

Numerical Analysis (The Bisection Method)

Introduction

The bisection method is simple, robust, and straight-forward: take an interval $[a, b]$ such that $f(a)$ and $f(b)$ have opposite signs, find the midpoint of $[a, b]$, and then decide whether the root lies on $[a, (a + b)/2]$ or $[(a + b)/2, b]$. Repeat until the interval is sufficiently small.

Background

Useful background for this topic includes:

- 3. Iteration
- 8. Bracketing

References

- [Bradis](#), Section 2.1, The Bisection Method, p.58.
- [Mathsas](#), Section 2.2, Bisection Method of Bolzano, p.53.
- [Weisstein](http://mathworld.wolfram.com/Bisection.html), <http://mathworld.wolfram.com/Bisection.html>.

Theory

Intermediate Value Theorem (IVT)

Given a continuous real-valued function $f(x)$ defined on an interval $[a, b]$, then if y is a point between the values of $f(a)$ and $f(b)$, then there exists a point r such that $y = f(r)$.

As an example, consider the function $f(x) = \sin(x)$ defined on $[1, 6]$. The function is continuous on this interval, and the point 0.5 lies between the values of $\sin(1) = 0.841$ and $\sin(6) = -0.279$. Thus, there is at least one point r (there may be more) on the interval $[1, 6]$ such that $\sin(r) = 0.5$. In this case, $r = 2.61799$. This is shown in Figure 1.



Figure 1. The IVT applied to $\sin(x)$ on $[1, 6]$ with $y = 0.5$.

Using the IVT to Bound a Root

Numerical Analysis Bsc Bisection Method Notes

David Gottlieb, Steven A. Orszag



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writing down his notes immediately after giving each lecture

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Continuous Method in Numerical Analysis Applied to

Examples from a New Class of Boundary Value Problems H. Melvin Lieberstein,University of Wisconsin--Madison.

Mathematics Research Center,Mathematics Research Center (United States. Army),1960

Innovative Methods in

Numerical Analysis Association internationale pour les mathématiques et calculateurs en simulation,1994

Numerical

Analysis and Scientific Computing for Partial Differential Equations and Their Challenging Applications Rolf

Stenberg,Jacques Periaux,Pekka Neittaanmäki,Juha Haataja,Peter Råback,2008

Numerical Analysis of Spectral Methods:

Theory and Applications D. Gottlieb,S. Orszag,1986

Chebyshev & Fourier Spectral Methods John P. Boyd,1989

The goal of this book is to teach spectral methods for solving boundary value eigenvalue and time dependent problems Although the title speaks only of Chebyshev polynomials and trigonometric functions the book also discusses Hermite Laguerre rational Chebyshev sinc and spherical harmonic functions These notes evolved from a course I have taught the past five years to an audience drawn from half a dozen different disciplines at the University of Michigan aerospace engineering meteorology physical oceanography mechanical engineering naval architecture and nuclear engineering With such a diverse audience this book is not focused on a particular discipline but rather upon solving differential equations in general The style is not lemma theorem Sobolev space but algorithms guidelines rules of thumb Although the course is aimed at graduate students the required background is limited It helps if the reader has taken an elementary course in computer methods and also has been exposed to Fourier series and complex variables at the undergraduate level However even this background is not absolutely necessary Chapters 2 to 5 are a self contained treatment of basic convergence and interpolation theory

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