

Computational Methods
CMSC/AMSC/MAPL 460

Solving nonlinear equations and zero finding

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Interpolation: wrap up

- Interpolation: Given a function at N points, find its value at other point(s)
- Polynomial interpolation
 - Monomial, Newton and Lagrange forms
- Piecewise polynomial interpolation
 - Linear, Hermite cubic and Cubic Splines
- Polynomial interpolation is good at low orders
- However, higher order polynomials “overfit” the data and do not predict the curve well in between interpolation points
- Cubic Splines are quite good in smoothly interpolating data

Finding zeroes of functions

- Where does it arise?
- Solving functional equations
 - Polynomials: Quadratic, cubic, quadric, quintic ...
 - Galois in 1830 proved that there is no finite sequence of rational operations plus square/cube roots that can solve quintic or higher equations.
 - Aside: Galois died in a duel at a very young age (<21)
<http://www-groups.dcs.st-and.ac.uk/~history/Mathematicians/Galois.html>
 - Minimization or maximization of a function
 - Recall if $f(x)$ has a minimum or maximum, $df/dx=0$
 - Intersection of curves
 - Others

The simplest algorithm: Bisection

- Suppose we know that
 - f is continuous in an interval $[a,b]$
 - $f(a) > 0$ and $f(b) < 0$ OR $f(a) < 0$ and $f(b) > 0$
- What does this tell us about f in the interval $[a,b]$?
 - By continuity, there must be at least one zero somewhere in between!
 - Hold on to this fact and squeeze the interval till we bracket the zero!
- Evaluate $f((a+b)/2)$.
 - If it has the same sign as $f(a)$, then the zero is in $[(a+b)/2, b]$
 - If it has the same sign as $f(b)$, then the zero is in $[a, (a+b)/2]$
- Repeat until the zero is obtained, or the interval is small enough.

Example

- Solve $x=2^{1/2}$;
 - Find x_* for which $f(x):x^2-2$ has a zero
 - Evaluate $f(1)$ and $f(2)$
 - We know $f(1)<0$ and $f(2)>0$ $[1,2]$
 - Next guess $1\frac{1}{2}$: $f(1\frac{1}{2}) >0$ $[1,1\frac{1}{2}]$
 - Next guess $1\frac{1}{4}$: $f(1\frac{1}{4}) <0$ $[1\frac{1}{4},1\frac{1}{2}]$
 - Next guess $1\frac{3}{8}$: $f(1\frac{3}{8}) <0$ $[1\frac{3}{8},1\frac{1}{2}]$
 - ...

 $1\frac{3}{8}, 1\frac{5}{16}, 1\frac{13}{32}, 1\frac{27}{64}, \dots$
- Will the algorithm ever stop?
 - Always will converge in floating point
 - After 52 steps $a = 1.41421356237309$ $b = 1.41421356237310$
 - Difference smaller than machine epsilon
- This algorithm needs one function evaluation per iteration

Convergence analysis

- For iterative algorithms, we want to know how the error decreases after each iteration
- Here the imprecision in locating the root (or the error), approximately halves each step
- What is the trend in convergence
- Error $= (x_k - x_*) = e_k$

$$e_k = e_{k-1} / 2$$
$$e_k = e_0 / 2^k = e_0 2^{-k}$$

- So if we take logs
- Log error = $\log e_0 - k \log 2$
 - Semilog plot shows linear rate
 - What is the slope here?
- This algorithm is said to have linear convergence

Another algorithm

- Note that in bisection we take the half-way point no matter how close $f(a)$ or $f(b)$ maybe to zero
- Instead let us fit a straight line joining $f(a)$ and $f(b)$
- Find where it becomes zero
- Recall the straight line is

$$g(x) = f(a) + (x - a) (f(b) - f(a)) / (b - a)$$

$$g(a) = f(a) \quad g(b) = f(a) + f(b) - f(a) = f(b)$$

- Set $g(x) = 0$

$$x_* = a - f(a)(b - a) / (f(b) - f(a))$$

Evaluate $f(x_*)$

Depending on sign of $f(x_*)$ replace a or b with x_*

Modified secant method

- Algorithm is a modified secant method
- Requires one function evaluation per iteration
 - Convergence is superlinear

$$e_k = c e_{k-1}^a$$

$$e_k = c (c e_{k-2}^a)^a = C e_0^{-ka}$$

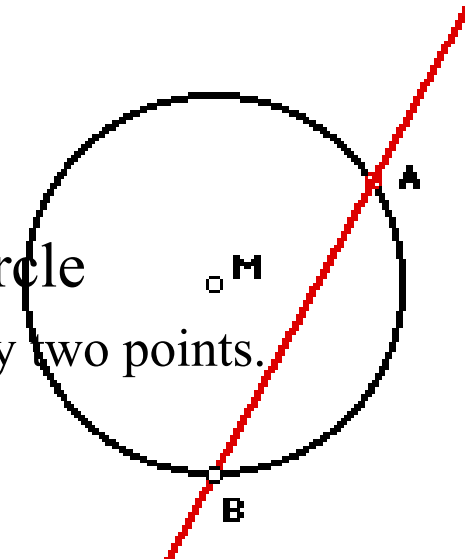
Here a is the golden ratio $(1 + \sqrt{5})/2$

- What is a secant?
 - In trigonometry it is the function defined as

$$\sec(z) = 1/\cos(z)$$

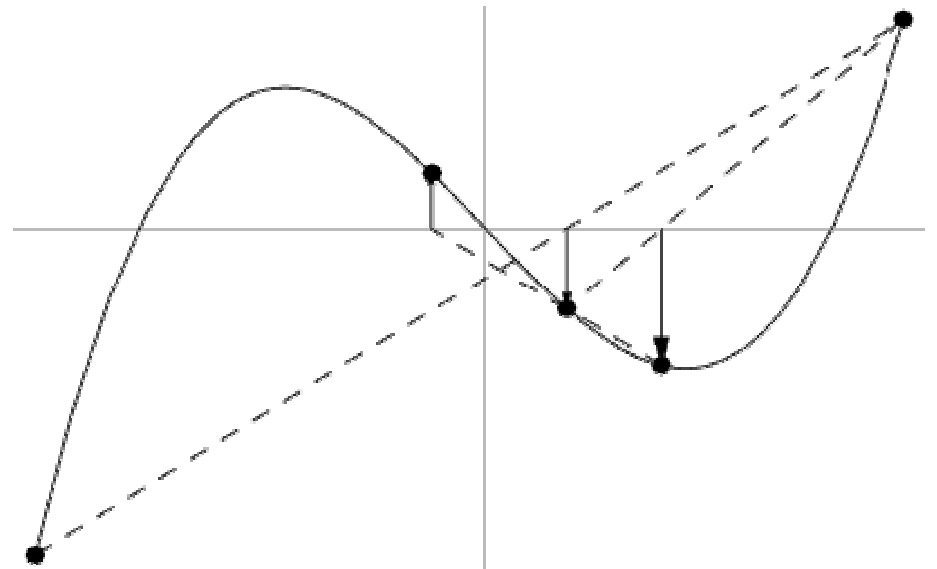
- Here the use is more from the geometry of a circle

- A SECANT is a line that intersects a circle in exactly two points.
- Every secant forms a chord.



Secant method

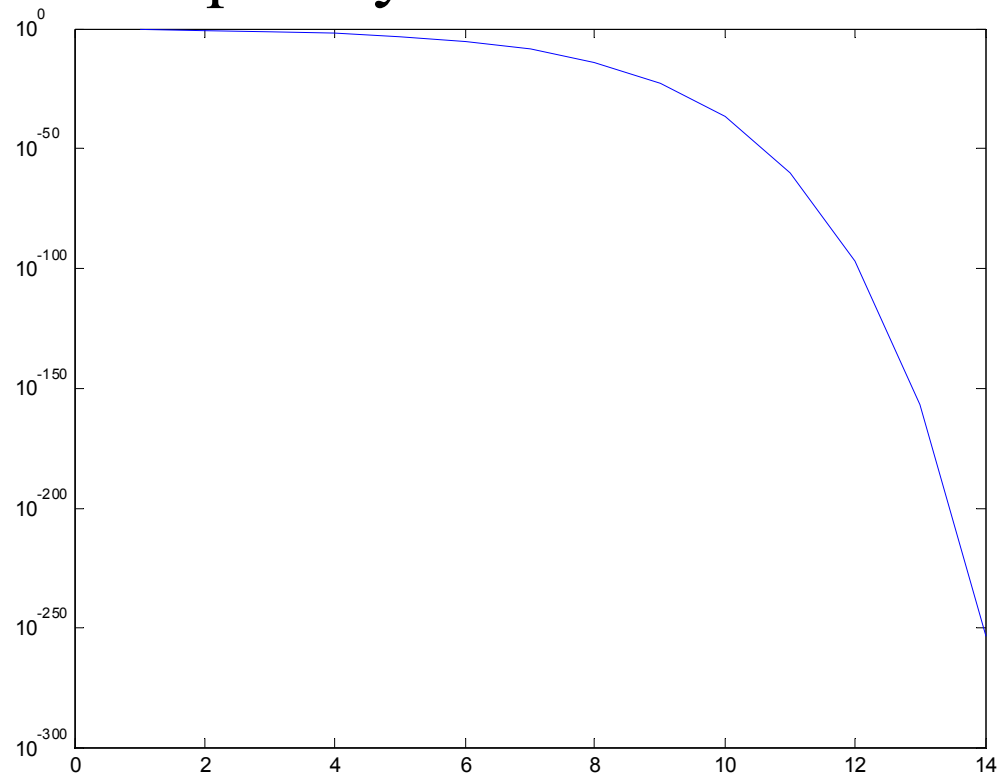
- In bisection and the modified secant method we were required to first bracket a zero
- This can be time consuming ... and is indeed the hard part of minimization
- On the other hand once this is done we have ensured convergence
- Instead in the secant method choose two points
- Fit straight line and evaluate its zero
- Choose next point and repeat



Secant method

$$x_{k+1} = x_k - f(x_k)(x_k - x_{k-1}) / (f(x_k) - f(x_{k-1}))$$

- When it converges, the convergence is super linear
- Each step the error is raised to a power >1
- Convergence to zero occurs quickly
- But, convergence is not guaranteed till we are near the zero



Newton's method

- Several ways to derive
 - Taylor series
 - Take secant to tangent ...
- I want $f(x_*) = 0$
- But I have $f(x_k)$ which is not zero
- Let me guess that $f(x_k + h)$ will be zero
- $f(x_k + h) = f(x_k) + hf'(x_k) = 0$
- So $h = -f(x_k)/f'(x_k)$
- So $x_{k+1} = x_k + h = x_k - f(x_k)/f'(x_k)$
- Repeat until convergence

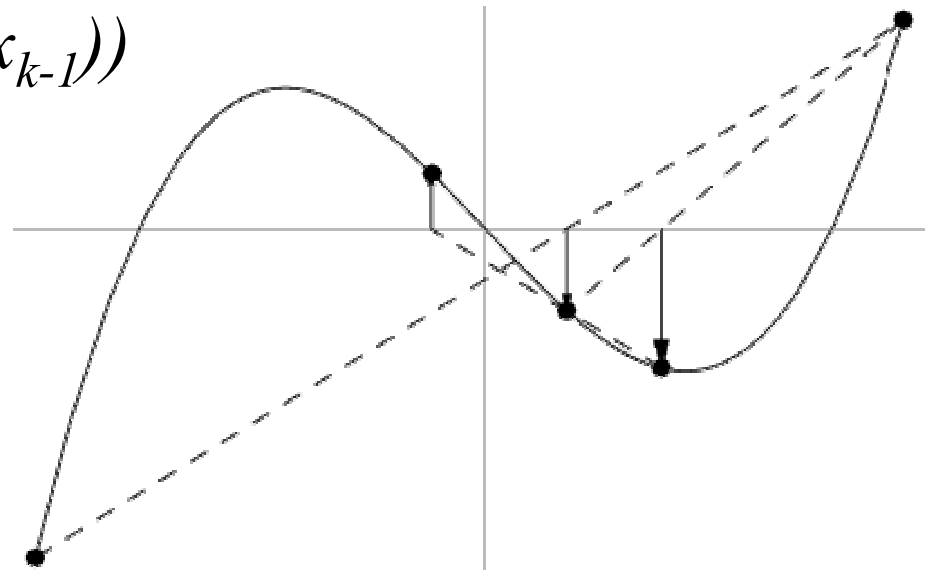
- Apply Newton method to square root
- $X = \sqrt{a}$
- $f(x) = x^2 - a$
- $f'(x) = 2x$
- $x_{k+1} = x_k + h = x_k - (x_k^2 - a) / 2x_k$
- *Guess $\sqrt{2} = 1$*
- $1 - (1 - 2) / 2 = 1.5$
- $1.5 - (2.25 - 2) / 3 = 1.5 - 0.0833 = 1.4167$
- ...
- *Converges rapidly*

Secant method

- Instead in the secant method choose two points
- Fit straight line and evaluate its zero

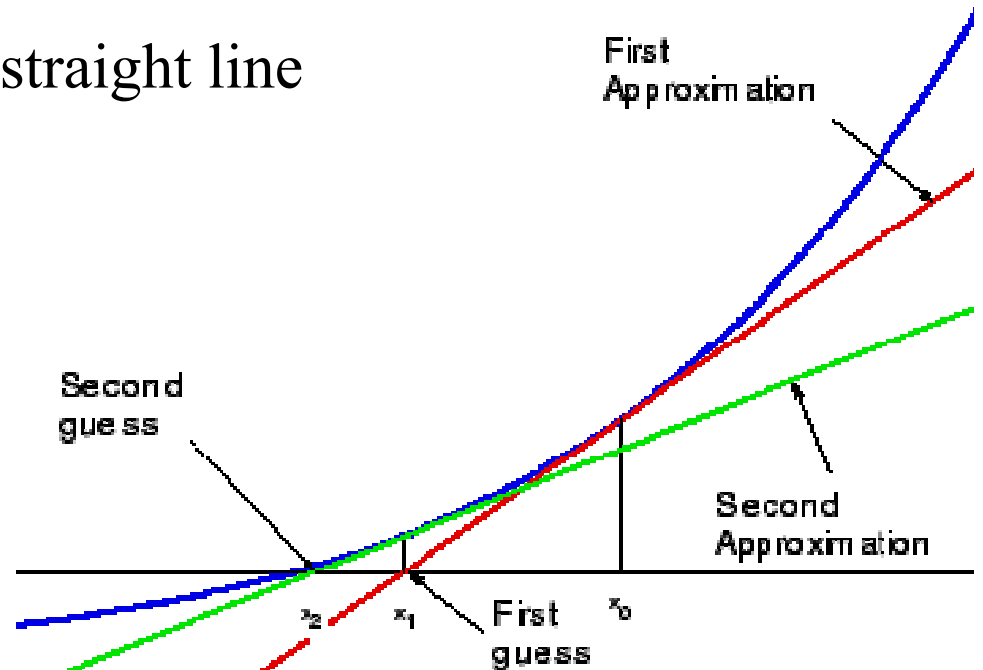
$$x_{k+1} = x_k - f(x_k)(x_k - x_{k-1}) / (f(x_k) - f(x_{k-1}))$$

- Choose next point and repeat
- Convergence is superlinear
- $e_{k+1} = c \cdot e_k^\phi$
- $\phi = (5^{1/2} + 1) / 2 = 1.62 \dots$



Newton's method

- Several ways to derive: We choose Taylor series
- I want $f(x_*)=0$
- But I have $f(x_k)$ which is not zero
- Let me guess that $f(x_k+h)$ will be zero
- $f(x_k+h)=f(x_k)+hf'(x_k)+O(h^2)$
- Ignore terms of $O(h^2)$
 - Approximate curve locally as straight line
 - When will this not work?
- Solve $f(x_k)+hf'(x_k)=0$ for h
- So $h=-f(x_k)/f'(x_k)$
- So $x_{k+1}=x_k+h=x_k-f(x_k)/f'(x_k)$
- Repeat until convergence



Convergence analysis

- For iterative algorithms, we want to know how the error decreases after each iteration
- We also want to check how much each iteration costs
- Optimal algorithm is the one that achieves a given error for a given cost
- Algorithm convergence function evaluations per step
- Bisection Linear One
- Secant Superlinear One
- Newton Quadratic Two
- Which method is better?
- Define better:
- Bisection guaranteed to converge, but slow
- Secant one evaluation per step Newton: two
- Newton quadratic convergence Secant super linear
- Newton needs derivative, which may be unavailable

Comparing convergence

- Suppose cost of function evaluations for derivative and function are similar
- Then let Newton method converge in n steps to error τ
- So $e_0^{2n} \leq \tau$
 - Take logs: $2n \log e_0 \leq \log \tau$
 - So $2n \geq |\log \tau| / |\log e_0|$ $n \geq (2)^{-1} (|\log \tau| / |\log e_0|)$
- Secant will require s steps to ensure $e_0^{1.62s} \leq \tau$
 - For secant: $s \geq (1.62)^{-1} (|\log \tau| / |\log e_0|)$
- Cost of Newton is $2n$ while that of secant is s
- Which is larger?
- $\text{Cost}_{\text{Newton}} / \text{Cost}_{\text{Secant}} = 2n/s = 1.62 > 1$
 - So Secant is cheaper!