

Chapter - 2 -

Solving of non-linear equations (Root finding)

General notes :-

- Our equations must be written in the form:

$$f(x) = 0$$

for example:

$$x^2 - 3x + 2 = 0$$

$$xe^x - 4 = \ln x \Rightarrow xe^x - \ln x - 4 = 0$$

$f(x)$ is any function of the variable(x).

The root of the equation $f(x) = 0$ is the value of $f(x)$ which satisfies the equation, or, the root is the value of (x) which makes $f(x)$ equal to zero.

We shall denote the root by (\bar{x}).

The equation $f(x) = 0$ may have more than one root.

We shall take some iterative numerical methods for root finding.

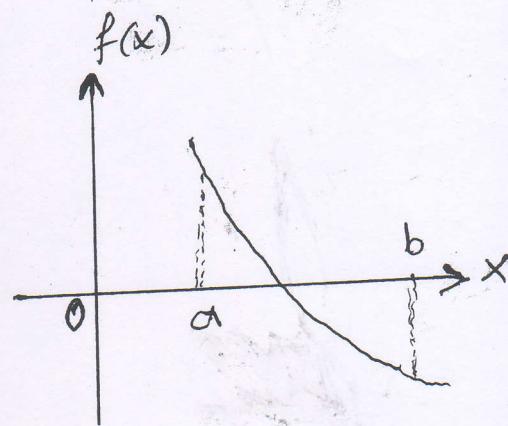
In many of these methods we need to find the interval which contains the root (the root may be positive or negative).

For a positive root (+ve)

we make the table:

x	0	0.5	1	1.5	2
$f(x)$	+	+	+	-	-

a b



- ② There is a root in the interval $[a, b]$.
- For a negative root we take (-ve) values for x (starting from zero if possible).
 - In iterative methods, we get closer and closer to the real root by calculating many values of (x) .
 - Each calculated x is known as an instantaneous root: x_1, x_2, x_3, \dots (in general x_i) (i may take 0-value
 - The more close x_i to the real root, the more accurate the solution.
- We may use the notations: x_i, x_{i+1}, x_{i-1} - for example, if $i=3$:
- $x_i = x_3, x_{i+1} = x_4, x_{i-1} = x_2$
- When the instantaneous root (x_i) gets closer to the real root, the function $f(x_i)$ gets closer to zero. OR, when $x_i \rightarrow \bar{x}$ then $f(x_i) \rightarrow 0$.
 - In general, full accuracy is not obtained in numerical methods and we may consider the root as that value of (x_i) which makes $|f(x_i)| \leq \epsilon$, where ϵ is a small quantity.
 - For smaller ϵ we get higher accuracy.

③

Accuracy maybe represented by different stopping conditions :-

- * Absolute error : $E_{\text{abs}} : |x_{i+1} - x_i| \leq \epsilon,$
- * Relative error : $E_{\text{rel}} : \left| \frac{x_{i+1} - x_i}{x_{i+1}} \right| \leq \epsilon,$
- * Percentage error = $\epsilon \% : \left| \frac{x_{i+1} - x_i}{x_{i+1}} \right| * 100 \leq \epsilon$

* If $|f(x_i)| \leq \epsilon$

or $|f(x_{i+1})| \leq \epsilon$

* Coincidence in decimal digits for x_i -values
(or x_{i+1} -values)

Correct to 2D

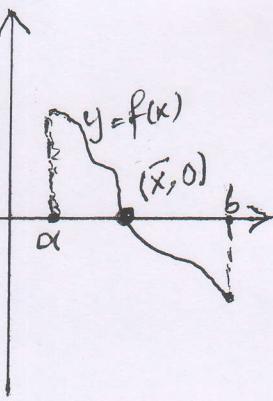
Correct to 3D

~~Graphical method~~
There are two methods to find the initial value
of the root for the equations :-

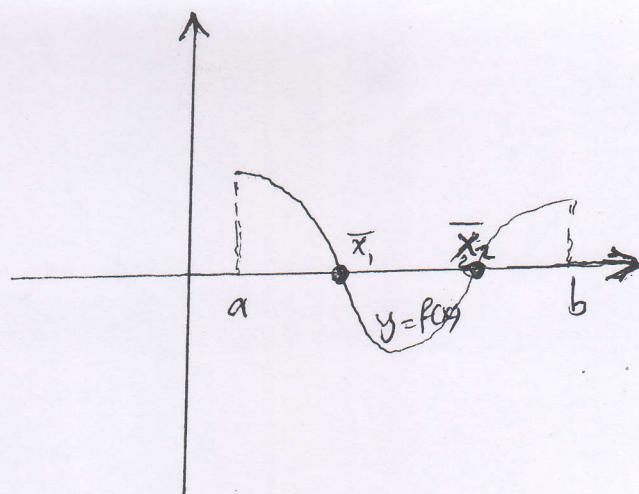
Graphical method :

The roots of the equation $f(x) = 0$ are the intersection points of the curve of the function $y = f(x)$ with the x -axis.

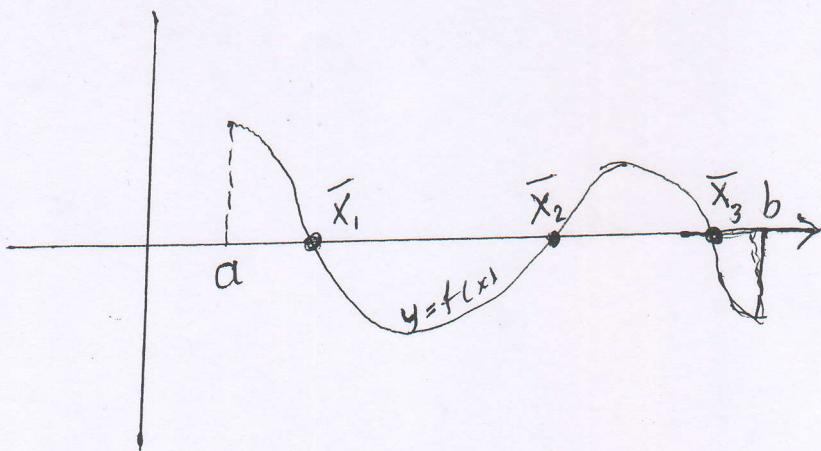
(4)



One root

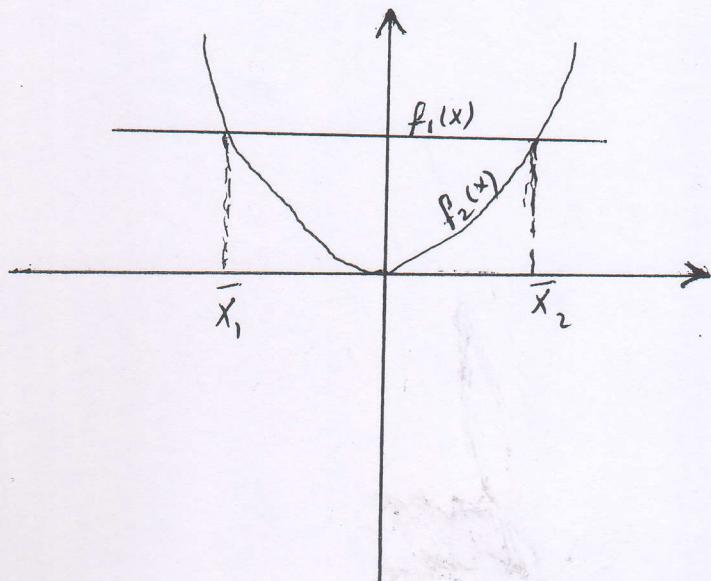
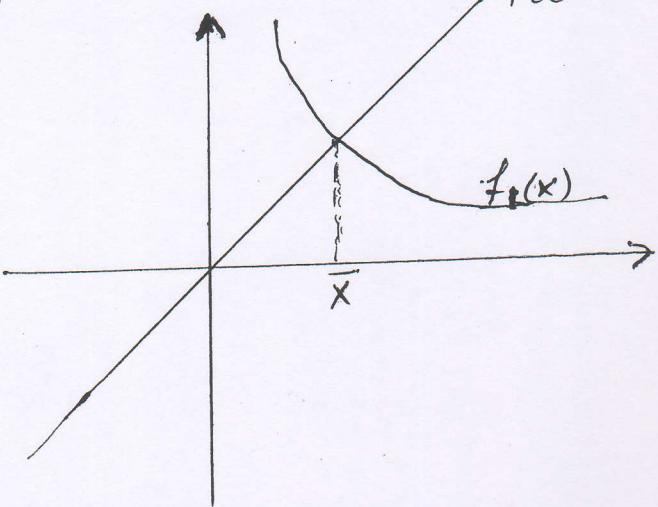


two roots



three roots

some cases it is better to write an equation $f(x) = 0$
 in the form: $f_1(x) = f_2(x)$
 After that we draw two functions $y_1 = f_1(x)$ and $y_2 = f_2(x)$.
 the intersection points (\bar{x}, \bar{y}) of the curves then \bar{x}
 represents a root of the equation.



⑤

sample Find the solutions of the following equations by graphical method?

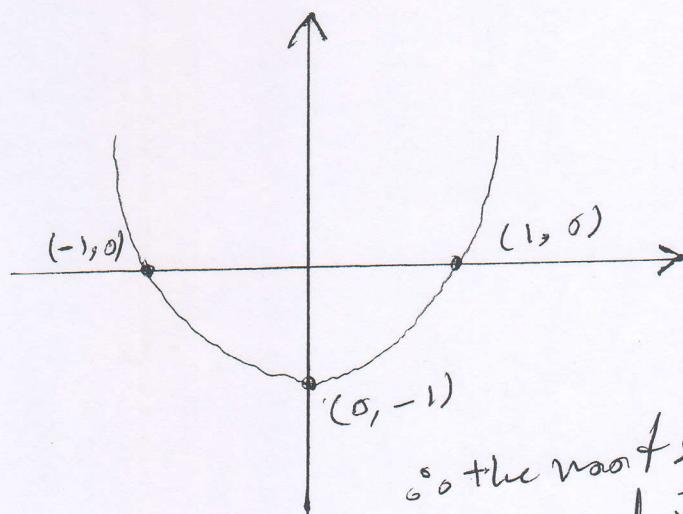
$$\textcircled{1} \quad x^2 - 1, \quad \textcircled{2} \quad x e^x - 1$$

solution

case $\textcircled{1}$

$$y = x^2 - 1$$

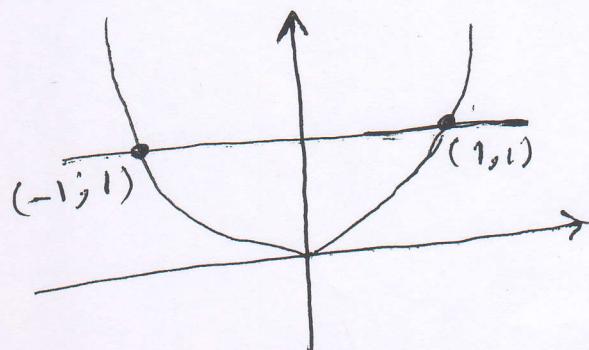
x	y
0	-1
-1	0
1	0



\therefore the roots are
 $\bar{x} = 1$ and $\bar{x} = -1$

Case $\textcircled{2}$

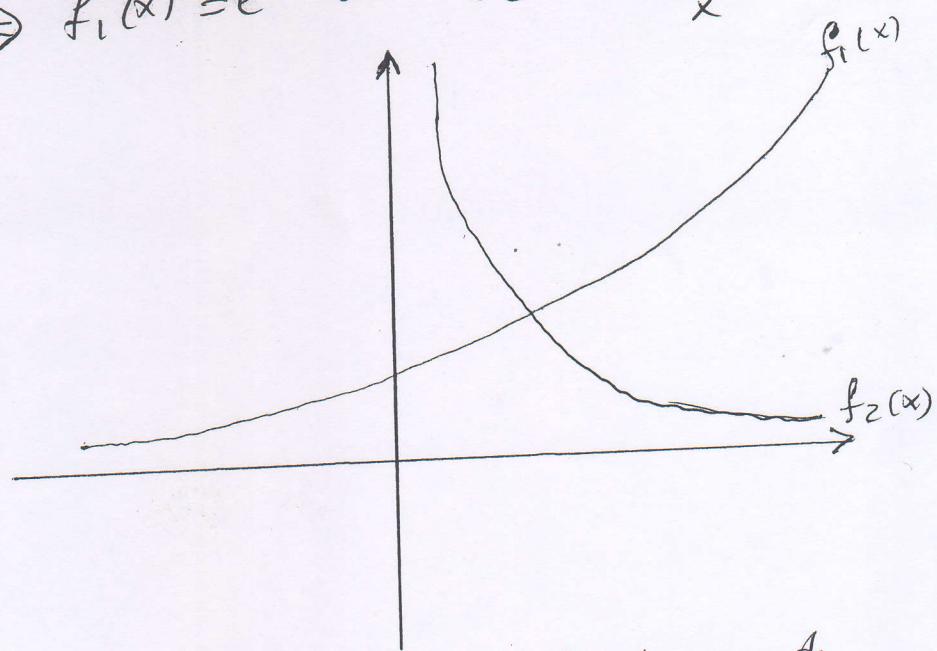
$$x^2 - 1 = 0 \\ \Rightarrow x^2 = 1 \Rightarrow f_1(x) = x^2 \text{ and } f_2(x) = 1$$



\therefore The roots are
 $\bar{x} = 1$ and $\bar{x} = -1$

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$$x^* = 1 \Rightarrow e^* = \frac{1}{x} \Rightarrow f_1(x) = e^x \text{ and } f_2(x) = \frac{1}{x}$$



the location of the root
on the interval $(0, 1)$

Analytical method:

Analytical method based on the mean-value theorem. Let $f(x)$ be a real continuous function on the interval $[a, b]$, where a and b real numbers such that $a < b$, ~~and~~ if $f(a)$ and $f(b)$ different in signs then there exists at least one real root on the interval $[a, b]$.

The accuracy to determine the location of roots depend on the divided of the interval $[a, b]$ into subintervals.

The number of positive roots of $f(x)$ is the number of change in signs of $f(x)$.

The number of negative roots of $f(x)$ is the number of change in signs of $f(-x)$.

(7)

Example: Find the location of the roots of the following equation by analytical method on the interval $[-1, 1]$.

$$f(x) = x^2 - x - 1$$

Solution

$$f(x) = + \xrightarrow{x^2} - x - 1$$

\therefore there is one +ve root.

$$f(-x) = x^2 + \xrightarrow{x} - 1$$

\therefore there is one -ve root

x	-1	1
	+	-

Example: Find the locations of roots of the following equations by analytical method:

$$\textcircled{1} \quad f(x) = x^2 - x - 1 \quad \text{in } I = [-2, 2]$$

f have positive and negative roots

x	-2	-1	0	1	2
$f(x)$	+	\downarrow	-	\uparrow	+

\therefore there are two roots in the

$$(-1, 0) \text{ and } (1, 2)$$

(8)

$$f(x) = x^3 - 5x^2 + 2x + 8, I = [-4, 4] ?$$

$$f(x) = \underbrace{x^3}_1 - \underbrace{5x^2}_1 + 2x + 8$$

there are two +ve roots

$$f(-x) = -x^3 - \underbrace{5x^2}_1 - 2x + 8$$

there is one -ve root

x	-4	-3	-2	-1	0	1	2	3	4
$f(x)$	-	-	-	0	+	+	0	-	0

Exercises:

$$f(x) = x^3 - x^2 - 2x + 1, I = [-4, 4] ?$$

$$f(x) = x^4 - 7x^3 - x^2 + 26x - 10, I = [-8, 8] ?$$