

UNIT-II

Basic Terms and Definitions:

Polynomial function	<p>A function $f(x)$ is said to be a polynomial function</p> <p>If $f(x)$ is a polynomial in x</p> <p>ie. $f(x) = a_0x^n + a_1x^{n-1} + \dots + a_{n-1}x + a_n$</p> <p>Where $a_0 \neq 0$, the coefficients a_0, a_1, \dots, a_n are real constants and n is a non-negative integer</p>
Algebraic function	<p>A function which is a sum (or) difference (or) product of two polynomials is called an algebraic function or polynomial function</p>
Transcendental function	<p>An equation which involves the non- polynomial functions or non-algebraic functions or transcendental functions such as trigonometric, logarithmic ,exponential functions and their combinations,</p> <p>Ex: $x \sin x = 1$</p> <p>$xe^x + 2 = 0$</p>
Root of an equation	<p>A number α is called a root of an equation $f(x)=0$ if $f(\alpha)=0$. We also say that α is a zero of the function</p> <p>Note: The roots of an equation are the abscissae of the points where the graph $y = f(x)$ cuts the x-axis</p>
Intermediate value theorem	<p>Let $f(x)=0$ be the given equation. If $f(x)$ is continuous in $[a,b]$ and $f(a), f(b)$ are having opposite signs, then the equation $f(x)=0$ have atleast one root lies between $x=a, x=b$</p>
Regula -falsi method (or) False position method	$x_{i+1} = \frac{x_{i-1}f(x_i) - x_i f(x_{i-1})}{f(x_i) - f(x_{i-1})}$ <p>For $i = 0, 1, 2, 3, \dots$</p>
Newton- Raphson method (or) Newton's method of tangents (or) Newton's iteration method	$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$ <p>For $i = 0, 1, 2, 3, \dots$</p>
Newton's iterative formula for finding reciprocal of a number	$x_{i+1} = 2x_i - Nx_i^2$ <p>For $i = 0, 1, 2, 3, \dots$</p>
Newton's iterative formula for finding square root of a number	$x_{i+1} = \frac{1}{2} \left[x_i + \frac{N}{x_i} \right]$ <p>For $i = 0, 1, 2, 3, \dots$</p>
Newton's iterative formula for finding cube root of a number	$x_{i+1} = \frac{1}{3} \left[2x_i + \frac{N}{x_i^2} \right]$ <p>For $i = 0, 1, 2, 3, \dots$</p>

CONCEPTS

Methods to find the roots of $f(x) = 0$

Direct method:

We know the solution of the polynomial equations such as linear equation $ax + b = 0$, and quadratic equation $ax^2 + bx + c = 0$, using direct methods or analytical methods. Analytical methods for the solution of cubic and quadratic equations are also available.

Bisection method: Bisection method is a simple iteration method to solve an equation. This method is also known as Bolzano method of successive bisection. Some times it is referred to as half-interval method. Suppose we know an equation of the form $f(x) = 0$ has exactly one real root between two real numbers x_0, x_1 . The number is chosen such that $f(x_0)$ and $f(x_1)$ will have opposite sign. Let us bisect the interval $[x_0, x_1]$ into two half

intervals and find the mid point $x_2 = \frac{x_0 + x_1}{2}$. If $f(x_2) = 0$ then x_2 is a root.

If $f(x_1)$ and $f(x_2)$ have same sign then the root lies between x_0 and x_2 .

The

interval is taken as $[x_0, x_2]$. Otherwise the root lies in the interval $[x_2, x_1]$.

PROBLEMS

1). Find a root of the equation $x^3 - 5x + 1 = 0$ using the bisection method in 5 – stages

Sol Let $f(x) = x^3 - 5x + 1$. We note that $f(0) > 0$ and $f(1) < 0$

\therefore One root lies between 0 and 1

Consider $x_0 = 0$ and $x_1 = 1$

By Bisection method the next approximation is

$$x_2 = \frac{x_0 + x_1}{2} = \frac{1}{2}(0 + 1) = 0.5$$

$$\Rightarrow f(x_2) = f(0.5) = -1.375 < 0 \text{ and } f(0) > 0$$

We have the root lies between 0 and 0.5

$$\text{Now } x_3 = \frac{0 + 0.5}{2} = 0.25$$

We find $f(x_3) = -0.234375 < 0$ and $f(0) > 0$

Since $f(0) > 0$, we conclude that root lies between x_0 and x_3

The third approximation of the root is

$$x_4 = \frac{x_0 + x_3}{2} = \frac{1}{2}(0 + 0.25) = 0.125$$

We have $f(x_4) = 0.37495 > 0$

Since $f(x_4) > 0$ and $f(x_3) < 0$, the root lies between

$$x_4 = 0.125 \text{ and } x_3 = 0.25$$

Considering the 4th approximation of the roots

$$x_5 = \frac{x_3 + x_4}{2} = \frac{1}{2}(0.125 + 0.25) = 0.1875$$

$f(x_5) = 0.06910 > 0$, since $f(x_5) > 0$ and $f(x_3) < 0$ the root must lie between

$$x_5 = 0.18758 \text{ and } x_3 = 0.25$$

Here the fifth approximation of the root is

$$\begin{aligned} x_6 &= \frac{1}{2}(x_5 + x_3) \\ &= \frac{1}{2}(0.1875 + 0.25) \\ &= 0.21875 \end{aligned}$$

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We are asked to do up to 5 stages

We stop here 0.21875 is taken as an approximate value of the root and it lies between 0 and 1

2) Find a root of the equation $x^3 - 4x - 9 = 0$ using bisection method in four stages

Sol Let $f(x) = x^3 - 4x - 9$

We note that $f(2) < 0$ and $f(3) > 0$

\therefore One root lies between 2 and 3

Consider $x_0 = 2$ and $x_1 = 3$

By Bisection method $x_2 = \frac{x_0 + x_1}{2} = 2.5$

Calculating $f(x_2) = f(2.5) = -3.375 < 0$

The root lies between x_2 and x_1

The second approximation is $x_3 = \frac{1}{2}(x_1 + x_2) = \frac{2.5 + 3}{2} = 2.75$

Now $f(x_3) = f(2.75) = 0.7969 > 0$

\therefore The root lies between x_2 and x_3

Thus the third approximation to the root is

$$x_4 = \frac{1}{2}(x_2 + x_3) = 2.625$$

Again $f(x_4) = f(2.625) = -1.421 < 0$

\therefore The root lies between x_3 and x_4

Fourth approximation is $x_5 = \frac{1}{2}(x_3 + x_4) = \frac{1}{2}(2.75 + 2.625) = 2.6875$

False Position Method (Regula – Falsi Method)

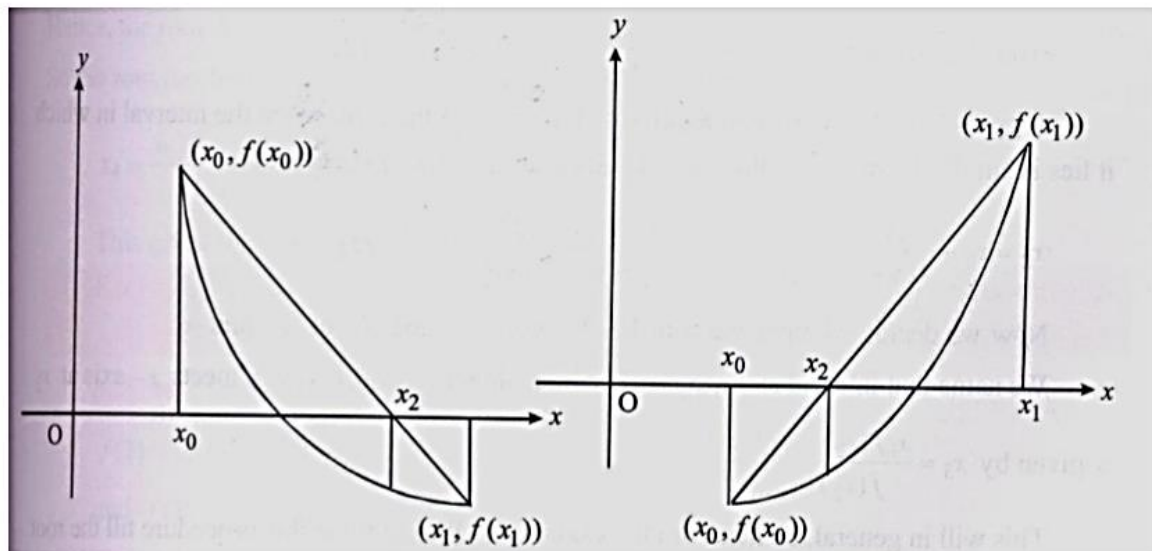
In the false position method we will find the root of the equation $f(x) = 0$. Consider two initial approximate values x_0 and x_1 near the required root so that $f(x_0)$ and $f(x_1)$ have different signs. This implies that a root lies between x_0 and x_1 . The curve $f(x)$ crosses x-axis only once at the

point x_2 lying between the points x_0 and x_1 . Consider the point $A = (x_0, f(x_0))$ and $B = (x_1, f(x_1))$

on the graph and suppose they are connected by a straight line. Suppose this line cuts x-axis at x_2 . We calculate the value of $f(x_2)$ at the point. If $f(x_0)$ and $f(x_2)$ are of opposite signs, then the root lies between x_0 and x_2 and value x_1 is replaced by x_2 .

Otherwise the root lies between x_2 and x_1 and the value of x_0 is replaced by x_2 .

Another line is drawn by connecting the newly obtained pair of values. Again the point here cuts the x-axis is a closer approximation to the root. This process is repeated as many times as required to obtain the desired accuracy. It can be observed that the points x_2, x_3, x_4, \dots obtained converge to the expected root of the equation $y = f(x)$.



To Obtain the equation to find the next approximation to the root

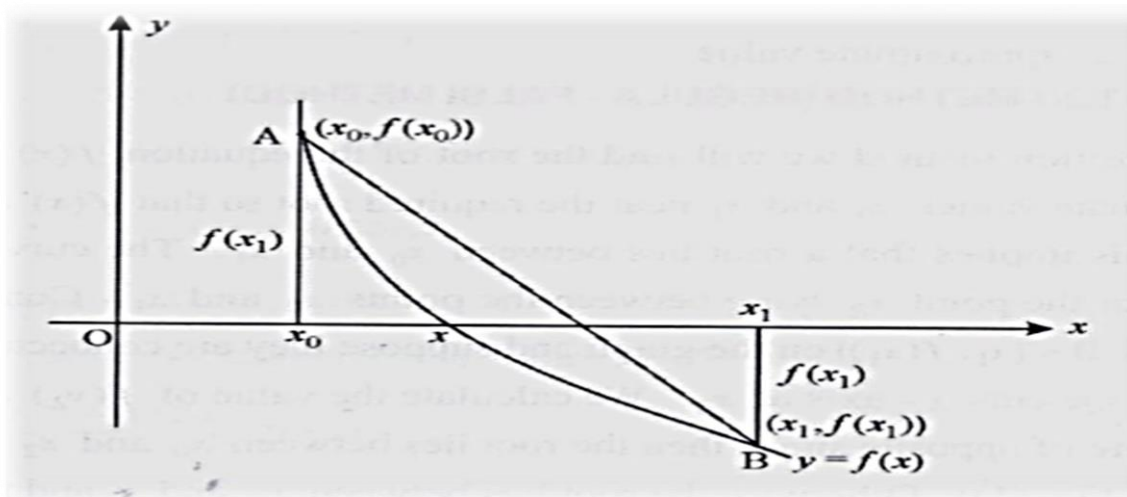
Let $A = (x_0, f(x_0))$ and $B = (x_1, f(x_1))$ be the points on the curve $y = f(x)$ Then

the equation to the chord AB is $\frac{y-f(x_0)}{x-x_0} = \frac{f(x_1)-f(x_0)}{x_1-x_0}$ -----(1)

At the point C where the line AB crosses the x – axis, where $f(x) = 0$ ie, $y = 0$

From (1), we get $x = x_0 - \frac{x_1 - x_0}{f(x_1) - f(x_0)} f(x_0)$ -----(2)

x is given by (2) serves as an approximated value of the root, when the interval in which it lies is small. If the new value of x is taken as x_2 then (2) becomes



$$\begin{aligned} x_2 &= x_0 - \frac{(x_1 - x_0)}{f(x_1) - f(x_0)} f(x_0) \\ &= \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)} \text{ -----(3)} \end{aligned}$$

Now we decide whether the root lies between

x_0 and x_2 (or) x_2 and x_1

We name that interval as (x_1, x_2) The line joining $(x_1, y_1), (x_2, y_2)$ meets x – axis at x_3 is given by $x_3 = \frac{x_1 f(x_2) - x_2 f(x_1)}{f(x_2) - f(x_1)}$

This will in general, be nearest to the exact root. We continue this procedure till the root is found to the desired accuracy

The iteration process based on (3) is known as the method of false position

The successive intervals where the root lies, in the above procedure are named as

$(x_0, x_1), (x_1, x_2), (x_2, x_3)$ etc

Where $x_i < x_{i+1}$ and $f(x_0), f(x_{i+1})$ are of opposite signs.

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

PROBLEMS:

1. By using Regula - Falsi method, find an approximate root of the equation $x^4 - x - 10 = 0$ that lies between 1.8 and 2. Carry out three approximations

Sol. Let us take $f(x) = x^4 - x - 10$ and $x_0 = 1.8, x_1 = 2$

Then $f(x_0) = f(1.8) = -1.3 < 0$ and $f(x_1) = f(2) = 4 > 0$

Since $f(x_0)$ and $f(x_1)$ are of opposite signs, the equation $f(x) = 0$ has a root between x_0 and x_1

The first order approximation of this root is

$$\begin{aligned} x_2 &= x_0 - \frac{x_1 - x_0}{f(x_1) - f(x_0)} f(x_0) \\ &= 1.8 - \frac{2 - 1.8}{4 + 1.3} \times (-1.3) \\ &= 1.849 \end{aligned}$$

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We find that $f(x_2) = -0.161$ so that $f(x_2)$ and $f(x_1)$ are of opposite signs. Hence the root lies between x_2 and x_1 and the second order approximation of the root is

$$\begin{aligned} x_3 &= x_2 - \left[\frac{x_1 - x_2}{f(x_1) - f(x_2)} \right] \cdot f(x_2) \\ &= 1.8490 - \left[\frac{2 - 1.849}{0.159} \right] \times (-0.159) \\ &= 1.8548 \end{aligned}$$

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We find that $f(x_3) = f(1.8548)$
 $= -0.019$

So that $f(x_3)$ and $f(x_2)$ are of the same sign. Hence, the root does not lie between x_2 and x_3 . But $f(x_3)$ and $f(x_1)$ are of opposite signs. So the root lies between x_3 and x_1 and the third order approximate value of the root is $x_4 = x_3 - \left[\frac{x_1 - x_3}{f(x_1) - f(x_3)} \right] f(x_3)$

$$= 1.8548 - \frac{2 - 1.8548}{4 + 0.019} \times (-0.019)$$

$$= 1.8557$$

This gives the approximate value of x .

2. Find out the roots of the equation $x^3 - x - 4 = 0$ using False position method

Sol. Let $f(x) = x^3 - x - 4 = 0$

$$\text{Then } f(0) = -4, f(1) = -4, f(2) = 2$$

Since $f(1)$ and $f(2)$ have opposite signs the root lies between 1 and 2

$$\text{By False position method } x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$x_2 = \frac{(1 \times 2) - 2(-4)}{2 - (-4)}$$

$$= \frac{2 + 8}{6} = \frac{10}{6} = 1.666$$

$$f(1.666) = (1.666)^3 - 1.666 - 4$$

$$= -1.042$$

Now, the root lies between 1.666 and 2

$$x_3 = \frac{1.666 \times 2 - 2 \times (-1.042)}{2 - (-1.042)} = 1.780$$

$$f(1.780) = (1.780)^3 - 1.780 - 4$$

$$= -0.1402$$

Now, the root lies between 1.780 and 2

$$x_4 = \frac{1.780 \times 2 - 2 \times (-0.1402)}{2 - (-0.1402)} = 1.794$$

$$f(1.794) = (1.794)^3 - 1.794 - 4$$

$$= -0.0201$$

Now, the root lies between 1.794 and 2

$$x_5 = \frac{1.794 \times 2 - 2 \times (-0.0201)}{2 - (-0.0201)} = 1.796$$

$$f(1.796) = (1.796)^3 - 1.796 - 4 = -0.0027$$

Now, the root lies between 1.796 and 2

$$x_6 = \frac{1.796 \times 2 - 2 \times (-0.0027)}{2 - (-0.0027)} = 1.796$$

The root is 1.796

Newton- Raphson Method:-

The Newton- Raphson method is a powerful and elegant method to find the root of an equation. This method is generally used to improve the results obtained by the previous methods.

Let x_0 be an approximate root of $f(x)=0$ and let $x_1 = x_0 + h$ be the correct root which implies that $f(x_1)=0$. We use Taylor's theorem and expand $f(x_1)=f(x_0+h)=0$

$$\Rightarrow f(x_0) + hf'(x_0) = 0$$

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

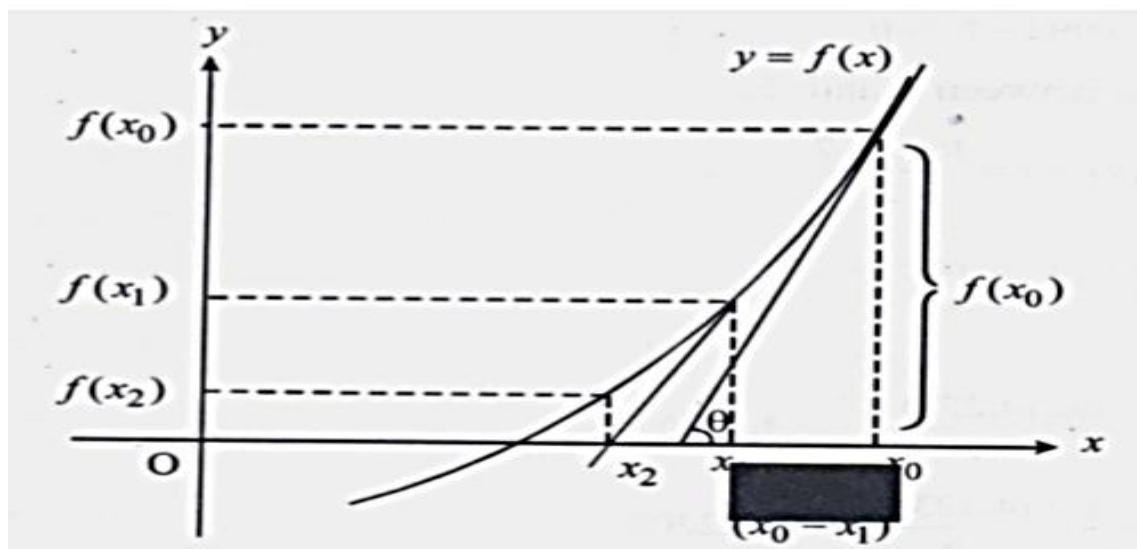
Substituting this in x_1 , we get

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

$\therefore x_1$ is a better approximation than x_0

Successive approximations are given by

$x_2, x_3 \dots \dots \dots x_{n+1}$ where $x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$



Problems:

1. Apply Newton – Raphson method to find an approximate root, correct to three decimal places, of the equation $x^3 - 3x - 5 = 0$, which lies near $x = 2$

Sol:- Here $f(x) = x^3 - 3x - 5 = 0$ and $f'(x) = 3(x^2 - 1)$

\therefore The Newton – Raphson iterative formula

$$x_3 = \frac{2x_2^3 + 5}{3(x_2^3 - 1)} = \frac{2 \times (2.2806)^3 + 5}{3[(2.2806)^2 - 1]} = 2.2790$$

$$x_4 = \frac{2 \times (2.2790)^3 + 5}{3[(2.2790)^2 - 1]} = 2.2790$$

Since x_3 and x_4 are identical up to 3 places of decimal, we take $x_4 = 2.279$ as the required root, correct to three places of the decimal

Using Newton – Raphson method

a) Find square root of a number

b) Find reciprocal of a number

a) **Square root:-**

Let $f(x) = x^2 - N = 0$, where N is the number whose square root is to be found.

The solution to $f(x)$ is then $x = \sqrt{N}$

Here $f'(x) = 2x$

By Newton-Raphson technique

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

$$\Rightarrow x_{i+1} = \frac{1}{2} \left[x_i + \frac{N}{x_i} \right]$$

Using the above iteration formula the square root of any number N can be found to any desired accuracy. For example, we will find the square root of $N = 24$.

Let the initial approximation be $x_0 = 4.8$

$$x_1 = \frac{1}{2} \left(4.8 + \frac{24}{4.8} \right) = \frac{1}{2} \left(\frac{23.04 + 24}{4.8} \right) = \frac{47.04}{9.6} = 4.9$$

$$x_2 = \frac{1}{2} \left(4.9 + \frac{24}{4.9} \right) = \frac{1}{2} \left(\frac{24.01 + 24}{4.9} \right) = \frac{48.01}{9.8} = 4.898$$

$$x_3 = \frac{1}{2} \left(4.898 + \frac{24}{4.898} \right) = \frac{1}{2} \left(\frac{23.9904 + 24}{4.898} \right) = \frac{47.9904}{9.796} = 4.898$$

Since $x_2 = x_3$, there fore the solution to $f(x) = x^2 - 24 = 0$ is 4.898. That means,

the square root of 24 is 4.898

b) Reciprocal:-

Let $f(x) = \frac{1}{x} - N = 0$ where N is the number whose reciprocal is to be found

The solution to $f(x)$ is then $x = \frac{1}{N}$. Also, $f'(x) = \frac{-1}{x^2}$

To find the solution for $f(x) = 0$, apply Newton – Raphson method

$$x_{i+1} = x_i - \frac{\left(\frac{1}{x_i} - N\right)}{-1/x_i^2} = x_i(2 - x_i N)$$

For example, the calculation of reciprocal of 22 is as follows

Assume the initial approximation be $x_0 = 0.045$

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For example, the calculation of reciprocal of 22 is as follows

Assume the initial approximation be $x_0 = 0.045$

$$\begin{aligned}\therefore x_1 &= 0.045(2 - 0.045 \times 22) \\ &= 0.045(2 - 0.99) \\ &= 0.0454(1.01) = 0.0454 \\ x_2 &= 0.0454(2 - 0.0454 \times 22) \\ &= 0.0454(2 - 0.9988) \\ &= 0.0454(1.0012) = 0.04545 \\ x_3 &= 0.04545(2 - 0.04545 \times 22) \\ &= 0.04545(1.0001) = 0.04545\end{aligned}$$

,

$$\begin{aligned}x_4 &= 0.04545(2 - 0.04545 \times 22) \\ &= 0.04545(2 - 0.99998) \\ &= 0.04545(1.00002)\end{aligned}$$

$$= 0.0454509$$

Crout's Triangularisation method (or) LU-Decomposition method (or)

Method of Factorization (Triangularisation):

Triangular Decomposition Method:

This method is based on the fact that a square matrix A can be factorized into the form LU, where L is the unit lower triangular matrix and U is the upper triangular matrix.

Consider the linear system

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3$$

which can be written in the form $Ax = B$ -----(1)

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = L \cdot U \text{ -----(2) and } X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\text{Where } L = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \quad U = \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

Then (1) $\Rightarrow LUX = B$.

If we put $UX = Y$ where $Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$

Then (2) becomes $LY = B$

The system is equals to $y_1 = b_1$

$$l_{21}y_1 = b_2$$

$$l_{31}y_1 + l_{32}y_2 + y_3 = b_3$$

$$\left. \begin{array}{l} y_1 = b_1 \\ l_{21}y_1 = b_2 \\ l_{31}y_1 + l_{32}y_2 + y_3 = b_3 \end{array} \right\} \quad (3)$$

here y_1, y_2, y_3 are solved by forward substitution using (3) we get

$$Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$u_{11}x_1 + u_{12}x_2 + u_{13}x_3 = y_1$$

$$u_{22}x_2 + u_{23}x_3 = y_2$$

$$u_{33}x_3 = y_3$$

from these we can solve for x_1, x_2, x_3 by backward substitution .

The method of computing L and U is outlined below from (2) * we get

$$\begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Equating corresponding elements, we get

$$u_{11} = a_{11} \quad l_{21} u_{11} = a_{21} \Rightarrow l_{21} = a_{21}/a_{11} \text{ and}$$

$$u_{12} = a_{12} \quad l_{31} u_{11} = a_{31} \Rightarrow l_{31} = a_{31}/a_{11}$$

$$u_{13} = a_{13} \quad l_{21} u_{12} + u_{22} = a_{22} \Rightarrow l_{21} a_{12} + u_{22} = a_{22} \Rightarrow u_{22} = a_{22} - a_{21} a_{12}/a_{11}$$

$$l_{31} u_{12} + l_{32} u_{22} = a_{32} \Rightarrow l_{32} = [a_{32} - l_{31} u_{12}] / u_{22} \text{ and}$$

$$l_{31} a_{13} + l_{32} a_{23} + u_{33} = a_{33} \text{ from which } u_{33} \text{ can be calculated.}$$

Ex : Solve the following system by the method of factorization $x+3y+8z=4$, $x+4y+3z=-2$, $x+3y+4z=1$

Soln: The given system can write $AX = B$;

$$A \Rightarrow \begin{bmatrix} 1 & 3 & 8 \\ 1 & 4 & 3 \\ 1 & 3 & 4 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ and } B = \begin{bmatrix} 4 \\ -2 \\ 1 \end{bmatrix}$$

Let $A = LU$

$$\text{Where } L = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \text{ and } U = \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ l_{21}u_{11} & l_{21}u_{12} + u_{22} & l_{21}u_{13} + u_{23} \\ l_{31}u_{11} & l_{31}u_{12} + l_{32}u_{22} & l_{31}u_{13} + l_{32}u_{23} + u_{33} \end{bmatrix} = \begin{bmatrix} 1 & 3 & 8 \\ 1 & 4 & 3 \\ 1 & 3 & 4 \end{bmatrix}$$

$$\rightarrow u_{11} = 1, u_{12} = 3, u_{13} = 8$$

$$l_{21} u_{11} = 1 \rightarrow l_{21} = 1 \text{ and } l_{31} u_{11} = 1 \rightarrow l_{31} = 1$$

from the equations $l_{21}u_{12}+u_{22}=4$ and

$$l_{21}u_{13}+u_{23}=3, \text{ we get}$$

$$u_{22} = 4 - l_{21}u_{12}$$

$$= 4 - 3 = 1$$

$$u_{23} = 3 - l_{21}u_{13}$$

$$= 3 - 8 = -5$$

By using $l_{31}u_{12}+l_{32}u_{22} = 3$ and $l_{31}u_{13}+l_{32}u_{23}+u_{33} = 4$ we get

$$l_{33} = 4 - l_{31}u_{13} - l_{32}u_{23}$$

$$= 4 - 1(8) - (0)5 = -4$$

$$\text{Thus } L = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \text{ and } U = \begin{bmatrix} 1 & 3 & 8 \\ 0 & 1 & -5 \\ 0 & 0 & -4 \end{bmatrix}$$

$$\text{Let } UX = Y \text{ where } Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \text{ then } LY = B$$

$$\rightarrow \begin{bmatrix} 1 & 3 & 8 \\ 0 & 1 & -5 \\ 0 & 0 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \text{-----(1)}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \\ 1 \end{bmatrix} \text{ -----(2)}$$

From (2) $y_1 = 4$, $y_2 = -2$ and $y_1 + y_3 = 1$

$$y_3 = -3$$

from (1)

$$x = -29/4, y = 7/4 \text{ and } z = 3/4$$

-SEIDAL GAUSS ITERATION METHOD (OR) METHOD OF SUCCESSIVE DISPLACEMENT

Consider the system of equations

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots a_{2n}x_n &= b_2 \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots a_{nn}x_n &= b_n \end{aligned}$$

Has a unique solution.

The coefficient matrix A has no zeros on its main diagonal, namely, $a_{11}, a_{22}, \dots, a_{nn}$ are nonzeros.

To begin, solve the 1st equation for x_1 , the 2nd equation for x_2 and so on to obtain the rewritten equations:

$$\begin{aligned} x_1 &= \frac{1}{a_{11}}(b_1 - a_{12}x_2 - a_{13}x_3 - \cdots a_{1n}x_n) \\ x_2 &= \frac{1}{a_{22}}(b_2 - a_{21}x_1 - a_{23}x_3 - \cdots a_{2n}x_n) \\ &\vdots \\ x_n &= \frac{1}{a_{nn}}(b_n - a_{n1}x_1 - a_{n2}x_2 - \cdots a_{n,n-1}x_{n-1}) \end{aligned}$$

Then make an initial guess of the solution $x^{(0)} = (x_1^{(0)}, x_2^{(0)}, x_3^{(0)}, \dots, x_n^{(0)})$. Substitute these values into the right hand side the of the rewritten equations to obtain the *first approximation*, $(x_1^{(1)}, x_2^{(1)}, x_3^{(1)}, \dots, x_n^{(1)})$.

This accomplishes one **iteration**.

In the same way, the *second approximation* $(x_1^{(2)}, x_2^{(2)}, x_3^{(2)}, \dots, x_n^{(2)})$ is computed by substituting the first approximation's x -vales into the right hand side of the rewritten equations.

This process is continued as long as any two approximate values are approximately equal

Therefore the solution is $X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

Use the Gauss –Seidal iteration method to approximate the solution of following system of linear equations (or)

Use the Jacobi method to approximate the solution of the following system of linear equations.

$$\begin{aligned} 5x_1 - 2x_2 + 3x_3 &= -1 \\ -3x_1 + 9x_2 + x_3 &= 2 \\ 2x_1 - x_2 - 7x_3 &= 3 \end{aligned}$$

Continue the iterations until two successive approximations are identical when rounded to three significant digits.

Solution To begin, write the system in the form

$$\begin{aligned} x_1 &= -\frac{1}{5} + \frac{2}{5}x_2 - \frac{3}{5}x_3 \\ x_2 &= \frac{2}{9} + \frac{3}{9}x_1 - \frac{1}{9}x_3 \\ x_3 &= -\frac{3}{7} + \frac{2}{7}x_1 - \frac{1}{7}x_2. \end{aligned}$$

Because you do not know the actual solution, choose

$$x_1 = 0, \quad x_2 = 0, \quad x_3 = 0 \quad \text{Initial approximation}$$

as a convenient initial approximation. So, the first approximation is

$$\begin{aligned} x_1 &= -\frac{1}{5} + \frac{2}{5}(0) - \frac{3}{5}(0) = -0.200 \\ x_2 &= \frac{2}{9} + \frac{3}{9}(0) - \frac{1}{9}(0) \approx 0.222 \\ x_3 &= -\frac{3}{7} + \frac{2}{7}(0) - \frac{1}{7}(0) \approx -0.429. \end{aligned}$$

Continuing this procedure, you obtain the sequence of approximations shown in Table 10.1.

n	0	1	2	3	4	5	6	7
x_1	0.000	-0.200	0.146	0.192	0.181	0.185	0.186	0.186
x_2	0.000	0.222	0.203	0.328	0.332	0.329	0.331	0.331
x_3	0.000	-0.429	-0.517	-0.416	-0.421	-0.424	-0.423	-0.423

Because the last two columns in Table are identical, you can conclude that to three significant digits the solution is

$$x_1=0.186 \quad x_2=0.331 \quad x_3=-0.423$$

IMPORTANT QUESTIONS

1. Define Algebraic and Transcendental equations and give an examples
2. Find a root of the equation $x^3 - 5x + 1 = 0$ using the bisection method in 5 stages. (JNTUA 2010)
3. By using bisection method, find an approximate root of the equation $\sin x = \frac{1}{x}$ that lies between $x = 1$ and $x = 1.5$ (measured in radians). Carry out computation upto 7^{th} stage. (JNTUA 2010, JNTUH 2009)
4. Find a real root of the equation $x \log_{10} x = 1.2$ which lies between 2 and 3 by bisection method in 5 stages (JNTUA 2008)
5. Find a real root of the equation $x \log_{10} x = 1.2$ using False position method. (JNTUA 2005,08,09,10,11,12, JNTUK 2008)
6. By using Regula-Falsi method, find an approximate root of the equation $x^4 - x - 10 = 0$ that lies between 1.8 and 2. Carry out three approximations. (JNTUA 2010)
7. Determine the root of $xe^x - 2 = 0$ by the method of falsi position (JNTUA 2015)
8. Determine the root of the equation $x^2 - 3x + 1 = 0$ using regula-falsi method upto 3

stages(JNTUA 2016)

9. Find a real root for $x \tan x + 1 = 0$ Using Newton-Raphson method. (JNTUA 2006,2011)

10. Find a root of $e^x \sin x = 1$ Using Newton-Raphson method. (JNTUA 2006,10)

11.) Develop an algorithm using Newton-Raphson method to find square root of a positive number N) (JNTUA 2015)

12. Using Newton-Raphson method

a)Find square root of a number and hence compute the value of $\sqrt{25}$ (JNTUA 2004)

b)Find Reciprocal of a number and hence compute the value of $\frac{1}{26}$.

c) Find cube root of a number and hence compute the value of $\sqrt[3]{12}$

13. Find a root of $e^x \sin x = 1$ Using Newton-Raphson method. (JNTUA 2006,10)

14. Using Crout's triangularisation method to solve the following equations

$$x + 3y + 8z = 4, x + 4y + 3z = -2, x + 3y + 4z = 1. \quad \left(x = \frac{19}{4}, y = \frac{-9}{4}, z = \frac{3}{4}\right) \text{ (JNTUA 2015)}$$

15. Solve the following system by the method of triangularisation

$$2x - 3y + 10z = 3, -x + 4y + 2z = 20, 5x + 2y + z = -12. \quad (x = -4, y = 3, z = 2)$$

16. Solve the following system of equations by gauss-seidal method

i) Start with $(2, 2, -1)$ and solve $5x_1 - x_2 + x_3 = 10, 2x_1 + 4x_2 = 12, x_1 + x_2 + 5x_3 = -1$

ii) $8x_1 + x_2 - x_3 = 8, 2x_1 + x_2 + 9x_3 = 12, x_1 - 7x_2 + 2x_3 = -4$