

ENG1060 – Computing Summary Notes

Contents

Functions	1
Function Handles	1
Anonymous Functions	1
Root Finding.....	2
Bracketing Methods.....	2
Open Methods	3
Optimization	4
Linearization	4
Numerical Integration	5
Trapezoid Rule	5
Simpsons 1/3 Rule.....	5
Simpsons 3/8 Rule.....	6
Ordinary Differential Equations	7
Euler's Method.....	7
Heun's Method	8

Functions

Function Handles

A variable that **represents** function.

$$fn_handle = @ <function name>$$

Handle becomes a pointer to/alias of the actual function.

- Allows functions to be input arguments to other functions

Anonymous Functions

Create a function without a separate file. Can only return one output

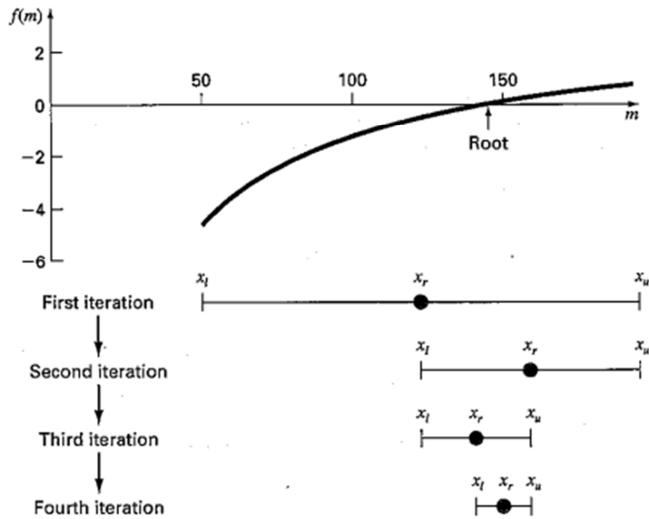
$$fn_handle = @(inputs) <equation>$$

Root Finding

Bracketing Methods

Requires upper and lower limit x-values surrounding the location of a root in order to operate (use graphical methods).

Bisection Method



- Two boundary limits chosen, x_l and x_u .
- Bisected to find $x_r = \frac{x_l+x_u}{2}$
- If $f(x_l) \times f(x_r) < 0$ then root lies between x_l and x_r , so new $x_u = x_r$, then bisect that range and continue.
- Otherwise new $x_l = x_r$
- Repeat as long as $f(x) > precision$

```

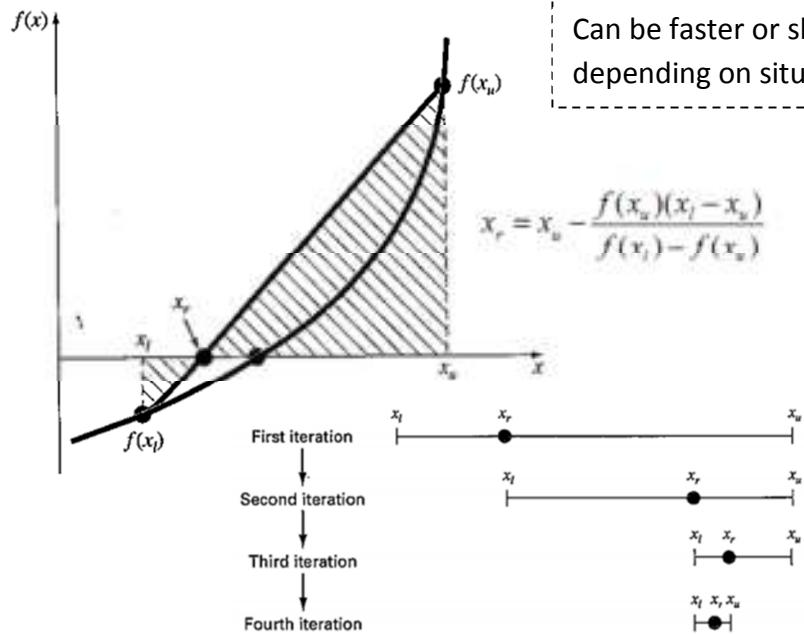
while abs(fxr) > precision
    xr = (xu+xl)/2;
    fxr=f(xr);
    iterations = iterations +1;

    if fxl*fxr > 0
        xl = xr;
        fxl = f(xl);
    else
        xu = xr;
    end
end

```

False Position Method

Similar but instead of just bisecting, makes more educated guess by finding intercept of line joining the two boundary points.



Can be faster or slower at finding root, depending on situation

Bracketing Method Function:

Inputs:

- Function handle of equation
- Lower Limit
- Upper Limit
- Precision

Output:

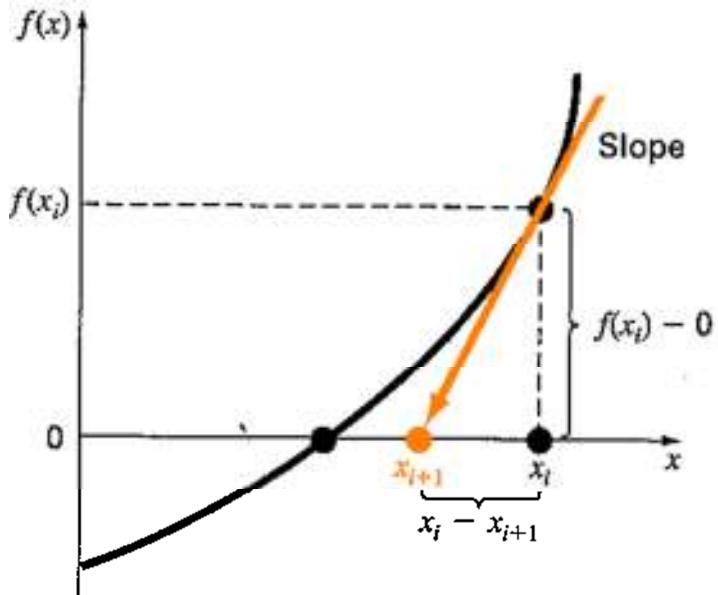
- Root

Open Methods

If no idea where root of function lies.

- Requires one initial guess
- Can sometimes diverge instead of converge on root

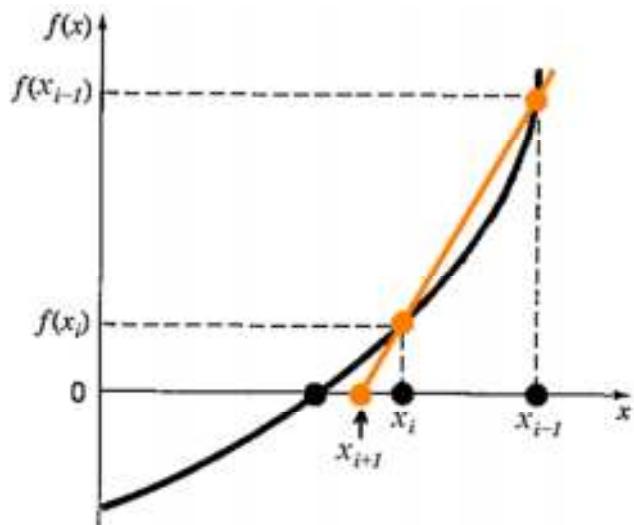
Newton-Raphson Method



- Needs derivative of equation
- Does not converge well in some situations
- Converges slowly or fails if gradient close to zero at point

Secant Method

Requires two guesses, but do not need to bracket (surround) root.



- Initial guess point x_i
- Draw tangent to curve at that point
- Point where crosses x-axis is improved estimate of root

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Inputs:

- Function handle of **equation**
- Function handle of **derivative** of equation
- Initial guess
- Precision

Output:

- Root

```
while abs(df(xi)) > precision
    iter = iter + 1;
    xi = xi-(df(xi)/ddf(xi));
    fxi = f(xi);
    dfxi = df(xi);
    ddfxi = ddf(xi);
end
```

$$x_{i+1} = x_i - \frac{f(x_i)(x_{i-1} - x_i)}{f(x_{i-1}) - f(x_i)}$$

Inputs:

- Function handle of equation
- Initial guess, x_i
- Initial guess, x_{i-1}
- Precision

Output:

- Root