Bisection Method--Convergence of the Roots.

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NOTE: This worksheet demonstrates the use of Maple to illustrate the convergence of the roots using the bisection method of finding roots of a nonlinear equation.

Introduction

Bisection method [text notes][PPT] is one of the first numerical methods developed to find the root of a nonlinear equation \( f(x) = 0 \) (also called Binary-Search method). The method is based on the theorem that "An equation \( f(x) = 0 \), where \( f(x) \) is a real continuous function, has at least one root between \( x_i \) and \( x_u \) if \( f(x_i) \cdot f(x_u) < 0 \). Since the method is based on finding the root between two points, the method falls under the category of bracketing methods. The following simulation illustrates the convergence of the roots using bisection method of finding roots of a nonlinear equation.

\[
> \text{restart};
\]

Section I: Data.

The following is the data that is used to solve the nonlinear equation which is obtained from the floating ball problem from the General Engineering to find the depth 'x' to which the ball is submerged under water.

Function in \( f(x) = 0 \)
\[
> f(x) := x^3 - 0.165 \cdot x^2 + 3.993 \cdot 10^{-4}:
\]

Lower initial guess
\[
> xl := 0.0:
\]

Upper initial guess
\[
> xu := 0.11:
\]

Upper bound of range of 'x' that is desired
\[
> uxrange := 0.12:
\]

Lower bound of range of 'x' that is desired
\[
> lxrange := -0.02:
\]

Maximum number of iterations
\[
> nmax := 30:
\]

Enter the number of the root desired
\[
> rootnumber := 1:
\]
Section II: Validity of the Guesses.

Check if the lower and upper guess bracket the root of the equation

\[
\begin{align*}
\text{eval}(f(x), x=x_l); & \quad 0.00039930000000 \\
\text{eval}(f(x), x=x_u); & \quad -0.00026620000000 \\
\text{Upper} & \quad -0.1062936600 \times 10^{-6}
\end{align*}
\]

Since \( f(x_l)f(x_u) < 0 \), there is at least one root between \( x_l \) and \( x_u \).

We now plot the data. The following function determines the upper and lower ranges on the Y-axis. This is done using the upper and lower ranges of the X-axis specified, and the value of the original functional at these values.

\[
\begin{align*}
yranger & := \text{proc}(x_u, x_l) \\
& \quad \text{local } i, \text{maxi, mini, tot}; \\
& \quad \text{maxi} := \text{eval}(f(x), x=x_l); \\
& \quad \text{mini} := \text{eval}(f(x), x=x_l); \\
& \quad \text{for } i \text{ from } x_l \text{ by } (x_u-x_l)/10 \text{ to } x_u \text{ do} \\
& \quad \text{if } \text{eval}(f(x), x=i) < \text{mini} \text{ then } \text{mini} := \text{eval}(f(x), x=i) \text{ end if;} \\
& \quad \text{if } \text{eval}(f(x), x=i) > \text{maxi} \text{ then } \text{maxi} := \text{eval}(f(x), x=i) \text{ end if;} \\
& \quad \text{end do;} \\
& \quad \text{tot} := \text{maxi} - \text{mini}; \\
& \quad -0.1*\text{tot} + \text{mini}..0.1*\text{tot} + \text{maxi}; \\
& \quad \text{end proc:} \\
yrange & := \text{yranger}(x_u, x_l): \\
xrange & := x_l..x_u:
\end{align*}
\]

The following calls are needed to use the plot function

\[
\begin{align*}
\text{with(plots):} & \quad \text{Warning, the name changecoords has been redefined} \\
\text{with(plottools):} & \quad \text{Warning, the name arrow has been redefined} \\
\text{plot}(f(x), x=xrange, y=yrange, title="Entered function on given interval", legend=["Function"], thickness=3);
\end{align*}
\]
Section III: True Value.

The "true" solution is taken as the solution that Maple's numerical root solver obtains. This is a decent assumption because their subroutines have been professionally written. You must take caution, however, because Maple's "RootOf" function might be finding another of the function's roots. For the rest of the sheet to be correct, you need to ensure that xrtrue is the root that you are attempting to find. This can be altered by changing the value of 'rootnumber' above.

\[
\begin{align*}
> \text{xrtrue} & := \text{RootOf}(f(x), x, \text{index} = \text{rootnumber}) ; \\
> \text{xrtrue} & := \text{evalf}(\text{xrtrue}) ;
\end{align*}
\]
Section IV: Value of root as a function of iterations.

Here the bisection method algorithm is applied to generate the values of the roots, true error, absolute relative true error, approximate error, absolute relative approximate error, and the number of significant digits at least correct in the estimated root as a function of number of iterations.

\[
xr := \text{proc}(n) \\
\quad \text{local } p, i, l, u; \\
\quad u := xu; \\
\quad l := xl; \\
\quad \text{for } i \text{ from 1 to } n \text{ do} \\
\quad \quad p := (u + l) / 2; \\
\quad \quad \text{if } \text{eval}(f(x), x = u) \times \text{eval}(f(x), x = p) \leq 0 \text{ then} \\
\quad \quad \quad l := p; \\
\quad \quad \text{else} \\
\quad \quad \quad u := p; \\
\quad \quad \text{end if}; \\
\quad \text{end do}; \\
\quad p; \\
\text{end proc:}
\]

Absolute true error

\[
> \text{Et} := \text{proc}(n) \\
\quad \text{abs(xrtrue - xr}(n)); \\
\text{end proc:}
\]

Absolute relative true error

\[
> \text{et} := \text{proc}(n) \\
\quad \text{abs(Et}(n)/\text{xrtrue}) \times 100; \\
\text{end proc:}
\]

Absolute approximate error
if \( n < 2 \) then
    \( p := 0; \)
else
    \( p := \text{abs}(x_r(n) - x_r(n-1)); \)
end if;
\( P; \)
end proc:

Absolute relative approximate error

\[ \text{ea} := \text{proc}(n) \]
\[ \quad \text{abs}(E_a(n)/x_r(n)) \times 100; \]
end proc:

Significant digits at least correct

\[ \text{sigdigits} := \text{proc}(n) \]
local \( p; \)
if \( n < 2 \) then
    \( p := 0; \)
else
    \( p := \text{floor}(2 \times \log_{10}(\text{ea}(n)/0.5)); \)
end if;
\( P; \)
end proc:

Section V: Graphs of Results.

\[ \text{plot}(x_r, \text{nrange}, \text{title}="\text{Estimated root as a function of number of iterations}" , \text{thickness}=3, \text{color} \text{= red}); \]
Estimated root as a function of number of iterations

> plot(Et,nrange,title="Absolute true error as a function of number of iterations",thickness=3,color=navy);
Absolute true error as a function of number of iterations

> plot(et,nrange,title="Absolute relative true error as a function of number of iterations",thickness=3,color=blue);
Absolute relative true error as a function of number of iterations

> plot(Ea,nrange,title="Absolute approximate error as a function of number of iterations",thickness=3,color=aquamarine);
plot(ea,nrange,title="Absolute relative approximate error as a function of number of iterations",thickness=3,color=green);
Absolute relative approximate error as a function of number of iterations

> plot(sigdigits,nrange,title="Number of significant digits at least correct as a function of number of iterations",thickness=3,color=gold);
Section VI: Conclusion.

Maple helped us to apply our knowledge of numerical methods of finding roots of a nonlinear equation using the bisection method to simulate the convergence of the root of the given nonlinear equation.

References


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