



Introduction to Numerical Methods

Unit

12

12.1 Numerical Solution of Non-linear Equations

12.1.1 Describe importance of numerical methods

Till now, all the methods we have learnt to solve the non-linear equation and finding of the derivative or integration of functions are analytical methods.

When analytic approaches are failed to find the solution of a non-linear equation or require too many tedious computations then, mathematicians used numerical methods to compute approximate solution. Therefore, numerical methods have great importance in the field of mathematics.

12.1.2 Explain the basic principles of solving a non-linear equation in one variable

The basic principle of solving a non-linear equation is to find the interval (values of a and b) for a function $f(x)$, where $f(a)$ and $f(b)$ are of opposite signs such that $f(a) \cdot f(b) < 0$, then the root of $f(x) = 0$ lies in the interval $[a, b]$.

For example, $f(x) = x^3 - 2x - 5$, put the values of $x = 0, 1, 2, 3$ in $f(x)$, we get

$$f(0) = (0)^3 - 2(0) - 5 = -5$$

$$f(1) = (1)^3 - 2(1) - 5 = -6$$

$$f(2) = (2)^3 - 2(2) - 5 = -1$$

$$f(3) = (2)^3 - 2(3) - 5 = 16$$

Here $f(2) = -1 < 0$ (-ve) and $f(3) = 16 > 0$ (+ve),

such that $f(2) \cdot f(3) = (-1) \cdot (16) = -16 < 0$,

Now, root lies in the interval $[a, b] = [2, 3]$.

12.1.3 Calculate the real roots of a non-linear equation in one variable by

- Bisection method
- regula-falsi method
- Newton-Raphson method

• Bisection Method

The bisection technique is a root-finding method which repeatedly bisects an interval and then selects a sub-interval in which a root must lie for further processing. It is a very easy and reliable procedure.

Algorithm of a Bisection method

If $f(x)$ is a continuous function over an interval, then to find the root of $f(x) = 0$ by bisection method, following steps are taken.

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NIST Handbook of Mathematical Functions Hardback and CD-ROM Frank W. J. Olver, 2010-05-17 The new standard reference on mathematical functions replacing the classic but outdated handbook from Abramowitz and Stegun Includes PDF version

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1. Understanding the eBook Numerical Methods Unit Guide
 - The Rise of Digital Reading Numerical Methods Unit Guide
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods Unit Guide
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Methods Unit Guide
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods Unit Guide

- Personalized Recommendations
- Numerical Methods Unit Guide User Reviews and Ratings
- Numerical Methods Unit Guide and Bestseller Lists
- 5. Accessing Numerical Methods Unit Guide Free and Paid eBooks
 - Numerical Methods Unit Guide Public Domain eBooks
 - Numerical Methods Unit Guide eBook Subscription Services
 - Numerical Methods Unit Guide Budget-Friendly Options
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 - Highlighting and Note-Taking Numerical Methods Unit Guide
 - Interactive Elements Numerical Methods Unit Guide
- 8. Staying Engaged with Numerical Methods Unit Guide
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods Unit Guide
- 9. Balancing eBooks and Physical Books Numerical Methods Unit Guide
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods Unit Guide
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods Unit Guide
 - Setting Reading Goals Numerical Methods Unit Guide
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods Unit Guide

- Fact-Checking eBook Content of Numerical Methods Unit Guide
- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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