Scientific Computing Using Matlab Professor Vivek Aggarwal & Mani Mehra Department of Mathematics Indian Institute of Technology, Delhi/DTU Lecture 16 Matlab Code For Newton-Raphson and Regula-Falsi Method

Hello viewers, welcome back to the course on scientific computing using MATLAB. So, today we are going to start lecture 16. So in the previous lecture we have written the MATLAB code for a fixed point method. So today we will start with the MATLAB code of the Newton-Raphson method. So let us write this one.

(Refer Slide Time: 00:41)



So in the previous class, we have shown that the rate of convergence was 0.2.

(Refer Slide Time: 00:47)



So I will just write the CLC and clear all. Now based on this one.

(Refer Slide Time: 00:54)

-	-					Townshimme	171.24 BAN	(Oppression)	Debagacheritime	/nxeopr.m		_		_	_	
ED	ITOR	PUBLISH	VIEW									A 1	1 1 1 9	2 🖻	0	
New	Open Save	Compare •	Go To -	Insert 🗐 J Commant %		Breakpoints	Run	Run and Advance	Run Section	Run and Time						
1	Stunctio	n Iroot from	t ite vliet	1- fivedot/f	a da a 1	(al)			RUN							-
4 2 3 4 5 6 7 9 9 18 - 9 18 - 9 18 1 - 11 12 - 1 13 - 11 12 - 1 13 - 116 - 117 - 116 - 122 - 22 - 22 - 22 - 22 - 22 -	<pre>% "foit % List % and % an</pre>	<pre>a k is a roo J ke method i he convergence biarence at biarence at biarenc</pre>	a s(n=1)-eg a s(n=1)-eg guess guess e written a (dg guess, a=+ tot r) mum mo. of est itrand, z	x(n)) =1 s(g)=1, so ma s(a)=1,	wy not cc .7.6f \n' 	inverge'); ,a,dg(a))	; w,f(ai	new));								
											fixedpt		Ln	31	Col 1	5

So this is my fixed point iteration.

(Refer Slide Time: 00:57)



So I will start writing a new code. So let us define a function. So, the output of this function is I want my solution and the number of iterations and then I want xlist. So, I want only three output from there. So that is equal to I will write Newton method, the argument to the function will be passed, the derivative of the function will be passed the initial data and the tolerance. So, this is the requirement of the Newton-Raphson methods.

Now from the Newton-Raphson method, I will write so from here I can write that the and from here we know that that is equal to x at xnew I can write:

$$x_{new} = x_{old} - \frac{f(x_{old})}{f'(x_{old})}$$

So, I will this value will be saved in the aold the new variable I am defining, I will start my itr = 0. Then, I will define my xlist so, the value this is equal to the initial a whatever we have and then I can define my f print f. So, it will give you that so I will write at the initial a new line and I will write my initial approximation or initial guess.

function[sol,no_itr,xlist]= Newton(f,df,a,tol)

% Newton Raphson method

```
% xnew=xold-f(xold)/f(xold)
```

aold=a;itr=0;

xlist(1)=a;

```
fprintf(' \n Initial app., a=%7.6f \n',a);
```

```
while abs(f(aold)) > tol \&\& itr < 100
```

```
anew=aold-f(aold)/df(aold);
```

aold=anew;

```
itr=itr+1;
```

```
xlist(itr+1)=anew;
```

```
fprintf('At itr=%d, a=%7.6f, f(a)=%7.6f \n',itr,aold,f(aold));
```

end

```
sol=anew;
```

no itr=itr;

So this while loop will, I will enter the while loop when this value and this value both are true. If either of them is not true, then this will come out from the while loop. So I am finding that what is the value of the f at the root, if it is either greater than tolerance and the iteration is less than 100.

So, in that case I will enter there and then I will find my anew. So, this I can put on my x list is equal to itr + 1. So, that is equal to a. So, what are the anew or aold because here it is value same, I will put the value here and then I will write from here I will write my value of fprintf. So, I can find number itr, so that is equal to itr, so, that is the Newton-Raphson method.

(Refer Slide Time: 08:52)

		UTTIDE DD			
EDITOR PUBLISH	VIEW		a series for the		• • • • • • • •
🔁 🔚 🛄 Find Files	😓 😒 Insert 🛃 J	f 🖄 - 🗔 🕟 😡 🦲 💫			
ew Open Save	0.0			_	
• • • 🖶 Print •		Save As: Newton.m	1		
nut					
S Newton Raphson met		rags:			
<pre>% xnew=xold-f(xold);</pre>		MatlabCodeScientific C A	Q		
xlist(1)=a;			Prote Mandidiand	6144	
fprintf(' \n Initia)	Favorites	Name	Date Modified	- 6ize	
anew=aold=f(aold)) 3	Documents	fixedpt.m		753	
aold=anew;	Desktop	main.m~		4661	
itr=itr+1; xlist(itr+1)=and	Tropbox	bisection.m		743.	
fprintf(' At it)	Applications				
- end	Google Drive				
no_itr=itr;	O Downloads				
	CneDrive				
	Locations				
	C iCloud Drive				
	Remote Disc				
	Terra				
	hhhiiuiuiuiuiuiuiuiuiuiuiui				
	ftbilkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkkk				
	Red				
	Orange				
	• Orange				
		Format: MATLAB Code files (*.m)			
	New Folder		Cancel	Save	
100					
6.0					
MOTEL					
			Newton		In 15 Col 12
			inclution		CO 15 COI 12

I can save this one as save as Newton. So, this is the Newton-Raphson method now.

(Refer Slide Time: 08:58)

Image: Section Image:	
Norm Description Descripoc is in the secripocis in the secription	
int int int int int - clcl int int int int int - clcl int int int int int int 3 - clcl int int< int< int int	
<pre>ctc 5 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7</pre>	
<pre></pre>	
<pre>6 % icad, rar, front=bisction(f,s,b,tal); 6 % icad, rar, front=bisction(f,s,b,tal); 6 % re(s) r=3>rsed, snsat=2,33; 10 % gra(s) (2xes=1²(2)); 11 % gra(s) (2xes=1²(2)); 12 % s-1; tots=5=5; 13 % irost, front, ift=rset=6¹(1+rset=6¹(1+rset=6¹(1+rset=6¹)); 14 % irost, icad, ift=rset=6¹(1+rset=6¹(1+rset=6¹(1+rset=6¹)); 15 % irost, icad, isad, isad,</pre>	
<pre> time, try, try, try, try, try, try, try, try</pre>	
<pre>3 * frq(1) **-2-4; stq(1-2,3); * grq(1) **-2-4; stq(1-2,3); * grq(1) tr(s)tr(s)(1-2,3); * frq(1) tr(s)tr(s)tr(s)(1-2,3); * frq(1) tr(s)tr(s)tr(s)(1-2,3); * frq(1) tr(s)tr(s)tr(s)tr(s)tr(s)tr(s)tr(s)tr(s)</pre>	
<pre>11</pre>	
B) A front, front, it's list of isotopif(s, g, dg, a, tol); b weaks(it's reasors); b weaks(it's r	
35 4 parametriconstition(=>,2,1); 4 4 parametriconstition(=>,2,1); 37 4 qata=1:aass (log(q(n)=)/log(n)/q(n-1))); 38 4 parametriconstition(=>,2,1); 39 4 parametriconstition(=>,2,1); 30 4 parametriconstition(=>,2,1); 30 4 parametriconstition(=>,2,1); 31 - Margina mathematication(==) 32 - Margina mathematication(==) 32 - Margina mathematication(=) 32 - Argents mathematication(=) 32 - Argents mathematication(=) 33 - (margina parametriconstation(=); 34 - (margina parametriconstation(=); 35 - (margina parametriconstation(=); 36 - qatagentriconstation(=);	
<pre>bit = ior n=(langitis)=1</pre>	
<pre>38</pre>	
28 • fpcinf('(the rate of convergence is ===================================	
22 4 23 - f=q(x) x*2-0; xx0act=) 24 - df=q(x) 2x0; 25 [rost,rost,trx,list)=fixedpt(f,g,dg,a,tol); 26 - e=abs(x(list-xx0act)) 27 = argerog(lengt(e)=2,1); 27 = argerog(lengt(e)=2,1);	
26 -freq(s) 2xa; 27 [rost; rost; ir_x)ist; ir[rise[st; fr; g, dg, a, tol]; 28 -exbds (xist-xeaset); 29 -grace(s) (length(a)=2,1);	
<pre>23 [root,froot,it,xiist]=fixedpt(f,g,dg,a,tol); 26 = e=abs[xiist=xexact]; 27 = q=zeros(length(e)=2,1);</pre>	
<pre>27 g=zeros(length(e)-2,1);</pre>	
28 - 🖯 for n=2:length(e)=1	
29 - q(n-1)=abs (log(e(n+1)/e(n))/log(e(n)/e(n-1))); 30 - que (log(e(n+1)/e(n))/log(e(n)/e(n-1)));	
ii - Gr i=1: length(q)	
<pre>32 - Tprintf('The rate of convergence is =64.21 \n',q(i)); 33 - end</pre>	
Give the second s	
NPTEL	
script Ln 25 C	

Now I can change in the main loop. So, now everything will be same except all these terms up to here I can now everything will be same here. So maybe I can so the same code I will use for Newton method. So in the Newton methods, we define the new function, so let us write down the function. So, let us say take f is equal to at the rate maybe I will take a simple function.

$$x^2-9 = 0$$

So this is the function I am defining. then I define df so, df = 2x. So, this is the value of the 2x. Now, I know that from this equation the xexact = 3 or -3. So, in this case we have a roots x square is equal to 9. So, $x = \pm 3$, I am just looking for the positive root. So, I will just take xexact = 3. Now, in this case so, other things I will just print from the above and I will write and I will comment this one.

Now, my fe this one and this is the root I am finding. So here, I am having the four outputs, let us see that how many outputs are there in Newton.

(Refer Slide Time: 11:06)



So you can see that solution, number of iteration and x list. So we have only three numbers of outputs, so I have to change this one.

(Refer Slide Time: 11:17)



So I am getting this. So I am not passing the value of the function at that. So I am passing my root and iteration the list. And this is the value I am passing, so fixed, now I have to change this one to Newton. So in the Newton, I am passing my f, my df the value of a and the tolerance. So from here, I am getting my xlist xexact, this is the value and that is the convergence. So I hope I should this should work. So I will just save this one and run this.

(Refer Slide Time: 12:04)



So let us see what is happening here. Undefined function or variable a, in the main.

(Refer Slide Time: 12:09)



This is my main. So my a is I am suppose 3 is the root. So let us start with 2, so I am starting with the a = 2, now let us see.

(Refer Slide Time: 12:31)

FOITOR PURISH VIEW		
New Open Save (Compare * Commant %	Breakpoints Run Run and Advance Run and	
Find - Indent >	ef Fg • Advance Time	the late of the second s
	MATLAB R20168	
HOME PLOTS APPS		😃 📾 💩 📾 🔄 🔁 🕐 QSearch Documentation
New New Open Compare Import Save Open Val Script Val Train Compare Import Save Open Val	iable Analyze Code tribile ~ bran and Time orkspace ~ cos Ser Parlier - Ser Path Orkspace - cos Ser Parlier - Layou Cos Ser Parlier - Layou Parlier - Layou Ser Parlier - L	d-Ons Help Request Support
🐳 🔶 🛐 🎏 / 🕨 Users 🕨 mani 🕨 Desktop 🕨 Matlab	CodeScientific	• (
Current Folder	Command Window	Workspace O
Restored for the second secon	Underined function or variable 'tol'. Error water (<u>los 20</u>) [root,itr,ilai]#devian(f,df,u,tol); f_t >> [teren Value and 2 Gr22+2 B F GPC2+2-9 B resact 3 resact 3
Details ^		MatlabCodeScientific

So undefined the tolerance because I have not defined the tolerance there.

(Refer Slide Time: 12:37)



So let us define the tolerance also. So I will define the same tolerance, now it is done.

(Refer Slide Time: 12:52)



And that is the solution. So from here you can see that I started with the a = 2 and then my roots approximation to the roots is the first approximation it is giving a = 3.25 that is the value of the function. And after the fourth iteration it gives you the value 3 exactly. And that is the value of the function and the rate of convergence it started with 2.35, then 1.98. And after that it is given 2.

%-----Newton method----

f=@(x) x^3-8; xexact=2;

df=@(x) 3*x^2;

```
a=1; tol=.5e-5;
```

```
[root,itr,xlist]=Newton(f,df,a,tol);
```

And we also know that this rate of convergence for the Newton-Raphson method is of order 2. So, in this case it is coming exactly 2.

(Refer Slide Time: 13:32)



Because in this case, I am also getting the exact root that is equal to 3, because in the previous well case, we are getting the exact root is equal to 2.331. So, that is also the approximation root of that, but in this case it is giving you the same value. So, maybe I can change this one and let us take minus 3 and I will start at maybe -1, let us see what would happen.

(Refer Slide Time: 14:07)



So, in this case, it is giving the 2 that infinity like it is coming like, because somewhere we have to find the value of absolute value. So, it started with 1, then -5, then -3, -3, -3 and then it came

to 3. because the initial approximation, if you see from the Newton-Raphson method, we have a sufficient condition for the convergence. So, that sufficient condition we have to take care whenever we start with the initial condition.

So, here I am starting just with the a raise to minus 1 and then later on we found that we are reaching towards the root and root in - 3 and then the rate of convergence here also coming 2, so that we have to take care.

(Refer Slide Time: 14:55)



Maybe I can start with some other equation and then let us write it. So, in this case what is happening and getting my exact root that is 2 this will be 3 star x raise to power 2. And then I will start with suppose 1 let us see this one.

(Refer Slide Time: 15:28)



And then I will find out the root here or that is the equation. So, I will start with 1 then it is giving the first iteration and after the 6 iteration I am getting the root that is 2 and the rate of convergence is 2.

(Refer Slide Time: 15:52)



So, in this case we can see that Newton-Raphson method, we started with the simple equation and after doing this one we are able to find that the rate of convergence for the Newton-Raphson is 2, so that is all about how we can find the Newton-Raphson method. Now we can write the new code also.

(Refer Slide Time: 16:09)



So let us start with the new code. And that code we are going to define is basically Regula-Falsi. So, let us do the code of Regula-Falsi. So in this case of I will define the function and then I will find the value of root and iteration, the number of iteration and then xlist and then I will find Regula and then in this Regula I will pass my function f the initial two guess because here we have to give the two guesses and then the tolerance.

So, this is the function Regula we have to define and then, so in this case also I can write that what is the value of this one.

```
function [root,no_itr,xlist]=regula(f,a,b,tol)
```

```
if f(a)*f(b) > 0
```

disp(' No root lies in the interval (a,b)');

return;

end

(Refer Slide Time: 18:27)



So, instead of writing again and again the same thing I maybe just copy so, I will open the bisection method.

(Refer Slide Time: 18:31)



So, I will just because in the bisection method, we had the advantage that we can find the number of iteration we are going to do to get the to achieve that accuracy of the root but in this case, we cannot do that. So, I will start with that iteration 0 and that is the value.

(Refer Slide Time: 18:57)



So, I just copy paste from here and I can apply here, so I start with the iteration equal to 0 and then at the iteration 0 initial value a and b, I can define. So, this is the value it will be shown. Now, I will again I the same thing.

(Refer Slide Time: 19:27)



So, I will copy this point Newton-Raphson.

(Refer Slide Time: 19:36)



function [root,no_itr,xlist]=regula(f,a,b,tol)

```
if f(a)*f(b) >0
```

disp(' No root lies in the interval (a,b)');

return;

end

itr=0;

xlist(1)=a; xlist(2)=b;

fprintf('\n At itr=%d, Initial a=%7.6f, b=%7.6f',itr,a,b);

c=b-(f(b)*(b-a)/(f(b)-f(a)));

while abs(f(c)) > tol && itr < 100

```
c=b-(f(b)*(b-a)/(f(b)-f(a)));
```

if f(c) == 0

a=c; b=c;

elseif f(b)*f(c)>0

```
b=c;
else
    a=c;
end
itr=itr+1;
xlist(itr+2)=c;
fprintf('\n At itr=%d, a=%7.6f, b=%7.6f',itr,a,b);
end
root=c;
no_itr=itr;
```

So this is the iteration initial a. So this is not the value of these iterations a and b I am getting and then I will put the end of this. So, from here I will get my root that is, that is equal to c and the number of iterations so, that is equal to itr. So, that is the value we are going to get.

(Refer Slide Time: 24:25)



And I will save this function as Regula.

(Refer Slide Time: 24:35)



Now, I will go to the main program. So, this is the program we are going to get so, in this case also we are we have to in this one I just make the comment and all other I will so, in the Bisection method, I know that two initial approximations are needed, so I will use this one. So I will take my f here, and then my a and b is minus 1 then is equal to tolerance I am taking 0.5 and then from here I am calling this Regula-Falsi method.

(Refer Slide Time: 25:32)



And the Regula-Falsi I am so, that is the three conditions are there we just copy.

(Refer Slide Time: 25:42)



And here you can write.

```
%------Regula Falsi------
%function [root, no_itr, xlist]=regula(f, a, b, tol)
f=@(x) cos(x)-x*exp(x); xexact=0.5771;
a=0; b=1; tol=.5*10^(-5);
[root, no_itr, xlist]=regula(f, a, b, tol);
e=abs(xlist-xexact);
q=zeros(length(e)-2,1);
for n=2:length(e)-1
q(n-1)=abs (log(e(n+1)/e(n))/log(e(n)/e(n-1)));
end
for i=1: length(q)
fprintf('the rate of convergence is =%4.2f \n',q(i));
% end
```

So, that is suppose I am taking is 0.5771. So that was the approximation, approximate root we were getting in the case of Bisection method. So let us check that whether we are able to get this result or not. So, I will run this one and let us see.

(Refer Slide Time: 27:05)



So that is a we are getting, so I started -2 and -1 and after that, okay so in this case I am getting this root -1.86. Okay?

(Refer Slide Time: 27:22)



That means I am doing let us see here, 1, 2. Let us see.

(Refer Slide Time: 27:38)



What is my f? So I just put the value of f, 0. It is coming 1, f1, 2. Okay. So I have to choose 0 and 1.

(Refer Slide Time: 27:57)

EDITOR	PUBLISH	VIEW								San Charles	4 10 🛍 9	i i i i i i i i i i i i i i i i i i i	0 🖬
New Open	Save Print +	Go To *	Insert 💭 左 🔀 - Commant 🖄 🔐 🖓 Indent 🔊 🖓 Fa	Breakpoints	Run Ru • Ad	in and A A	un Section dvance	Run and Time					
1 - ctcl 2 - ctcl 3 - ctcl 4 - ctcl 5 - ct	Par all (m(4)) cos(s)-xreex m-2; b1; tols-stell-(s); (rot, arr, froot)-(rot, arr, (rot, ser, froot)-(rot, ser, (rot, ser, froot)-(rot, ser, (rot, ser, froot)-(rot, ser, (rot, ser, ser, ser, ser, ser, ser, (rot, ser, ser, ser, ser, ser, (rot, ser, ser, ser, ser, ser, ser, (rot, ser, ser, ser, ser, ser, ser, ser, ser	<pre>p(s); -bisection () () () () () () () () () () () () ()</pre>	<pre>[f,a,b,tol); II; it(f,g,dg,a,tol); it(f,g,dg,a,tol); ingence is ===================================</pre>	,4(1);									
									script		1	n 30 C	al 10

So let us choose 0 and 1. So let us choose this one.

(Refer Slide Time: 28:15)

EDITOR PUBLISH VI	uw de la constant de	📕 🖬 🕹 🖄 🖏 🖘 🖂 💭 🔍 🖚
New Open Save	Insert S fr 1 + 15	
• •	MATLAB R2016b	
HOME PLOTS APPS		🛛 😅 🗁 🕐 🔍 Search Documentation 🛛 🗖
New New Open Compare Data	Image: Second	ormunity equest Support HRCSS
< 🔶 🕅 🎘 🥅 / 🕨 Users 🕨 man	ni + Desktop + MatlabCodeScientific	م •
Kome A Shareton.m Shareton.m Manun- Manun- Mearon.m Pequila.m	At itree, Initial are dedene, b-1,00000 At itree, are 3,14073, b-1,00000 At itree, are 3,4073, b-1,00000 At itree, are 3,4073, b-1,00000 At itree, are 3,1974, b-1,00000 At itree, are 3,1974, b-1,00000 At itree, are 3,1973, b-1,00000 At itree, are 3,1974, b-1,00000 At itree, are 3,1774, b-1,000000 At itree, are 3,1774, b-1,0000000, are 3,1774, b-1,0000000, are 3,174, b-1,0000000, are 3,174, b-1,000000, are 3,174, b-1,0000000, are 3,174, b-1,000000, are 3,174, b-1,000000, are 3,174, b-1,0000000, are 3,174, b-1,0000000, are 3,174, b-1,0000000, are 3,174, b-1,000000, are 3,174, b-1,0000000, are 3,174, b-1,000000, are	Num # Value 0 1 0 1 0 1 0 1 0 13 0 13 0 12 0 12 0 12 0 12 0 12 0 12 0 12 0 12 0 12 0 12 0 5106 0 5126 0 5126 0 5126 0 5126 0 5126 0 5126 0 5126 0 5126 0 5126 0 5126
Details		

So now look and see that, what are the results? So let us see. Yeah, so from here, you can see that I am getting my initial approximation 0 and 1. And with the time as the iteration passes, I am getting my solution 0.517756. So that is the approximate solution I am getting. And the rate of convergence started with 1.53 and then it was reduced to 0.333. So in this case, for these initial conditions, I am getting the, the rate of convergence is 0.33.

Because this is a Regula-Falsi method and we know that the Regula-Falsi method the rate of convergence is 1.61 or 1.62. So but that is the maximum rate of conventions we can have, but in this case based on my initial condition and I am finding for this rate of convergence 0.33 for this case what it is, it will be definitely less than 1.62.

(Refer Slide Time: 29:22)



And in this case, I am already told you that for this type of equation, we do not know what is the value of xexact. So, here also I am choosing my approximate value of this one. So, if I choose the approximate value of the solution, then also it may happen then the rate of convergence will become lesser than the whatever expected. So, that is the case here we are getting, okay?

So, this is the way we have found the Regula-Falsi method and then based on the Regula-Falsi method and the Newton method, we have shown that how the rate of convergence can be applied or can be approximated within the same program whatever the program we are writing for the Regula-Falsi and the Newton-Raphson method. So maybe in the next lecture, we will continue for this one. So thanks for viewing this one, thanks very much.