NUMERICAL METHODS - II

Solution of Algebraic and Transcendental Equations

Preliminaries:

A problem of great importance in science and engineering is that of determining the roots/zeros of an equation of the form f(x) = 0.

A polynomial equation of the form

$$f(x) = a_0 x^n + a_1 x^{n-1} + a_2 x^{n-2} + \dots a_{n-1} x + a_n = 0$$

is called an **algebraic equation**. An equation which contains polynomials, exponential functions, trigonometric functions and logarithmic functions etc. is called transcendental equation.

Initial approximation for an iterative procedure:

We use the following theorem of calculus to determine an initial approximation. It is also called intermediate value theorem.

Theorem: If f(x) is continuous on some interval [a, b] and f(a) f(b) < 0, then the equation f(x) = 0 has at least one real root or an odd number of real roots in the interval (a, b).

BISECTION METHOD

For definiteness, let f(a) be negative and f(b) be positive. Then the root lies between a and b and let its approximate value be given by

 $x_0 = \frac{a+b}{2}$. If $f(x_0) = 0$, we conclude that x_0 is a root of the equation f(x) = 0. Otherwise the root lies between x_0 and b or between x_0 and a depending on whether $f(x_0)$ is positive or negative. We designate this new interval as $[a_i, b_i]$ whose length is $\frac{|b-a|}{2}$, as

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