

Scilab Textbook Companion for
Numerical Methods
by E. Balaguruswamy¹

Created by
Arralli Prashanth
Numerical methods in Chemical Engineering
Chemical Engineering
IIT Guwahati
College Teacher
Dr. Prakash Kotecha
Cross-Checked by

August 10, 2013

¹Funded by a grant from the National Mission on Education through ICT,
<http://spoken-tutorial.org/NMEICT-Intro>. This Textbook Companion and Scilab
codes written in it can be downloaded from the "Textbook Companion Project"
section at the website <http://scilab.in>

Book Description

Title: Numerical Methods

Author: E. Balaguruswamy

Publisher: Tata McGraw - Hill Education, New Delhi

Edition: 1

Year: 1999

ISBN: 9780074633113

Scilab numbering policy used in this document and the relation to the above book.

Exa Example (Solved example)

Eqn Equation (Particular equation of the above book)

AP Appendix to Example(Scilab Code that is an Appednix to a particular Example of the above book)

For example, Exa 3.51 means solved example 3.51 of this book. Sec 2.3 means a scilab code whose theory is explained in Section 2.3 of the book.

Contents

List of Scilab Codes	4
1 Intorduction to Numerical Computing	8
3 Computer Codes and Arithmetic	9
4 Approximations and Errors in Computing	30
6 Roots of Nonlinear Equations	45
7 Direct Solutions of Linear Equations	59
8 Iterative Solution of Linear Equations	66
9 Curve Fitting Interpolation	71
10 Curve Fitting Regression	83
11 Numerical Differentiation	87
12 Numerical Integration	93
13 Numerical Solution of Ordinary Differential Equations	101
14 Boundary Value and Eigenvalue Problems	113
15 Solution of Partial Differential Equations	118

List of Scilab Codes

Exa 1.01	Theoretical Problem	8
Exa 3.1	binary to decimal	9
Exa 3.2	Hexadecimal to Decimal	10
Exa 3.3	Decimal to Binary	10
Exa 3.4	Decimal to Octal	11
Exa 3.5	Decimal to Binary	12
Exa 3.6	Octal to Hexadecimal	13
Exa 3.7	Hexadecimal to Octal	14
Exa 3.8	Binary form of negative integers	15
Exa 3.9	16 bit word representation	16
Exa 3.10	Floating Point Notation	17
Exa 3.11	Integer Arithmetic	18
Exa 3.12	Integer Arithmetic	18
Exa 3.13	Floating Point Arithmetic Addition	19
Exa 3.14	Floating Point Arithmetic Addition	19
Exa 3.15	Floating Point Arithmetic Subtraction	20
Exa 3.16	Floating Point Arithmetic Multiplication	21
Exa 3.17	Floating Point Arithmetic division	22
Exa 3.18	Errors in Arithmetic	22
Exa 3.19	Errors in Arithmetic	23
Exa 3.20	Errors in Arithmetic	24
Exa 3.21	Errors in Arithmetic	25
Exa 3.22	Associative law of Addition	25
Exa 3.23	Associative law of Multiplication	27
Exa 3.24	Distributive law of Arithmetic	28
Exa 4.1	Greatest Precision	30
Exa 4.2	Accuracy of Numbers	31
Exa 4.3	Addition in Binary form	32

Exa 4.4	Rounding off	33
Exa 4.5	Truncation Error	34
Exa 4.6	Truncation Error	35
Exa 4.7	Absolute and Relative Error	35
Exa 4.8	Machine Epsilon	36
Exa 4.9	Propagation of Error	36
Exa 4.10	Errors in Sequence of Computations	37
Exa 4.11	Addition of Chain of Numbers	38
Exa 4.12	Addition of Chain of Numbers	39
Exa 4.13	Theoritical Problem	40
Exa 4.14	Absolute and Relative Errors	40
Exa 4.15	Error Evaluation	41
Exa 4.16	Condition and Stability	41
Exa 4.17	Theoritical Problem	42
Exa 4.18	Difference of Square roots	42
Exa 4.19	Theoritical Problem	43
Exa 4.20	Theoritical Problem	43
Exa 4.21	Induced Instability	43
Exa 6.1	Possible initial guess values for roots	45
Exa 6.02	Theoritical Problem	46
Exa 6.3	Evaluating Polynomial using Horners rule	46
Exa 6.4	Bisection Method	46
Exa 6.5	False Position Method	48
Exa 6.06	Theoritical Problem	49
Exa 6.7	Newton Raphson Method	49
Exa 6.8	Newton Raphson Method	50
Exa 6.9	Secant Method	50
Exa 6.10	Theoritical Problem	51
Exa 6.11	Fixed Point Method	51
Exa 6.12	Fixed Point Method	52
Exa 6.13	Fixed Point Method for non linear equations	53
Exa 6.14	Newton Raphson Method for Non linear equations	54
Exa 6.15	Synthetic Division	55
Exa 6.16	Bairstow Method for Factor of polynomial	55
Exa 6.17	Mullers Method for Leonards equation	56
Exa 7.1	Elimination Process	59
Exa 7.2	Basic Gauss Elimination	60
Exa 7.3	Gauss Elimination using Partial Pivoting	60

Exa 7.4	Gauss Jordan Elimination	61
Exa 7.5	DoLittle LU Decomposition	62
Exa 7.6	Choleskys Factorisation	64
Exa 7.7	Ill Conditioned Systems	65
Exa 8.1	Gauss Jacobi Iteration Method	66
Exa 8.2	Gauss Seidel Iterative Method	67
Exa 8.3	Gauss Seidel Iterative Method	68
Exa 8.4	Gauss Seidel Iterative Method	69
Exa 9.1	Polynomial Forms	71
Exa 9.2	Shifted Power form	71
Exa 9.3	Linear Interpolation	72
Exa 9.4	Lagrange Interpolation	73
Exa 9.5	Lagrange Interpolation	74
Exa 9.6	Newton Interpolation	75
Exa 9.7	Newton Divided Difference Interpolation	76
Exa 9.8	Newton Gregory Forward Difference Formula	77
Exa 9.9	Newton Backward Difference Formula	78
Exa 9.10	Splines	78
Exa 9.11	Cubic Spline Interpolation	80
Exa 9.12	Cubic Spline Interpolation	81
Exa 10.1	Fitting a Straight line	83
Exa 10.2	Fitting a Power Function Model to given data	83
Exa 10.3	Fitting a Straight line using Regression	84
Exa 10.4	Curve Fitting	85
Exa 10.5	Plane Fitting	86
Exa 11.1	First order Forward Difference	87
Exa 11.2	Three Point Formula	87
Exa 11.3	Error Analysis	88
Exa 11.4	Approximate Second Derivative	89
Exa 11.5	Differentiation of Tabulated Data	89
Exa 11.6	Three Point Central Difference Formula	90
Exa 11.7	Second order Derivative	91
Exa 11.8	Richardsons Extrapolation Technique	92
Exa 12.1	Trapezoidal Rule	93
Exa 12.2	Trapezoidal Rule	94
Exa 12.3	Simpsons 1 by 3 rule	95
Exa 12.4	Simpsons 1 by 3 rule	96
Exa 12.5	Simpsons 3 by 8 rule	97

Exa 12.6	Booles Five Point Formula	97
Exa 12.7	Romberg Integration Formula	98
Exa 12.8	Two Point Gauss Legefre Formula	99
Exa 12.9	Gaussian Two Point Formula	99
Exa 12.10	Gauss Legendre Three Point Formula	100
Exa 13.1	Taylor Method	101
Exa 13.2	Recursive Taylor Method	101
Exa 13.3	Picards Method	102
Exa 13.4	Eulers Method	103
Exa 13.5	Error Estimation in Eulers Method	104
Exa 13.6	Heuns Method	105
Exa 13.7	Polygon Method	106
Exa 13.8	Classical Runge Kutta Method	106
Exa 13.9	Optimum Step size	107
Exa 13.10	Milne Simpson Predictor Corrector Method	108
Exa 13.11	Adams Bashforth Moulton Method	109
Exa 13.12	Milne Simpson Method Using Modifier	110
Exa 13.13	System of Differential Equations	110
Exa 13.14	Higher Order Differential Equations	111
Exa 14.1	Shooting Method	113
Exa 14.2	Finite Difference Method	114
Exa 14.3	Eigen Vectors	115
Exa 14.4	Fadeev Leverrier Method	116
Exa 14.5	Eigen Vectors	116
Exa 14.6	Power Method	117
Exa 15.1	Elliptic Equations	118
Exa 15.2	Liebmans Iterative Method	119
Exa 15.3	Poissons Equation	120
Exa 15.4	Gauss Siedel Iteration	121
Exa 15.5	Initial Value Problems	121
Exa 15.6	Crank Nicholson Implicit Method	122
Exa 15.7	Hyperbolic Equations	123

Chapter 1

Intorduction to Numerical Computing

Scilab code Exa 1.01 Theoritical Problem

```
1 //Example No. 1_01
2 //Pg No. 6
3 disp('Theoritical Problem')
4 disp('For Details go to page no. 6')
```

Chapter 3

Computer Codes and Arithmetic

Scilab code Exa 3.1 binary to decimal

```
1 //Example No. 3_01
2 //Binary to decimal
3 //Pg No. 45
4 clear ;close ; clc ;
5
6 b = '1101.1101'
7 v = strspli(b,'.')      // splitting integral part and
                           fraction part
8 integralp = str2code(v(1)) //converting strings to
                           numbers
9 fractionp = str2code(v(2))
10 li = length(integralp)   // lenght of integral part
11 lf = length(fractionp)  // and fractional part
12 di = 0 ;// Initializing integral part and decimal
           part
13 df = 0 ;
14 for i = 1:li
15     di = 2*di+integralp(i)
16 end
```

```
17 for i = lf:-1:1
18     df = df/2 + fractionp(i)
19 end
20 df = df/2 ;
21 d = di + df ; //Integral and fractional parts
22 disp(d, 'Decimal value = ')
```

Scilab code Exa 3.2 Hexadecimal to Decimal

```
1 //Example No. 3_02
2 //hexadecimal to decimal
3 //Pg No. 46
4 clear ; close ; clc ;
5
6 h = '12AF' ;
7 u = str2code(h)
8 u = abs(u)
9 n = length(u)
10 d = 0
11 for i = 1:n
12     d = d*16 + u(i)
13 end
14 disp(d, 'Decimal value = ')
15 //Using Scilab Function
16 d = hex2dec(h)
17 disp(d, 'Using scilab function Decimal value = ')
```

Scilab code Exa 3.3 Decimal to Binary

```
1 //Example No. 3_03
2 //Decimal to Binary
3 //Pg No. 47
4 clear; close ; clc;
```

```

5
6 d = 43.375 ;
7 //Separating integral part and fractional parts
8 dint = floor(d)
9 dfrac = d - dint
10
11 //Integral Part
12 i = 1 ;
13 intp = dec2bin(dint)
14
15 //Fractional part
16 j = 1 ;
17 while dfrac ~= 0
18     fracp(j) = floor(dfrac*2)
19     dfrac = dfrac*2 - floor(dfrac*2)
20     j = j+1 ;
21 end
22 fracp = strcat(string(fracp))
23
24 b = strcat([intp,fracp],'.') //combining integral
    part and fractional part
25 disp(b,'Binary equivalent = ')

```

Scilab code Exa 3.4 Decimal to Octal

```

1 //Example No. 3_04
2 //Decimal to Octal
3 //Pg No. 48
4 clear ; close ; clc ;
5
6 d = 163 ;
7 oct = dec2oct(d)
8 disp(oct,'Octal number = ')

```

Scilab code Exa 3.5 Decimal to Binary

```
1 //Example No. 3_05
2 //Decimal to binary
3 //Pg No. 48
4 clear ; close ; clc ;
5
6 d = 0.65
7 j = 1 ;
8
9 while d ~= 0
10    fracp(j) = floor(d*2) //integral part of d*2
11    d = d*2 - floor(d*2) //Fractional part of d*2
12    j = j+1 ;
13    decp(j-1) = d
14    p = 1
15
16    for i = 1:j-2
17        if abs(d - decp(i))< 0.001 then //Condition
           for terminating the recurring binary
           equivalent by
18            p = 0                                //finding
               out if the new fractional part is
               equal to any of the previous
               fractonal parts
19            break
20        end
21    end
22
23    if p == 0 then
24        break
25    end
26
27 end
```

```

28 rec_p = frACP(i+1:j-1)      // Recurring part
29
30 rec_p = strcat(string(rec_p))
31 frACP = strcat(string(frACP))
32
33 disp(strcat([frACP,rec_p]),'Binary equivalent = ')

```

Scilab code Exa 3.6 Octal to Hexadecimal

```

1 //Example No. 3_06
2 //Octal to Hexadecimal
3 //Pg No. 49
4 clear ; close ; clc ;
5
6 oct = '243' ;
7 u = str2code(oct)
8 n = length(u)
9 for i = 1:n
10    b(i) = dec2bin(u(i)) //Converting each digit to
        binary equivalent
11    if length(b(i)) == 2 then           //making the
        binary equivalents into a groups of triplets
12        b(i) = strcat(['0',b(i)])
13    elseif length(b(i)) == 1
14        b(i) = strcat(['0','0',b(i)])
15    end
16 end
17 bin = strcat(b) //combining all the triplets
18 i = 1 ;
19 while length(bin) > 4
20    OtoH = strspli(bin,length(bin)-4) //splitting
        the binary equivalent into groups of binary
        quadruplets
21    bin = OtoH(1)
22    h(i) = OtoH(2)

```

```

23     i = i+1
24 end
25 h(i) = bin ;
26 h = h($:-1:1)
27 h = bin2dec(h)
28 h = dec2hex(h)
29 h = strcat(h)
30
31 disp(h, 'Hexadecimal equivalent of octal number 243
    is ')

```

Scilab code Exa 3.7 Hexadecimal to Octal

```

1 //Example No. 3_07
2 //Hexadecimal to Octal
3 //Pg No. 49
4 clear ; close ; clc ;
5
6 h = '39.B8' ;
7 h = strsplt(h, '.') //separating integral part and
    fractional part
8 cint = abs(str2code(h(1)))
9 cfrac = abs(str2code(h(2)))
10 bint = dec2bin(cint)
11 bfrac = dec2bin(cfrac)
12 bint = strcat(bint)
13 bfrac = strcat(bfrac)
14
15 //Integral Part
16 i = 1 ;
17 while length(bint) > 3
18     HtoO = strsplt(bint, length(bint)-3)
19     bint = HtoO(1)
20     oint(i) = HtoO(2)
21     i = i+1 ;

```

```

22 end
23 oint(i) = bint
24 oint = oint($:-1:1)
25 oint = bin2dec(oint)
26
27 //Fraction Part
28 i = 1 ;
29 while length(bfrac)> 3
30     Hto0 = strsplit(bfrac,3)
31     bfrac = Hto0(2)
32     ofrac(i) = Hto0(1)
33     i = i+1
34 end
35 ofrac(i) = bfrac
36 ofrac = bin2dec(ofrac)
37
38 //Combining integral part and fraction part
39 oct = strcat([strcat(string(oint)),strcat(string(
    ofrac))],'.')
40 disp(oct,'Octal number equivalent of Hexadecimal
    number 39.B8 is ')

```

Scilab code Exa 3.8 Binary form of negative integers

```

1 //Example No. 3_08
2 //–ve Integer to binary
3 //Pg No. 50
4 clear ; close ; clc ;
5
6 negint = -13
7 posbin = dec2bin(abs(negint))
8 posbin = strcat(['0',posbin])
9 compl_1 = strsubst(posbin,'0','d')
10 compl_1 = strsubst(compl_1,'1','0')
11 compl_1 = strsubst(compl_1,'d','1')

```

```
12 compl_2 = dec2bin(bin2dec(compl_1) + 1)
13
14 disp(compl_2, 'Binary equivalent of -13 is ')
```

Scilab code Exa 3.9 16 bit word representation

```
1 //Example No. 3_09
2 //Binary representation
3 //Pg No. 51
4 clear ;close ;clc ;
5
6 n = -32768
7 compl_32767 = dec2bin(bitcmp(abs(n)-1,16) + 1)
8 disp(compl_32767, 'binary equivalent of -32767 is ')
9
10 n_1 = -1
11 dcomp = bitcmp(1,16)
12 compl_1 = dec2bin(dcomp+1)
13 disp(compl_1, 'binary equivalent of -1 is ')
14 compl_32767_code = str2code(compl_32767)
15 compl_1_code = str2code(compl_1)
16 summ(1) = 1 //since -32768 is a negative number
17 c = 0
18 for i = 16:-1:2
19     summ(i) = compl_32767_code(i) + compl_1_code(i) +
                  c
20     if summ(i) == 2 then
21         summ(i) = 0
22         c = 1
23     else
24         c = 0
25     end
26 end
27 binfinal = strcat(string(summ))
28 disp(binfinal, 'Binary equivalent of -32768 in a 16
```

bit word is ')

Scilab code Exa 3.10 Floating Point Notation

```
1 //Example No. 3_10
2 //Floating Point Notation
3 //Pg No. 52
4 clear ; close ; clc ;
5
6 function [m,e] =float_notation(n)
7 m = n ;
8 for i = 1:16
9     if abs(m) >= 1 then
10        m = n/10^i
11        e = i
12    elseif abs(m) < 0.1
13        m = n*10^i
14        e = -i
15    else
16        if i == 1 then
17            e = 0
18        end
19        break ;
20    end
21 end
22 endfunction
23
24 [m,e] = float_notation(0.00596)
25 mprintf ('\n 0.00596 is expressed as %f*10^%i \n',m,
26 e)
26 [m,e] = float_notation(65.7452)
27 mprintf ('\n 65.7452 is expressed as %f*10^%i \n',m,
28 e)
28 [m,e] = float_notation(-486.8)
29 mprintf ('\n -486.8 is expressed as %f*10^%i \n',m,e)
```

)

Scilab code Exa 3.11 Integer Arithmetic

```
1 //Example No. 3_11
2 //Integer Arithmetic
3 //Pg No. 53
4 clear ;close ;clc ;
5
6 disp(int(25 + 12))
7 disp(int(25 - 12))
8 disp(int(12 - 25))
9 disp(int(25*12))
10 disp(int(25/12))
11 disp(int(12/25))
```

Scilab code Exa 3.12 Integer Arithmetic

```
1 //Example No. 3_12
2 //Integer Arithmetic
3 //Pg No. 53
4 clear ;close ;clc ;
5 a = 5 ;
6 b = 7 ;
7 c = 3 ;
8 Lhs = int((a + b)/c)
9 Rhs = int(a/c) + int(b/c)
10 disp(Rhs , 'a/c + b/c = ' , Lhs , '(a+b)/c = ')
11 if Lhs ~= Rhs then
12     disp('The results are not identical. This is
           because the remainder of an integer division
           is always truncated')
13 end
```

Scilab code Exa 3.13 Floating Point Arithmetic Addition

```
1 //Example No. 3_13
2 //Floating Point Arithmetic
3 //Pg No. 54
4 clear ;close ;clc ;
5
6 fx = 0.586351 ;
7 Ex = 5 ;
8 fy = 0.964572 ;
9 Ey = 2 ;
10 [Ez,n] = max(Ex,Ey)
11 if n == 1 then
12     fy = fy*10^(Ey-Ex)
13     fz = fx + fy
14     if fz > 1 then
15         fz = fz*10^(-1)
16         Ez = Ez + 1
17     end
18     disp(fz,'fz = ',fy,'fy = ',Ez,'Ez = ')
19 else
20     fx = fx*10^(Ex - Ey)
21     fz = fx + fy
22     if fz > 1 then
23         fz = fz*10^(-1)
24         Ez = Ez + 1
25     end
26     disp(fz,'fz = ',fx,'fx = ',Ez,'Ez = ')
27 end
28 mprintf ('\n z = %f E%i \n',fz,Ez)
```

Scilab code Exa 3.14 Floating Point Arithmetic Addition

```

1 //Example No. 3_14
2 //Floating Point Arithmetic
3 //Pg No. 54
4 clear ;close ;clc ;
5
6 fx = 0.735816 ;
7 Ex = 4 ;
8 fy = 0.635742 ;
9 Ey = 4 ;
10 [Ez,n] = max(Ex,Ey)
11 if n == 1 then
12     fy = fy*10^(Ey-Ex)
13     fz = fx + fy
14     if fz > 1 then
15         fz = fz*10^(-1)
16         Ez = Ez + 1
17     end
18     disp(fz,'fz = ',fy,'fy = ',Ez,'Ez = ')
19 else
20     fx = fx*10^(Ex - Ey)
21     fz = fx + fy
22     if fz > 1 then
23         fz = fz*10^(-1)
24         Ez = Ez + 1
25     end
26     disp(fz,'fz = ',fx,'fx = ',Ez,'Ez = ')
27 end
28 mprintf('\n z = %f E%i \n',fz,Ez)

```

Scilab code Exa 3.15 Floating Point Arithmetic Subtraction

```

1 //Example No. 3_15
2 //Floating Point Arithmetic
3 //Pg No. 54
4 clear ;close ;clc ;

```

```

5
6 fx = 0.999658 ;
7 Ex = -3 ;
8 fy = 0.994576 ;
9 Ey = -3 ;
10 Ez = max(Ex,Ey)
11 fy = fy*10^(Ey-Ex)
12 fz = fx - fy
13 disp(fz,'fz = ',Ez,'Ez = ')
14 mprintf('\n z = %f E%i \n',fz,Ez)
15 if fz < 0.1 then
16     fz = fz*10^6           // Since we are using 6
                           significant digits
17     n = length(string(fz))
18     fz = fz/10^n
19     Ez = Ez + n - 6
20     mprintf('\n z = %f E%i (normalised) \n',fz,Ez)
21 end

```

Scilab code Exa 3.16 Floating Point Arithmetic Multiplication

```

1 //Example No. 3_16
2 //Floating Point Arithmetic
3 //Pg No. 55
4 clear ;close ;clc ;
5
6 fx = 0.200000 ;
7 Ex = 4 ;
8 fy = 0.400000 ;
9 Ey = -2 ;
10 fz = fx*fy
11 Ez = Ex + Ey
12 mprintf('\n fz = %f \n Ez = %i \n z = %f E%i \n',fz,
          Ez,fz,Ez)
13 if fz < 0.1 then

```

```

14     fz = fz*10
15     Ez = Ez - 1
16     mprintf( '\n z = %f E%i (normalised) \n', fz, Ez)
17 end

```

Scilab code Exa 3.17 Floating Point Arithmetic division

```

1 //Example No. 3_17
2 //Floating Point Arithmetic
3 //Pg No. 55
4 clear ;close ;clc ;
5
6 fx = 0.876543 ;
7 Ex = -5 ;
8 fy = 0.200000 ;
9 Ey = -3 ;
10 fz = fx/fy
11 Ez = Ex - Ey
12 mprintf( '\n fz = %f \n Ez = %i \n z = %f E%i \n', fz,
           Ez, fz, Ez)
13
14 if fz > 1 then
15     fz = fz/10
16     Ez = Ez + 1
17     mprintf( '\n z = %f E%i (normalised) \n', fz, Ez)
18 end

```

Scilab code Exa 3.18 Errors in Arithmetic

```

1 //Example No. 3_18
2 //Floating Point Arithmetic
3 //Pg No. 56
4 clear ;close ;clc ;

```

```

5
6 fx = 0.500000 ;
7 Ex = 1 ;
8 fy = 0.100000 ;
9 Ey = -7 ;
10 [Ez ,n] = max(Ex ,Ey)
11 if n == 1 then
12     fy = fy*10^(Ey-Ex)
13     fz = fx + fy
14     if fz > 1 then
15         fz = fz*10^(-1)
16         Ez = Ez + 1
17     end
18     disp(fy , 'fy = ' ,Ez , 'Ez = ')
19 else
20     fx = fx*10^(Ex - Ey)
21     fz = fx + fy
22     if fz > 1 then
23         fz = fz*10^(-1)
24         Ez = Ez + 1
25     end
26     disp(fx , 'fx = ' ,Ez , 'Ez = ')
27 end
28 mprintf ('\n fz = %f \n z = %f E%i \n ', fz , fz , Ez)

```

Scilab code Exa 3.19 Errors in Arithmetic

```

1 //Example No. 3_19
2 //Floating Point Arithmetic
3 //Pg No. 56
4 clear ;close ;clc ;
5
6 fx = 0.350000 ;
7 Ex = 40 ;
8 fy = 0.500000 ;

```

```

9 Ey = 70 ;
10 fz = fx*fy
11 Ez = Ex + Ey
12 mprintf( '\n fz = %f \n Ez = %i \n z = %f E%i \n ', fz ,
Ez , fz , Ez )
13 if fz < 0.1 then
14     fz = fz*10
15     Ez = Ez - 1
16     mprintf( '\n z = %f E%i ( normalised ) \n ', fz , Ez )
17 end

```

Scilab code Exa 3.20 Errors in Arithmetic

```

1 //Example No. 3_20
2 //Floating Point Arithmetic
3 //Pg No. 56
4 clear ;close ;clc ;
5
6 fx = 0.875000 ;
7 Ex = -18 ;
8 fy = 0.200000 ;
9 Ey = 95 ;
10 fz = fx/fy
11 Ez = Ex - Ey
12 mprintf( '\n fz = %f \n Ez = %i \n z = %f E%i \n ', fz ,
Ez , fz , Ez )
13
14 if fz > 1 then
15     fz = fz/10
16     Ez = Ez + 1
17     mprintf( '\n z = %f E%i ( normalised ) \n ', fz , Ez )
18 end

```

Scilab code Exa 3.21 Errors in Arithmetic

```
1 //Example No. 3_21
2 //Floating Point Arithmetic
3 //Pg No. 57
4 clear ; close ; clc ;
5
6 fx = 0.500000 ;
7 Ex = 0 ;
8 fy = 0.499998 ;
9 Ey = 0 ;
10 Ez = 0 ;
11 fz = fx - fy
12 disp(fz, 'fz = ', Ez, 'Ez = ')
13 mprintf ('\n z = %f E%i \n', fz, Ez)
14 if fz < 0.1 then
15     fz = fz*10^6
16     n = length(string(fz))
17     fz = fz/10^n
18     Ez = Ez + n - 6
19     mprintf ('\n z = %f E%i (normalised) \n', fz, Ez)
20 end
```

Scilab code Exa 3.22 Associative law of Addition

```
1 //Example No. 3_22
2 //Laws of Arithmetic
3 //Pg No. 57
4 clear ; close ; clc ;
5 function [fz,Ez] = add_sub(fx,Ex,fy,Ey) //addition
    and subtraction fuction
6 if fx*fy >= 0 then
7     //Addition
8     [Ez,n] = max(Ex,Ey)
9     if n == 1 then
```

```

10      fy = fy*10^(Ey-Ex)
11      fz = fx + fy
12      if fz > 1 then
13          fz = fz*10^(-1)
14          Ez = Ez + 1
15      end
16  else
17      fx = fx*10^(Ex - Ey)
18      fz = fx + fy
19      if fz > 1 then
20          fz = fz*10^(-1)
21          Ez = Ez + 1
22      end
23  end
24
25 else
26 // Subtraction
27 [Ez,n] = max(Ex,Ey)
28 if n == 1 then
29     fy = fy*10^(Ey-Ex)
30     fz = fx + fy
31     if abs(fz) < 0.1 then
32         fz = fz*10^6
33         fz = floor(fz)
34         nfz = length(string(abs(fz)))
35         fz = fz/10^nfz
36         Ez = nfz - 6
37     end
38 else
39     fx = fx*10^(Ex - Ey)
40     fz = fx + fy
41     if fz < 0.1 then
42         fz = fz*10^6
43         fz = int(fz)
44         nfz = length(string(abs(fz)))
45         fz = fz/10^nfz
46         Ez = nfz - 6
47     end

```

```

48     end
49 end
50 endfunction
51
52 fx = 0.456732
53 Ex = -2
54 fy = 0.243451
55 Ey = 0
56 fz = -0.24800
57 Ez = 0
58
59 [fxy,Exy] = add_sub(fx,Ex,fy,Ey)
60 [fxy_z,Exy_z] = add_sub(fxy,Exy,fz,Ez)
61 [fy_z,Eyz] = add_sub(fy,Ey,fz,Ez)
62 [fx_yz,Ex_yz] = add_sub(fx,Ex,fyz,Eyz)
63 mprintf('fxy = %f\n Exy = %i \n fxy_z = %f\n Exy_z =
             %i \n fyz = %f \n Eyz = %i \n fx_yz = %f \n
             Ex_yz = %i \n ',fxy,Exy,fxy_z,Eyz,fyz,fx_yz,
             Ex_yz)
64
65 if fxy_z ~= fx_yz | Exy_z ~= Ex_yz then
66     disp('(x+y) + z ~= x + (y+z)')
67 end

```

Scilab code Exa 3.23 Associative law of Multiplication

```

1 //Example No. 3_23
2 //Associative law
3 //Pg No. 58
4 clear ; close ; clc ;
5 x = 0.400000*10^40
6 y = 0.500000*10^70
7 z = 0.300000*10^(-30)
8 disp('In book they have considered the maximum
       exponent can be only 99, since 110 is greater

```

```

    than 99 the result is erroneous')
9 disp((x*y)*z, 'xy_z = ', 'but in scilab the this value
      is much larger than 110 so we get a correct
      result ')
10 disp(x*(y*z), 'x_yz = ')

```

Scilab code Exa 3.24 Distributive law of Arithmetic

```

1 //Example No. 3_24
2 //Distributive law
3 //Pg No. 58
4 clear ;close ;clc ;
5
6 x = 0.400000*10^1 ;
7 fx = 0.400000
8 Ex = 1
9 y = 0.200001*10^0 ;
10 z = 0.200000*10^0 ;
11 x_yz = x*(y-z)
12 x_yz = x_yz*10^6
13 x_yz = floor(x_yz) //considering only six
      significant digits
14 n = length(string(x_yz))
15 fx_yz = x_yz/10^n
16 Ex_yz = n - 6
17 x_yz = fx_yz *10^Ex_yz
18 disp(x_yz, 'x_yz = ')
19
20 fxy = fx*y
21 fxy = fxy*10^6
22 fxy = floor(fxy) //considering only six significant
      digits
23 n = length(string(fxy))
24 fxy = fxy/10^n
25 Exy = n - 6

```

```
26 xy = fxy * 10^Exy
27
28 fxz = fx*z
29 fxz = fxz*10^6
30 fxz = floor(fxz) // considering only six significant
    digits
31 n = length(string(fxz))
32 fxz = fxz/10^n
33 Exz = n - 6
34 xz = fxz * 10^Exz
35
36 xy_xz = xy - xz
37 disp(xy_xz, 'xy_xz = ')
```

Chapter 4

Approximations and Errors in Computing

Scilab code Exa 4.1 Greatest Precision

```
1 //Example No. 4_01
2 //Greatest precision
3 //Pg No. 63
4 clear ; close ; clc ;
5
6 a = '4.3201'
7 b = '4.32'
8 c = '4.320106'
9 na = length(a)-strindex(a,'.')
10 mprintf ('\n %s has a precision of 10^-%i\n',a,na)
11 nb = length(b)-strindex(b,'.')
12 mprintf ('\n %s has a precision of 10^-%i\n',b,nb)
13 nc = length(c)-strindex(c,'.')
14 mprintf ('\n %s has a precision of 10^-%i\n',c,nc)
15 [n,e] = max(na,nb,nc)
16 if e ==1 then
17     mprintf ('\n The number with highest precision is
18 %s\n',a)
19 elseif e == 2
```

```

19     mprintf ('\n The number with highest precision is
20           %s\n',b)
21 else
22     mprintf ('\n The number with highest precision is
23           %s\n',c)
24 end

```

Scilab code Exa 4.2 Accuracy of Numbers

```

1 //Example No. 4_02
2 //Accuracy of numbers
3 //Pg No. 63
4 clear ;close ;clc ;
5
6 function n = sd(x)
7     nd = strindex(x,'.') //position of point
8     num = str2code(x)
9     if isempty(nd) & num(length(x)) == 0 then
10         mprintf ('Accuracy is not specified\n')
11         n = 0 ;
12     else
13         if num(1)>= 1 & isempty(nd) then
14             n = length(x)
15         elseif num(1) >= 1 & ~isempty(nd) then
16             n = length(x) - 1
17         else
18             for i = 1:length(x)
19                 if num(i) >= 1 & num(i) <= 9 then
20                     break
21                 end
22             end
23             n = length(x)- i + 1
24         end
25     end
26 endfunction

```

```

27 a = '95.763'
28 na = sd(a)
29 mprintf ('%s has %i significant digits\n',a,na)
30 b = '0.008472'
31 nb = sd(b)
32 mprintf ('%s has %i significant digits. The leading or
            higher order zeros are only place holders\n',b,
            nb)
33 c = '0.0456000'
34 nc = sd(c)
35 mprintf ('%s has %i significant digits\n',c,nc)
36 d = '36'
37 nd = sd(d)
38 mprintf ('%s has %i significant digits\n',d,nd)
39 e = '3600'
40 se = sd(e)
41 f = '3600.00'
42 nf = sd(f)
43 mprintf ('%s has %i significant digits\n',f,nf)

```

Scilab code Exa 4.3 Addition in Binary form

```

1 //Example No. 4_03
2 //Pg No. 64
3 clear ; close ; clc ;
4
5 a = 0.1
6 b = 0.4
7 for i = 1:8
8     afrac(i) = floor(a*2)
9     a = a*2 - floor(a*2)
10    bfrac(i) = floor(b*2)
11    b = b*2 - floor(b*2)
12 end
13 afracs = '0' + '.' + strcat(string(afrac)) // string

```

```

        form binary equivalent of a i.e 0.1
14 bfrac_s = '0' + '.' + strcat(string(bfrac))
15 mprintf ('\n 0.1_10 = %s \n 0.4_10 = %s \n ', afracs
           , bfrac_s)
16 for j = 8:-1:1
17     summ(j) = afrac(j) + bfrac(j)
18     if summ(j) > 1 then
19         summ(j) = summ(j)-2
20         afrac(j-1) = afrac(j-1) + 1
21     end
22 end
23 summ_dec = 0
24 for k = 8:-1:1
25     summ_dec = summ_dec + summ(k)
26     summ_dec = summ_dec*1/2
27 end
28 disp(summ_dec, 'sum =')
29 disp('Note : The answer should be 0.5, but it is not
       so. This is due to the error in conversion from
       decimal to binary form.')

```

Scilab code Exa 4.4 Rounding off

```

1 //Example No. 4_04
2 //Rounding-Off
3 //Pg No. 66
4 clear ; close ; clc ;
5
6 fx = 0.7526
7 E =3
8 gx = 0.835
9 d = E - (-1)
10 //Chopping Method
11 Approx_x = fx*10^E
12 Err = gx*10^(E-d)

```

```

13 mprintf ('\n Chooping Method : \n Approximate x = %.4
           f*10^%i \n Error = %.4f \n ',fx,E,Err)
14 //Symmetric Method
15 if gx >= 0.5 then
16     Err = (gx -1)*10^(-1)
17     Approx_x = (fx + 10^(-d))*10^E
18 else
19     Approx_x = fx*10^E
20     Err = gx * 10^(E-d)
21 end
22 mprintf ('\n Symmetric Rounding :\n Approximate x = %
           .4f*10^%i \n Error = %.4f \n ',fx + 10^(-d),E,Err
)

```

Scilab code Exa 4.5 Truncation Error

```

1 //Example No. 4_05
2 //Truncation Error
3 //Pg No. 68
4 clear ; close ; clc ;
5
6 x = 1/5
7 //When first three terms are used
8 Trunc_err = x^3/factorial(3) + x^4/factorial(4) + x
           ^5/factorial(5) + x^6/factorial(6)
9 mprintf ('\n a) When first three terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
10
11 //When four terms are used
12 Trunc_err = x^4/factorial(4) + x^5/factorial(5) + x
           ^6/factorial(6)
13 mprintf ('\n b) When first four terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
14
15 //When Five terms are used

```

```
16 Trunc_err = x^5/factorial(5) + x^6/factorial(6)
17 mprintf ('\n c) When first five terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
```

Scilab code Exa 4.6 Truncation Error

```
1 //Example No. 4_06
2 //Truncation Error
3 //Pg No. 68
4 clear ; close ; clc ;
5
6 x = -1/5
7 //When first three terms are used
8 Trunc_err = x^3/factorial(3) + x^4/factorial(4) + x
           ^5/factorial(5) + x^6/factorial(6)
9 mprintf ('\n a) When first three terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
10
11 //When four terms are used
12 Trunc_err = x^4/factorial(4) + x^5/factorial(5) + x
           ^6/factorial(6)
13 mprintf ('\n b) When first four terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
14
15 //When Five terms are used
16 Trunc_err = x^5/factorial(5) + x^6/factorial(6)
17 mprintf ('\n c) When first five terms are used \n
           Truncation error = %.6E \n ',Trunc_err)
```

Scilab code Exa 4.7 Absolute and Relative Error

```
1 //Example No. 4_07
2 //Absolute and Relative Errors
```

```

3 //Pg No. 71
4 clear ; close ; clc ;
5
6 h_bu_t = 2945 ;
7 h_bu_a = 2950 ;
8 h_be_t = 30 ;
9 h_be_a = 35 ;
10 e1 = abs(h_bu_t - h_bu_a)
11 e1_r = e1/h_bu_t
12 e2 = abs(h_be_t - h_be_a)
13 e2_r = e2/h_be_t
14 mprintf('n For Building : n Absolute error , e1 =
    %i \n Relative error , e1_r = %.2f percent \n ', e1, e1_r*100)
15 mprintf('n For Beam : n Absolute error , e2 = %i \
    n Relative error , e2_r = %.2G percent \n ', e2,
    e2_r*100)

```

Scilab code Exa 4.8 Machine Epsilon

```

1 //Example No. 4_08
2 //Machine Epsilon
3 //Pg No. 72
4 clear ; close ; clc ;
5
6 deff('q = Q(p)', 'q = 1 + (p-1)*log10(2) ')
7 p = 24
8 q = Q(p)
9 mprintf('q = %.1f \n We can say that the computer
    can store numbers with %i significant decimal
    digits \n ', q, q)

```

Scilab code Exa 4.9 Propagation of Error

```

1 //Example No. 4_09
2 //Propagation of Error
3 //Pg No. 75
4 clear ; close ; clc ;
5
6 x = 0.1234*10^4
7 y = 0.1232*10^4
8 d = 4
9 er_x = 10^(-d + 1)/2
10 er_y = 10^(-d + 1)/2
11 ex = x*er_x
12 ey = y*er_y
13 ez = abs(ex) + abs(ey)
14 er_z = abs(ez)/abs(x-y)
15
16 mprintf (' \n | er_x | <= %.2f o/o \n | er_y | <= %.2f o/o \
n ex = %.3f \n ey = %.3f \n | ez | = %.3f \n | er_z |
= %.2f o/o \n ', er_x *100 , er_y*100 , ex , ey , ez , er_z
*100)

```

Scilab code Exa 4.10 Errors in Sequence of Computations

```

1 //Example No. 4_10
2 //Errors in Sequence of Computations
3 //Pg No. 77
4 clear ; close ; clc ;
5
6 x_a = 2.35 ;
7 y_a = 6.74 ;
8 z_a = 3.45 ;
9 ex = abs(x_a)*10^(-3+1)/2
10 ey = abs(y_a)*10^(-3+1)/2
11 ez = abs(z_a)*10^(-3+1)/2
12 exy = abs(x_a)*ey + abs(y_a)*ex
13 ew = abs(exy) + abs(ez)

```

```
14 mprintf( '\n ex = %.5f \n ey = %.5f \n ez = %.5f \n
    exy = %.5f \n ew = %.5f \n ',ex,ey,ez,exy,ew)
```

Scilab code Exa 4.11 Addition of Chain of Numbers

```
1 //Example No. 4_11
2 //Addition of Chain of Numbers
3 //Pg No. 77
4 clear ; close ; clc ;
5
6 x = 9678 ;
7 y = 678 ;
8 z = 78 ;
9 d = 4 ; //length of mantissa
10 fx = x/10^4
11 fy = y/10^4
12 fu = fx + fy
13 Eu = 4
14 if fu >= 1 then
15     fu = fu/10
16     Eu = Eu + 1
17 end
18 //since length of mantissa is only four we need to
   maintain only four places in decimal , so
19 fu = floor(fu*10^4)/10^4
20 u = fu * 10^Eu
21 w = u + z
22 n = length(string(w))
23 w = floor(w/10^(n-4))*10^(n-4) //To maintain length
   of mantissa = 4
24 disp(w,'w = ')
25 True_w = 10444
26 ew = True_w - w
27 er_w = (True_w - w)/True_w
28 disp(er_w,'er ,w = ',ew,'ew = ',True_w,'True w = ')
```

Scilab code Exa 4.12 Addition of Chain of Numbers

```
1 //Example No. 4_12
2 //Addition of chain Numbers
3 //Pg No. 77
4 clear ; close ; clc ;
5
6 x = 9678 ;
7 y = 678 ;
8 z = 78 ;
9 d = 4 ; //length of mantissa
10 n = max(length( string(y) ) , length(string(z)))
11 fy = y/10^n
12 fz = z/10^n
13 fu = fy + fz
14 Eu = n
15 if fu >= 1 then
16     fu = fu/10
17     Eu = Eu + 1
18 end
19 u = fu * 10^Eu
20 n = max(length( string(x) ) , length(string(u)))
21 fu = u/10^4
22 fx = x/10^4
23 fw = fu + fx
24 Ew = 4
25 if fw >= 1 then
26     fw = fw/10
27     Ew = Ew + 1
28 end
29 //since length of mantissa is only four we need to
   maintain only four places in decimal , so
30 fw = floor(fw*10^4)/10^4
31 w = fw*10^Ew
```

```
32 disp(w, 'w = ')
33 True_w = 10444
34 ew = True_w - w
35 er_w = (True_w - w)/True_w
36 disp(er_w, 'er ,w = ', ew, 'ew = ', True_w, 'True w = ')
```

Scilab code Exa 4.13 Theoretical Problem

```
1 //Example No. 4_13
2 //Pg No. 78
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 78')
```

Scilab code Exa 4.14 Absolute and Relative Errors

```
1 //Example No. 4_14
2 //Absolute & Relative Errors
3 //Pg No. 79
4 clear ; close ; clc ;
5
6 xa = 4.000
7 def(f = f(x) , 'f = sqrt(x) + x')
8 //Assuming x is correct to 4 significant digits
9 ex = 0.5 * 10^(-4 + 1)
10 df_xa = derivative(f,4)
11 ef = ex * df_xa
12 er_f = ef/f(xa)
13 mprintf('\n ex = %.0E \n df(xa) = %.2f \n ef = %.2E
          \n er ,f = %.2E \n', ex,df_xa,ef,er_f)
```

Scilab code Exa 4.15 Error Evaluation

```
1 //Example No. 4_15
2 //Error Evaluation
3 //Pg No. 80
4 clear ; close ; clc ;
5
6 x = 3.00 ;
7 y = 4.00 ;
8 def(f = f(x,y) , 'f = x^2 + y^2 ')
9 def(df_x = df_x(x) , 'df_x = 2*x')
10 def(df_y = df_y(y) , 'df_y = 2*y')
11 ex = 0.005
12 ey = 0.005
13 ef = df_x(x)*ex + df_y(y)*ey
14 disp(ef , 'ef = ')
```

Scilab code Exa 4.16 Condition and Stability

```
1 //Example No. 4_16
2 //Condition and Stability
3 //Pg No. 82
4 clear ; close ; clc ;
5
6 C1 = 7.00 ;
7 C2 = 3.00 ;
8 m1 = 2.00 ;
9 m2 = 2.01 ;
10 x = (C1 - C2)/(m2 - m1)
11 y = m1*((C1 - C2)/(m2 - m1)) + C1
12 disp(y , 'y = ' , x , 'x = ')
13 disp('Changing m2 from 2.01 to 2.005 ')
14 m2 = 2.005
15 x = (C1 - C2)/(m2 - m1)
16 y = m1*((C1 - C2)/(m2 - m1)) + C1
```

17 **mprintf**(' \n x = %i \n y = %i \n From the above
results we can see that for small change in m2
results in almost 100 percent change in the
values of x and y. Therefore , the problem is
absolutely ill-conditioned \n ',x,y)

Scilab code Exa 4.17 Theoretical Problem

```
1 //Example No. 4_17
2 //Pg No. 83
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 83')
```

Scilab code Exa 4.18 Difference of Square roots

```
1 //Example No. 4_18
2 //Difference of Square roots
3 //Pg No. 84
4 clear ; close ; clc ;
5
6 x = 497.0 ;
7 y = 496.0 ;
8 sqrt_x = sqrt(497)
9 sqrt_y = sqrt(496)
10 nx = length( string( floor( sqrt_x ) ) )
11 ny = length( string( floor( sqrt_y ) ) )
12 sqrt_x = floor(sqrt_x*10^(4-nx))/10^(4-nx)
13 sqrt_y = floor(sqrt_y*10^(4-ny))/10^(4-ny)
14 z1 = sqrt_x - sqrt_y
15 disp(z1,'z = sqrt(x) - sqrt(y)')
16 z2 = ( x -y)/(sqrt_x + sqrt_y)
17 if z2 < 0.1 then
18     z2 = z2*10^4
```

```
19     nz = length(string(floor(z2)))
20     z2 = floor(z2*10^(4-nz))/10^(8-nz)
21 end
22 disp( z2 , 'z = ( x-y )/( sqrt(x) + sqrt(y) )' )
```

Scilab code Exa 4.19 Theoretical Problem

```
1 //Example No. 4_19
2 //Pg No. 84
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 84')
```

Scilab code Exa 4.20 Theoretical Problem

```
1 //Example No. 4_20
2 //Pg No. 85
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 85')
```

Scilab code Exa 4.21 Induced Instability

```
1 //Example 4_21
2 //Pg No. 85
3 clear ; close ; clc ;
4
5 x = -10
6 T_act(1) = 1
7 T_trc(1) = 1
8 e_x_cal = 1
9 for i = 1:100
```

```

10    T_act(i+1) = T_act(i)*x/i
11    T_trc(i+1) = floor(T_act(i+1)*10^5)/10^5
12    TE(i) = abs(T_act(i+1)-T_trc(i+1))
13    e_x_cal = e_x_cal + T_trc(i+1)
14 end
15 e_x_act = exp(-10)
16 disp(e_x_act,'actual e^x = ',e_x_cal,'calculated e^x
           using roundoff = ',sum(TE),'Truncation Error = '
           )
17 disp('Here we can see the difference between
           calculated e^x and actual e^x this is due to
           truncation error (which is greater than final
           value of e^x ), so the roundoff error totally
           dominates the solution')

```

Chapter 6

Roots of Nonlinear Equations

Scilab code Exa 6.1 Possible initial guess values for roots

```
1 //Example No. 6_01
2 //Possible Initial guess values for roots
3 //Pg No. 126
4
5 clear ; close ; clc ;
6
7 A = [ 2 ; -8 ; 2 ; 12]; // Coefficients of x terms
    in the decreasing order of power
8 n = size(A);
9 x1 = -A(2)/A(1);
10 disp(x1, 'The largest possible root is x1 =')
11 disp(x1, 'No root can be larger than the value')
12
13 x = sqrt((A(2)/A(1))^2 - 2*(A(3)/A(1))^2);
14
15 printf ('\n all real roots lie in the interval (%f,
    %f)\n',x,x)
16 disp('We can use these two points as initial guesses
        for the bracketing methods and one of them for
        open end methods')
```

Scilab code Exa 6.02 Theoretical Problem

```
1 //Example No. 6_02
2 //Pg No. 128
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 128')
```

Scilab code Exa 6.3 Evaluating Polynomial using Horners rule

```
1 //Example No. 6_03
2 //Evaluating Polynomial using Horner's rule
3 //Pg No.
4 clear ; close ; clc ;
5
6 //Coefficients of x terms in the increasing order of
  power
7 A = [ 6 ; 1 ; -4 ; 1];
8 x = 2
9 [n,c] = size(A) ;
10 p(n) = A(n)
11 disp(p(n), 'p(4) = ')
12 for i = 1:n-1
13     p(n-i) = p(n-i+1)*x + A(n-i)
14     printf ('\n p(%i)= %i\n',n-i,p(n-i))
15 end
16 mprintf ('\n f(%i) = p(1) = %i',x,p(1))
```

Scilab code Exa 6.4 Bisection Method

```

1 //Example No. 6_04
2 //Root of a Equation Using Bisection Method
3 //Pg No. 132
4
5 clear ; close ; clc ;
6
7 //Coefficients in increasing order of power of x
    starting from 0
8 A = [-10 -4 1];
9 disp('First finding the interval that contains a
    root ,this can be done by using Eq 6.10 ')
10 xmax = sqrt((A(2)/A(3))^2 - 2*(A(1)/A(3)))
11 printf('\n Both the roots lie in the interval (%i ,
    %i) \n',xmax,xmax)
12 x = -6:6
13 p = poly(A, 'x' , 'c ')
14 fx = horner(p,x);
15 for i = 1:12
16     if fx(1,i)*fx(1,i+1) < 0 then
17         break ;
18     end
19 end
20 printf('\n The root lies in the interval (%i,%i)\n' ,
    x(1,i),x(1,i+1))
21 x1 = x(1,i);
22 x2 = x(1,i+1);
23 f1 = fx(1,i);
24 f2 = fx(1,i+1);
25 err = abs((x2-x1)/x2) ;
26 while err > 0.0001
27 x0 = (x1 + x2)/2 ;
28 f0 = horner(p,x0);
29 if f0*f1 < 0 then
30     x2 = x0
31     f2 = f0
32 elseif f0*f2 < 0
33     x1 = x0
34     f1 = f0

```

```

35 else
36     break
37 end
38 printf ('\n the root lies in the interval (%f,%f)\n',
39 x1,x2);
40 err = abs((x2-x1)/x2);
41 end
42 printf ('\nthe approximate root is %f\n',x0)

```

Scilab code Exa 6.5 False Position Method

```

1 //Example No. 6_05
2 //False Position Method
3 //Pg No. 139
4 clear ; close ; clc ;
5
6 //Coefficients of polynomial in increasing order of
   power of x
7 A = [-2 -1 1];
8 x1 = 1 ;
9 x2 = 3 ;
10 fx = poly(A, 'x', 'c');
11 for i = 1:15
12     printf ('Iteration No. %i \n',i);
13     fx1 = horner(fx,x1);
14     fx2 = horner(fx,x2);
15     x0 = x1 - fx1*(x2-x1)/(fx2-fx1)
16     printf ('x0 = %f \n',x0);
17     fx0 = horner(fx,x0);
18     if fx1*fx0 < 0 then
19         x2 = x0 ;
20     else
21         x1 = x0 ;
22     end
23 end

```

Scilab code Exa 6.06 Theoretical Problem

```
1 //Example No. 6_06
2 //Pg No. 146
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 146')
```

Scilab code Exa 6.7 Newton Raphson Method

```
1 //Example No. 6_07
2 //Root of the Equation using Newton Raphson Method
3 //Pg No. 147
4 clear ; close ; clc ;
5
6 //Coefficients of polynomial in increasing order of
   power of x
7 A = [ 2 -3 1];
8 fx = poly(A, 'x', 'c');
9 dfx = derivat(fx);
10
11 x(1) = 0 ;
12 for i = 1:10
13     f(i) = horner(fx,x(i));
14     if f(i) ~= 0 then
15         df(i) = horner(dfx,x(i));
16         x(i+1) = x(i) - f(i)/df(i) ;
17         printf('x%i = %f\n',i+1,x(i+1));
18     else
19         printf('Since f(%f) = 0, the root closer to
               the point x = 0 is %f \n',x(i),x(i));
20     break
```

```
21     end  
22 end
```

Scilab code Exa 6.8 Newton Raphson Method

```
1 //Example No. 6_08  
2 //Root of the Equation using Newton Raphson Method  
3 //Pg No. 151  
4 clear ; close ; clc ;  
5 //Coefficients of polynomial in increasing order of  
power of x  
6 A = [ 6   1   -4   1 ];  
7 fx = poly(A, 'x', 'c');  
8 dfx = derivat(fx);  
9  
10 x(1) = 5.0 ;  
11 for i = 1:6  
12     f(i) = horner(fx,x(i));  
13     if f(i) ~= 0 then  
14         df(i) = horner(dfx,x(i));  
15         x(i+1) = x(i) - f(i)/df(i) ;  
16         printf('x%i = %f\n',i+1,x(i+1));  
17     end  
18 end  
19 disp('From the results we can see that number of  
correct digits approximately doubles with each  
iteration')
```

Scilab code Exa 6.9 Secant Method

```
1 //Example No. 6_09  
2 //Root of the equation using SECANT Method  
3 //Pg No. 153
```

```

4 clear ; close ; clc ;
5
6 //Coefficients of polynomial in increasing order of
   power of x
7 A = [ -10 -4 1];
8 x1 = 4 ;
9 x2 = 2 ;
10 fx = poly(A, 'x', 'c')
11 for i = 1:6
12     printf('\n For Iteration No. %i\n',i)
13     fx1 = horner(fx,x1);
14     fx2 = horner(fx,x2);
15     x3 = x2 - fx2*(x2-x1)/(fx2-fx1) ;
16     printf ('\n x1 = %f\n x2 = %f \n fx1 = %f \n fx2
           = %f \n x3 = %f \n ',x1,x2,fx1,fx2,x3) ;
17     x1 = x2;
18     x2 = x3;
19 end
20 disp('This can be still continued further for
accuracy ')

```

Scilab code Exa 6.10 Theoretical Problem

```

1 //Example No. 6_10
2 //Pg No. 155
3 disp('Theoretical Problem')
4 disp('For Details go to page no. 155')

```

Scilab code Exa 6.11 Fixed Point Method

```

1 //Example No. 6_11
2 //Fixed point method
3 //Pg No. 161

```

```

4 clear ; close ; clc ;
5
6 //Coefficients of polynomial in increasing order of
   power of x
7 A = [ -2 1 1 ];
8 B = [ 2 0 -1 ];
9 gx = poly(B, 'x', 'c');
10 x(1) = 0 ; //initial guess x0 = 0
11 for i = 2:10
12     x(i) = horner(gx,x(i-1));
13     printf ('\n x%i = %f\n',i-1,x(i))
14     if (x(i)-x(i-1)) == 0 then
15         printf ('\n%f is root of the equation , since
           x%i - x%i = 0 \n',x(i),i-1,i-2)
16         break
17     end
18 end
19 //Changing initial guess x0 = -1
20 x(1) = -1 ;
21 for i = 2:10
22     x(i) = horner(gx,x(i-1));
23     printf ('\n x%i = %f\n',i-1,x(i))
24     if (x(i)-x(i-1)) == 0 then
25         printf ('\n %f is root of the equation , since
           x%i - x%i = 0 ',x(i),i-1,i-2)
26         break
27     end
28 end

```

Scilab code Exa 6.12 Fixed Point Method

```

1 //Example No. 6_12
2 //Fixed point method
3 //Pg No. 162
4 clear ; close ; clc ;

```

```

5
6 A = [ -5 0 1 ];
7 funcprot(0);
8 deff('x = g(x)', 'x = 5/x');
9 x(1) = 1 ;
10 printf ('\n x0 = %f \n',x(1));
11 for i = 2:5
12     x(i) = feval(x(i-1),g);
13     printf (' x%i = %f \n',i-1,x(i))
14 end
15 //Defining g(x) in different way
16 deff('x = g(x)', 'x = x^2 + x - 5');
17 x(1) = 0;
18 printf ('\n x0 = %f \n',x(1));
19 for i = 2:5
20     x(i) = feval(x(i-1),g);
21     printf (' x%i = %f \n',i-1,x(i))
22 end
23 //Third form of g(x)
24 deff('x = g(x)', ' x = (x + 5/x)/2 ');
25 x(1) = 1;
26 printf ('\n x0 = %f \n',x(1));
27 for i = 2:7
28     x(i) = feval(x(i-1),g);
29     printf (' x%i = %f \n',i-1,x(i))
30 end

```

Scilab code Exa 6.13 Fixed Point Method for non linear equations

```

1 //Example No. 6_13
2 //Solving System of non-linear equations using FIXED
   POINT METHOD
3 //Pg No. 169
4 clear ; close ; clc ;
5

```

```

6 printf(' x^2 - y^2 = 3 \n x^2 + x*y \n');
7 deff('x = f(x,y)', 'x = y + 3/(x+y)' );
8 deff('y = g(x)', 'y = (6-x^2)/x' );
9 x(1) = 1 ;
10 y(1) = 1 ;
11 printf ('\n x0 = %f \n y0 = %f \n',x(1),y(1));
12 for i = 2:4
13     x(i) = feval(x(i-1),y(i-1),f);
14     y(i) = feval(x(i-1),g);
15     printf ('\n x%i = %f \n y%i = %f \n',i-1,x(i),i
16 end

```

Scilab code Exa 6.14 Newton Raphson Method for Non linear equations

```

1 //Example No. 6_14
2 //Solving System of Non-linear equations using
   Newton Raphson Method
3 //Pg No. 172
4 clear ; close ; clc ;
5
6 printf('x^2 + x*y = 6 \n x^2 - y^2 = 3 \n');
7 deff('f = F(x,y)', 'f = x^2 + x*y - 6' );
8 deff('g = G(x,y)', 'g = x^2 - y^2 -3' );
9 deff('f1 = dFx(x,y)', 'f1 = 2*x + y' );
10 deff('f2 = dFy(x,y)', 'f2 = y' );
11 deff('g1 = dGx(x,y)', 'g1 = 2*x' );
12 deff('g2 = dGy(x,y)', 'g2 = -2*y' );
13 x(1) = 1 ;
14 y(1) = 1 ;
15
16 for i = 2:3
17     Fval = feval(x(i-1),y(i-1),F);
18     Gval = feval(x(i-1),y(i-1),G);
19     f1 = feval(x(i-1),y(i-1),dFx);

```

```

20     f2 = feval(x(i-1),y(i-1),dFy);
21     g1 = feval(x(i-1),y(i-1),dGx);
22     g2 = feval(x(i-1),y(i-1),dGy);
23     D = f1*g2 - f2*g1 ;
24
25     x(i) = x(i-1) - (Fval*g2 - Gval*f2)/D ;
26     y(i) = y(i-1) - (Gval*f1 - Fval*g1)/D ;
27     printf ('\n x%i = %f \n y%i = %f \n',i-1,x(i),i
28                           -1,y(i))
29 end

```

Scilab code Exa 6.15 Synthetic Division

```

1 //Example No. 6_15
2 //Synthetic Division
3 //Pg No. 176
4 clear ; close ; clc ;
5
6 a = [-9 15 -7 1];
7 b(4) = 0 ;
8 for i = 3:-1:1
9     b(i) = a(i+1) + b(i+1)*3
10    printf ('b%i = %f\n',i,b(i))
11 end
12 disp(poly(b,'x','c')),'Thus the polynomial is ')

```

Scilab code Exa 6.16 Bairstow Method for Factor of polynomial

```

1 //Example No. 6_16
2 //Quadratic factor of a polynomial using Bairstow's
   Method
3 //Pg No. 187

```

```

4 clear ; close ; clc ;
5
6 a = [ 10 1 0 1];
7 n = length(a);
8 u = 1.8 ;
9 v = -1 ;
10
11 b(n) = a(n);
12 b(n-1) = a(n-1) + u*b(n);
13 c(n) = 0 ;
14 c(n-1) = b(n);
15
16 for i = n-2:-1:1
17     b(i) = a(i) + u*b(i+1) + v*b(i+2) ;
18     c(i) = b(i+1) + u*c(i+1) + v*c(i+2) ;
19 end
20 for i = n:-1:1
21     printf('b%di = %f \n',i-1,b(i))
22 end
23 for i = n:-1:1
24     printf('c%di = %f \n',i-1,c(i))
25 end
26
27 D = c(2)*c(2) - c(1)*c(3) ;
28 du = -1*(b(2)*c(2) - c(1)*c(3))/D ;
29 dv = -1*(b(1)*c(2) - b(2)*c(1))/D ;
30 u = u + du ;
31 v = v + dv ;
32 printf('\n D = %f \n du = %f \n dv = %f \n u = %f\n
v = %f \n',D,du,dv,u,v)

```

Scilab code Exa 6.17 Mullers Method for Leonards equation

```

1 //Example No. 6_17
2 //Solving Leonard's equation using MULLER'S Method

```

```

3 //Pg No. 197
4 clear ; close ; clc ;
5
6 def( 'y = f(x)', 'y = x^3 + 2*x^2 + 10*x - 20' ) ;
7 x1 = 0 ;
8 x2 = 1 ;
9 x3 = 2 ;
10 for i = 1:10
11     f1 = feval(x1,f) ;
12     f2 = feval(x2,f) ;
13     f3 = feval(x3,f) ;
14     h1 = x1-x3 ;
15     h2 = x2-x3 ;
16     d1 = f1 - f3 ;
17     d2 = f2 - f3 ;
18     D = h1*h2*(h1-h2);
19     a0 = f3 ;
20     a1 = (d2*h1^2 - d1*h2^2)/D ;
21     a2 = (d1*h2 - d2*h1)/D ;
22     if abs(-2*a0/( a1 + sqrt( a1^2 - 4*a0*a2 ) )) <
        abs( -2*a0/( a1 - sqrt( a1^2 - 4*a0*a2 ) ) )
        then
            h4 = -2*a0/(a1 + sqrt(a1^2 - 4*a0*a2));
        else
            h4 = -2*a0/(a1 - sqrt(a1^2 - 4*a0*a2))
        end
27     x4 = x3 + h4 ;
28     printf( '\n x1 = %f\n x2 = %f\n x3 = %f\n f1 = %f
                \n f2 = %f\n f3 = %f\n h1 = %f\n h2 = %f\n d1
                = %f\n d2 = %f\n a0 = %f\n a1 = %f\n a2 = %f
                \n h4 = %f\n x4 = %f\n ',x1,x2,x3,f1,f2,f3,h1
                ,h2,d1,d2,a0,a1,a2,h4,x4) ;
29     relerr = abs((x4-x3)/x4);
30     if relerr <= 0.00001 then
31         printf('root of the polynomial is x4 = %f',
            x4);
32         break
33     end

```

```
34      x1 = x2 ;
35      x2 = x3 ;
36      x3 = x4 ;
37
38
39 end
```

Chapter 7

Direct Solutions of Linear Equations

Scilab code Exa 7.1 Elimination Process

```
1 //Example No. 7_01
2 //Elimination Process
3 //Pg No. 211
4
5 clear ; close ; clc ;
6
7 A = [3 2 1 10; 2 3 2 14 ; 1 2 3 14];
8 A(2,:) = A(2,:)-A(1,:)*A(2,1)/A(1,1)
9 A(3,:) = A(3,:)-A(1,:)*A(3,1)/A(1,1)
10 disp(A)
11
12 A(3,:) = A(3,:)-A(2,:)*A(3,2)/A(2,2)
13 disp(A)
14
15 z = A(3,4)/A(3,3)
16 y = (A(2,4) - A(2,3)*z)/A(2,2)
17 x = (A(1,4) - A(1,2)*y - A(1,3)*z)/A(1,1)
18 disp(x, 'x = ', y, 'y = ', z, 'z = ')
```

Scilab code Exa 7.2 Basic Gauss Elimination

```
1 //Example No. 7_02
2 //Basic Gauss Elimination
3 //Pg No. 214
4 clear ; close ; clc ;
5
6 A = [ 3   6   1   ;   2   4   3   ;   1   3   2 ];
7 B = [16 13 9];
8 [ar1,ac1] = size(A);
9 Aug = [3 6 1 16 ; 2 4 3 13 ; 1 3 2 9]
10 for i = 2 : ar1
11     Aug(i,:) = Aug(i,:)- (Aug(i,1)/Aug(1,1))*Aug
12         (1,:) ;
13 end
14 disp(Aug)
15 disp('since Aug(2,2) = 0 elimination is not possible
16 , so reordering the matrix')
17 Aug = Aug( [ 1 3 2],:);
18 disp(Aug)
19 disp('Elimination is complete and by back
20 substitution the solution is\n')
21 disp('x3 = 1, x2 = 2 , x1 = 1 ')
```

Scilab code Exa 7.3 Gauss Elimination using Partial Pivoting

```
1 //Example No. 7_03
2 // Gauss Elimination using partial pivoting
3 // Pg No. 220
4 clear ; close ; clc ;
5
6 A = [ 2   2   1   ;   4   2   3   ;   1   -1   1];
```

```

7 B = [ 6   ;   4   ;   0   ];
8 [ ar , ac ] = size(A);
9 Aug = [ 2   2   1   6   ;   4   2   3   4   ;   1   -1   1
          0   ];
10
11 for i = 1 : ar-1
12     [ p , m ] = max(abs(Aug(i:ar,i)))
13     Aug(i:ar,:) = Aug([i+m-1 i+1:i+m-2 i i+m:ar
                           ],:);
14 disp(Aug)
15 for k = i+1 : ar
16     Aug(k,i:ar+1) = Aug(k,i:ar+1) - (Aug(k,i)/
17                                     Aug(i,i))*Aug(i,i:ar+1);
18 end
19 disp(Aug)
20
21 //Back Substitution
22 X(ar,1) = Aug(ar,ar+1)/Aug(ar,ar)
23 for i = ar-1 : -1 : 1
24     X(i,1) = Aug(i,ar+1);
25     for j = ar : -1 : i+1
26         X(i,1) = X(i,1) - X(j,1)*Aug(i,j);
27     end
28     X(i,1) = X(i,1)/Aug(i,i);
29 end
30
31 printf('\n The solution can be obtained by back
           substitution \n x1 = %i \n x2 = %i \n x3 = %i \n',
           ,X(1,1),X(2,1),X(3,1))

```

Scilab code Exa 7.4 Gauss Jordan Elimination

```

1 //Example No. 7_04
2 //Gauss Jordan Elimination

```

```

3 //Pg No. 228
4 clear ; close ; clc ;
5
6 A = [ 2 4 -6 ; 1 3 1 ; 2 -4 -2 ] ;
7 B = [ -8 ; 10 ; -12 ] ;
8 [ar , ac] = size(A) ;
9 Aug = [ 2 4 -6 -8 ; 1 3 1 10 ; 2 -4 -2
          -12 ] ;
10 disp(Aug)
11
12 for i = 1 : ar
13     Aug(i,i:ar+1) = Aug(i,i:ar+1)/Aug(i,i) ;
14     disp(Aug)
15     for k = 1 : ar
16         if k ~= i then
17             Aug(k,i:ar+1) = Aug(k,i:ar+1) - Aug(k,i)
18                         *Aug(i,i:ar+1);
19         end
20     end
21 end

```

Scilab code Exa 7.5 DoLittle LU Decomposition

```

1 //Example No. 7_05
2 //DoLittle LU Decomposition
3 //Pg No. 234
4
5 clear ; close ; clc ;
6
7 A = [ 3 2 1 ; 2 3 2 ; 1 2 3 ] ;
8 B = [ 10 ; 14 ; 14 ] ;
9 [n , n] = size(A) ;
10
11 for i = 2:n

```

```

12     U(1,:) = A(1,:);
13     L(i,i) = 1 ;
14     if i ~= 1 then
15         L(i,1) = A(i,1)/U(1,1);
16     end
17 end
18
19 for j = 2:n
20     for i = 2:n
21
22         if i <= j then
23             U(i,j) = A(i,j);
24             for k = 1:i-1
25                 U(i,j) = U(i,j) - L(i,k)*U(k,j);
26             end
27             printf ('\nU(%i,%i) = %f \n',i,j,U(i,j))
28
29         else
30             L(i,j) = A(i,j)
31             for k = 1:j-1
32                 L(i,j) = L(i,j) - L(i,k)*U(k,j);
33             end
34             L(i,j) = L(i,j)/U(j,j) ;
35             printf ('\n L(%i,%i) = %f \n',i,j,L(i,j))
36         end
37     end
38 end
39 disp(U, 'U = ')
40 disp(L, 'L = ')
41
42 //Forward Substitution
43 for i = 1:n
44     z(i,1) = B(i,1);
45     for j = 1:i-1
46         z(i,1) = z(i,1) - L(i,j)*z(j,1);
47     end
48     printf ('\n z(%i) = %f \n',i,z(i,1))
49 end

```

```

50
51 //Back Substitution
52 for i = n : -1 : 1
53     x(i,1) = z(i,1);
54     for j = n : -1 : i+1
55         x(i,1) = x(i,1) - U(i,j)*x(j,1);
56     end
57     x(i,1) = x(i,1)/U(i,i);
58     printf ('\n x(%i) = %f \n',i,x(i,1))
59 end

```

Scilab code Exa 7.6 Choleskys Factorisation

```

1 //Example No. 7_06
2 //Cholesky 's Factorisation
3 //Pg No. 242
4
5 clear ; close ; clc ;
6
7 A = [ 1 2 3 ; 2 8 22 ; 3 22 82 ];
8 [n,n] = size(A);
9
10 for i = 1:n
11     for j = 1:n
12         if i == j then
13             U(i,i) = A(i,i)
14             for k = 1:i-1
15                 U(i,i) = U(i,i)-U(k,i)^2 ;
16             end
17             U(i,i) = sqrt(U(i,i));
18         elseif i < j
19             U(i,j) = A(i,j)
20             for k = 1:i-1
21                 U(i,j) = U(i,j) - U(k,i)*U(k,j);
22             end

```

```
23           U(i,j) = U(i,j)/U(i,i)
24       end
25   end
26 end
27 disp(U)
```

Scilab code Exa 7.7 Ill Conditioned Systems

```
1 //Example No. 7_07
2 //Ill-Conditioned Systems
3 //Pg No. 245
4
5 clear ; close ; clc ;
6
7 A = [ 2   1 ; 2.001  1];
8 B = [ 25 ; 25.01 ];
9 x(1) = (25 - 25.01)/(2 - 2.001);
10 x(2) = (25.01*2 - 25*2.001)/(2*1 - 2.001*1);
11 printf ('\n x(1) = %f \n x(2) = %f \n',x(1),x(2))
12 x(1) = (25 - 25.01)/(2 - 2.0005);
13 x(2) = (25.01*2 - 25*2.0005)/(2*1 - 2.0005*1);
14 printf ('\n x(1) = %f \n x(2) = %f \n',x(1),x(2))
15 r = A*x-B
16 disp(x)
17 disp(r)
```

Chapter 8

Iterative Solution of Linear Equations

Scilab code Exa 8.1 Gauss Jacobi Iteration Method

```
1 //Example No. 8_01
2 //Gauss Jacobi
3 //Page No. 254
4 clear ; close ; clc ;
5
6 A = [ 2   1   1 ; 3   5   2 ; 2   1   4];
7 B = [ 5   ; 15  ; 8];
8 x1old = 0 ,x2old = 0 , x3old = 0 // intial assumption
of x1 ,x2 & x3
9
10 disp('x1 = (5 - x2 - x3)/2 ')
11 disp('x2 = (15 - 3x1 - 2x3)/5 ')
12 disp('x3 = (8 - 2x1 - x2)/4 ')
13
14 for i = 1:4
15     printf('\n Iteration Number : %d\n',i)
16
17     x1 = (5 - x2old - x3old)/2 ;
18     x2 = (15 - 3*x1old - 2*x3old)/5 ;
```

```

19     x3 = (8 - 2*x1old - x2old)/4 ;
20
21     printf (' \n x1 = %f\n x2 = %f\n x3 = %f\n ',x1,x2
22           ,x3)
23
24     x1old = x1;
25     x2old = x2;
26     x3old = x3;
27 end

```

Scilab code Exa 8.2 Gauss Seidel Iterative Method

```

1 //Example No. 8_02
2 //Gauss Seidel
3 //Page No.261
4 clear ; close ; clc ;
5
6 A = [ 2   1   1 ; 3   5   2 ; 2   1   4];
7 B = [ 5   ; 15  ; 8];
8 x1old = 0 ,x2old = 0 , x3old = 0 // intial assumption
9
10 disp( '(x1 = 5 - x2 - x3)/2 ')
11 disp( '(x2 = 15 - 3x1 - 2x3)/5 ')
12 disp( '(x3 = 8 - 2x1 - x2)/4 ')
13
14 for i = 1:2
15
16     printf ('\n Iteration Number : %d',i)
17
18     x1 = (5 - x2old - x3old)/2 ;
19     x1old = x1;
20     x2 = (15 - 3*x1old - 2*x3old)/5 ;
21     x2old = x2;
22     x3 = (8 - 2*x1old - x2old)/4 ;

```

```

23     x3old = x3;
24
25     printf( '\n x1 = %f\n x2 = %f\n x3 = %f\n' ,x1 ,
26             x2 ,x3)
27 end

```

Scilab code Exa 8.3 Gauss Seidel Iterative Method

```

1 //Example No. 8_03
2 //Gauss Seidel
3 //page no. 269
4 clear ; close ; clc ;
5
6 A = [ 3 1 ; 1 -3]
7 B = [ 5 ; 5 ]
8
9 disp('Using a matrix to display the results after
       each iteration , first row represents initial
       assumption')
10 X(1,1) = 0 , X(1,2) = 0 ;// initial assumption
11
12 maxit = 1000;//Maximum number of iterations
13 err = 0.0003 ;
14
15 disp('x1 = (5-x2)/3');
16 disp('x2 = (x1 - 5)/3');
17
18 for i = 2:maxit
19
20     X(i,1) = (5 - X(i-1,2))/3 ;
21     X(i,2) = (X(i,1) - 5)/3 ;
22
23 //Error Calculations
24 err1 =abs((X(i,1) - X(i-1,1))/X(i,1))

```

```

25     err2 =abs((X(i,2)- X(i-1,2))/X(i,2))
26
27 //Terminating Condition
28 if err >= err1 & err >= err2 then
29     printf('The system converges to the solution
30         ( %f , %f ) in %d iterations\n',X(i,1),X
31             (i,2),i-1 )
32     break
33 end
34 //calcution of true error i.e. difference between
35     final result and results from each iteration
35 trueerr1 = abs(X(:,1) - X(i,1)*ones(i,1)) ;
36 trueerr2 = abs(X(:,2) - X(i,2)*ones(i,1)) ;
37
38 //displaying final results
39 D = [ X trueerr1 trueerr2] ;
40 disp(D)

```

Scilab code Exa 8.4 Gauss Seidel Iterative Method

```

1 //Example No. 8_04
2 //Gauss Seidel
3 //Page No.261
4 clear ; close ; clc ;
5
6 A = [ 1 -3 ; 3 1 ];
7 B = [ 5 ; 5 ];
8 x1old = 0 ,x2old = 0 //intial assumption
9
10 disp( 'x1 = 5 + 3*x2 ')
11 disp( 'x2 = 5 - 3*x1 ')
12
13 for i = 1:3

```

```
14
15      x1 = 5 + 3*x2old ;
16      x1old = x1;
17      x2 = 5 - 3*x1old ;
18      x2old = x2;
19
20      printf ('\n Iteration : %i    x1 = %i and x2 = %i\
n',i,x1,x2)
21
22 end
23 disp('It is clear that the process do not converge
towards the solution , rather it diverges .')
```

Chapter 9

Curve Fitting Interpolation

Scilab code Exa 9.1 Polynomial Forms

```
1 //Example No. 9_01
2 //Pg No.277
3 clear ; close ; clc ;
4
5 printf('solving linear equations \n a0 + 100a1 = 3/7
         \n a0 + 101a1 = -4/7 \n we get ,\n');
6 C = [ 1 100 ; 1 101]
7 p = [ 3/7 ; -4/7]
8 a = C\p
9 printf ('\n a0 = %f \n a1 = %f \n ',a(1),a(2));
10 x = poly(0,'x') ;
11 px = a(1) + a(2)*x
12 p100 = horner(px,100)
13 p101 = horner(px,101)
14 printf ('\n p(100) = %f \n p(101) = %f\n',p100,p101)
```

Scilab code Exa 9.2 Shifted Power form

```

1 //Example No. 9_02
2 //Page No. 278
3 clear ; close ; clc ;
4
5 C = [ 1 100-100 ; 1 101-100]
6 p = [ 3/7 ; -4/7]
7 a = C\p
8 printf ('\n a0 = %f \n a1 = %f \n',a(1),a(2));
9 x = poly(0,'x') ;
10 px = a(1) + a(2)*(x - 100)
11 p100 = horner(px,100)
12 p101 = horner(px,101)
13 printf ('\n p(100) = %f \n p(101) = %f\n',p100,p101)

```

Scilab code Exa 9.3 Linear Interpolation

```

1 //Example No. 9_03
2 //Page No. 280
3 clear ; close ; clc ;
4
5 x = 1:5
6 f = [1 1.4142 1.7321 2 2.2361]
7 n = 2.5
8 for i = 1:5
9     if n <= x(i) then
10         break ;
11     end
12 end
13 printf ('%f lies between points %i and %i',n,x(i-1),x(i))
14 f2_5 = f(i-1) + ( n - x(i-1) )*( f(i) - f(i-1) )/( x(i) - x(i-1) )
15 err1 = 1.5811 - f2_5
16 disp(f2_5,'f(2.5) = ')
17 disp(err1,'error1 = ')

```

```

18 disp('The correct answer is 1.5811.The difference
      between results is due to use of a linear model
      to a nonlinear use')
19 disp('repeating the procedure using x1 = 2 and x2 =
      4')
20 x1 = 2
21 x2 = 4
22 f2_5 = f(x1) + ( 2.5 - x1 )*( f(x2) - f(x1) )/( x2 -
      x1 )
23 err2 = 1.5811 - f2_5
24 disp(err2, 'error2 = ')
25 disp(f2_5, 'f(2.5) = ')
26 disp('NOTE— The increase in error due to the
      increase in the interval between the
      interpolating data')

```

Scilab code Exa 9.4 Lagrange Interpolation

```

1 //Example No. 9_04
2 //Lagrange Interpolation – Second order
3 //Pg No. 282
4 clear ; close ; clc ;
5
6 X = [ 1 2 3 4 5]
7 Fx = [ 1 1.4142 1.7321 2 2.2361];
8 X = X(2:4)
9 Fx = Fx(2:4)
10 x0 = 2.5
11 x = poly(0, 'x')
12 p = 0
13 for i = 1:3
14     L(i) = 1
15     for j = 1:3
16         if j == i then
17             continue ;

```

```

18     else
19         L(i) = L(i)*(x - X(j))/(X(i) - X(j))
20         ;
21     end
22     p = p + Fx(i)*L(i)
23 end
24 L0 = horner(L(1), 2.5);
25 L1 = horner(L(2), 2.5);
26 L2 = horner(L(3), 2.5);
27 p2_5 = horner(p, 2.5);
28 printf('For x = 2.5 we have,\n L0(2.5) = %f \n L1
    (2.5) = %f \n L2(2.5) = %f \n p(2.5) = %f \n', L0,
    L1, L2, p2_5)
29
30 err = sqrt(2.5) - p2_5;
31 printf('The error is %f', err);

```

Scilab code Exa 9.5 Lagrange Interpolation

```

1 //Example No. 9_05
2 //Lagrange Interpolation
3 //Pg No. 283
4 clear ; close ; clc ;
5
6 i = [ 0 1 2 3 ]
7 X = [ 0 1 2 3 ]
8 Fx = [ 0 1.7183 6.3891 19.0855 ]
9 x = poly(0, 'x');
10 n = 3 //order of lagrange polynomial
11 p = 0
12 for i = 1:n+1
13     L(i) = 1
14     for j = 1:n+1
15         if j == i then

```

```

16         continue ;
17     else
18         L(i) = L(i)*( x - X(j) )/( X(i) - X(j) )
19         ;
20     end
21     p = p + Fx(i)*L(i)
22 end
23 disp("The Lagrange basis polynomials are")
24 for i = 1:4
25     disp(string(L(i)))
26 end
27 disp("The interpolation polynomial is ")
28 disp(string(p))
29 disp('The interpolation value at x = 1.5 is ')
30 p1_5 = horner(p,1.5);
31 e1_5 = p1_5 + 1 ;
32 disp(e1_5, 'e ^1.5 = ', p1_5);

```

Scilab code Exa 9.6 Newton Interpolation

```

1 //Example No. 9_06
2 //Newton Interpolation – Second order
3 //Pg No. 288
4 clear ; close ; clc ;
5
6 i = [ 0 1 2 3]
7 X = 1:4
8 Fx = [ 0 0.3010 0.4771 0.6021]
9 X = 1:3
10 Fx = Fx(1:3)
11 x = poly(0, 'x');
12 A = Fx'
13 for i = 2:3
14     for j = 1:4-i

```

```

15         A(j,i) = ( A(j+1,i-1)-A(j,i-1) )/(X(j+i-1)-X
16             (j)) ;
16     end
17 end
18 printf('The coefficients of the polynomial are,\n a0
19 = %.4G \n a1 = %.4G \n a2 = %.4G \n',A(1,1),A
20 (1,2),A(1,3))
21 p = A(1,1);
22 for i = 2:3
23     p = p +A(1,i)* prod(x*ones(1,i-1) - X(1:i-1));
24 end
25 disp(string(p))
24 p2_5 = horner(p,2.5)
25 printf('p(2.5) = %.4G \n',p2_5)

```

Scilab code Exa 9.7 Newton Divided Difference Interpolation

```

1 //Example No. 9_07
2 //Newton Divided Difference Interpolation
3 //Pg No. 291
4 clear ; close ; clc ;
5
6 i = 0:4
7 X = 1:5
8 Fx = [ 0 7 26 63 124];
9 x = poly(0,'x');
10 A = [ i' X' Fx' ]
11 for i = 4:7
12     for j = 1:8-i
13         A(j,i) = ( A(j+1,i-1)-A(j,i-1) )/(X(j+i-3)-X
14             (j)) ;
14     end
15 end
16 disp(A)
17 p = A(1,3);

```

```

18 p1_5(1) = p ;
19 for i = 4:7
20     p = p +A(1,i)* prod(x*ones(1,i-3) - X(1:i-3));
21     p1_5(i-2) = horner(p,1.5);
22 end
23 printf('p0(1.5) = %f \n p1(1.5) = %f \n p2(1.5) = %f
         \n p3(1.5) = %f \n p4(1.5) = %f \n ',p1_5(1),p1_5
         (2),p1_5(3),p1_5(4),p1_5(5));
24 disp(p1_5(5),'The function value at x = 1.5 is ')

```

Scilab code Exa 9.8 Newton Gregory Forward Difference Formula

```

1 //Example No. 9_08
2 //Newton-Gregory forward difference formula
3 //Pg No. 297
4 clear ; close ; clc ;
5
6 X = [ 10 20 30 40 50]
7 Fx = [ 0.1736 0.3420 0.5000 0.6428 0.7660]
8 x = poly(0,'x');
9 A = [X' Fx'];
10 for i = 3:6
11     A(1:7-i,i) = diff(A(1:8-i,i-1))
12 end
13 disp(A)
14 x0 = X(1);
15 h = X(2) - X(1) ;
16 x1 = 25
17 s = (x1 - x0)/h ;
18 p(1) = Fx(1);
19 for j = 1:4
20     p(j+1) = p(j) + prod(s*ones(1,j)-[0:j-1])*A(1,j
21         +2)/factorial(j)
22 end
23 printf('p1(s) = %.4G \n p2(s) = %.4G \n p3(s) = %.4G

```

```
23 \n p4(s) = %.4G \n ,p(2),p(3),p(4),p(5))  
23 printf(' Thus sin(%d) = %.4G \n ',x1,p(5))
```

Scilab code Exa 9.9 Newton Backward Difference Formula

```
1 //Example No. 9_09  
2 //Newton Backward difference formula  
3 //Pg No. 299  
4 clear ;close ;clc ;  
5  
6 X = [ 10 20 30 40 50]  
7 Fx = [ 0.1736 0.3420 0.5000 0.6428 0.7660]  
8 x = poly(0,'x');  
9 A = [X' Fx'];  
10 for i = 3:6  
11     A(i-1:5,i) = diff(A(i-2:5,i-1))  
12 end  
13 disp(A);  
14 xn = X(5);  
15 h = 10 ;  
16 xuk = 25;  
17 s = (xuk - xn)/h ;  
18 disp(s, 's = ');  
19 p(1) = Fx(5)  
20 for j = 1:4  
21     p(j+1) = p(j) + prod(s*ones(1,j)-[0:j-1])*A(5,j  
22         +2)/factorial(j)  
22 end  
23 printf('\n\n p1(s) = %.4G \n p2(s) = %.4G \n p3(s) =  
23     %.4G \n p4(s) = %.4G \n ,p(2),p(3),p(4),p(5))  
24 printf(' Thus sin(%d) = %.4G \n ',xuk,p(5))
```

Scilab code Exa 9.10 Splines

```

1 //Example No. 9_10
2 //Splines
3 //Pg No. 301
4 clear ; close ; clc ;
5
6 x = poly(0, 'x');
7 function isitspline(f1,f2,f3,x0,x1,x2,x3)
8     n1 = degree(f1),n2 = degree(f2),n3 = degree(f3)
9     n = max(n1,n2,n3)
10    f1_x1 = horner(f1,x1)
11    f2_x1 = horner(f2,x1)
12    f2_x2 = horner(f2,x2)
13    f3_x2 = horner(f3,x2)
14    if n ==1 & f1_x1 == f2_x1 & f2_x2 == f3_x2 then
15        printf('The piecewise polynomials are
               continuous and f(x) is a linear spline')
16    elseif f1_x1 == f2_x1 & f2_x2 == f3_x2
17        for i = 1:n-1
18            df1 = derivat(f1)
19            df2 = derivat(f2)
20            df3 = derivat(f3)
21            df1_x1 = horner(df1,x1)
22            df2_x1 = horner(df2,x1)
23            df2_x2 = horner(df2,x2)
24            df3_x2 = horner(df3,x2)
25            f1 = df1, f2 = df2, f3 = df3
26            if df1_x1 ~= df2_x1 | df2_x2 ~= df3_x2
27                then
28                    printf('The %ith derivative of
                           polynomial is not continuours',i)
29                    break
30                end
31            if i == n-1 & df1_x1 == df2_x1 & df2_x2 ==
32                df3_x2 then
33                printf('The polynomial is continuous and
                     its derivatives from 1 to %i are
                     continuous , f(x) is a %ith degree

```

```

                polynomial ',i,i+1)
33         end
34     else
35         printf('The polynomial is not continuous
            ')
36     end
37
38 endfunction
39 n = 4 , x0 = -1 , x1 = 0 , x2 = 1 , x3 = 2
40 f1 = x+1 ;
41 f2 = 2*x + 1 ;
42 f3 = 4 - x ;
43 disp('case 1')
44 isitspline(f1,f2,f3,x0,x1,x2,x3)
45 n = 4, x0 = 0 , x1= 1 , x2 = 2 , x3 = 3
46 f1 = x^2 + 1 ;
47 f2 = 2*x^2 ;
48 f3 = 5*x - 2 ;
49 disp('case 2')
50 isitspline(f1,f2,f3,x0,x1,x2,x3)
51 n = 4, x0 = 0 , x1 = 1, x2 = 2, x3 = 3
52 f1 = x,
53 f2 = x^2 - x + 1,
54 f3 = 3*x - 3
55 disp('case 3')
56 isitspline(f1,f2,f3,x0,x1,x2,x3)

```

Scilab code Exa 9.11 Cubic Spline Interpolation

```

1 //Example No. 9_11
2 //Cubic Spline Interpolation
3 //Pg No. 306
4 clear ; close ; clc ;
5
6 X = [ 4 9 16]

```

```

7 Fx = [ 2 3 4]
8 n = length(X)
9 h = diff(X)
10 disp(h)
11 x = poly(0, 'x');
12 A(1) = 0;
13 A(n) = 0;
14
15 // Since we do not know only a1 = A(2) we just have
   one equation which can be solved directly without
   solving tridiagonal matrix
16 A(2) = 6*( ( Fx(3) - Fx(2) )/h(2) - ( Fx(2) - Fx(1)
   )/h(1) )/( 2*( h(1) + h(2) ) );
17 disp(A(2), 'a1 = ');
18 xuk = 7;
19 for i = 1:n-1
20     if xuk <= X(i+1) then
21         break;
22     end
23 end
24 u = x*ones(1,2) - X(i:i+1)
25 s = ( A(2)*( u(i)^3 - ( h(i)^2 )*u(i) )/6*h(i) ) +
   ( Fx(i+1)*u(i) - Fx(i)*u(i+1) )/h(i);
26 disp(s, 's(x) = ');
27 s_7 = horner(s, xuk);
28 disp(s_7, 's(7)')

```

Scilab code Exa 9.12 Cubic Spline Interpolation

```

1 //Example No. 9_12
2 //Cubic Spline Interpolation
3 //Pg No. 313
4 clear ; close ;clc ;
5
6 X = 1:4 ;

```

```

7 Fx = [ 0.5 0.3333 0.25 0.2]
8 n = length(X)
9 h = diff(X)
10 disp(h)
11 x = poly(0, 'x');
12 A(1) = 0;
13 A(n) = 0;
14 //Forming Tridiagonal Matrix
15 //take make diagonal below main diagonal be 1 , main
      diagonal is 2 and diagonal above main diagonal
      is 3
16 diag1 = h(2:n-2);
17 diag2 = 2*(h(1:n-2)+h(2:n-1));
18 diag3 = h(2:n-2);
19 TridiagMat = diag(diag1,-1)+diag(diag2)+diag(diag3
      ,1)
20 disp(TridiagMat);
21 D = diff(Fx);
22 D = 6*diff(D./h);
23 disp(D)
24 A(2:n-1) = TridiagMat\D'
25 disp(A)
26 xuk = 2.5;
27 for i = 1:n-1
28     if xuk <= X(i+1) then
29         break;
30     end
31 end
32 u = x*ones(1,2) - X(i:i+1)
33 s = ( A(i)*( h(i+1)^2*u(2) - u(2)^2 )/( 6*h(i+1) )
      ) + ( A(i+1)*( u(1)^3 - ( h(i)^2 )*u(1) )/6*h(i)
      ) + ( Fx(i+1)*u(1) - Fx(i)*u(2) )/h(i);
34 disp(s, 's(x) = ');
35 s2_5 = horner(s,xuk);
36 disp(s2_5, 's(2.5)')

```

Chapter 10

Curve Fitting Regression

Scilab code Exa 10.1 Fitting a Straight line

```
1 //Example No. 10_01
2 //Fitting a Straight Line
3 //Pg No. 326
4 clear ;close ;clc ;
5
6 x = poly(0, 'x')
7 X = 1:5
8 Y = [ 3 4 5 6 8 ];
9 n = length(X);
10 b = ( n*sum(X.*Y) - sum(X)*sum(Y) )/( n*sum(X.*X) -
    (sum(X))^2 )
11 a = sum(Y)/n - b*sum(X)/n
12 disp(b, 'b = ')
13 disp(a, 'a = ')
14 y = a + b*x
```

Scilab code Exa 10.2 Fitting a Power Function Model to given data

```

1 //Example No. 10_02
2 //Fitting a Power-Function model to given data
3 //Pg No. 331
4 clear ;close ;clc ;
5
6 x = poly(0, 'x');
7 X = 1:5
8 Y = [ 0.5 2 4.5 8 12.5 ]
9 Xnew = log(X)
10 Ynew = log(Y)
11 n = length(Xnew)
12 b = ( n*sum(Xnew.*Ynew) - sum(Xnew)*sum(Ynew) )/( n*
    sum(Xnew.*Xnew) - ( sum(Xnew) )^2 )
13 lna = sum(Ynew)/n - b*sum(Xnew)/n
14 a = exp(lna)
15 disp(b, 'b = ')
16 disp(lna, 'lna = ')
17 disp(a, 'a = ')
18 printf('\n The power function equation obtained is \
n y = %.4Gx^%.4G', a, b);

```

Scilab code Exa 10.3 Fitting a Straight line using Regression

```

1 //Example No. 10_03
2 //Pg No. 332
3 clear ;close ;clc ;
4
5 time = 1:4
6 T = [ 70 83 100 124 ]
7 t = 6
8 Fx = exp(time/4)
9 n = length(Fx)
10 Y = T ;
11 b = ( n*sum(Fx.*Y) - sum(Fx)*sum(Y) )/( n*sum(Fx.*Fx
    ) - (sum(Fx))^2 )

```

```

12 a = sum(Y)/n - b*sum(Fx)/n
13 disp(b, 'b = ')
14 disp(a, 'a = ')
15 printf('The relationship between T and t is \n T = %
        .4G*e^(t/4) + %.4G \n', b, a)
16 deff('T = T(t)', 'T = b*exp(t/4) + a')
17 T_6 = T(6)
18
19 disp(T_6, 'The temperature at t = 6 is ')

```

Scilab code Exa 10.4 Curve Fitting

```

1 //Example No. 10_04
2 //Curve Fitting
3 //Pg NO. 335
4 clear ; close ; clc ;
5
6 x = 1:4 ;
7 y = [6 11 18 27 ];
8 n = length(x) //Number of data points
9 m = 2+1          //Number of unknowns
10 disp('Using CA = B form , we get ')
11 for j = 1:m
12     for k = 1:m
13         C(j,k) = sum(x.^(j+k-2))
14     end
15     B(j) = sum( y.* ( x.^ ( j-1 ) ) )
16 end
17 disp(B, 'B = ', C, 'C = ')
18 A = inv(C)*B
19 disp(A, 'A = ')
20 printf('Therefore the least squares polynomial is \n
        y = %i + %i*x + %i*x^2 \n', A(1), A(2), A(3))

```

Scilab code Exa 10.5 Plane Fitting

```
1 //Example No. 10_05
2 //Plane Fitting
3 //Pg No. 342
4 clear ; close ; clc ;
5
6 x = 1:4
7 z = 0:3
8 y = 12:6:30
9 n = length(x) //Number of data points
10 m = 3           //Number of unknowns
11 G = [ ones(1,n) ; x ; z]
12 H = G'
13 C = G*H
14 B = y*H
15 D = C\B'
16 disp(C,B)
17 disp(D)
18 mprintf('The regression plane is \n y = %i + %f*x
+ %iz ',D(1),D(2),D(3))
```

Chapter 11

Numerical Differentiation

Scilab code Exa 11.1 First order Forward Difference

```
1 //Example No. 11_01
2 //First order forward difference
3 //Pg No. 348
4 clear ;close ;clc ;
5
6 x = poly(0,"x");
7 deff('F = f(x)', 'F = x^2');
8 deff('DF = df(x,h)', 'DF = (f(x+h)-f(x))/h');
9 dfactual = derivat(f(x));
10 h = [0.2 ; 0.1 ; 0.05 ; 0.01 ]
11 for i = 1:4
12     y(i) = df(1,h(i));
13     err(i) = y(i) - horner(dfactual,1)
14 end
15 table = [h y err];
16 disp(table)
```

Scilab code Exa 11.2 Three Point Formula

```

1 //Example No. 11_02
2 //Three-Point Formula
3 //Pg No. 350
4 clear ;close ;clc ;
5
6 x = poly(0,"x");
7 deff('F = f(x)', 'F = x^2');
8 deff('DF = df(x,h)', 'DF = (f(x+h)-f(x-h))/(2*h)');
9 dfactual = derivat(f(x));
10 h = [0.2 ; 0.1 ; 0.05 ; 0.01 ]
11 for i = 1:4
12     y(i) = df(1,h(i));
13     err(i) = y(i) - horner(dfactual,1)
14 end
15 table = [h y err];
16 disp(table)

```

Scilab code Exa 11.3 Error Analysis

```

1 //Example No. 11_03
2 //Pg No. 353
3 close ;clear ;clc ;
4
5 x = 0.45;
6 deff('F = f(x)', 'F = sin(x)');
7 deff('DF = df(x,h)', 'DF = (f(x+h) - f(x))/h');
8 dfactual = cos(x);
9 h = 0.01:0.005:0.04;
10 n = length(h);
11 for i = 1:n
12     y(i) = df(x,h(i))
13     err(i) = y(i) - dfactual ;
14 end
15 table = [ h' y err];
16 disp(table)

```

```
17 // scilab uses 16 significant digits so the bound for
    roundoff error is 0.5*10^(-16)
18 e = 0.5*10^(-16)
19 M2 = max(sin(x+h));
20 hopt = 2*sqrt(e/M2);
21 disp(hopt, 'hopt = ', M2, 'M2 = ')
```

Scilab code Exa 11.4 Approximate Second Derivative

```
1 //Example No. 11_04
2 //Approximate second derivative
3 //Pg No. 354
4 clear ; close ; clc ;
5
6 x = 0.75;
7 h = 0.01;
8 deff('F = f(x)', 'F = cos(x)');
9 deff('D2F = d2f(x,h)', 'D2F = ( f(x+h) - 2*f(x) + f(x-h) )/h^2 ');
10 y = d2f(0.75,0.01);
11 d2fexact = -cos(0.75)
12 err = d2fexact - y ;
13 disp(err, 'err = ', d2fexact, 'd2fexact = ', y, 'y = ')
```

Scilab code Exa 11.5 Differentiation of Tabulated Data

```
1 //Example No. 11_05
2 //Differentiation of tabulated data
3 //Pg No. 358
4 clear ; close ; clc ;
5
6 T = 5:9 ;
7 s = [10 14.5 19.5 25.5 32 ];
```

```

8 h = T(2)-T(1);
9 n = length(T)
10 function V = v(t)
11     if find(T == t) == 1 then
12         V = [ -3*s( find(T == t) ) + 4*s( find(T==(t+h)) ) - s( find( T == (t+2*h) ) ) ]/(2*h)
13             //Three point forward difference formula
14     elseif find(T == t) == n
15         V = [ 3*s( find(T == t) ) - 4*s( find(T==(t-h)) ) + s( find( T == (t-2*h) ) ) ]/(2*h)
16             //Backward difference formula
17     else
18         V = [ s( find(T == (t+h)) ) - s( find(T == (t-h)) ) ]/(2*h) //Central difference formula
19     end
20 endfunction
21
22 v_5 = v(5)
23 v_7 = v(7)
24 v_9 = v(9)
25
26 disp(v_9, 'v(9) = ', v_7, 'v(7) = ', v_5, 'v(5) = ')

```

Scilab code Exa 11.6 Three Point Central Difference Formula

```

1 //Example No. 11_06
2 //Three Point Central Difference formula
3 //Pg No. 359
4 clear ;close ;clc ;
5
6 T = 5:9 ;
7 s = [10 14.5 19.5 25.5 32 ];
8 h = T(2)-T(1);

```

```

9 def( 'A = a( t ) ', 'A = [ s( find( T == ( t+h ) ) ) - 2*s
    ( find( T == t ) ) + s( find( T == ( t-h ) ) ) ]/h^2
    ')
10 a_7 = a(7)
11
12 disp(a_7, 'a(7) = ')

```

Scilab code Exa 11.7 Second order Derivative

```

1 //Example No. 11_7
2 //Pg No. 359
3 clear ; close ; clc ;
4
5 h = 0.25 ;
6 //y'(x) = e^(x^2)
7 //y(0) = 0 , y(1) = 0
8 // y''(x) = y(x+h) - 2*y(x) + y(x-h)/h^2 = e^(x^2)
9 // ( y(x + 0.25) - 2*y(x) + y(x-0.25) )/0.0625 = e^(x
    ^2)
10 //y(x+0.25) - 2*y(x) + y(x - 0.25) = 0.0624*e^(x^2)
11 //y(0.5) - 2*y(0.25) + y(0) = 0.0665
12 //y(0.75) - 2*y(0.5) + y(0.25) = 0.0803
13 //y(1) - 2*y(0.75) + y(0.5) = 0.1097
14 //given y(0) = y(1) = 0
15 //
16 //0 + y2 - 2y1 = 0.06665
17 //y3 - 2*y2 + y1 = 0.0803
18 // -2*y3 + y2 + 0 = 0.1097
19 //Therefore
20 A = [0 1 -2 ; 1 -2 1 ; -2 1 0 ]
21 B = [ 0.06665 ; 0.0803 ; 0.1097 ]
22 C = A\B
23 mprintf('solving the above equations we get \n\n y1
    = y(0.25) = %f \n y2 = y(0.5) = %f \n y3 = y
    (0.75) = %f \n ',C(3),C(2),C(1))

```

Scilab code Exa 11.8 Richardsons Extrapolation Technique

```
1 //Example No. 9_01
2 //Richardson's Extrapolation Technique
3 //Pg No. 362
4 clear ;close ;clc ;
5
6 x = -0.5:0.25:1.5
7 h = 0.5 ;
8 r = 1/2 ;
9
10 deff( 'F = f(x) ', 'F = exp(x) ');
11 deff( 'D = D(x,h) ', 'D = [ f(x + h) - f(x-h) ]/(2*h)
   ');
12 deff( 'df = df(x,h,r) ', 'df = [D(x,r*h) - r^2*D(x,h)
   ]/(1-r^2)');
13
14 df_05 = df(0.5,0.5,1/2);
15 disp(df_05,'richardsons technique - df(0.5) = ',D
   (0.5,0.25), 'D(rh) = D(0.25) = ',D(0.5,0.5), 'D
   (0.5) = ')
16 dfexact = derivative(f,0.5)
17 disp(dfexact,'Exact df(0.5) = ')
18 disp('The result by richardsons technique is much
   better than other results')
19
20 //r = 2
21 disp(df(0.5,0.5,2), 'df(x) = ',D(0.5,2*0.5), 'D(rh) =
   ', 'for r = 2')
```

Chapter 12

Numerical Integration

Scilab code Exa 12.1 Trapezoidal Rule

```
1 //Example No. 12_01
2 //Trapezoidal Rule
3 //Pg No. 373
4 clear ;close ;clc ;
5
6 x = poly(0,"x");
7 deff('F = f(x)', 'F = x^3 + 1');
8
9 //case(a)
10 a = 1;
11 b = 2 ;
12 h = b - a ;
13 It = (b-a)*(f(a)+f(b))/2
14 d2f = derivat(derivat(f(x)))
15 Ett = h^3*horner(d2f,2)/12
16 Iexact = intg(1,2,f)
17 Trueerror = It - Iexact
18 disp(Trueerror, 'True error = ', Iexact, 'Iexact = ',
      Ett, 'Ett = ', It, 'It = ', 'case(a)')
19 disp('Here Error bound is an overestimate of true
      error')
```

```

20
21 // case (b)
22 a = 1;
23 b = 1.5 ;
24 h = b - a ;
25 It = (b-a)*(f(a)+f(b))/2
26 Ett = h^3*horner(d2f,1.5)/12
27 Iexact = intg(1,1.5,f)
28 Trueerror = It - Iexact
29 disp(Trueerror,'True error = ',Iexact,'Iexact = ',
      Ett,'Ett = ',It,'It = ','case(b)')

```

Scilab code Exa 12.2 Trapezoidal Rule

```

1 //Example No. 12_02
2 //Tapezoidal rule
3 //Pg No. 376
4 clear ;close ;clc ;
5
6 deff('F = f(x)', 'F = exp(x)');
7 a = -1 ;
8 b = 1 ;
9
10 // case (a)
11 n = 2
12 h = (b-a)/n
13 I = 0
14 for i = 1:n
15     I = I + f(a+(i-1)*h)+f(a+i*h);
16 end
17 I = h*I/2 ;
18 disp(I,'integral for case(a),Ia = ')
19
20 // case (b)
21 n = 4

```

```

22 h = (b-a)/n
23 I = 0
24 for i = 1:n
25     I = I + f(a+(i-1)*h)+f(a+i*h);
26 end
27 I = h*I/2 ;
28 Iexact = 2.35040
29 disp('n = 4 case is better than n = 2 case',Iexact,
      exact integral,Iexact = ',I,'integral for case(b
      ),Ib = ')

```

Scilab code Exa 12.3 Simpons 1 by 3 rule

```

1 //Example No. 12_03
2 //Simpon's 1/3 rule
3 //Pg No. 381
4 clear ;close ;clc ;
5
6 funcprot(0) //To avoid warning message for defining
              function f(x) twice
7 //case(a)
8 deff('F = f(x)', 'F = exp(x)');
9 a = -1;
10 b = 1;
11 h = (b-a)/2
12 x1 = a+h
13 Is1 = h*( f(a) + f(b) + 4*f(x1) )/3
14 disp(Is1,'Integral for case(a) , Is1 = ',h,'h = ')
15
16 //case(b)
17 deff('F = f(x)', 'F = sqrt(sin(x))');
18 a = 0
19 b = %pi/2
20 h = (b-a)/2
21 x1 = a+h

```

```
22 Is1 = h*( f(a) + f(b) + 4*f(x1) )/3
23 disp(Is1, 'Integral for case(b), Is1 = ', h, 'h = ')
```

Scilab code **Exa 12.4** Simpons 1 by 3 rule

```
1 //Example No. 12_04
2 //Simpon's 1/3 rule
3 //Pg No.382
4 clear ;close ;clc ;
5
6 def(f = f(x) , F = sqrt( sin(x) )) ;
7 x0 = 0 ;
8 xa = %pi/2 ;
9
10 //case(a) n = 4
11 n = 4 ;
12 h = (xa-x0)/n
13 I = 0
14 for i = 1:n/2
15     I = I + f(x0 + (2*i-2)*h) + 4*f(x0 + (2*i-1)*h)
16         + f(x0 + 2*i*h) ;
17 end
18 I = h*I/3
19 disp(I, 'Integral value for n = 4 is ', h, 'h = ')
20
21 //case(b) n = 6
22 n = 6
23 h = (xa-x0)/n
24 I = 0
25 for i = 1:n/2
26     I = I + f(x0 + (2*i-2)*h) + 4*f(x0 + (2*i-1)*h)
27         + f(x0 + 2*i*h) ;
28 end
29 I = h*I/3
30 disp(I, 'Integral value for n = 6 is ', h, 'h = ')
```

Scilab code Exa 12.5 Simpsons 3 by 8 rule

```
1 //Example No. 12_05
2 //Simpson's 3/8 rule
3 //Pg No. 386
4 clear ;close ;clc ;
5
6 funcprot(0)
7 //case(a)
8 deff('F = f(x)', 'F = x^3 + 1');
9 a = 1 ;
10 b = 2 ;
11 h = (b-a)/3
12 x1 = a + h
13 x2 = a + 2*h
14 Is2 = 3*h*( f(a) + 3*f(x1) + 3*f(x2) + f(b) )/8 ;
15 disp(Is2, 'Integral of x^3 +1 from 1 to 2 is')
16 //case(b)
17 deff('F = f(x)', 'F = sqrt( sin(x) )');
18 a = 0 ;
19 b = %pi/2 ;
20 h = (b-a)/3
21 x1 = a + h
22 x2 = a + 2*h
23 Is2 = 3*h*( f(a) + 3*f(x1) + 3*f(x2) + f(b) )/8 ;
24 disp(Is2, 'Integral of sqrt( sin(x) ) from 0 to %pi/2
is ')
```

Scilab code Exa 12.6 Booles Five Point Formula

```
1 //Example No. 12_06
```

```

2 //Booles's Five-Point formula
3 //Pg No. 387
4 clear ;close ;clc ;
5
6 def(f = f(x) , 'F = sqrt( sin(x) )')
7 x0 = 0;
8 xb = %pi/2 ;
9 n = 4 ;
10 h = (xb - x0)/n
11 Ib = 2*h*(7*f(x0) + 32*f(x0+h) + 12*f(x0 + 2*h) +
    32*f(x0+3*h) + 7*f(x0+4*h))/45;
12 disp(Ib , 'Ib = ')

```

Scilab code Exa 12.7 Romberg Integration Formula

```

1 //Example No. 12_07
2 //Romberg Integration formula
3 //Pg No. 391
4 clear ;close ;clc ;
5
6 def(f = f(x) , 'F = 1/x');
7 //since we can't have (0,0) element in matrix we
    start with (1,1)
8 a = 1 ;
9 b = 2 ;
10 h = b-a ;
11 R(1,1) = h*(f(a)+f(b))/2
12 disp(R(1,1) , 'R(0,0) = ')
13 for i = 2:3
14     h(i) = (b-a)/2^(i-1)
15     s = 0
16     for k = 1:2^(i-2)
17         s = s + f(a + (2*k - 1)*h(i));
18     end
19     R(i,1) = R(i-1,1)/2 + h(i)*s;

```

```

20     printf (' \nR(%i,0) = %f \n' , i-1 , R(i,1))
21 end
22 for j = 2:3
23     for i = j:3
24         R(i,j) = (4^(j-1)*R(i,j-1) - R(i-1,j-1))
25             /(4^(j-1)-1);
26         printf (' \nR(%i,%i) = %f \n' , i-1 , j-1 , R(i,j))
27     end
28 end

```

Scilab code Exa 12.8 Two Point Gauss Legefre Formula

```

1 //Example No. 12_08
2 //Two Point Gauss -Legedre formula
3 //Pg No. 397
4 clear ;close ;clc ;
5
6 deff( 'F = f(x)' , 'F = exp(x)' );
7 x1 = -1/sqrt(3)
8 x2 = 1/sqrt(3)
9 I = f(x1) + f(x2)
10 disp(I , 'I = ' , x2 , 'x2 = ' , x1 , 'x1 = ')

```

Scilab code Exa 12.9 Gaussian Two Point Formula

```

1 //Example No. 12_09
2 //Gaussian two point formula
3 //Pg No. 398
4 clear ;close ;clc ;
5
6 a = -2 ;
7 b = 2 ;
8 deff( 'F = f(x)' , 'F = exp(-x/2)' )

```

```

9 A = (b-a)/2
10 B = (a+b)/2
11 C = (b-a)/2
12 def( 'G = g(z) ', 'G = exp(-1*(A*z+B)/2) ')
13 w1 = 1 ;
14 w2 = 1 ;
15 z1 = -1/sqrt(3)
16 z2 = 1/sqrt(3)
17 Ig = C*( w1*g(z1) + w2*g(z2) )
18 printf('g(z) = exp(-(%f*z + %f)/2) \n C = %f \n Ig =
    %f \n ',A,B,C,Ig)

```

Scilab code Exa 12.10 Gauss Legendre Three Point Formula

```

1 //Example No. 9_01
2 //Gauss-Legendre Three-point formula
3 //Pg No. 400
4 clear ; close ; clc ;
5
6 a = 2 ;
7 b = 4 ;
8 A = (b-a)/2
9 B = (b+a)/2
10 C = (b-a)/2
11 def( 'G = g(z) ', 'G = (A*z + B)^4 + 1 ')
12 w1 = 0.55556 ;
13 w2 = 0.88889 ;
14 w3 = 0.55556 ;
15 z1 = -0.77460;
16 z2 = 0 ;
17 z3 = 0.77460 ;
18 Ig = C*( w1*g(z1) + w2*g(z2) + w3*g(z3) )
19 printf('g(z) = (%f*z + %f)^4 + 1 \n C = %f \n Ig =
    %f \n ',A,B,C,Ig)

```

Chapter 13

Numerical Solution of Ordinary Differential Equations

Scilab code Exa 13.1 Taylor Method

```
1 //Example No. 13_01
2 //Taylor method
3 //Pg No. 414
4 clear ; close ; clc ;
5
6 deff( 'F = f(x,y)' , 'F = x^2 + y^2' )
7 deff( 'D2Y = d2y(x,y)' , 'D2Y = 2*x + 2*y*f(x,y)' );
8 deff( 'D3Y = d3y(x,y)' , 'D3Y = 2 + 2*y*d2y(x,y) + 2*f(
    x,y)^2' );
9 deff( 'Y = y(x)' , 'Y = 1 + f(0,1)*x + d2y(0,1)*x^2/2 +
    d3y(0,1)*x^3/6' );
10 disp(y(0.25) , 'y(0.25) = ')
11 disp(y(0.5) , 'y(0.5) = ')
```

Scilab code Exa 13.2 Recursive Taylor Method

```

1 //Example No. 13_02
2 //Recursive Taylor Method
3 //Pg No. 415
4 clear ; close ; clc ;
5
6 deff( 'F = f(x,y)' , 'F = x^2 + y^2' )
7 deff( 'D2Y = d2y(x,y)' , 'D2Y = 2*x + 2*y*f(x,y)' );
8 deff( 'D3Y = d3y(x,y)' , 'D3Y = 2 + 2*y*d2y(x,y) + 2*f(
    x,y)^2' );
9 deff( 'D4Y = d4y(x,y)' , 'D4Y = 6*f(x,y)*d2y(x,y) + 2*y
    *d3y(x,y)' );
10 h = 0.2 ;
11 deff( 'Y = y(x,y)' , 'Y = y + f(x,y)*h + d2y(x,y)*h^2/2
    + d3y(x,y)*h^3/6 + d4y(x,y)*h^4/factorial(4)' );
12 x0 = 0;
13 y0 = 0 ;
14 for i = 1:2
15     y_(i) = y(x0,y0)
16     printf(' Iteration-%i\n',i)
17     dy(0) = %f\n
18     d2y(0) = %f\n
19     d3y(0) = %f\n
20     d4y(0) = %f\n
21     x0 = x0 + i*h
22     y0 = y_(i)
23     printf('y(0) = %f\n',y_(i))
24 end

```

Scilab code Exa 13.3 Picards Method

```

1 //Example No. 13_3
2 //Picard's Method
3 //Pg No. 417
4 clear ; close ; clc ;
5 funcprot(0)
6 //y'(x) = x^2 + y^2, y(0) = 0
7 //y(1) = y0 + integral(x^2 + y0^2, x0, x)

```

```

8 //y(1) = x^3/3
9 //y(2) = 0 + integral(xY2 + y1^2,x0,x)
10 //      = integral(x^2 + x^6/9,0,x) = x^3/3 + x^7/63
11 // therefore y(x) = x^3/3 + x^7/63
12 deff('Y = y(x)', 'Y = x^3/3 + x^7/63')
13 disp(y(1), 'y(1) = ', y(0.2), 'y(0.2) = ', y(0.1), 'y
    (0.1) = ', 'for dy(x) = x^2 + y^2 the results are
    ')
14
15 //y'(x) = x*e^y, y(0) = 0
16 //y0 = 0, x0 = 0
17 //Y(1) = 0 + integral(x*e^0,0,x) = x^2/2
18 //y(2) = 0 + integral( x*e^( x^2/2 ) ,0,x) = e^(x
    ^2/2)-1
19 //therefore y(x) = e^(x^2/2) - 1
20 deff('Y = y(x)', 'Y = exp(x^2/2) - 1')
21 disp(y(1), 'y(1) = ', y(0.2), 'y(0.2) = ', y(0.1), 'y
    (0.1) = ', 'for dy(x) = x*e^y the results are ')

```

Scilab code Exa 13.4 Eulers Method

```

1 //Example No. 13_04
2 //Euler's Method
3 //Pg No. 417
4 clear ; close ; clc ;
5
6 deff('DY = dy(x)', 'DY = 3*x^2 + 1')
7 x0 = 1
8 y(1) = 2 ;
9 //h = 0.5
10 h = 0.5
11 mprintf('for h = %f\n', h)
12 for i = 2 : 3
13     y(i) = y(i-1) + h*dy(x0+(i-2)*h)
14     mprintf('y(%f) = %f\n', x0+(i-1)*h, y(i))

```

```

15 end
16 //h = 0.25
17 h = 0.25
18 mprintf( '\nfor h = %f\n', h)
19 for i = 2 : 5
20     y(i) = y(i-1) + h*dy(x0+(i-2)*h)
21     mprintf( 'y(%f) = %f\n', x0+(i-1)*h, y(i))
22 end

```

Scilab code Exa 13.5 Error Estimation in Eulers Method

```

1 //Example No. 13_05
2 //Error estimation in Euler's Method
3 //Pg No. 422
4 clear ; close ; clc ;
5
6 def('DY = dy(x)', 'DY = 3*x^2 + 1')
7 def('D2Y = d2y(x)', 'D2Y = 6*x')
8 def('D3Y = d3y(x)', 'D3Y = 6')
9 def('exacty = exacty(x)', 'exacty = x^3 + x')
10 x0 = 1
11 y(1) = 2
12 h = 0.5
13 for i = 2 : 3
14     x(i-1) = x0 + (i-1)*h
15     y(i) = y(i-1) + h*dy(x0+(i-2)*h)
16     mprintf( '\n Step %i \n x(%i) = %f\n y(%f) = %f\n',
17               i-1, i-1, x(i-1), x(i-1), y(i))
17     Et(i-1) = d2y(x0+(i-2)*h)*h^2/2 + d3y(x0+(i-2)*
18           h)*h^3/6
18     mprintf( '\n Et(%i) = %f\n', i-1, Et(i-1))
19     truey(i-1) = exacty(x0+(i-1)*h)
20     gerr(i-1) = truey(i-1) - y(i)
21 end
22

```

```

23 table = [x y(2:3) truey Et gerr]
24 disp(table, ' x Est y true y Et
    Globalerr')

```

Scilab code Exa 13.6 Heuns Method

```

1 //Example No. 13_06
2 //Heun's Method
3 //Pg No. 427
4 clear ; close ;clc ;
5
6 deff( 'F = f(x,y)', 'F = 2*y/x' )
7 deff( 'exacty = exacty(x)', 'exacty = 2*x^2' )
8 x(1) = 1 ;
9 y(1) = 2 ;
10 h = 0.25 ;
11 //Euler's Method
12 disp('EULERS METHOD')
13 for i = 2:5
14     x(i) = x(i-1) + h ;
15     y(i) = y(i-1) + h*f(x(i-1),y(i-1));
16     mprintf('y(%f) = %f \n ',x(i),y(i))
17 end
18 eulery = y
19 //Heun's Method
20 disp('HEUNS METHOD')
21 for i = 2:5
22     m1 = f(x(i-1),y(i-1)) ;
23     ye(i) = y(i-1) + h*f(x(i-1),y(i-1));
24     m2 = f(x(i),ye(i)) ;
25     y(i) = y(i-1) + h*(m1 + m2)/2
26     mprintf('\nIteration %i \n m1 = %f\n ye(%f) = %f
        \n m2 = %f \n y(%f) = %f \n ',i-1,m1,x(i),ye(i)
        ,m2,x(i),y(i))
27 end

```

```

28 truey = exacty(x) ;
29 table = [x eulery y truey] ;
30 disp(table, ' x Eulers Heuns Analytical ')

```

Scilab code Exa 13.7 Polygon Method

```

1 //Example No. 13_07
2 //Polygon Method
3 //Pg NO. 433
4 clear ; close ; clc ;
5 deff( 'F = f(x,y)' , 'F = 2*y/x' )
6 x(1) = 1 ;
7 y(1) = 2 ;
8 h = 0.25 ;
9 for i = 2:3
10     x(i) = x(i-1) + h ;
11     y(i) = y(i-1) + h*f( x(i-1)+ h/2 , y(i-1) + h
12         *f( x(i-1) , y(i-1) )/2 );
13     mprintf('y(%f) = %f \n' , x(i) , y(i))
14 end

```

Scilab code Exa 13.8 Classical Runge Kutta Method

```

1 //Example No. 13_08
2 //Classical Runge Kutta Method
3 //Pg No. 439
4 clear ; close ; clc ;
5
6 deff( 'F = f(x,y)' , 'F = x^2 + y^2' );
7 h = 0.2
8 x(1) = 0 ;
9 y(1) = 0 ;

```

```

10
11 for i = 1:2
12     m1 = f( x(i) , y(i) ) ;
13     m2 = f( x(i) + h/2 , y(i) + m1*h/2 ) ;
14     m3 = f( x(i) + h/2 , y(i) + m2*h/2 ) ;
15     m4 = f( x(i) + h , y(i) + m3*h ) ;
16     x(i+1) = x(i) + h ;
17     y(i+1) = y(i) + (m1 + 2*m2 + 2*m3 + m4)*h/6 ;
18
19     mprintf( '\nIteration - %i\n m1 = %f\n m2 = %f \n
20             m3 = %f \n m4 = %f \n y(%f) = %f \n', i, m1, m2
21             , m3, m4, x(i+1), y(i+1))
20 end

```

Scilab code Exa 13.9 Optimum Step size

```

1 //Example No. 13_09
2 //Optimum step size
3 //Pg No. 444
4 clear ; close ; clc ;
5
6 x = 0.8 ;
7 h1 = 0.05 ;
8 y1 = 5.8410870 ;
9 h2 = 0.025 ;
10 y2 = 5.8479637 ;
11
12 //d = 4
13 h = ((h1^4 - h2^4)*10^(-4)/(2*(y2 - y1)))^(1/4)
14 disp(h, 'h = ', 'for four decimal places')
15
16 //d = 6
17 h = ((h1^4 - h2^4)*10^(-6)/(2*(y2 - y1)))^(1/4)
18 disp(h, 'h = ', 'for six decimal places')
19 disp('Note--We can use h = 0.01 for four decimal

```

places and $h = 0.004$ for six decimal places ')

Scilab code Exa 13.10 Milne Simpson Predictor Corrector Method

```
1 //Example No. 13_10
2 //Milne-Simpson Predictor-Corrector method
3 //Pg NO. 446
4 clear;close;clc;
5
6 deff( 'F = f(x,y)' , 'F = 2*y/x' )
7 x0 = 1 ;
8 y0 = 2 ;
9 h = 0.25 ;
10 //Assuming y1 ,y2 and y3(required for milne-simpson
   formula) are estimated using Fourth-
   order Runge
   kutta method
11 x1 = x0 + h
12 y1 = 3.13 ;
13 x2 = x1 + h
14 y2 = 4.5 ;
15 x3 = x2 + h
16 y3 = 6.13 ;
17 //Milne Predictor formula
18 yp4 = y0 + 4*h*(2*f(x1,y1) - f(x2,y2) + 2*f(x3,y3))
   /3
19 x4 = x3 + h
20 fp4 = f(x4,yp4) ;
21 disp(fp4,'fp4 = ',yp4,'yp4 = ')
22 //Simpson Corrector formula
23 yc4 = y2 + h*( f(x2,y2) + 4*f(x3,y3) + fp4)/3
24 f4 = f(x4,yc4)
25 disp(f4,'f4 = ',yc4,'yc4 = ')
26
27 yc4 = y2 + h*( f(x2,y2) + 4*f(x3,y3) + f4)/3
28 disp(yc4 , 'yc4 = ')
```

```
29 disp('Note— the exact solution is y(2) = 8')
```

Scilab code Exa 13.11 Adams Bashforth Moulton Method

```
1 //Example No. 13_11
2 //Adams-Bashforth-Moulton Method
3 //Pg NO. 446
4 clear;close;clc;
5
6 deff('F = f(x,y)', 'F = 2*y/x')
7 x0 = 1 ;
8 y0 = 2 ;
9 h = 0.25 ;
10 x1 = x0 + h
11 y1 = 3.13 ;
12 x2 = x1 + h
13 y2 = 4.5 ;
14 x3 = x2 + h
15 y3 = 6.13 ;
16 //Adams Predictor formula
17 yp4 = y3 + h*(55*f(x3,y3) - 59*f(x2,y2) + 37*f(x1,y1)
18 ) - 9*f(x0,y0))/24
19 x4 = x3 + h
20 fp4 = f(x4,yp4)
21 disp(fp4,'fp4 = ',yp4,'yp4 = ','Adams Predictor
22 formula')
23 //Adams Corrector formula
24 yc4 = y3 + h*( f(x1,y1) - 5*f(x2,y2) + 19*f(x3,y3) +
25 9*fp4)/24
26 f4 = f(x4,yc4)
27 disp(f4,'f4 = ',yc4,'yc4 = ','Adams Corrector
28 formula')
29 yc4 = y3 + h*( f(x1,y1) - 5*f(x2,y2) + 19*f(x3,y3) +
30 9*f4)/24
```

```
27 disp(yc4 , 'refined-yc4 = ')
```

Scilab code Exa 13.12 Milne Simpson Method Using Modifier

```
1 //Example No. 13_12
2 //Milne-Simpson Method using modifier
3 //Pg No. 453
4 clear ; close ; clc ;
5
6 deff( 'F = f(y)' , 'F = -y^2 ' )
7 x = [ 1 ; 1.2 ; 1.4 ; 1.6 ] ;
8 y = [ 1 ; 0.8333333 ; 0.7142857 ; 0.625 ] ;
9 h = 0.2 ;
10
11 for i = 1:2
12     yp = y(i) + 4*h*( 2*f( y(i+1) ) - f( y(i+2) ) +
13         2*f( y(i+3) ) )/3
14     fp = f(yp) ;
15     yc = y( i+2) + h*(f( y(i+2) ) + 4*f( y(i+3) ) +
16         fp )/3 ;
17     Etc = -(yc - yp)/29
18     y(i+4) = yc + Etc
19     mprintf( '\n y%ip = %f\n f%ip = %f \n y%ic = %f \
20     n Modifier Etc = %f \n Modified y%ic = %f \n',
21     ,i+3,yp,i+3,fp,i+3,yc,Etc,i+3,y(i+4))
22 end
23 exactanswer = 0.5 ;
24 err = exactanswer - y(6) ;
25 disp(err , 'error = ')
```

Scilab code Exa 13.13 System of Differential Equations

```
1 //Example No. 13_13
```

```

2 //System of differential Equations
3 //Pg No. 455
4 clear ; close ; clc ;
5
6 deff( 'F1 = f1(x,y1,y2)', 'F1 = x + y1 + y2 ' )
7 deff( 'F2 = f2(x,y1,y2)', 'F2 = 1 + y1 + y2 ' )
8
9 x0 = 0 ;
10 y10 = 1 ;
11 y20 = -1 ;
12 h = 0.1 ;
13 m1(1) = f1( x0 , y10 , y20 )
14 m1(2) = f2( x0 , y10 , y20 )
15 m2(1) = f1( x0+h , y10 + h*m1(1) , y20 + h*m1(2) )
16 m2(2) = f2( x0+h , y10 + h*m1(1) , y20 + h*m1(2) )
17 m(1) = (m1(1) + m2(1))/2
18 m(2) = (m1(2) + m2(2))/2
19
20 y1_0_1 = y10 + h*m(1)
21 y2_0_1 = y20 + h*m(2)
22
23 mprintf( 'm1(1) = %f\n m1(2) = %f\n m2(1) = %f\n m2(2) = %f\n m(1) = %f\n m(2) = %f\n y1(0.1) = %f\n y2(0.1) = %f\n ', m1(1), m1(2), m2(1), m2(2), m(1), m(2), y1_0_1, y2_0_1 )

```

Scilab code Exa 13.14 Higher Order Differential Equations

```

1 //Example No. 13_14
2 //Higher Order Differential Equations
3 //Pg No. 457
4 clear ; close ; clc ;
5
6 x0 = 0
7 y10 = 0

```

```

8  y20 = 1
9  h = 0.2
10 m1(1) = y20 ;
11 m1(2) = 6*x0 + 3*y10 - 2*y20
12 m2(1) = y20 + h*m1(2)
13 m2(2) = 6*(x0+h) + 3*(y10 + h*m1(1)) - 2*(y20 + h*m1
   (2))
14 m(1) = (m1(1) + m2(1))/2
15 m(2) = (m1(2) + m2(2))/2
16
17 y1_0_2 = y10 + h*m(1)
18 y2_0_2 = y20 + h*m(2)
19
20 mprintf('m1(1) = %f\n m1(2) = %f\n m2(1) = %f\n m2
   (2) = %f\n m(1) = %f\n m(2) = %f\n y1(0.1) = %f\n
   y2(0.1) = %f\n ',m1(1),m1(2),m2(1),m2(2),m(1),m
   (2),y1_0_2,y2_0_2)

```

Chapter 14

Boundary Value and Eigenvalue Problems

Scilab code Exa 14.1 Shooting Method

```
1 //Example No. 14_01
2 //Shooting Method
3 //Pg No. 467
4 clear ; close ; clc ;
5
6 function [B,y] = heun(f,x0,y0,z0,h,xf)
7     x(1) = x0 ;
8     y(1) = y0 ;
9     z(1) = z0 ;
10    n = (xf - x0)/h
11    for i = 1:n
12        m1(1) = z(i) ;
13        m1(2) = f(x(i),y(i))
14        m2(1) = z(i) + h*m1(2)
15        m2(2) = f(x(i)+h,y(i)+h*m1(1))
16        m(1) = (m1(1) + m2(1))/2
17        m(2) = ( m1(2) + m2(2) )/2
18        x(i+1) = x(i) + h
19        y(i+1) = y(i) + h*m(1)
```

```

20           z(i+1) = z(i) + h*m(2)
21       end
22   B = y(n+1)
23 endfunction
24
25 deff( 'F = f(x,y)', 'F = 6*x' )
26 x0 = 1 ;
27 y0 = 2 ;
28 h = 0.5 ;
29 z0 = 2
30 M1 = z0
31 xf = 2
32 B = 9
33 [B1,y] = heun(f,x0,y0,z0,h,xf)
34 disp(B1,'B1 = ')
35 if B1 ~= B then
36     disp('Since B1 is less than B , let z(1) = y(1)
37             = 4*(M2)')
38     z0 = 4
39     M2 = z0
40     [B2,y] = heun(f,x0,y0,z0,h,xf)
41     disp(B2,'B2 = ')
42     if B2 ~= B then
43         disp('Since B2 is larger than B ,let us have
44             third estimate of z(1) = M3 ')
45         M3 = M2 - (B2 - B)*(M2 - M1)/(B2 - B1)
46         z0 = M3
47         [B3,y] = heun(f,x0,y0,z0,h,xf)
48         disp(y,'The solution is ',B3,'B3 = ')
49     end
50 end

```

Scilab code Exa 14.2 Finite Difference Method

1 //Example No. 14_02

```

2 //Finite Difference Method
3 //Pg No. 470
4 clear ; close ; clc ;
5
6 deff( 'D2Y = d2y(x)', 'D2Y = exp(x^2)')
7 x_1 = 0;
8 y_0 = 0 ;
9 y_1 = 0 ;
10 h = 0.25
11 xf = 1
12 n = (xf-x_1)/h
13 for i = 1:n-1
14     A(i,:) = [1 -2 1]
15     B(i,1) = exp((x_1 + i*h)^2)*h^2
16 end
17 A(1,1) = 0 ; //since we know y0 and y4
18 A(3,3) = 0 ;
19 A(1,1:3) = [ A(1,2:3) 0] //rearranging terms
20 A(3,1:3) = [ 0 A(3,1:2)]
21 C = A\B //Solution of Equations
22 mprintf( '\n The solution is \n y1 = y(0.25) = %f \n
              y2 = y(0.5) = %f \n y3 = y(0.75) = %f \n ',C(1),
              C(2),C(3))

```

Scilab code Exa 14.3 Eigen Vectors

```

1 //Example No. 14_03
2 //Eigen Vectors
3 //Pg No. 473
4 clear ; close ; clc ;
5
6 A = [8 -4 ; 2 2] ;
7 lamd = poly(0,'lamd')
8 p = det(A - lamd*eye())
9 root = roots(p)

```

```

10 mprintf(' \n The roots are \n lamda1 = %f \n lamda2 =
    %f \n ',root(1),root(2))
11 A1 = A - root(1)*eye()
12 X1 = [-1*A1(1,2)/A1(1,1) ; 1]
13 disp(X1,'X1 = ')
14 A2 = A - root(2)*eye()
15 X2 = [-1*A2(1,2)/A2(1,1) ; 1]
16 disp(X2,'X2 = ')

```

Scilab code Exa 14.4 Fadeev Leverrier Method

```

1 //Example No. 14_04
2 //Fadeev – Leverrier method
3 //Pg No. 474
4 clear ; close ; clc ;
5
6 A = [ -1 0 0 ; 1 -2 3 ; 0 2 -3 ]
7 [r,c] = size(A)
8 A1 = A
9 p(1) = trace(A1)
10 for i = 2:r
11     A1 = A*( A1 - p(i-1)*eye() )
12     p(i) = trace(A1)/i
13     mprintf(' \n A%i = ',i)
14     disp(A1)
15     mprintf(' \n p%i = %f \n ',i,p(i))
16 end
17 x = poly(0,'x');
18 p = p($:-1:1)
19 polynomial = poly([-p ; 1], 'x', 'coeff')
20 disp(polynomial,'Charateristic polynomial is ')

```

Scilab code Exa 14.5 Eigen Vectors

```

1 //Example No. 14_05
2 //Eigen Vectors
3 //Pg No. 476
4
5 clear ; close ; clc ;
6
7 A = [ -1 0 0 ; 1 -2 3 ; 0 2 -3]
8 [eectors,evalues] = spec(A)
9 for i = 1:3
10    mprintf ('\n Eigen vector - %i \n for lamda%i =
           %f \n X%i = ',i,i,evalues(i,i),i)
11    eectors(:,i) = eectors(:,i)/eectors(2,i)
12    disp(eectors(:,i))
13 end

```

Scilab code Exa 14.6 Power Method

```

1 //Example No. 14_06
2 //Power method
3 //Pg No. 478
4 clear ; close ; clc ;
5
6 A = [ 1 2 0 ; 2 1 0 ; 0 0 -1 ]
7 X(:,1) = [0 ; 1 ; 0]
8 for i = 1:7
9    Y(:,i) = A*X(:,i)
10   X(:,i+1) = Y(:,i)/max(Y(:,i))
11 end
12 disp(' 0      1      2      3      4
           5      6      7 ','')
13 disp('Iterations')
14 disp(X, 'X = ', [%nan ; %nan ; %nan] Y ], 'Y = ')

```

Chapter 15

Solution of Partial Differential Equations

Scilab code Exa 15.1 Elliptic Equations

```
1 //Example No. 15_01
2 //Elliptic Equations
3 //Pg No. 488
4 clear ; close ; clc ;
5
6 l = 15
7 h = 5
8 n = 1 + 15/5
9 f(1,1:4) = 100 ;
10 f(1:4,1) = 100 ;
11 f(4,1:4) = 0 ;
12 f(1:4,4) = 0 ;
13
14 //At point 1 : f2 + f3 - 4f1 + 100 + 100 = 0
15 //At point 2 : f1 + f4 - 4f2 + 100 + 0 = 0
16 //At point 3 : f1 + f4 - 4f3 + 100 + 0 = 0
17 //At point 4 : f2 + f3 - 4f4 + 0 + 0 = 0
18 //
19 //Final Equations are
```

```

20 // -4f1 + f2 + f3 + 0 = -200
21 // f1 - 4f2 + 0 + f4 = -100
22 // f1 + 0 - 4f3 + f4 = -100
23 // 0 + f2 + f3 - 4f4 = 0
24 A = [ -4 1 1 0 ; 1 -4 0 1 ; 1 0 -4 1 ; 0 1 1 -4 ]
25 B = [-200 ; -100 ; -100 ; 0]
26 C = A\B
27 mprintf( '\n The solution of the system is \n f1 = %i
           \n f2 = %i \n f3 = %i \n f4 = %f ',C(1),C(2),
           C(3),C(4))

```

Scilab code Exa 15.2 Liebmans Iterative Method

```

1 //Example No. 15_02
2 //Liebmann's Iterative method
3 //Pg No. 489
4 clear ; close ; clc ;
5
6 f(1,1:4) = 100 ;
7 f(1:4,1) = 100 ;
8 f(4,1:4) = 0 ;
9 f(1:4,4) = 0 ;
10 f(3,3) = 0
11 for n = 1:5
12     for i = 2:3
13         for j = 2:3
14             if n == 1 & i == 2 & j == 2 then
15                 f(i,j) = ( f(i+1,j+1) + f(i-1,j-1) +
16                             f(i-1,j+1) + f(i+1,j-1) )/4
17             else
18                 f(i,j) = ( f(i+1,j) + f(i-1,j) + f(i,
19                               ,j+1) + f(i,j-1) )/4
20             end
21         end
22     end
23 end

```

```

21      A(2:5,n) = [f(2,2);f(2,3) ; f(3,2) ; f(3,3) ]
22 end
23 A(1,1:5) = 0:4
24 disp(A,'First row of below matrix represents
iteration number')

```

Scilab code Exa 15.3 Poissons Equation

```

1 //Example No. 15_03
2 //Poisson's Equation
3 //Pg No. 490
4 clear ; close ; clc ;
5
6 //D2f = 2*x^2 * y^2
7 // f = 0
8 // h = 1
9 //Point 1 : 0 + 0 + f2 + f3 - 4f1 = 2(1)^2 * 2^2
10 //           f2 + f3 - 4f1 = 8
11 //Point 2 : 0 + 0 + f1 + f4 - 4f2 = 2*(2)^2*2^2
12 //           f1 - 4f2 = f4 = 32
13 //Point 3 : 0 + 0 + f1 + f4 - 4f4 = 2*(1^2)*1^2
14 //           f1 - 4f3 + f4 = 2
15 //Point 4 : 0 + 0 + f2 + f3 - 4f4 = 2* 2^2 * 1^2
16 //           f2 + f3 - 4f4 = 8
17 //Rearranging the equations
18 //           -4f1 + f2 + f3 = 8
19 //           f1 - 4f2 + f4 = 32
20 //           f1 - 4f3 + f4 = 2
21 //           f2 + f3 - 4f4 = 8
22 A = [ -4 1 1 0 ; 1 -4 0 1 ; 1 0 -4 1 ; 0 1 1 -4]
23 B = [ 8 ; 32 ; 2 ; 8 ]
24 C = A\B ;
25 mprintf('The solution is \n f1 = %f \n f2 = %f \n f3
= %f \n f4 = %f \n ', C(1),C(2),C(3),C(4))

```

Scilab code Exa 15.4 Gauss Siedel Iteration

```
1 //Example No. 15_04
2 //Gauss–Seidel Iteration
3 //Pg No. 491
4 clear ; close ; clc ;
5
6 f2 = 0
7 f3 = 0
8 for i = 1:4
9     f1 = (f2 + f3 - 8)/4
10    f4 = f1
11    f2 = (f1 + f4 -32)/4
12    f3 = (f1 + f4 - 2)/4
13    mprintf( '\nIteration %i\n f1 = %f,      f2 = %f,
14          f3 = %f,      f4 = %f\n',i,f1,f2,f3,f4)
14 end
```

Scilab code Exa 15.5 Initial Value Problems

```
1 //Example No. 15_05
2 //Initial Value Problems
3 //Pg No. 494
4 clear ; close ; clc ;
5
6 h = 1 ;
7 k = 2 ;
8 tau = h^2/(2*k)
9 for i = 2:4
10    f(1,i) = 50*( 4 - (i-1) )
11 end
12 f(1:7,1) = 0 ;
```

```

13 f(1:7,5) = 0 ;
14 for j = 1:6
15     for i = 2:4
16         f(j+1,i) = ( f(j,i-1) + f(j,i+1) )/2
17     end
18 end
19 disp(f,'The final results are ')

```

Scilab code Exa 15.6 Crank Nicholson Implicit Method

```

1 //Example No. 15_06
2 //Crank–Nicholson Implicit Method
3 //Pg No. 497
4 clear ; close ; clc ;
5
6 h = 1 ;
7 k = 2 ;
8 tau = h^2/(2*k)
9 for i = 2:4
10    f(1,i) = 50*( 4 - (i-1) )
11 end
12 f(1:5,1) = 0 ;
13 f(1:5,5) = 0 ;
14 A = [4 -1 0 ; -1 4 -1 ; 0 -1 4]
15 for j = 1:4
16    for i = 2:4
17        B(i-1,1) = f(j,i-1) + f(j,i+1)
18    end
19    C = A\B
20    f(j+1,2) = C(1)
21    f(j+1,3) = C(2)
22    f(j+1,4) = C(3)
23 end
24 disp(f,'The final solution using crank nicholson
implicit method is ')

```

Scilab code Exa 15.7 Hyperbolic Equations

```
1 //Example No. 15_07
2 //Hyperbolic Equations
3 //Pg No. 500
4 clear ; close ;clc ;
5
6 h = 1
7 Tbyp = 4
8 tau = sqrt(h^2 /4)
9 r = 1+(2.5 - 0)/tau
10 c = 1+(5 - 0)/h
11 for i = 2:c-1
12     f(1,i) = (i-1)*(5 - (i-1) )
13 end
14 f(1:r,1) = 0
15 f(1:r,c) = 0
16 for i = 2:c-1
17     g(i) = 0
18     f(2,i) = (f(1,i+1) + f(1,i-1))/2 + tau*g(i)
19 end
20 for j = 2:r-1
21     for i = 2:c-1
22         f(j+1,i) = -f(j-1,i) + f(j,i+1) + f(j,i-1)
23     end
24 end
25 disp(f, 'The values estimated are ')
```
