CS368 MATLAB Programming
Lecture 13

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Based on lecture slides by Michael O’Neill and Beck Hasti
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Lecture 14
Admin

- Next Wednesday is the last lecture.
- Short lecture: more debug examples, other features of MATLAB.
- Message me on Piazza if you would like me to cover anything specific.
Grades

Admin

- *P7* due next week, solution already posted.
- *P1* to *P7* and *Q1* to *Q15* grades will be updated tonight.
- Late code submissions for *P1* to *P6* will be accepted.
- Grades need to be submitted to department by May 16 so May 15 is the absolute latest day to make any submission and message me about your grade.
An algebraic equation, also called a polynomial equation, are ones in the form,

$$\sum_{i=0}^{n} a_i x^i = 0.$$ 

Root finding is the process of numerically finding one or all $x$’s that satisfy the above equation.

There are in general $n$ solutions or roots (possibly complex or repeated) to the above equation.
Non-linear Equations
Math

- In general, non-linear equations in the form $f(x) = 0$ are solved using iterative methods.
- Start with a random guess $x_0$, and compute a sequence $x_1, x_2, \ldots$ with the property that $x^* = \lim_{n \to \infty} x_i$ satisfies $f(x^*) = 0$. 
Intermediate Value Theorem

Intermediate Value Theorem says given a continuous function \( f \), for any \( u \) between \( f(a) \) and \( f(b) \), there exists an \( x \in [a, b] \) such that \( f(x) = u \).

IVT implies that if \( f(a) \geq 0 \) and \( f(b) \leq 0 \), then there exists an \( x \in [a, b] \) such that \( f(x) = 0 \).

Bisection method uses this observation to iteratively reduce the interval \([a, b]\) that contains the root by a half until \( a \) and \( b \) are close enough.
Intermediate Value Theorem Diagram

Math

\[ a, \quad \frac{a + b}{2}, \quad b, \quad \frac{\alpha + \beta}{2} \]
Bisection Method Step 1

Quiz

- $f(-1) = -1$, $f(0) = 1$, $f(1) = 3$, $f(x) = 0$, then,
- $A: x$ must be in $[-1, 0]$
- $B: x$ must be in $[0, 1]$
- $C: x$ could be in $[-1, 0]$
- $D: x$ could be in $[0, 1]$
Bisection Method Step 2

Quiz

- $f(-1) = -1, f(-0.5) = -0.5, f(0) = 1, f(1) = 3$, there is a unique $x$ such that $f(x) = 0$, then,

- A: $x$ must be in $[-1, -0.5]$

- B: $x$ must be in $[-0.5, 0]$

- C: $x$ must be in $[0, 1]$

Bisection Method Step 2

Quiz

- \( f(-1) = -1, f(-0.5) = -0.5, f(-0.25) = 0.25, f(0) = 1, f(1) = 3 \), unique \( x \) such that \( f(x) = 0 \), then,

- **A**: \( x \) must be in \([-1, -0.5]\)
- **B**: \( x \) must be in \([-0.5, -0.25]\)
- **C**: \( x \) must be in \([-0.25, 0]\)
- **D**: \( x \) must be in \([0, 1]\)
Bisection method can be used to find a root of $f(x) = 0$ in an interval $x \in [x_0, x_1]$.

1. Start with $[x_0, x_1]$ and $x = \frac{1}{2} (x_0 + x_1)$.

2. If $f(x)$ and $f(x_0)$ has different signs, the solution is between $x_0$ and $x$, use bisection method on $[x_0, x]$.

3. If $f(x)$ and $f(x_1)$ has different signs, the solution is between $x$ and $x_1$, use bisection method on $[x, x_1]$.

4. Stop when $f(x) = 0$ or $x_0$ and $x_1$ are close enough.
Bisection Diagram

Math

see demo on W12 page
Search

Code

Code for bisection search.

1. \[ \text{function } x = \text{bisection}(f, x0, x1) \]
2. \[ x = 0.5 \times (x0 + x1); \quad \% \text{ Find midpoint.} \]
3. \[ \text{while } |x1 - x0| < 0.0001 \quad \% \text{ Solution is close to } x. \]
4. \[ \text{return} \]
5. \[ \text{elseif } f(x0) \times f(x) \leq 0 \quad \% \text{ Solution is in } [x_0, x]. \]
6. \[ x = \text{bisection}(f, x0, x); \]
7. \[ \text{else} \quad \% \text{ Solution is in } [x, x_1]. \]
8. \[ x = \text{bisection}(f, x, x1); \]
9. \[ \text{end} \]
10. \[ \text{end} \]
Newton’s Method Step

Quiz

- $f(0) = 1$, $f'(0) = -1$, there is a unique $x$ such that $f(x) = 0$, then
- A: $x$ must be less than 0
- B: $x$ must be more than 0
- C: $x$ could be less than 0
- D: $x$ could be more than 0
  more likely
Newton’s Method

Math

Newton’s method can be used to find a root of \( f(x) = 0 \), given \( f'(x) \), starting from initial guess \( x_0 \), preferably close to the solution.

1. Start with the initial guess \( x = x_0 \).
2. Repeat using Newton’s formula \( x = x - \frac{f(x)}{f'(x)} \).
3. Stop when \( f(x) \) is close enough to 0 (or the number of iterations is too large).

If \( f'(x) = 0 \), then \( x = x \).
Newton’s Method Diagram

Math
Newton’s Method

Code

- Code for Newton’s Method

1. `function x = newton(f, fp, x0)`
2. `if abs(f(x0)) < 0.0001 % Solution is close to x0`
3. `x = x0;`
4. `else % Newton’s update`
5. `x = newton(f, fp, x0 - f(x0) / fp(x0));`
6. `end`
7. `end`
Newton’s method could get stuck when $f'(x) = 0$.
In that case, start with a different random initial guess.
Newton’s method could also diverge around an unstable root.
In that case, a variation of Newton’s method need to be used.
Secant Method Step

Quiz

- $f(0) = 1, f(-1) = 0.5, f(1) = 1.5$, there is a unique $x$ such that $f(x) = 0$, then
- A: $x$ is likely less than $-1$
- B: $x$ is likely in $[-1, 0]$
- C: $x$ is likely in $[0, 1]$
- D: $x$ is likely more than 1

\[ f' = \frac{f(x+c) - f(x-c)}{2c} \]
Secant Method

Math

- Secant method is used instead of Newton’s method when the derivative function is unknown or costly to compete.
- Two initial guesses are required, $x_0$ and $x_1$, and the Newton’s update is replaced by

$$x = x - \frac{f(x)}{f(x) - f(x')} \left( x' \right)$$

$$= \frac{x' f(x) - xf(x')}{f(x) - f(x')}$$

where $x'$ is the $x$ in the previous iteration.
Secant Method

Math

- Code for Newton’s Method

1. \textbf{function} \texttt{x = secant(f, x1, x0)}
2. \textbf{if} \ \texttt{abs(f(x1)) < 0.0001} \ % \textbf{Solution is close to x1}
   \hspace{1cm} \texttt{x = x1;}
3. \textbf{else} \ % \textbf{Secant update}
4. \hspace{1cm} \texttt{x2 = (x0 * f(x1) - x1 * f(x0)) / (f(x1) - f(x0))}
5. \hspace{1cm} \texttt{x = secant(f, x2, x1);}
6. \textbf{end}
7. \textbf{end}

\textbf{Newton} \hspace{1cm} \text{f}(x_0) \hspace{1cm} \text{f}'(x_0) \hspace{1cm} \text{f}(x_1) \hspace{1cm} \text{f}(x_0)
Secant method is not the same as Newton’s method with the numerical derivative computed using finite differences, but when $x$ and $x'$ are close, a step using Secant method does approximate a step using Newton’s method.

In general, Newton’s method usually takes fewer iterations.

If it is costly to evaluate $f'(x)$, the secant method could be faster than Newton’s method.
MATLAB Solver

Code

\[ g(x) = (x^2 + 1) \]

- \textit{fzero}(f, [x0, x1]) searches for the solution of \( f(x) = 0 \) between \( x_0 \) and \( x_1 \), assuming \( f(x_0) f(x_1) \leq 0 \).
- \textit{fzero}(f, x0) starts at \( x_0 \) and search for the solution of \( f(x) = 0 \) using a variation of the secant method.
Extension to System of Equations

Both Newton’s method and Secant method can be extended to solving a system of non-linear equations $F(x) = 0$. The Jacobian matrix is used in place of the derivative. The updates are given by $x = x - J_F^{-1}(x) F(x)$. 

$$\begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$
Blank Slide