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

M Carnoy

Numerical Methods For Nonlinear Algebraic Equations:

Numerical Methods for Nonlinear Algebraic Equations Philip Rabinowitz, British Computer Society. Numerical Analysis Specialist Group, 1970 Numerical Methods for Nonlinear Algebraic Equations Philip Rabinowitz, 1970 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 guasilinear 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 **Numerical Methods for Nonlinear Partial Differential Equations** useful to undergraduate and graduate students 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 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 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 Numerical Methods for Chemical Engineering Kenneth J. Beers, 2007 optimization and systems of nonlinear equations Applications of numerical mathematics and scientific computing to chemical engineering Numerical Methods for Solving Nonlinear Equations ,2023-10-31 Canadian Mathematical Bulletin ,1975-06 Newton Methods for Nonlinear <u>Problems</u> 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.

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 Research and Practice on the Theory of Inventive Problem Solving (TRIZ) Leonid Chechurin, 2016-09-12 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 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 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 edition **Circuit Simulation Methods and** Algorithms Jan Ogrodzki, 2018-05-04 Circuit Simulation Methods and Algorithms 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

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

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Table of Contents Numerical Methods For Nonlinear Algebraic Equations

- 1. Understanding the eBook Numerical Methods For Nonlinear Algebraic Equations
 - The Rise of Digital Reading Numerical Methods For Nonlinear Algebraic Equations
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Numerical Methods For Nonlinear Algebraic Equations
 - 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 For Nonlinear Algebraic Equations
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Numerical Methods For Nonlinear Algebraic Equations

- Personalized Recommendations
- Numerical Methods For Nonlinear Algebraic Equations User Reviews and Ratings
- Numerical Methods For Nonlinear Algebraic Equations and Bestseller Lists
- 5. Accessing Numerical Methods For Nonlinear Algebraic Equations Free and Paid eBooks
 - Numerical Methods For Nonlinear Algebraic Equations Public Domain eBooks
 - Numerical Methods For Nonlinear Algebraic Equations eBook Subscription Services
 - Numerical Methods For Nonlinear Algebraic Equations Budget-Friendly Options
- 6. Navigating Numerical Methods For Nonlinear Algebraic Equations eBook Formats
 - o ePub, PDF, MOBI, and More
 - Numerical Methods For Nonlinear Algebraic Equations Compatibility with Devices
 - Numerical Methods For Nonlinear Algebraic Equations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods For Nonlinear Algebraic Equations
 - Highlighting and Note-Taking Numerical Methods For Nonlinear Algebraic Equations
 - Interactive Elements Numerical Methods For Nonlinear Algebraic Equations
- 8. Staying Engaged with Numerical Methods For Nonlinear Algebraic Equations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - \circ Following Authors and Publishers Numerical Methods For Nonlinear Algebraic Equations
- 9. Balancing eBooks and Physical Books Numerical Methods For Nonlinear Algebraic Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods For Nonlinear Algebraic Equations
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods For Nonlinear Algebraic Equations
 - Setting Reading Goals Numerical Methods For Nonlinear Algebraic Equations
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods For Nonlinear Algebraic Equations

- Fact-Checking eBook Content of Numerical Methods For Nonlinear Algebraic Equations
- 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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