76316S ATK IV NUMERICAL PROGRAMMING Exercise 6 Autumn 2006

1. Bisection method. Make a program that finds the roots of the function

$$f(x) = e^x - 5 \tag{1}$$

with the bisection method in the range $x \in [x_1, x_2]$.

2. Brent's method. Calculate the zeros of the function

$$f(x) = \cos(x - \pi/4) + \frac{\sin(x - \pi/4)}{8x}$$
(2)

with accuracy $\epsilon = 10^{-6}$ in the range 1 < x < 20 using the Brent method. Use the Numerical Recipes subroutine zbrent.

3. General iteration formula. Find the roots of the equation

$$x = \tan(x),\tag{3}$$

where 0 < x < 10 using the general iteration formula.

4. Roots of Bessel J_0 . Find the roots of the Bessel J_0 function. Use Numerical Recipes rtsafe subroutine, that uses the Newton-Raphson method with bisection method as a safety fallback.

float zbrent(float (*func)(float), float x1, float x2, float tol) Finds the root of function func using the Brent's method.

float func(float x), input, function whose roots are searched.

float x1, input, start point of the interval where the root is known to be

float x2, input,, end point of the interval where the root is known to be

float tol, input, tolerance, or the accuracy of the moethod

void zbrak(float (*fx)(float), float x1, float x2, int n, float xb1[], float xb2[], int *nb) Subdivides a given interval and returns those subintervals, where function fx changes its sign

float fx(float x), input, function, whose roots are searched.

float x1, x2, input, start and end points of the interval

- int n, input, number of subdivisions of the given interval
- float xb1[nb], xb2[nb], output, start and end points of the subintervals where the function changes its sign.
- int nb, in/out On input, the maximum number of roots sought, on output, the number actually found.

float rtsafe(void (*funcd)(float, float *, float *), float x1, float x2, float xacc) Using a combination of Newton-Raphson and bisection methods, finds the root of the given function

- void funcd(float x, float *y, float *dy), input, subroutine, that calculates the value y and derivative dy of the function.
- float x1,x2, input, start and end points of the interval where the roots are known to be.

float xacc, input, desired accuracy