

Chapter Two

Roots of Nonlinear Equations of Single Variable

- Bisection Method
- False Positioning Method
- Newton's Method
- Secant Method
- Modified Secant Method
- Fixed Point Iteration Method
- Muller Method

مقدمة في الكريستالات
طريق التقسيم (Bisection)

$$X_3 = \frac{x_1 + x_2}{2}$$

الإجابة المبكرة
initial guess

$$\begin{bmatrix} x_1, x_2 \end{bmatrix} \rightarrow \begin{array}{l} x_1 \text{ طور } f(x_1) \\ x_2 \text{ طور } f(x_2) \end{array}$$

الخطوات لاستخدام التقسيم (Bisection) **

$$f(x_1) \text{ مختلفه من مشاره } f(x_2) \approx 0$$

$$\Rightarrow f(x_1) \cdot f(x_2) < 0 \quad \text{negative}$$

$$f(x_1) \cdot f(x_2) > 0 \Rightarrow \text{stop} \quad \text{إذا كان} *$$

(Stop) لوصول الحل، (Stop) لوقف (Stop) لتحقق **

هو:

$$f(x) \leq \epsilon$$

(Number of iterations) عدد الالوان متوافق لوصول الحل، ثم يكتب (Stop) **

$$n = \text{int.} \left(\frac{\ln(x_2 - x_1) - \ln \epsilon}{\ln 2} \right)$$

Example

use Bisection To solve
(to find the Root)

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مهمة
الحل
مكانيكية

$$f(x) = e^{-3x}$$

using $[1, 2]$, $\epsilon = 0.07$

الحل

$$n = \text{int} \left[\frac{\ln(2) - \ln(0.07)}{\ln 2} \right]$$

$$n = \text{int}(3.8) \approx 4$$

عابر في
أو أربعة
أصلوا
لذلك

الخطوات
 $n=1$

$$x_1 = 1 \xrightarrow{\text{العمر}} f(1) = -0.2817$$

$$x_2 = 2 \xrightarrow{\text{العمر}} f(2) = 1.3891 \Rightarrow f(x_1) \cdot f(x_2) < 0 \text{ continue}$$

$$x_3 = \frac{1+2}{2} = 1.5 \xrightarrow{\text{العمر}} f(1.5) = -0.01831$$

* عابر لا يوجد داعي لحساب قيمة $f(x)$ عند الخطوات الأولى

الخطوات
 $n=2$

$$f(1), f(1.5) > 0 \quad f(1.5) = -0.01831$$

$$x_1 = 1.5 \xrightarrow{\text{العمر}} f(1.5) = -0.01831$$

$$x_2 = 1.25 \xrightarrow{\text{العمر}} f(1.25) = 1.3891 \Rightarrow f(x_1) \cdot f(x_2) < 0 \text{ continue}$$

$$x_3 = \frac{1+1.5}{2} = 1.25 \xrightarrow{\text{العمر}} f(1.25) = 0.5046$$

حيث $|f(1.25)| > \epsilon$ (cont.)

error
 $n=3$

$$\begin{aligned}
 x_1 &= 1.5 & f(1.5) &= -0.01831 \\
 x_2 &= 1.75 & f(1.75) &= 0.5046 \\
 x_3 &= \frac{1.5+1.75}{2} = 1.625 & f(1.625) &= 0.2034
 \end{aligned}$$

error $|f(1.625)| > \epsilon$ *cont.*

error
 $n=4$

$$\begin{aligned}
 f(1.5) \cdot f(1.625) &< 0 \\
 x_1 &= 1.5 & f(1.5) &= -0.01831 \\
 x_2 &= 1.625 & f(1.625) &= 0.2034 \\
 x_3 &= \frac{1.5+1.625}{2} = 1.5625 & f(1.5625) &= 0.0832
 \end{aligned}$$

error $|f(1.5625)| > \epsilon$ *cont.*

error
 $n=5$

$$\begin{aligned}
 f(1.5) \cdot f(1.5625) &< 0 \\
 x_1 &= 1.5 & f(1.5) &= -0.01831 \\
 x_2 &= 1.5625 & f(1.5625) &= 0.0832 \\
 x_3 &= \frac{1.5+1.5625}{2} = 1.5313 & f(1.5313) &= 0.0302
 \end{aligned}$$

error $|f(1.5313)| < \epsilon$ *Stop.*

أصل المطلوب

$X_r = 1.5313$ Root.

ex)

Solve using Bisection

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$$y(x) = \underline{\sin x} - 2x + 1$$

$$[0, 1] , \quad \varepsilon = 0.03$$

حل

$$n = \text{int.} \frac{\ln(1-\varepsilon) - \ln(0.03)}{\ln 2} = 5.059$$

(بيان، ٣، ٢١، ١٥، ١٠)

١٠، ١٥، ٢١
n=1

$$\begin{aligned} x_1 &= 0 \quad \rightarrow f(0) = 1 \\ x_2 &= 1 \quad \rightarrow f(1) = -0.1585 \\ x_3 &= \frac{0+1}{2} = 0.5 \quad \rightarrow f(0.5) = 0.4794 \end{aligned}$$

٢١، ٢٧، ٣٣
n=2

$$\begin{aligned} x_1 &= 0.5 \quad \rightarrow f(0.5) = 0.4794 \\ x_2 &= 1 \quad \rightarrow f(1) = -0.1585 \\ x_3 &= \frac{1+0.5}{2} = 0.75 \quad \rightarrow f(0.75) = 0.1816 \end{aligned}$$

$$|f(0.75)| > \varepsilon \quad \text{Cont.}$$

n=3

$$\begin{aligned} x_1 &= 0.75 \quad \rightarrow f(0.75) = 0.1816 \\ x_2 &= 1 \quad \rightarrow f(1) = -0.1585 \\ x_3 &= \frac{1+0.75}{2} = 0.875 \quad \rightarrow f(0.875) = 0.0175 \end{aligned}$$

$$|f(0.875)| < \varepsilon \quad \text{STOP.}$$

($x_5 = \underline{\underline{0.875}}$)

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ex

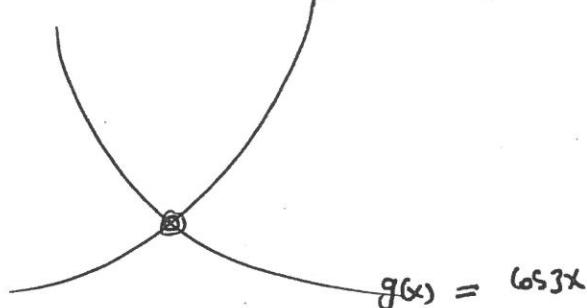
أوجد نقطة تقاطع مابين اقتراحين

point of intersection

$$f(x) = x^2 - 2$$

استمرار

$$\epsilon = 0.004$$



الآن

أوجد نقطة تقاطع مابين اقتراحين

$$\Rightarrow \cos 3x = x^2 - 2$$

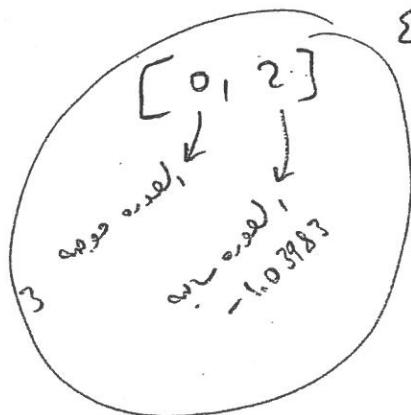
$$\Rightarrow f(x) = \cos 3x - x^2 + 2$$

اقتراح 1

$$[0, 1]$$

العمر
العمر
+ 0.0100075

اقتراح 2



الخطوة 1

$$x_1 = 0 \rightarrow f(0) = 3$$

$$x_2 = 2 \rightarrow f(2) = -1.03983$$

$$x_3 = \frac{0+2}{2} = 1 \rightarrow f(1) = 0.0100075$$

$n=2$

$$\begin{aligned}
 x_1 &= 1 & \rightarrow & f(1) = 0.0100075 \\
 x_2 &= 2 & \rightarrow & f(2) = -1.03983 \\
 x_3 &= \frac{1+2}{2} = 1.5 & \rightarrow & f(1.5) = -0.4608
 \end{aligned}$$

$$|f(1.5)| > \varepsilon \quad \text{cont.}$$

 $n=3$

$$\begin{aligned}
 x_1 &= 1 & \rightarrow & f(1) = 0.0100075 \\
 x_2 &= 1.5 & \rightarrow & f(1.5) = -0.4608 \\
 x_3 &= \frac{1+1.5}{2} = 1.25 & \rightarrow & f(1.25) = -0.3831
 \end{aligned}$$

 $n=4$

$$\begin{aligned}
 x_1 &= 1 & \rightarrow \\
 x_2 &= 1.25 & \rightarrow \\
 x_3 &= \frac{1+1.25}{2} = & \rightarrow
 \end{aligned}$$

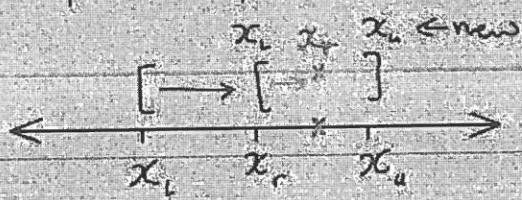
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False positioning

$$x_{root} = \frac{x_u \cdot f(x_l) - x_l \cdot f(x_u)}{f(x_l) - f(x_u)} \quad [x_l, x_u]$$

Iteration	x_l	x_u	x_r
	x_{l0}	x_{u0}	$\frac{x_u f(x_{l0}) - x_{l0} f(x_u)}{f(x_{l0}) - f(x_u)}$



ماشـم المـحالـدي
مـسـسـة مـيكـانـيـكـة

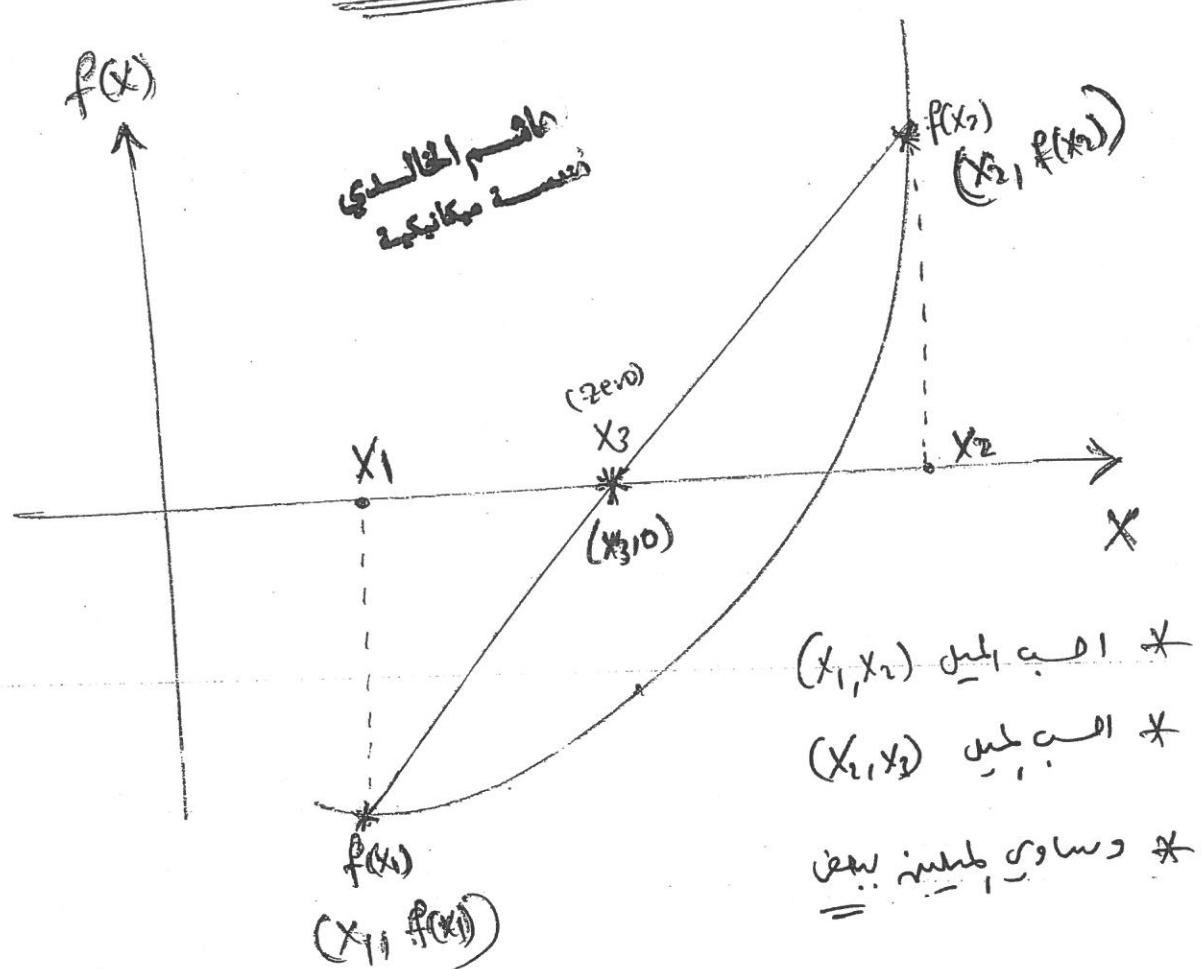
(False Position Method)

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وهي نفس خطوات طريقة (Bisection)

مع اختلاف (لولبي) وهو في اعداد x_3

$$x_3 = x_2 - \left[\frac{x_2 - x_1}{f(x_2) - f(x_1)} \right] \cdot f(x_2)$$



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$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = \frac{\cancel{x_2} \cancel{f(x_3)} - f(x_2)}{x_3 - x_2}$$

$$x_3 - x_2 = \frac{(x_2 - x_1)(-f(x_2))}{f(x_2) - f(x_1)}$$

$$\Rightarrow x_3 = x_2 - \left[\frac{x_2 - x_1}{f(x_2) - f(x_1)} \right] \cdot f(x_2)$$

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ex/ use False Method.

To solve

$$f(x) = e^x - 3x, [1, 2], \epsilon = 0.08$$

Iteration 1
 $n = 1$

$$x_1 = 1 \rightarrow f(1) = -0.2817$$

$$x_2 = 2 \rightarrow f(2) = 1.3891$$

$$x_3 = 2 - \left[\frac{2-1}{1.3891 - (-0.2817)} \right] [1.3891]$$

$$x_3 = 1.1686 \rightarrow f(1.1686) = -0.2883$$

(Iteration 1 is done, and continue)

Iteration 2
 $n = 2$

$$x_1 = 1.1686 \rightarrow f(1.1686) = -0.2883$$

$$x_2 = 2 \rightarrow f(2) = 1.3891$$

$$x_3 = 2 - \left[\frac{2 - 1.1686}{1.3891 - (-0.2883)} \right] [1.3891]$$

$$= 1.3115 \rightarrow f(1.3115) = -0.2228$$

Iteration 2: $|f(1.3115)| > \epsilon \rightarrow$ Cont.

Iteration 3
 $n = 3$

$$x_1 = 1.3115 \rightarrow f(1.3115) = -0.2228$$

$$x_2 = 2 \rightarrow f(2) = 1.3891$$

$$x_3 = 2 - \left[\frac{2 - 1.3115}{1.3891 - (-0.2228)} \right] [1.3891] = 1.4067 \rightarrow f(1.4067) = -0.1176$$

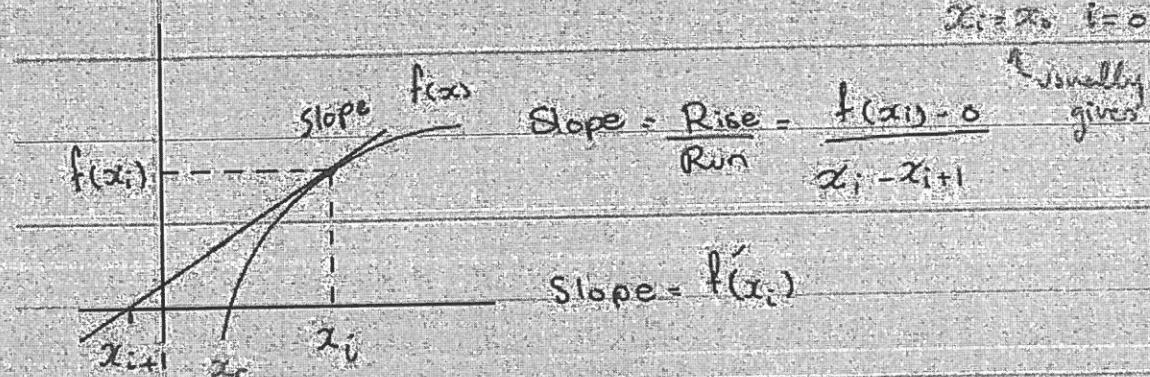
Iteration 3: $|f(1.4067)| > \epsilon \rightarrow$ Cont.

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Newton Raphson method

Root locating approximately method, when it's difficult to find using algebraic ways.

note: $i = \text{iteration}$



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

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

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

given function

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

derivative

$$i=0 \quad x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$i=1 \quad x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

disadvantage: 1 root, $f'(x)$ might be hard to find.

ماثسم المالي

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Solution:

1. Find function and x from problem

2. State first derivative

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

4. i=0

5. Absolute relative % of true or approximate error

$$\epsilon_t = \left| \frac{\text{True V} - \text{Appx V}}{\text{true val.}} \right| \times 100$$

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Newton's Method

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$$x_n = x_{n-1} - \frac{f(x_{n-1})}{f'(x_{n-1})}$$

نقطة
النهاية
 x_0

البرد بدل (وائل)

$$x_4 = x_3 - \frac{f(x_3)}{f'(x_3)}$$

$$x_9 = x_8 - \frac{f(x_8)}{f'(x_8)}$$

$$x_{16} = x_{15} - \frac{f(x_{15})}{f'(x_{15})}$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

Ex] Use Newton-Raphson Method

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To solve $f(x) = \cos 3x - x^2 + 3$

using $x_0 = 1$, $\epsilon = 1 \times 10^{-3}$
 $= 0.001$

$$f(x) = \cos 3x - x^2 + 3 \quad (1)$$

$$f'(x) = -3 \sin 3x - 2x \quad (2)$$

$$x_0 = 1 \Rightarrow f(1) = 1.010008$$

$$\Rightarrow f'(1) = -2.4234$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1 - \frac{1.010008}{-2.4234} = 1.4148$$

$$\text{S(i)} \quad |f(x_1)| = |f(1.4148)| = \frac{5.0017}{0.5469} > \epsilon \quad \text{Cont.}$$

$$x_1 = 1.4148 \rightarrow f(1.4148) = 5.0017$$

$$f'(1.4148) = -0.1522$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 1.4148 - \frac{5.0017}{-0.1522} = 1.4289$$

$$\text{S(ii)} \quad |f(x_2)| = |f(1.4289)| = 0.545372 > \epsilon \quad \text{Cont.}$$

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(With 3 Digits)
n = 3

$$x_2 = 1.4285 \rightarrow f(1.4284) = 0.5454$$

$$\rightarrow f'(1.4284) = -0.1264$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} = 1.4285 - \frac{0.5454}{-0.1264} = 1.4284$$

Q1 $|f(x_3)| = |f(1.4284)| = 0.545$ check.

Root 0.1284

$x_r = 1.4284$

Find the Root of the function

$$f(x) = \frac{\sin x}{2} \rightarrow f'(x) = \cos x \cdot \frac{\sin x}{2} - \frac{1}{2} \cdot \sin x \cdot \ln(2)$$

$$f(x) = e^{\cos x} \rightarrow f'(x) = -\sin x e^{\cos x} \cdot \frac{1}{\cos x}$$

$$f(x) = (x^2 + 3)(\sin x - 5) \rightarrow f'(x) = (x^2 + 3)(\cos x) + (\sin x - 5)(2x)$$

$$f(x) = \ln(x^3 + 8x^2 + 1) \rightarrow f'(x) = \frac{3x^2 + 16x}{x^3 + 8x^2 + 1}$$

$$f(x) = \ln(\sin 8x + \sqrt{2x+1}) \rightarrow f'(x) = \frac{8\cos 8x + \frac{2}{2\sqrt{2x+1}}}{\sin 8x + \sqrt{2x+1}}$$

$$f(x) = \sqrt{3\sin x + x^3} \rightarrow f'(x) = \frac{3\cos x + 3x^2}{2\sqrt{3\sin x + x^3}}$$

$$f(x) = \frac{x+1}{x-1} \rightarrow f'(x) = \frac{(x-1)(1) - (x+1)(1)}{(x-1)^2}$$

$$f(x) = \frac{x^3 + \sin 6x}{\sqrt{x} - \ln x}$$

$$f'(x) = \frac{(\sqrt{x} - \ln x)(3x^2 + 6\cos 6x) - (x^3 + \sin 6x)(\frac{1}{2\sqrt{x}} - \frac{1}{x})}{[\sqrt{x} - \ln x]^2}$$

$$f(x) = x^x$$

$$y = x^x \Rightarrow \ln y = \ln x^x$$

$$\Rightarrow \ln y = x \ln x$$

$$\Rightarrow \frac{1}{y} y' = x \frac{1}{x} + \ln x$$

$$\Rightarrow \frac{1}{y} y' = 1 + \ln x$$

$$\Rightarrow y' = [1 + \ln x] y$$

$$\Rightarrow y' = [1 + \ln x] x^x$$

$$f'(x) = x^x [1 + \ln x]$$

$$y = [f(x)]^{g(x)}$$

$$\ln y = g(x) \ln f(x)$$

$$\frac{1}{y} y' = g(x) \cdot \frac{f'(x)}{f(x)} + g'(x) \ln f(x)$$

new, is not
new

$$y' = \left[\frac{g(x) f(x)}{f'(x)} + g'(x) \cdot \ln f(x) \right] \cdot [f(x)]^{g(x)}$$

$$f(x) = (x^2 + 3)^{\sin x}$$

$$f'(x) = \left[\frac{(\sin x)(x^2 + 3)^{(\sin x)'}}{2x} + \cos x \cdot \ln(x^2 + 3) \right] (x^2 + 3)^{\sin x}$$

$$y = x^{\sin x} \rightarrow y' = [x^{\sin x} + \cos x \ln x] x^{\sin x}$$

ex) Using Newton To find :- $\sqrt{38}$? 60

Q1

$$X = \sqrt{38}$$

$$\Rightarrow X^2 = 38$$

$$\Rightarrow f(x) = x^2 - 38 \quad x_0 = 6$$

and

$$f'(x) = 2x$$

Iteration 1 $x_0 = 6 \rightarrow f(6) = -2$
 $f'(6) = 12$

$$x_1 = 6 - \frac{-2}{12} = 6.16667$$

Iteration 2
x₂ = 6.16441

Iteration 2 $x_1 = 6.16667 \rightarrow f(6.16667) = 0.027819$
 $f'(6.16667) = 12.3333$

$$x_2 = 6.16667 - \frac{0.027819}{12.3333} = 6.16441$$

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Ex) Find $\sqrt[3]{613}$? Newton.

sol

$$x = \sqrt[3]{613}$$

$$x^3 = 613$$

$$f(x) = x^3 - 613$$

$$x_0 = 8 \\ =$$

$$f'(x) = 3x^2$$

$$0, 11^2, 1$$

$$\underbrace{11^2}_{121}, 1$$

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ex)

Find By Newton $\ln(37)$?

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$$x = \ln(37)$$

$$\Rightarrow e^x = 37$$

$$f(x) = e^x - 37$$

$x_0 = 3$

\equiv

$$f'(x) = e^x$$

دافتئ الحالدي
دفتسه ميكانيكية

ex]

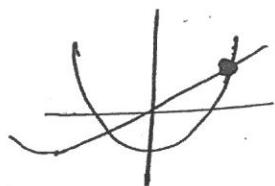
Find the point of intersection
between the two functions

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題意：求兩函數之
交點。

$$y = 3\sin 4x + x$$

$$y_2 = x^2 - 16$$



Using Newton Method.

解

$$y_1 = y_2$$

$$\Rightarrow 3\sin 4x + x = x^2 - 16$$

$$\Rightarrow 3\sin 4x + x - x^2 + 16 = 0$$

$$\Rightarrow f(x) = 3\sin 4x - x^2 + x + 16$$

$$f'(x) = 12\cos 4x - 2x + 1$$

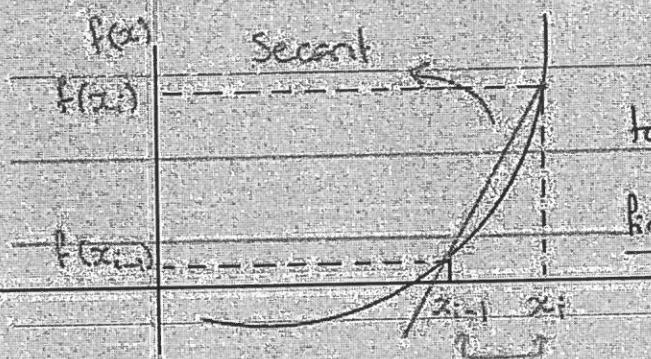
$$x_{i+1} = x_i - \frac{3\sin 4x_i - x_i^2 + x_i + 16}{12\cos 4x_i - 2x_i + 1}$$

Initial
guess

$$\Rightarrow x_0 = 0$$

4

Secant method



a method used in order
why? Advantage
to find a root without
finding the first derivative

given in problem statement

$$f'(x_i) \approx \frac{\text{Raise}}{\text{Run}} = \frac{f(x_i) - f(x_{i-1})}{x_i - x_{i-1}}$$

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

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

(Secant Method)

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و (الخانف) و Newton طرق تقریبی

(slope)

$$x_{n+1} = x_n - \left[\frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})} \right] \cdot f(x_n)$$

لهم ملائم
لكل نقطة
(x₀, x₁) وكل ایک.

$$x_5 = x_4 - \left[\frac{x_4 - x_3}{f(x_4) - f(x_3)} \right] \cdot f(x_4)$$

لهم ملائم
لكل نقطة
(x₀, x₁) وكل ایک.

$$x_{11} = x_{10} - \left[\frac{x_{10} - x_9}{f(x_{10}) - f(x_9)} \right] \cdot f(x_{10})$$

لهم ملائم
لكل نقطة
(x₀, x₁) وكل ایک.

ex)

using Secant Method To Find Root

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$$f(x) = x^3 - 6x^2 + 11x - 6.1$$

$$\text{using } x_0 = 2.5 \quad \left. \begin{array}{l} \\ x_1 = 3.5 \end{array} \right\} \rightarrow \text{using } [2.5, 3.5]$$

$$\text{and } \epsilon = 0.1\% \Rightarrow 0.001 = 1 \times 10^{-3}$$

x_1
 $x_0 = 2.5 \rightarrow f(2.5) = -0.475$
 $x_1 = 3.5 \rightarrow f(3.5) = 1.775$

$$x_2 = 3.5 - \left[\frac{3.5 - 2.5}{1.775 - (-0.475)} \right] [1.775] = 2.711$$
$$\rightarrow f(2.711) = -0.4515$$

error $| -0.4515 | > \epsilon$ Cont.

x_2
 $x_1 = 3.5 \rightarrow f(3.5) = 1.775$
 $x_2 = 2.711 \rightarrow f(2.711) = -0.4515$

$$x_3 = 2.711 - \left[\frac{2.711 - 3.5}{-0.4515 - 1.775} \right] [1.775] = 2.871$$
$$\rightarrow f(2.871) = -0.3101$$

error $| -0.3101 | > \epsilon$ Cont.

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W.W. 190
n = 3

$$x_2 = 2.711 \rightarrow f(2.711) = -0.4515$$

$$x_3 = 2.871 \rightarrow f(2.871) = -0.3101$$

$$x_4 = 2.871 - \left[\frac{2.871 - 2.711}{-0.3101 - -0.4515} \right] \begin{bmatrix} -0.3101 \end{bmatrix} = 3.22$$

Check.

$$\rightarrow f(3.22) = 3.2216 !!$$

* Emp = ---

2.3.79
n = 3

$$x_3 = 2.871 \rightarrow f(2.871) = -0.3101$$

$$x_4 = 3.22 \rightarrow f(3.22) = ---$$

x₅ = ---

Example:

Use Newton's method to locate the root

$$f(x) = x^3 - x - 1 \quad (4 \text{ iterations } i=3)$$

① State function $f(x) = x^3 - x - 1$

② State 1st derivative $f'(x) = 3x^2 - 1$
stated from experience from bracketing

③ $x_0 = 1$

$$f(1) = 1^3 - 1 - 1 = -1 \quad f'(1) = 2$$

④ State function $x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$

⑤ iterations ($i=0$) $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1 - \frac{-1}{2} = \frac{3}{2} = 1.5$

$$f(1.5) = (1.5)^3 - 1.5 - 1 = 0.875 \quad f'(x) = 5.75$$

$$i=1 \quad x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 1.5 - \frac{0.875}{5.75} = 1.348$$

$$f(1.348) = 0.10057 \quad f'(1.348) = 4.49969$$

$$i=2 \quad x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} \Rightarrow 1.348 - \frac{0.10057}{4.49969} = 1.32520$$

$$f(1.32520) = 0.002037 \quad f'(1.32520) = 4.268465$$

$$i=3 \quad x_4 = 1.32520 - \frac{0.002037}{4.268465} = 1.32472$$

True value: 1.32471795724473

note: Used when derivative is easy, otherwise use 'secant'

Example 2:

Use Newton's method to find $f(x) = x^2 + 3x + 2$ $x_0 = 2$

① State function $f(x) = x^2 + 3x + 2$ and ② $f'(x) = 2x + 3$

③ State $x_0 = 2$

④ State Rule $x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$

⑤ Iterations

$$i=0 \quad x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 2 - \frac{12}{7} = 0.2857$$

$$f(x) = 2.924 \quad f'(x) = 3.5714$$

$$i=1 \quad x_2 = 0.2857 - \frac{2.924}{3.5714} = -0.533$$

$$f(x) = 0.685 \quad f'(x) = 1.934$$

$$i=2 \quad x_3 = -0.533 - \frac{0.685}{1.934} = -0.8872$$

$$f(x) = 0.1255 \quad f'(x) = 1.2256$$

$$i=3 \quad x_4 = -0.8872 - \frac{0.1255}{1.2256} = -0.98963$$

$$x_{\text{true}} = -2.8 - 1$$

Secant Method

70

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

~~ex~~

use secant Method to find the root

$$f(x) = x^3 - x^2 - 10x - 8$$

using $x_0 = 3$ $x_1 = 6$

$$[3, 6], \epsilon = 0.05$$

~~sol~~

$$x_0 = 3 \rightarrow f(3) = -20$$

$$x_1 = 6 \rightarrow f(6) = 112$$

$$x_2 = 6 - \frac{6 - 3}{112 - (-20)} (112) = 4.303$$

$$\text{Error} = f(4.303) = 10.1277 > \epsilon$$

cont.

$$x_1 = 6 \rightarrow f(6) = 112$$

$$x_2 = 4.303 \rightarrow f(4.303) = 10.1277$$

$$x_3 = 4.303 - \frac{4.303 - 6}{10.1277 - 112} (10.1277) = 4.134$$

$$* \text{ Error} = 4.2265 > \epsilon \quad \text{Cont.}$$

71

$$x_2 = 4.303 \rightarrow f(4.303) = 10.1277$$

$$x_3 = 4.1342 \rightarrow f(4.1342) = 4.2265$$

$$x_4 = 4.1342 - \frac{4.1342 - 4.303}{4.2265 - 10.1277} (4.2265) \\ = 4.0133$$

$$* \text{ Error} = 0.401 > \epsilon \quad \text{Cont.}$$

$$x_3 = 4.1342 \rightarrow f(4.1342) = 4.2265$$

$$x_4 = 4.0133 \rightarrow f(4.0133) = 0.401$$

$$x_5 = 4.0133 - \frac{4.0133 - 4.1342}{0.401 - 4.2265} (0.401) \\ = 4.001$$

$$* \text{ Error} = 0.03 < \epsilon \quad \text{Stop !!}$$

$$x = 4.001$$

Given Root.

Example 3: Secant method

$$f(x) = -\frac{1}{3}x^3 - 2x + 5$$

① State function $f(0) = 5$ $f(2) = -5/3$

② State starting points $x_{-1} = 0$ $x_0 = 2$

③ State approximation rule.

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

④ Iteration

* Usually x^0 starting $i=0$ $x_1 = 2 - \frac{f(2)(0-2)}{f(0) - f(2)} = 2 - \frac{-5/3(2)}{5 - (-5/3)} = 1.5$

$$i=1 \quad x_2 = 1.5 - \frac{f(1.5) - (2-1.5)}{f(2) - f(1.5)} = 1.5 - \frac{0.875 - 0.5}{-5/3 - 0.875} = 1.67213$$

$$i=2 \quad x_3 = 1.67213 - \frac{f(1.67213) - (1.5 - 1.67213)}{f(1.5) - f(1.67213)} = 1.693667$$

Will get question of convergence | diverge

2 iterations, which conv. or div. according to error.

$$i=3 \quad x_4 = 1.6937 - \frac{-0.006766(1.67213 - 1.6937)}{0.0973 - (-0.006766)} = 1.69227$$

Converging according to approximation error

Example 4 Secant method

73

$$① f(x) = 2x^2 - x + 1$$

$$② x_{-1} = 0 \quad x_0 = 1$$

$$i=0 \quad x_1 = x_0 - \frac{f(x_0)(x_{-1} - x_0)}{f(x_{-1}) - f(x_0)} = 1 - \frac{f(1)(0-1)}{f(0)-f(1)} = -1$$

$$i=1 \quad x_2 = -1 - \frac{f(-1)(1-(-1))}{f(0)-f(-1)} = -1 - \frac{4(-1)}{2-4} = -1 - \frac{-8}{-2} = 3$$

Modified Secant method

24/12/2013

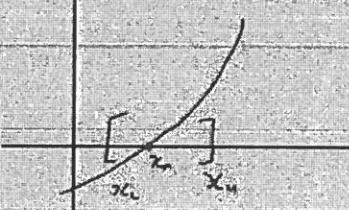
$$f'(x_i) \approx \frac{f(x_{i-1}) - f(x_i)}{x_{i-1} - x_i}$$

Secant

$$x_{i+1} = x_i - \frac{f(x_i)(x_{i-1} - x_i)}{f(x_{i-1}) - f(x_i)} \leftarrow \text{open method}$$

$$x_r = x_u - \left(\frac{f(x_{i-1})(x_i - x_u)}{f(x_i) - f(x_u)} \right) \leftarrow \text{bracketing}$$

we know where the root is between



modified Secant method

advantage: multiple Roots.

① One starting point x_i

$$f'(x_i) \approx \frac{f(x_i + \delta x_i) - f(x_i)}{\delta x_i}$$

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

Modified Secant Method

75

$$x_{i+1} = x_i - \left[\frac{\delta x_i}{f(x_i + \delta x_i) - f(x_i)} \right] f(x_i)$$

if

$$\delta x_i = \epsilon x_i$$

ex] use Modified secant Method to solve

$$f(x) = x^3 - 6x^2 + 11x - 6.1$$

$$\text{using } x_0 = 3.5$$

$$\text{and } \epsilon = 0.01$$

$$x_0 = 3.5 \rightarrow f(x_0) = 1.775$$

$$\delta x_0 = (0.01)(3.5) = 0.035$$

$$(x_0 + \delta x_0) = 3.535 \rightarrow f(x_0 + \delta x_0) = 1.981$$

$$x_1 = x_0 - \left[\frac{\delta x_0}{f(x_0 + \delta x_0) - f(x_0)} \right] f(x_0)$$

$$= 3.5 - \left[\frac{0.035}{1.981 - 1.775} \right] [1.775]$$

$$= 3.199$$

$$\text{Error } E = \left| \frac{x_1 - x_0}{x_1} \right| * 100\% = \left| \frac{3.199 - 3.5}{3.199} \right| * 100\% = 0.4\% = 0.094 > \epsilon$$

$$x_1 = 3.199 \rightarrow f(x_1) = 0.4246$$

$$\delta x_1 = (0.01)(3.199) = 0.03199$$

$$(x_1 + \delta x_1) = 3.23099 \rightarrow f(x_1 + \delta x_1) = 0.5344$$

$$x_2 = x_1 - \left\{ \frac{\delta x_1}{f(x_1 + \delta x_1) - f(x_1)} \right\} f(x_1)$$

$$\Rightarrow x_2 = 3.199 - \left\{ \frac{0.03199}{0.5344 - 0.4246} \right\} [0.4246]$$

$$\Rightarrow x_2 = 3.0753$$

$$E = \left| \frac{x_2 - x_1}{x_2} \right| * 100 = \left| \frac{3.0753 - 3.199}{3.0753} \right| * 100\% \\ = 4.02\% = 0.0402 > \epsilon$$

$$x_2 = 3.0753 \rightarrow f(x_2) = 0.068$$

$$\delta x_2 = (0.01)(3.0753) = 0.030753$$

$$(x_2 + \delta x_2) = 3.1061 \rightarrow f(x_2 + \delta x_2) = 0.1469$$

$$x_3 = 3.0753 - \left\{ \frac{0.030753}{0.1469 - 0.068} \right\} [0.068] = 3.048$$

$$E = 0.895\% = 0.00895 < \epsilon \text{ stop}$$

Example:- $x_i = 5 \quad \delta = 0.1$

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

$$= 5 - \frac{(0.1)(5)f(5)}{f(5 + (0.1)(5)) - f(5)} \Rightarrow \text{Condition:-}$$

$f(5 + (0.1)(5)) - f(5)$ must be continuous

$$\epsilon_a = \left| \frac{\text{new value} - \text{old value}}{\text{new value}} \right| \times 100$$

Ex. $x = 80 \quad x_0 = 3.5 \quad \delta = 0.01$

$$\Rightarrow f(x) = x^{3.5} - 80$$

$$x_1 = x_0 - \frac{\delta x_0 f(x_0)}{f(x_0 + \delta x_0) - f(x_0)}$$

① State function

② state x_0, δ

$$x_1 = 3.5 - (0.01)(3.5)(f(3.5))$$

$$f((3.5) + (0.01)(3.5)) - f(3.5)$$

$$x_1 + \delta x_1 = 3.5 + 0.035$$

$$x_1 = 3.5 \quad \delta x_1 = 0.035 \quad f(x_1) = 0.2$$

$$f(3.5) = 0.217 \quad f(x_1 + \delta x_1) = f(3.5 + 0.035)$$

$$f(3.535) = (3.535)^{3.5} - 80 = 4.536$$

$$x_2 = 3.493 - \frac{(0.03493)(0.05147)}{2.88847 - 0.05147} = -3.49737$$

$$\Rightarrow x_3 = \frac{\delta(x_2) f(x_2)}{f(x_1 + \delta x_2) - f(x_2)} = 3.497357278$$

$$f(x) = 0$$

$$\Rightarrow g(x) - x = 0$$

$$\Rightarrow x_{n+1} = g(x_n)$$

ex

Solve $f(x) = -x^2 + e^{2x} + 4$
using $x_0 = 0$, $\epsilon = 0.03$

Q3 $-x^2 + e^{2x} + 4 = 0$

$$x^2 = 4 + e^{2x}$$

$$x = \sqrt{4 + e^{2x}}$$

عائض انتقال دی
مسن مکانیکیہ

$$x_{n+1} = \sqrt{4 + e^{2x_n}}$$

$x_0 = 0$ $x_1 = \sqrt{4 + e^{2(0)}} = \sqrt{5} = 2.2360$

$x_1 = 2.2360$

$E = |x_1 - x_0|$

(why? i)

$$x_2 = \sqrt{4 + e^{2(2.2360)}}$$

$$x_2 = 9.5672$$

$$E = -|x_2 - x_1| =$$

(why? b? i)

$$x_3 = \sqrt{4 + e^{2(9.5672)}}$$

$$x_3 = \dots$$

$$E = \dots$$

$$\frac{1}{16,}$$

$$=$$

error is increasing !!
Divergent !!

* Try another choice

$$x = \frac{1}{2} \ln(x^2 + 4) \quad x_0 = 0$$

(why? i)

$$x_1 = 0.69315 \rightarrow E = 0.69315$$

(why? i)

$$x_2 = 0.74986 \rightarrow E = 0.05671$$

(why? i)

$$x_3 = \frac{0.7589}{\dots} \rightarrow E = 0.009052 < \epsilon_{stop}$$

Convergent

7

Müller Method

80

given (x_1, x_2) \Rightarrow $x_0 = \frac{x_1 + x_2}{2}$

برهان صاعق

1

$$x_2 < x_0 < x_1$$

$$\begin{matrix} \downarrow & \downarrow & \downarrow \\ \text{أدنى} & \text{متوسط} & \text{أكبر} \end{matrix}$$

2

$$h_1 = x_1 - x_0 \Rightarrow \gamma = \frac{h_2}{h_1}$$

$$h_2 = x_0 - x_2$$

3

$$a = \frac{f(x_2) + \gamma f(x_1) - (1+\gamma) f(x_0)}{\gamma(1+\gamma) h_1^2}$$

$$b = \frac{f(x_1) - f(x_0) - a h_1^2}{h_1}$$

$$c = f(x_0)$$

4

Root $x_r = x_0 - \frac{2c}{b \pm \sqrt{b^2 - 4ac}}$

إذا كانت (b) موجبة فنتقسم لـ

إذا كانت (b) سالبة فنتقسم لـ

5

Case ① if $x_r > x_0 \Rightarrow$

x_0	x_r	x_1
-------	-------	-------

Case ② if $x_r < x_0 \Rightarrow$

x_0	x_r	x_2
-------	-------	-------

حيث إن x_r ينتمي إلى x_0 \leftarrow

إلى x_1 أو x_2

ويمكن إيجاده تربيعياً كالتالي

الآن x_r منه ينتمي تصديرياً

ولذلك نستخرجها من x_r

x_1 حيث x_1 أكبر

x_0 ولذلك

x_2 أصغر

ex use Müller To solve

$$f(x) = x^3 + 4x^2 - 10$$

initial guess $[1, 2]$

الآن نحن نساوي
Do Three loops
 $(\epsilon = 1 \times 10^{-3})$

out
out

$$x_1 = 2 \Rightarrow x_0 = \frac{2+1}{2} = 1.5$$

$$x_2 = 1$$

$$\textcircled{1} \quad 1 < 1.5 < 2$$

$$\downarrow \quad \downarrow \quad \downarrow$$

$$x_2 \quad x_0 \quad x_1$$

$$\textcircled{2} \quad h_1 = 2 - 1.5 = 0.5 \Rightarrow \gamma = \frac{0.5}{0.5} = 1$$

$$h_2 = 1.5 - 1 = 0.5$$

$$\textcircled{3} \quad f(x_2) = f(1) = -5$$

$$f(x_0) = f(1.5) = 2.375$$

$$f(x_1) = f(2) = 14$$

جواب $a = 8.5$

$$b = 19$$

$$c = 2.375$$

$$x_r = 1.5 - \frac{2(2.375)}{19 + \sqrt{19^2 - 4(85)(2.375)}}$$

$$\Rightarrow x_r = 1.3671$$

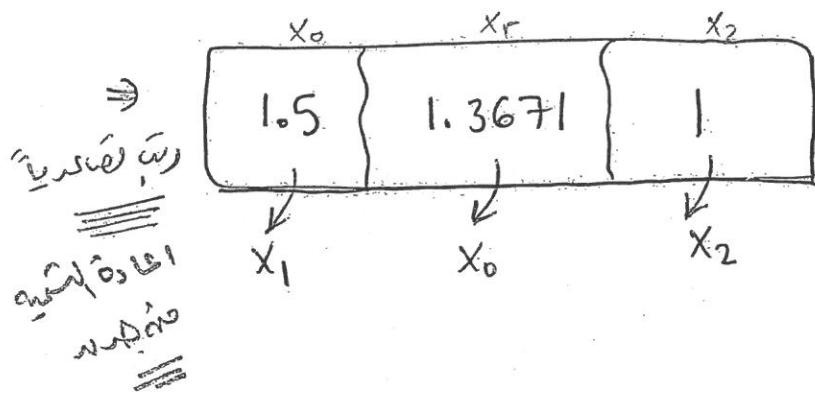
$$f(x_r) = \dots$$

error =

ϵ

answ
=
cont.

Case # 2 $\Rightarrow x_r < x_0$



① $x_1 = 1.5 \quad x_2 = 1 \quad x_0 = 1.3671$

② $h_1 = 1.5 - 1.3671 = 0.1329 \Rightarrow \gamma = \frac{0.3671}{0.1329} = 2.7622$

$$h_2 = 1.3671 - 1 = 0.3671$$

③ $f(x_2) = f(1) = -5$

$$f(x_0) = f(1.3671) = 0.03088$$

$$f(x_1) = f(1.5) = 2.375$$

جواب

$$a = 7.8671$$

$$b = 16.5924$$

$$c = 0.03088$$

4

$$\text{Root } x_r = 1.3652$$

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متسلسلة ميكانيكية

error

$$f(x_r) \dots \not\in \mathcal{E}$$

stop

Proof of Proof Müller's

85

$$f(x) = a(x-x_0)^2 + b(x-x_0) + c$$

$$h_1 = x_1 - x_0$$

Let :- $\gamma = \frac{h_2}{h_1}$ $h_2 = x_0 - x_2$

* $f(x_1) = a(x_1-x_0)^2 + b(x_1-x_0) + c$

$$f(x_1) = a h_1^2 + b h_1 + c \quad \text{--- (1)}$$

If $x=x_2$

* $f(x_2) = a(x_2-x_0)^2 + b(x_2-x_0) + c$

$$f(x_2) = a h_2^2 - b h_2 + c \quad \text{--- (2)}$$

$$f(x_0) = a(0) + b(0) + c$$

$$f(x_0) = c \quad \text{--- (3)}$$

© $\hat{a^2}$ الـ، © $\hat{a^2}$ الـ

$$-\frac{h_2^2}{h_1^2} / a h_1^2 + b h_1 = f(x_1) - c \quad (1)$$

$$a h_2^2 - b h_2 = f(x_2) - c \quad (2)$$

$$-a h_2^2 - b \frac{h_2^2}{h_1} = [f(x_1) - c] \frac{h_2^2}{h_1}$$

$$\begin{aligned} \Rightarrow -a \cancel{h_2^2} - b \cancel{h_2} &= -\gamma^2 [f(x_1) - c] \\ &= -\gamma^2 f(x_1) + \gamma^2 c \end{aligned}$$

$$a \cancel{h_2^2} + a \cancel{h_2^2} - b h_2 = f(x_2) - c$$

$$-b h_2 [1 + \gamma] = -\gamma^2 f(x_1) + f(x_2) + c(\gamma^2 - 1)$$

$$b = \frac{\gamma^2 f(x_1) - f(x_2) - c(\gamma^2 - 1)}{h_2 [1 + \gamma]}$$

$$x_0 - x_r = \left(\frac{-b + \sqrt{b^2 - 4ac}}{2a} \right) * \left(\frac{-b - \sqrt{b^2 - 4ac}}{-b + \sqrt{b^2 - 4ac}} \right)$$

$$x_0 - x_r = \frac{b^2 - b^2 + 4ac}{2a(-b - \sqrt{b^2 - 4ac})}$$

$$x_0 - x_r = \frac{2c}{-b - \sqrt{b^2 - 4ac}}$$

→ $x_r = x_0 - \frac{2c}{-b + \sqrt{b^2 - 4ac}}$

Müller Method

88

$$\begin{array}{cccc} x_0 & x_1 & x_2 & x_3 \\ f(x_0) & f(x_1) & f(x_2) & f(x_3) \\ \hline f(x_0 + x_1) & f(x_2) \end{array}$$

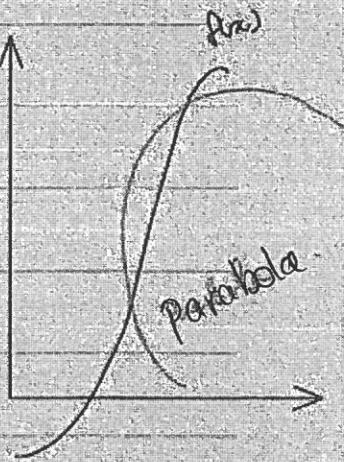
Proof:-

Müller's Numerical Method

- a numerical root locating method
- Newton Raphson method

Projected a line onto x-axis

- Parabolic - a curve drawn using a second degree polynomial



$$f_2(x) = ax^2 + bx + c \quad a, b, c = \text{constant}$$

- to find the roots, we need 3 intersecting points.
- we need 3 starting points (initial guesses)

$f(x)$ → true function - being approximated

$f_2(x)$ → Approximating function - the tool.

$$(x_0, f(x_0)), (x_1, f(x_1)), (x_2, f(x_2))$$

$$f_2(x) = a(x - x_2)^2 + b(x - x_2) + c$$

$$f_2(x_0) = a(x_0 - x_2)^2 + b(x_0 - x_2) + c$$

$$f_2(x_2) = a(x_2 - x_1)^2 + b(x_2 - x_1) + c = f(x_2)$$

$$c = f(x_2)$$

داله المثلثي
دالة ميكانيكية

$$a(x_1 - x_2)^2 + b(x_1 - x_2) + f(x_2) = f(x_1)$$

$$\frac{(x_1 - x_2)}{(x_1 - x_2)} \left[a(x_1 - x_2) + b \right] = \frac{f(x_1) - f(x_2)}{(x_1 - x_2)}$$

$$b = \frac{f(x_1) - f(x_2)}{(x_1 - x_2)} + a(x_1 - x_2)$$

$$f(x_0) = a(x_0 - x_2)^2 + \left[\frac{f(x_1) - f(x_2)}{x_1 - x_2} - a(x_0 - x_2) \right] (x_0 - x_2) + f(x_2)$$

$$\left[\frac{f(x_1) - f(x_2)}{x_1 - x_2} - a(x_0 - x_2) \right] = \frac{f(x_0) - f(x_2)}{(x_0 - x_2)}$$

$$h_0 = x_1 - x_0 \quad h_1 = x_0 - x_1$$

$$\delta_0 = \frac{f(x_1) - f(x_0)}{(x_1 - x_0)} \quad \delta_1 = \frac{f(x_0) - f(x_1)}{(x_2 - x_1)}$$

$$a = \frac{\delta_1 - \delta_0}{h_1 + h_0} \quad b = ah_1 + \delta_1 \quad c = f(x_0)$$

$$x_3 - x_2 = \frac{-2c}{b + \sqrt{b^2 - 4ac}} \Rightarrow x_3 = x_2 - \frac{2c}{(b + \sqrt{b^2 - 4ac})} \quad \text{when larger}$$

$x_3 = x_2$
is closer

Müller's Method

Step 1

$$\begin{aligned}x_0 &\rightarrow f(x_0) \\x_1 &\rightarrow f(x_1) \\x_2 &\rightarrow f(x_2)\end{aligned}$$

Step 2

$$\begin{aligned}h_0 &= x_1 - x_0 \\h_1 &= x_2 - x_1\end{aligned}$$

Step 3

$$\delta_0 = \frac{f(x_1) - f(x_0)}{h_0}$$

$$\delta_1 = \frac{f(x_2) - f(x_1)}{h_1}$$

Step 4

$$\alpha = \frac{\delta_1 - \delta_0}{h_1 + h_0}$$

$$b = \alpha h_1 + \delta_1$$

$$c = f(x_2)$$

$$x_3 = x_2 + \frac{-2c}{b \pm \sqrt{b^2 - 4ac}}$$

Same sign as b

Modified Newton-Raphson Method
(Second-derivative)

Multiple Roots (Modified Newton-Raphson)

$$x_{i+1} = x_i - \frac{f(x_i) f'(x_i)}{[f'(x_i)]^2 - f(x_i) f''(x_i)}$$

Modified Newton-Raphson Method
(Second-derivative)

Newton's Method

Suppose that $f \in C^2[a, b]$. Let $p_0 \in [a, b]$ be an approximation to p such that $f'(p_0) \neq 0$ and $|p - p_0|$ is “small.” Consider the first Taylor polynomial for $f(x)$ expanded about p_0 and evaluated at $x = p$.

$$f(p) = f(p_0) + (p - p_0)f'(p_0) + \frac{(p - p_0)^2}{2}f''(\xi(p)),$$

where $\xi(p)$ lies between p and p_0 . Since $f(p) = 0$, this equation gives

$$0 = f(p_0) + (p - p_0)f'(p_0) + \frac{(p - p_0)^2}{2}f''(\xi(p)).$$

Newton's method is derived by assuming that since $|p - p_0|$ is small, the term involving $(p - p_0)^2$ is much smaller, so

$$0 \approx f(p_0) + (p - p_0)f'(p_0).$$

Solving for p gives

$$p \approx p_0 - \frac{f(p_0)}{f'(p_0)} \equiv p_1.$$

This sets the stage for Newton's method, which starts with an initial approximation p_0 and generates the sequence $\{p_n\}_{n=0}^{\infty}$, by

$$p_n = p_{n-1} - \frac{f(p_{n-1})}{f'(p_{n-1})}, \quad \text{for } n \geq 1.$$

Newton-Raphson Method
(First-derivative)

Ex8 Factorize

$$\begin{aligned}F(x) &= (x^3 - 8)(x^2 - 5x + 6)(x^2 - 4) \\&= (x-2)(x^2 + 2x + 4)(x-2)(x-3)(x-2)(x+2) \\&= (x-2)^3 (x+2)(x-3)(x^2 + 2x + 4)\end{aligned}$$

Def 8

if $F(x) = (x-a)^m g(x)$, where $g(a) \neq 0$
then the Root $x=a$ is of multiplicity (m)

نقدر تكتب العادة في شكل $x=a$ و $g(x)$ مساعدة لها m عامل

$$F(x) = (x-2)^3 g(x), \text{ where } g(x) = (x+2)(x-3)(x^2 + 2x + 4)$$

Multiple Root

if $F(x) = (x-a)^m g(x)$ where $g(x) \neq 0$

$$F'(x) = m(x-a)^{m-1}g(x) + (x-a)^m g'(x)$$

مشتقة رغبي = مشتقة بدل x ملائى + الاول x مشتقة لذائى

$$\text{Let } H(x) = \frac{F(x)}{F'(x)} \text{ then } F'(a) = 0$$

$$* H(x) = \frac{F(x)}{F'(x)} = \frac{(x-a)^m g(x)}{(x-a)^{m-1} * m * g(x) + (x-a)^m g'(x)}$$

$$\begin{aligned} \text{محل } (x-a)^{m-1} &= \frac{-(x-a)^m g(x)}{(x-a)^{m+1} (mg(x) + (x-a)g'(x))} \\ &= \frac{(x-a) g(x)}{mg(x) + (x-a)g'(x)} \end{aligned}$$

* Apply Newton Raphson Formula on Hx

$$x_{i+1} = x_i - \frac{Hx}{H'x} = x_i - \frac{F(x)/F'(x)}{\frac{F'(x_i)^2 - F(x_i)F''(x_i)}{F'(x_i)^2}}$$

$$\text{Modified Newton Raphson } x_{i+1} = x_i - \frac{F(x_i) F'(x_i)}{\frac{F'(x_i)^2}{F'(x_i)^2} - F(x_i) F''(x_i)}$$

Ex8 Use N.R Method & Modified N.R Method to locate the Root of $F(x) = x^3 + 4x^2 - 10$
do three iteration with $x_0 = 1.5$

$$\bullet \text{N.R. Method} \rightarrow x_{i+1} = x_i - \frac{x_i^3 + 4x_i^2 - 10}{3x_i^2 + 8x_i}$$

$$\bullet \text{M. N.R. Method} \rightarrow x_{i+1} = x_i - \frac{(x_i^3 + 4x_i^2 - 10)(3x_i^2 + 8x_i)}{(3x_i^3 + 8x_i)^2 - (x_i^3 + 4x_i^2 - 10)(6x_i - 8)}$$

<u>i</u>	<u>N.R</u>	<u>H.N.R</u>
1	1.458333	1.411764706
2	1.436607143	1.414211438
3	1.425497619	1.41423569

Kar - ka