

## Lesson: Finding Roots: Bisection Method

### Chapter 3: Finding Roots of $f(x) = 0$ .

#### What is a root?

If  $f(x)$  is a function and  $f(x^*) = 0$  then  $x^*$  is called a **root** of  $f(x)$ . A root is sometimes referred to as a “zero” of the function since we are trying to find the place where a function is equal to zero. We typically denote the zero or root of a function by  $x^*$ .

We can also formulate the problem of find the intersection of two functions as a root finding problem:  $f(x) = g(x) \Leftrightarrow (f - g)(x) = 0$

#### Issues

- Does the problem have a solution? (Existence)
- If there is a solution, are we guaranteed that our algorithm will find it? (Convergence)
- How efficient is our algorithm? How rapidly will it approximate the solution within a given error tolerance?
- What if there is more than one solution? (Uniqueness) How do we get it to choose the root that we want?

#### Methods

Root finding methods are **iterative** methods: we repeat a process over and over until we get an answer. However, we need a starting value or interval and we need to know when an answer is close enough to the correct answer.

There are two basic types of methods:

- Bracketing Methods--Bisection
- Fixed Point Methods--Newton, Secant

#### Visually finding roots.

Perhaps the easiest way to find a root is by looking at a plot. If you have a plot of a function then you can point your finger at it and see where the function crosses the x-axis. Wherever the function crosses the x-axis, we have a root.

In Matlab, it is relatively easy to plot a function using the **plot** command. You can then click on the zoom button to zoom in on the plot. This is somewhat imprecise though. The great advantage of visually estimating a root, however, is that it gives you a way of bracketing the root within a particular interval. This estimate of the root can then be used in one of the other methods discussed below.

*Example:* Here we find the root of the function  $y = e^{-x} + x - 2$ .

```
>> x=[0:0.1:6];      % pick a region to look for a root
>> y=exp(-x)+x-2;
>> plot(x,y)         % plot the function
>> grid              % this puts a grid on the plot so that you can see a root
                        % better.
```

It looks like from the plot that there is a root close to 2. Zooming in by using mouse clicks, the root appear to be about 1.84.

## Bisection Method

Finding roots by bisection is very similar to finding roots visually. The difference is that there is a systematic approach to it instead of using an arbitrary sequence of mouse clicks.

1. You have a function. You need an initial estimate of where you think the root is. In particular, you need to choose an interval in which you think the root is lying.

- Choose an interval  $[a,b]$ .

2. Check to make sure that one of the endpoints isn't the root.

- If  $|f(a)| < \text{ftol}$  OR  $|f(b)| < \text{ftol}$ , STOP .

Also, stop if the width of the interval bracketing the root comes within some tolerance,  $\text{xtol}$ , then STOP

- $|a - b| < \text{xtol}$

3. Verify that a root does in fact lie between  $a$  and  $b$ . How can you tell?  $f(a)$  and  $f(b)$  must have opposite signs. If one is positive, and the other negative, the function must have crossed zero somewhere in between. (Intermediate Value Theorem) (Remember, we're dealing with a continuous function here.)

- If  $\text{sign}(f(a)) = \text{sign}(f(b))$  [NO sign change], STOP.

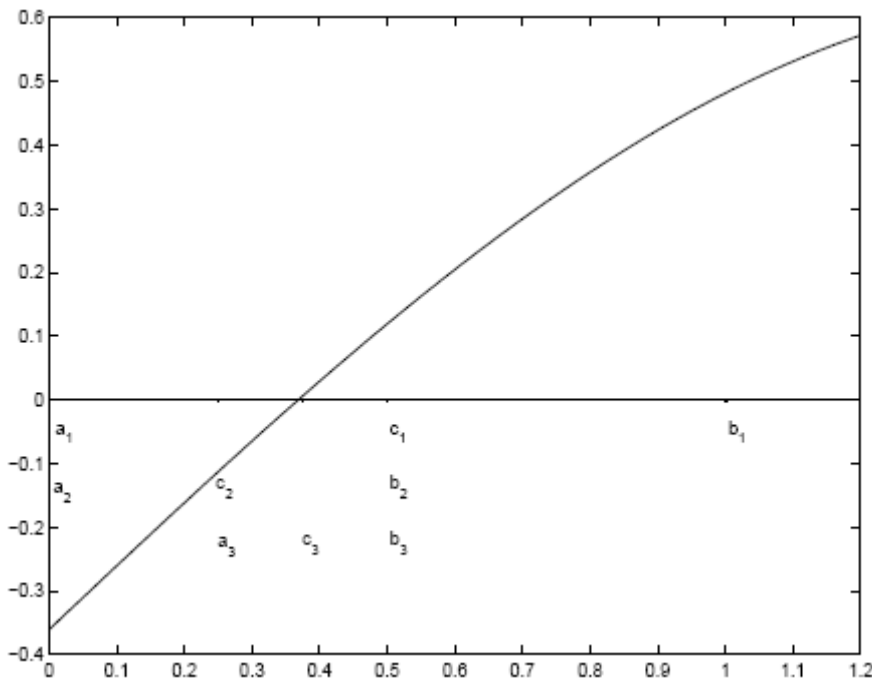
4. Otherwise, cut the interval in half. Let  $c$  be the midpoint of  $[a,b]$

- $c = \frac{a+b}{2}$

5. There are three possibilities now:

- a.  $c$  is the root,

- b. the root is on the left side of  $c$ , in the interval  $[a,c]$ ,
  - c. the root is on the right side of  $c$ , in the interval  $[c,b]$ .
- If  $|f(c)| < \text{ftol}$ , STOP.
  - elseif  $\text{sign}(f(a)) \neq \text{sign}(f(c)) < 0$ , the root is on the left. Keep  $a$ , but let  $b = c$ . Go back to step (3).
  - Else, the root is on the right. Keep  $b$ , but let  $a=c$ . Go back to step (3).



### Advantages/Disadvantages

- + What if there's no root? This one's covered. If there's no root in the given interval, we'll know about it immediately -- there won't be a sign change.
- /+ More than one root? While no roots implies no sign change, the converse isn't true -- no sign change doesn't have to mean no roots. A function with two zeros in a given interval will not have a change in sign at the endpoints. You need to choose a starting interval which brackets only the root you want (which means you need a rough idea of where it is to start with)
- Roots of (even) multiplicity greater than one. Think of  $f(x) = (x - 1)^2$ . The graph touches the  $x$ -axis at  $x = 1$ , but it also turns on that point -- you never get a sign change, no matter what interval you start with. Bisection will never find that root.

- + One and only one root? Convergence to that root is guaranteed. Doesn't even matter how big that starting interval is; if there's only one root between a and b, we'll get there eventually.
- How fast does it get there? Not very. Bisection is the slowest method of all the methods we'll consider.

**Note:** **xtol** is used to test the magnitude by which the estimate of the root changes from iteration to iteration. **ftol** is to test the magnitude of the function  $f(x)$  at the current estimate of the root.

***Bisection Algorithm:***

Inputs:  $f$ ,  $a$ ,  $b$ ,  $xtol$ ,  $ftol$     %  $f$  is a function m-file that defines the function  $f$ .  
 Output:  $c$                                 % the root of  $f(x)$

$fa = f(a)$ ;  $fb = f(b)$ ;

if  $|fa| < ftol$

$c = a$

    return

elseif  $|fb| < ftol$

$c = b$

    return

elseif  $|a - b| < xtol$

$c = a$

    return

end

while  $|a - b| > xtol$  and  $|f(c)| > ftol$

    if  $\text{sign}(fa) = \text{sign}(fb)$             %  $f(a)$  and  $f(b)$  have same sign

        % Give a warning

        return

    else

$c = (a + b) / 2$

$fc = f(c)$

    end

    if  $\text{sign}(fa) \sim \text{sign}(fc)$         % choose left half

$b = c$

$fb = fc$

    elseif  $\text{sign}(fc) \sim \text{sign}(fb)$  % choose right half

$a = c$

$fa = fc$

    end

end