Universiti Teknologi Malaysia Faculty of Science Department of Mathematical Sciences Semester 1 2012/2013

SSE2393/SSCE2393 Numerical Methods

Instruction: Do all numerical computations with four-digit fixed point number system, unless otherwise told, and use the criterion

 $||_{X_{H} \sim X_{H-1}}| < 0.05$

to stop an iteration unless specified otherwise.

Numerical Solution of Nonlinear Algebraic Equations

- 1. For each of the following equations
 - (i) find an interval of a unit length containing each of its real roots,
 - (ii) use the intermediate value theorem to verify that the interval actually contains the required root.

(a)
$$x - e^{-x} = 0$$

(b)
$$x + \sin x = 0$$

Tutorial 1

(c)
$$x \ln x = 1$$

(d)
$$x^2 - e^x = 0$$

(e)
$$x^2 + 3x - e^x = 0$$

Suppose the zero of a function f(x) exists in the interval (0,1).

How many steps of the bisection method is needed to compute the zero with an error of not more than 0.00005.

- Compute the positive root of x² + 3x − e^x = 0, accurate to four decimal places, using the bisection method beginning with the interval [0, 1].
- The equation 5x e^x = 0 has a root in [0, 1]. Find a suitable form of the simple iteration x_{n+1} = g(x_n) to calculate the root. Hence calculate the root.
- Beginning with x₀ = 1, compute x₁, x₂, x₃, ... using the iteration formula

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{5}{x_n^2} \right)$$

until convergence is reached. Identify an equation which you actually solved.

Numerical Methods For Nonlinear Algebraic Equations

Kevin W. Cassel

Numerical Methods For Nonlinear Algebraic Equations:

Numerical Methods for Nonlinear Algebraic Equations Philip Rabinowitz, British Computer Society. Numerical Analysis Specialist Group, 1970

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Numerical Solution of Systems of Nonlinear Algebraic Equations George D. Byrne, Charles A. Hall, 2014-05-10 Numerical Solution of Systems of Nonlinear Algebraic Equations contains invited lectures of the NSF CBMS Regional Conference on the Numerical Solution of Nonlinear Algebraic Systems with Applications to Problems in Physics Engineering and Economics held on July 10 14 1972 This book is composed of 10 chapters and begins with the concepts of nonlinear algebraic equations in continuum mechanics The succeeding chapters deal with the numerical solution of quasilinear elliptic equations the nonlinear systems in semi infinite programming and the solution of large systems of linear algebraic equations These topics are followed by a survey of some computational techniques for the nonlinear least squares problem. The remaining chapters explore the problem of nonlinear functional minimization the modification methods and the computer oriented algorithms for solving system These chapters also examine the principles of contractor theory of solving equations This book will prove useful to undergraduate and graduate students Numerical Methods for Nonlinear Partial Differential Equations Sören Bartels, 2015-01-19 The description of many interesting phenomena in science and engineering leads to infinite dimensional minimization or evolution problems that define nonlinear partial differential equations While the development and analysis of numerical methods for linear partial differential equations is nearly complete only few results are available in the case of nonlinear equations This monograph devises numerical methods for nonlinear model problems arising in the mathematical description of phase transitions large bending problems image processing and inelastic material behavior For each of these problems the underlying mathematical model is discussed the essential analytical properties are explained and the proposed numerical method is rigorously analyzed The practicality of the algorithms is illustrated by means of short implementations

Numerical Methods for Nonlinear Algebraic Equations British Computer Society, 1970 Numerical Methods for Nonlinear Algebraic Equations. Conference on Numerical Methods for Nonlinear Algebraic Equations Organized by the Numerical Analysis Specialist Group of the British Computer Society and Held at the University of Essex, January 6 and 7, 1969 Philip Rabinowitz, 1970 Numerical Methods for Chemical Engineering Kenneth J. Beers, 2007 Applications of numerical mathematics and scientific computing to chemical engineering Numerical Methods for Unconstrained Optimization and Nonlinear Equations J. E. Dennis, Jr., Robert B. Schnabel, 1996-12-01 A complete state of the art description of the methods for unconstrained optimization and systems of nonlinear equations Numerical Methods for Solving Nonlinear Equations, 2023-10-31 Newton Methods for Nonlinear Problems Peter Deuflhard, 2011-09-18 This book deals with the efficient numerical solution of challenging nonlinear problems in science and engineering both in finite dimension algebraic systems and in infinite dimension ordinary and partial differential equations

Its focus is on local and global Newton methods for direct problems or Gauss Newton methods for inverse problems The term affine invariance means that the presented algorithms and their convergence analysis are invariant under one out of four subclasses of affine transformations of the problem to be solved Compared to traditional textbooks the distinguishing affine invariance approach leads to shorter theorems and proofs and permits the construction of fully adaptive algorithms Lots of numerical illustrations comparison tables and exercises make the text useful in computational mathematics classes At the same time the book opens many directions for possible future research

Canadian Mathematical Bulletin ,1975-06

Max-Plus Methods for Nonlinear Control and Estimation William M. McEneaney, 2006 The central focus of this book is the control of continuous time continuous space nonlinear systems Using new techniques that employ the max plus algebra the author addresses several classes of nonlinear control problems including nonlinear optimal control problems and nonlinear robust H infinity control and estimation problems Several numerical techniques are employed including a max plus eigenvector approach and an approach that avoids the curse of dimensionality Well known dynamic programming arguments show there is a direct relationship between the solution of a control problem and the solution of a corresponding Hamilton Jacobi Bellman HJB partial differential equation PDE The max plus based methods examined in this monograph belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated HJB PDEs they are not equivalent to either of the more commonly used finite element or characteristic approaches. The potential advantages of the max plus based approaches lie in the fact that solution operators for nonlinear HJB problems are linear over the max plus algebra and this linearity is exploited in the construction of algorithms. The book will be of interest to applied mathematicians engineers and graduate students interested in the control of nonlinear systems through the implementation of recently developed numerical methods Researchers and practitioners tangentially interested in this area will also find a readable concise discussion of the subject through a careful selection of specific chapters and sections Basic knowledge of control theory for systems with dynamics governed by differential equations is required Numerical Methods for Nonlinear Variational Problems R. Glowinski, 1984 Numerical Methods for Nonlinear Variational Problems Roland Glowinski, 2014-03-12 This book describes the mathematical background and reviews the techniques for solving problems including those that require large computations such as transonic flows for compressible fluids and the Navier Stokes equations for incompressible viscous fluids Finite element approximations and non linear relaxation and nonlinear least square methods are all covered in detail as are many applications. This volume is a classic in a long awaited softcover re <u>Circuit Simulation Methods and Algorithms</u> Jan Ogrodzki, 2018-05-04 Circuit Simulation Methods and Algorithms edition provides a step by step theoretical consideration of methods techniques and algorithms in an easy to understand format Many illustrations explain more difficult problems and present instructive circuits The book works on three levels The simulator user level for practitioners and students who want to better understand circuit simulators The basic theoretical

level with examples dedicated to students and beginning researchers The thorough level for deep insight into circuit simulation based on computer experiments using PSPICE and OPTIMA Only basic mathematical knowledge such as matrix algebra derivatives and integrals is presumed **Emerging Intelligent Computing Technology and Applications** De-Shuang Huang, Kang-Hyun Jo, Hong-Hee Lee, Hee-Jun Kang, Vitoantonio Bevilacqua, 2009-08-28 This book in conjunction with the volume LNAI 5755 constitutes the refereed proceedings of the 5th International Conference on Intelligent Computing ICIC 2009 held in Ulsan South Korea in September 2009 The 214 revised full papers of these two volumes were carefully reviewed and selected from a total of 1082 submissions. The papers are organized in topical sections on Supervised Semi supervised Learning Machine Learning Theory and Methods Biological and Quantum Computing Intelligent Computing in Bioinformatics Intelligent Computing in Computational Biology and Drug Design Computational Genomics and Proteomics Intelligent Computing in Signal Processing Intelligent Computing in Pattern Recognition Intelligent Computing in Image Processing Intelligent Computing in Communication and Computer Networks Intelligent Computing in Robotics Intelligent Computing in Computer Vision Intelligent Agent and Web Applications Intelligent Sensor Networks Intelligent Fault Diagnosis Financial Engineering Intelligent Control and Automation Intelligent Data Fusion and Security Intelligent Prediction Time Series Analysis Natural Language Processing and Expert Systems Intelligent Image Document Retrievals Computational Analysis and Data Mining in Biological Systems Knowledge Based Systems and Intelligent Computing in Medical Imaging Applications of Intelligent Computing in Information Assurance Security Computational Analysis and Applications in Biomedical System Intelligent Computing Algorithms in Banking and Finance and Network Based Intelligent Research and Practice on the Theory of Inventive Problem Solving (TRIZ) Leonid Chechurin, 2016-09-12 **Technologies** This book clarifies the common misconception that there are no systematic instruments to support ideation heuristics and creativity Using a collection of articles from professionals practicing the Theory of Inventive Problem Solving TRIZ this book presents an overview of current trends and enhancements within TRIZ in an international context and shows its different roles in enhancing creativity for innovation in research and practice Since its first introduction by Genrikh Saulovich Altshuller in 1956 in the USSR the TRIZ method has been widely used by inventors design engineers and has become a standard element of innovation support tools in many Fortune 500 companies However TRIZ has only recently entered the domain of scientific publications and discussion This collection of articles is meant as a record of scientific discussion on TRIZ that reflects the most interesting talking points research interests results and expectations Topics such as Creative and Inventive Design Patent Mining and Knowledge Harvesting are also covered in this book **Computational Methods in** Nonlinear Structural and Solid Mechanics Ahmed K. Noor, Harvey G. McComb, 2014-05-20 Computational Methods in Nonlinear Structural and Solid Mechanics covers the proceedings of the Symposium on Computational Methods in Nonlinear Structural and Solid Mechanics The book covers the development of efficient discretization approaches advanced numerical

methods improved programming techniques and applications of these developments to nonlinear analysis of structures and solids The chapters of the text are organized into 10 parts according to the issue they tackle The first part deals with nonlinear mathematical theories and formulation aspects while the second part covers computational strategies for nonlinear programs Part 3 deals with time integration and numerical solution of nonlinear algebraic equations while Part 4 discusses material characterization and nonlinear fracture mechanics and Part 5 tackles nonlinear interaction problems The sixth part discusses seismic response and nonlinear analysis of concrete structure and the seventh part tackles nonlinear problems for nuclear reactors Part 8 covers crash dynamics and impact problems while Part 9 deals with nonlinear problems of fibrous composites and advanced nonlinear applications The last part discusses computerized symbolic manipulation and nonlinear analysis software systems. The book will be of great interest to numerical analysts computer scientists structural engineers and other professionals concerned with nonlinear structural and solid mechanics **Mathematical Programming The** State of the Art A. Bachem, M. Grötschel, B. Korte, 2012-12-06 In the late forties Mathematical Programming became a scientific discipline in its own right Since then it has experienced a tremendous growth Beginning with economic and military applications it is now among the most important fields of applied mathematics with extensive use in engineering natural sciences economics and biological sciences The lively activity in this area is demonstrated by the fact that as early as 1949 the first Symposium on Mathe matical Programming took place in Chicago Since then mathematical programmers from all over the world have gath ered at the intfrnational symposia of the Mathematical Programming Society roughly every three years to present their recent research to exchange ideas with their colleagues and to learn about the latest developments in their own and related fields In 1982 the XI International Symposium on Mathematical Programming was held at the University of Bonn W Germany from August 23 to 27 It was organized by the Institut fUr Okonometrie und Operations Re search of the University of Bonn in collaboration with the Sonderforschungs bereich 21 of the Deutsche Forschungsgemeinschaft This volume constitutes part of the outgrowth of this symposium and docu ments its scientific activities Part I of the book contains information about the symposium welcoming addresses lists of committees and sponsors and a brief review about the Ful kerson Prize and the Dantzig Prize which were awarded during the opening ceremony

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