

Numerical Analysis

- | | | |
|------------------------|--|---|
| 1- Taylor Series | $= \frac{f(c)}{0!} (x - c)^0 + \frac{f'(c)}{1!} (x - c)^1 + \frac{f''(c)}{2!} (x - c)^2 \dots$ | |
| 2- Maclaurin series | $= \frac{f(0)}{0!} + \frac{f'(0)}{1!} (x)^1 + \frac{f''(0)}{2!} (x)^2 \dots$ | |
| 3- Relative Error (RE) | $= \left \frac{x-x}{x} \right \times 100$ | 4- Absolute Error (AE) = $ X - x $ $\epsilon = .0001$ |
-

- Solving non Linear Equation , using iteration Methods :

- | | | |
|------------------------------|------------------------|---------------|
| 1- Bisection Method : | Given : $a, b - f(c)$ | |
| | Sol : $a, b, c - f(c)$ | $c = a + b/2$ |
-

2- Newton Method :

- Solving 1 non Linear Equation

- | | | |
|---------------------------|--|----------------------------------|
| Given : $x - f(x)$ | | |
| Sol : $f(x), f'(x) - x_2$ | | $x_2 = x_1 - \frac{f(x)}{f'(x)}$ |

- Solving 2 non Linear Equation

- | | | |
|--|-------------------------------------|--|
| Given : $x_0, y_0 - f_1(x_1, y_1) - f_2(x_1, y_1)$ | | |
| | $\downarrow \quad \quad \downarrow$ | |
| | $v_1 \quad \quad v_2$ | |

$$J_0 = \begin{bmatrix} f'_1 & f'_2 \\ f'_3 & f'_4 \end{bmatrix} \quad J_0^{-1} = \frac{1}{|J_0|} \begin{bmatrix} f'_4 & -f'_2 \\ -f'_3 & f'_1 \end{bmatrix} = [J_0^{-1}] \text{ Matrix Inverse}$$

$$\begin{bmatrix} x_1 \\ y_1 \end{bmatrix} = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} - [J_0^{-1}] \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

3- Secant Method :

- | | | |
|-----------------------------|-----------------------|---|
| Given : $x_0, x_1 - f(x)$ | | |
| Sol : $f(x_0), f(x_1), x_2$ | | $x_2 = x_1 - \frac{f(x_1)(x_0 - x_1)}{f(x_0) - f(x_1)}$ |
| | $f(x_1), f(x_2), x_3$ | |
-

4- Fixed-Point :

- | | | |
|-----------------------------|------------------------|--|
| Given : $x_0, \text{ root}$ | $f(x) < [\text{root}]$ | |
| | $f'(x) < 1$ | |
| Sol : $x_1 = f(x_0)$ | | |
| | $x_2 = f(x_1)$ | |

Numerical Analysis Mathematics Series

AW Rasmussen



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