2.5) = 56.25 - 20 - 4 = 32.25$$

Newton-Raphson

$$a_{1} = a - \frac{f(a)}{f'(a)} \text{ and}$$

$$a_{1} = 2.5 - \frac{f(2.5)}{f'(2.5)} = 2.5 - \frac{4.875}{32.25} = 2.5 - 0.15 = 2.35$$

$$f(2.35) = 38.93 - 22.09 - 9.4 - 7 = 0.44$$

$$f'(2.35) = 49.7 - 18.8 - 4 = 26.9$$

$$a_{2} = 2.35 - \frac{f(2.35)}{f'(2.35)} = 2.35 - \frac{0.44}{26.9} = 2.35 - 0.016 = 2.334$$

f(2.334) = 38.14 - 21.79 - 9.34 - 7 = 0.01 which is nearly zero.

the required root is 2.334

Example 5. By using Newton-Raphson's method, find the root of $x^4 - x - 10 = 0$, which is near to x = 2 correct to three places of decimal.

Ans.

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Solution.

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$$f(x) = x^4 - x - 10 = 0, \quad f'(x) = 4x^3 - 1$$

 $f(2) = 16 - 2 - 10 = 4$
 $f'(2) = 32 - 1 = 31$

By Newton-Raphson's method

$$a_1 = a - \frac{f(a)}{f'(a)} = 2 - \frac{f(2)}{f'(2)} = 2 - \frac{4}{31} = 2 - .129 = 1.871$$

$$f(1.871) = (1.871)^4 - 1.871 - 10 = 12.25 - 1.871 - 10 = 0.379$$

$$'(1.871) = 4 (1.871)^3 - 1 = 4 \times 6.5497 - 1 = 25.1988$$

$$a_2 = 1.871 - \frac{f(1.871)}{f'(1.871)} = 1.871 - \frac{0.379}{25.1988} = 1.871 - 0.0150 = 1.856$$

$$f(1.856) = (1.856)^4 - (1.856) - 10 = 11.8662 - 11.856 = 0.0102$$

$$f'(1.856) = 4 (1.856)^3 - 1 = 4 \times 6.3934 - 1 = 24.5736$$

$$a_{3} = (1.856) - \frac{f(1.856)}{f'(1.856)} = 1.856 - \frac{0.0102}{24.5736} = 1.856 - 0.00042$$

= 1.8556
$$f(1.8556) = (1.8556)^{4} - (1.8556) - 10 = 0.00038$$

$$f'(1.8556) = 4 (1.8556)^{3} - 1 = 24.5572$$

$$a_{4} = 1.8556 - \frac{f(1.8556)}{f'(1.8556)} = 1.8556 - \frac{0.00038}{24.5572} = 1.8556 - 0.00002 = 1.85558$$

$$= 1.8556 \text{ (say)}$$

As $a_4 = a_3$ correct up to four places of decimals, so the correct root of the given equation is 1.8556. Ans.

Example 6. Determine the root of $x^4 + x^3 - 7x^2 - X + 5 = 0$ which lies between 2 and 3 correct to three decimal places. Solu

tion.
$$f(x) = x^4 + x^3 - 7x^2 - x + 5 = 0$$

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f(2) = 16 + 8 - 28 - 2 + 5 = -1 f(3) = 81 + 27 - 63 - 3 + 5 = +47.ROOT LIES Between 2 AND 3 Take X1=2

$$x_{2} = x_{1} - \frac{f(x_{1})}{f'(x_{1})} = 2 - \frac{f(2)}{f'(2)} \qquad \qquad \begin{bmatrix} f'(x) = 4x^{3} + 3x^{2} - 14x - 1\\ f'(2) = 32 + 12 - 28 - 1 = 15 \end{bmatrix}$$

$$x_{2} = 2 - \frac{-1}{15} = 2\frac{1}{15} = 2.067$$

$$x_{3} = x_{2} - \frac{f(x_{2})}{f'(x_{2})} = 2.067 - \frac{f(2.067)}{f'(2.067)}$$

$$= 2.067 - \frac{-0.0028}{18.422} = 2.067 + 0.0001519 = 2.0671519$$
Ans.

Exercise

Solve the following equations by Newton's method:

- **1.** $x^3 2x 5 = 0$ **Ans.** 2.0946
- **2.** $x^3 2x + 0.5 = 0$ **Ans.** 0.2578
- **3.** $3x^3 + 8x^2 + 8x + 5 = 0$ (A.M.I.E.T.E., Summer 1995) **Ans.** -1.67
- **4.** $x^3 5x + 3 = 0$ AUC ... DAWAH Ans. 0.6565

RULE OF FALSE POSITION (REGULA FALSI) Let f (x) = 0. Let y = f (x) be represented by the curve AB The curve AB cuts the x-axis at P

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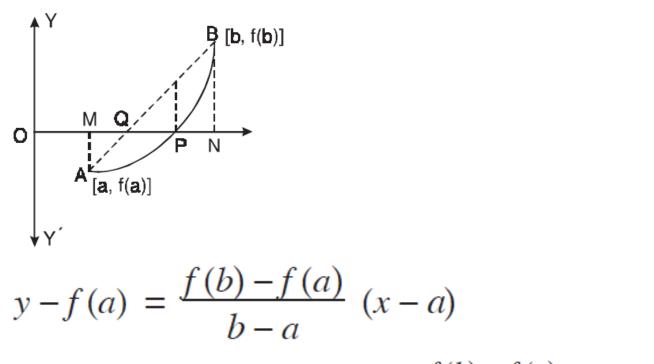
The real root of (1) is OP

The false position of the curve AB is taken as the chord AB

The chord AB cuts the x-axis at Q. The approximate root of f (x) = 0 is OQ

By this method, we find OQ

Let A [a, f(a)], B [b, f (b)] be the extremities of the chord AB The equation of the chord AB is:



To find *OQ*, put y = 0, $-f(a) = \frac{f(b) - f(a)}{b - a} (x - a)$

$$(x-a) = \frac{-(b-a)f(a)}{f(b)-f(a)} \quad \text{or} \quad x = a + \frac{(a-b)f(a)}{f(b)-f(a)}$$
$$x = \frac{af(b)-bf(a)}{f(b)-f(a)}$$

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 $x^{3} + x - 1 = 0 \text{ near } x = 1, \text{ using the method of}$ false position (regula falsi) two times ? Solution. f (x) = $x^{3} + x - 1 = 0$ f (1) = 1 + 1 - 1 = + 1 f (.5) = (0.5)^{3} + (0.5) - 1 = -0.375 The root lies between 0.5 and 1 Let $x_{1} = 0.5$ and $x_{2} = 1$ $x_{3} = \frac{x_{1}f(x_{2}) - x_{2}f(x_{1})}{f(x_{2}) - f(x_{1})} \text{ or } x_{3} = \frac{0.5f(1) - 1f(0.5)}{f(1) - f(0.5)}$ $= \frac{0.5(1) - 1(-0.375)}{1 + 0.375} = 0.6363$ Now f(0.6363) = -0.1061 and f(1) = 1 \therefore Root lies between .6363 and 1. $x_{3} = 0.6363, x_{2} = 1$ $x_{4} = \frac{0.6363f(1) - 1f(0.6363)}{f(1) - f(0.6363)} = \frac{0.6363 - 1(-0.1061)}{1 + 0.1061} = 0.6712$ New, f(0.6712) = -0.0264 and f(1) = 1

$$(0.6712) = -0.0264 \text{ and } f(1) = 1$$

$$x_5 = \frac{0.6712 f(1) - 1 f(0.6712)}{f(1) - f(0.6712)} = \frac{0.6712 - (-0.0264)}{1 - (-0.0264)}$$

= 0.6797 Ans.

Example 8. Find by the method of Regula Falsi a root of the equation $x^3 + x^2 - 3x - 3 = 0$ lying between 1 and 2. **Solution.** $f(x) = x^3 + x^2 - 3x - 3 = 0$



f(1) = 1 + 1 - 3 - 3 = -4 = -vef(2) = 8 + 4 - 6 - 3 = +3 = +ve

The root lies between 1 and 2 as f(1) is -ve and f(2) is +ve. By Regula Falsi method:

$$x_1 = \frac{1f(2) - 2f(1)}{f(2) - f(1)} = \frac{1 \times 3 - 2 \times -4}{3 - (-4)} = \frac{11}{7} = 1.571$$

$$f(1.571) = (1.571)^3 + (1.571)^2 - 3(1.571) - 3$$

$$= 3.877 + 2.468 - 4.713 - 3 = -1.368 = -ve$$

The root lies between 1.571 and 2 as f(1.571) is -ve and f(2) is + ve.

$$x_{2} = \frac{1.571f(2) - 2f(1.571)}{f(2) - f(1.571)}$$

= $\frac{1.571 \times 3 - 2 \times (-1.368)}{3 - (-1.368)} = \frac{4.713 + 2.736}{4.368} = 1.705$
 $f(1.705) = (1.705)^{3} + (1.705)^{2} - 3(1.705) - 3 = 4.956 + 2.907 - 5.115 - 3$
 $= -0.252 = -ve.$
The root lies between 1.705 and 2 as $f(1.705)$ is -ve and $f(2)$ is +ve.

$$x_3 = \frac{1.705f(2) - 2f(1.705)}{f(2) - f(1.705)} = \frac{1.705 \times 3 - 2 \times (-0.252)}{3 - (-0.252)} = 1.728$$

Ans.

Example 9. Find the approximate value, correct to three places of decimals, of the real root which lies between(-2) and(-3) of the equation $x^3 - 3x + 4 = 0$, using the method of false position three times in succession Solution. $f(x)=x^3 - 3x + 4 = 0$

$$\sum_{i=1}^{11} \sum_{j=1}^{11} \sum_{$$



SOLUTION OF LINEAR SYSTEMS

Here we shall discuss two methods for solving the linear systems *i.e.*, Gauss-Seidel and Crout's methods

Gauss method

By this method elimination of unknown is done more systematically and we have a check to detect the errors.

Example Solve the following simultaneous equations

$$2x + 3y + z = 13$$

$$x - y - 2z = -1$$

3 x + y + 4 z = 15

Step 1. We write the equation, first, which has unity as coefficient of x, otherwise divide the equation by the coefficient of **X** to make it unity. Thus

$$\begin{array}{ccc} x & -y & -2z = -1 \\ 2x + 3y + z = 13 \end{array}$$

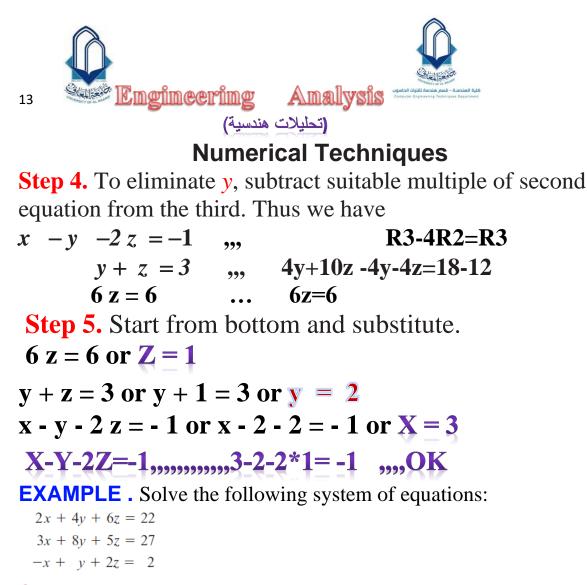
$$3x + y + 4z = 15$$

Step 2. To eliminate X, subtract suitable multiples of first equation from the remaining equations, and we get

$$\begin{array}{ll} x & -y & -2 \ z & = -1 \\ 5 \ y + 5 \ z & = 15 \\ 4y + 10 \ z & = 18 \end{array} \qquad \dots R2 - 2R1 = R2 \\ \dots R3 - 3R1 = R3 \end{array}$$

Step 3. The coefficient of y is made unity in none of the resulting equations and we have

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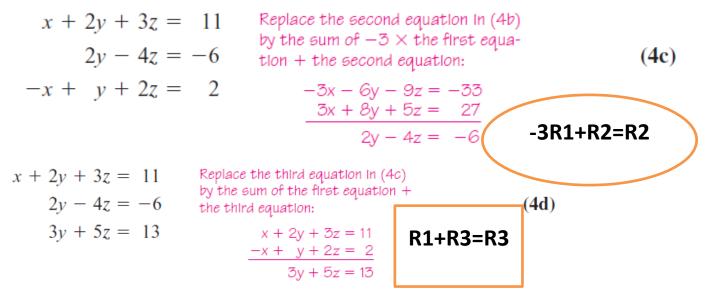
Solution First, we transform this system into an equivalent system in which the

coefficient of x in the first equation is 1:

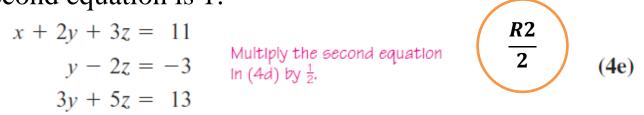
2x + 4y + 6z = 22 3x + 8y + 5z = 27 (4a) -x + y + 2z = 2 x + 2y + 3z = 11 3x + 8y + 5z = 27 Multiply the first equation $\ln (4a) by \frac{1}{2}.$ (4b)



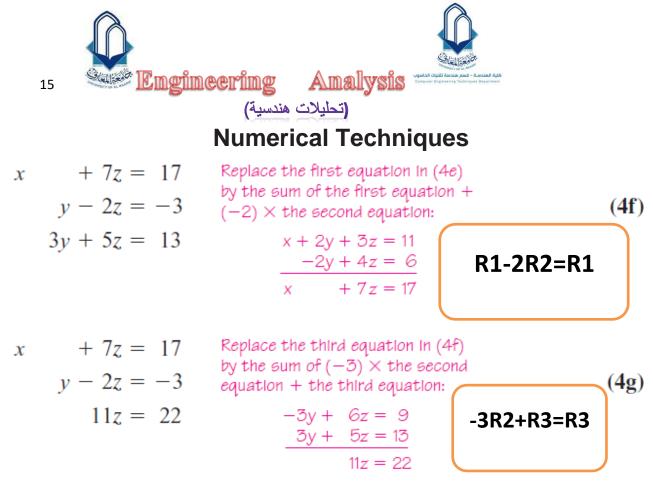
Numerical Techniques Next, we eliminate the variable x from all equations except th first:



Then we transform System (4d) into yet another equivalent system, in which the coefficient of y in the second equation is 1:



We now eliminate y from all equations except the second, using operation 3 of the elimination method:



Multiplying the third equation by_{11}^{1} in (4g) leads to the system

x + 7z = 17y - 2z = -3z = 2

= 3

Eliminating z from all equations except the third (try it!) then leads to the system

x

y = 1 z = 2(4h)

In its final form, the solution to the given system of equations can be easily read off!

We have x = 3, y = 1, and z = 2. Geometrically, the point (3, 1, 2) is the intersection

of the three planes described by the three equations comprising the given system.



Augmented Matrices

Observe from the preceding example that the variables x, y, and z play no significant role in each step of the reduction process, except as a reminder of the position of each coefficient in the system. With the aid of matrices, which are rectangular arrays of numbers, we can eliminate writing the variables at each step of the reduction and thus save ourselves a great deal of work. For example, the system

2x + 4y + 6z = 22 3x + 8y + 5z = 27-x + y + 2z = 2(4a)

may be represented by the matrix

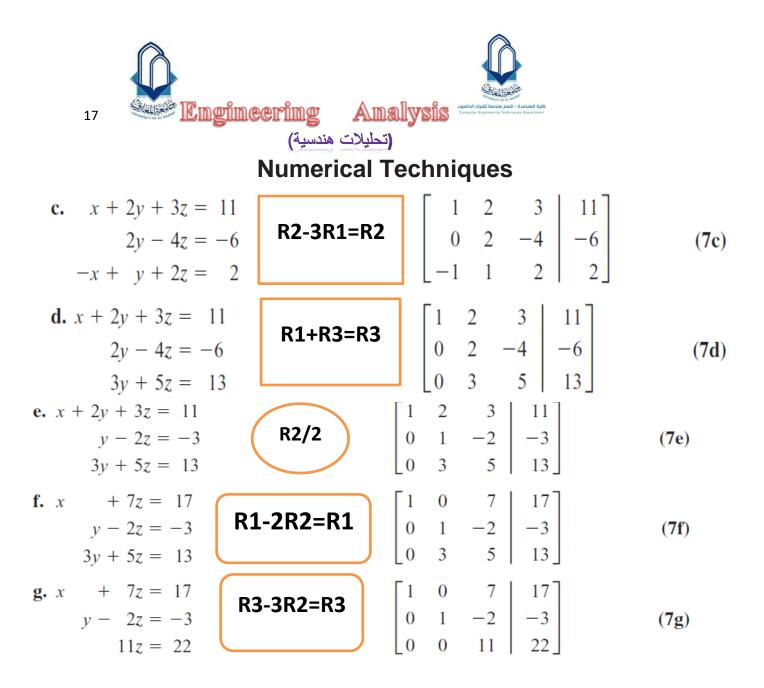
EXAMPLE Write the augmented matrix corresponding to each equivalent system given in (4a) through (4h).

Solution The required sequence of augmented matrices follows.

Equivalent System

Augmented Matrix

						· ·				
a.	2x + 4y +	6z = 22			Γ	2	4	6	22	
	3x + 8y +	5z = 27				3	8	5	22 27 2]	(7a)
	-x + y +	2z = 2			Ŀ	-1	1	2	2	
b.	x + 2y +	3z = 11	Г	R1/2	Γ	1	2	3	11]	
	3x + 8y +	5z = 27		KI/Z		3	8	5	27	(7b)
	-x + y +	2z = 2			L.	-1	1	2	2	



h. <i>x</i>		=	3		[1	0	0	3	
	У	=	1		$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$	1	0	1	(7h)
		z =	2		0	0	1	2	

The augmented matrix in (7h) is an example of a matrix in rowreduced form. In general, an augmented matrix with m rows and ncolumns (called an $m \times n$ matrix) is

in **row-reduced form** if it satisfies the following conditions. **Row-Reduced Form of a Matrix**



- 1-Each row consisting entirely of zeros lies below all rows having nonzero entries
- .2-The first nonzero entry in each (nonzero) row is 1 (called a leading 1)
 3-In any two successive (nonzero) rows, the leading 1 in the lower row lies to the right of the leading 1 in the upper row
 4-If a column in the coefficient matrix contains a leading 1, then the other entries in that column are zeros.

EXAMPLE Solve the system of linear equations given by

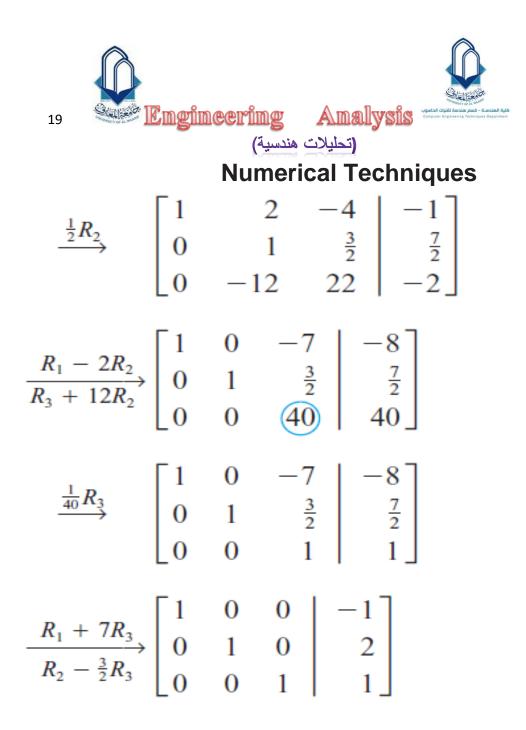
$$2y + 3z = 7$$

$$3x + 6y - 12z = -3$$

$$5x - 2y + 2z = -7$$

Solution Using the Gauss–Jordan elimination method, we obtain the following sequence of equivalent augmented matrices:

$$\begin{bmatrix} 0 & 2 & 3 & | & 7 \\ 3 & 6 & -12 & | & -3 \\ 5 & -2 & 2 & | & -7 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_2} \begin{bmatrix} 3 & 6 & -12 & | & -3 \\ 0 & 2 & 3 & | & 7 \\ 5 & -2 & 2 & | & -7 \end{bmatrix}$$
$$\xrightarrow{\frac{1}{3}R_1} \begin{bmatrix} 1 & 2 & -4 & | & -1 \\ 0 & 2 & 3 & | & 7 \\ 5 & -2 & 2 & | & -7 \end{bmatrix}$$
$$\xrightarrow{R_3 - 5R_1} \begin{bmatrix} 1 & 2 & -4 & | & -1 \\ 0 & 2 & 3 & | & 7 \\ 0 & -12 & 22 & | & -2 \end{bmatrix}$$



The solution to the system is given by x = -1, y = 2, and z = 1; this may be verified by substitution into the system.