

## Chapter 03.03

# Bisection Method of Solving a Nonlinear Equation

*After reading this chapter, you should be able to:*

1. *follow the algorithm of the bisection method of solving a nonlinear equation,*
2. *use the bisection method to solve examples of finding roots of a nonlinear equation, and*
3. *enumerate the advantages and disadvantages of the bisection method.*

### **What is the bisection method and what is it based on?**

One of the first numerical methods developed to find the root of a nonlinear equation  $f(x) = 0$  was the bisection method (also called *binary-search* method). The method is based on the following theorem.

#### **Theorem**

An equation  $f(x) = 0$ , where  $f(x)$  is a real continuous function, has at least one root between  $x_\ell$  and  $x_u$  if  $f(x_\ell)f(x_u) < 0$  (See Figure 1).

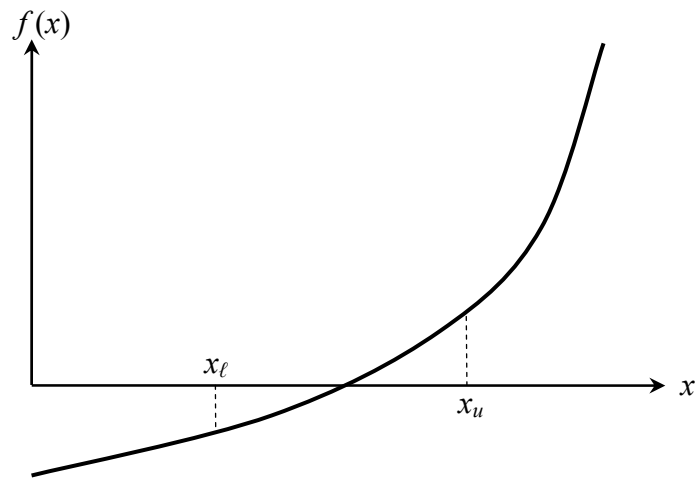
Note that if  $f(x_\ell)f(x_u) > 0$ , there may or may not be any root between  $x_\ell$  and  $x_u$  (Figures 2 and 3). If  $f(x_\ell)f(x_u) < 0$ , then there may be more than one root between  $x_\ell$  and  $x_u$  (Figure 4). So the theorem only guarantees one root between  $x_\ell$  and  $x_u$ .

#### **Bisection method**

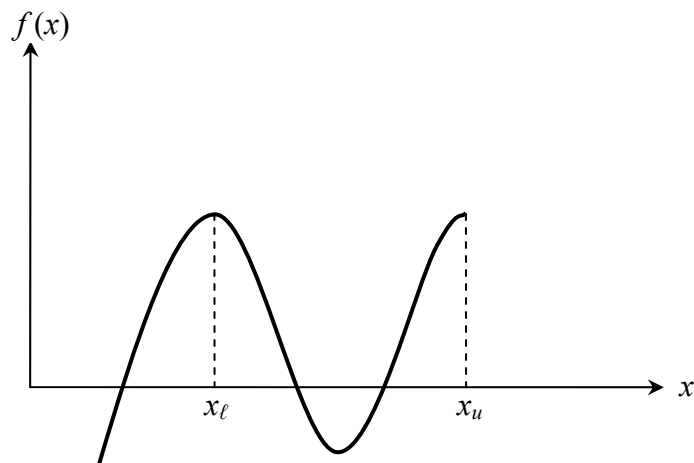
Since the method is based on finding the root between two points, the method falls under the category of bracketing methods.

Since the root is bracketed between two points,  $x_\ell$  and  $x_u$ , one can find the midpoint,  $x_m$  between  $x_\ell$  and  $x_u$ . This gives us two new intervals

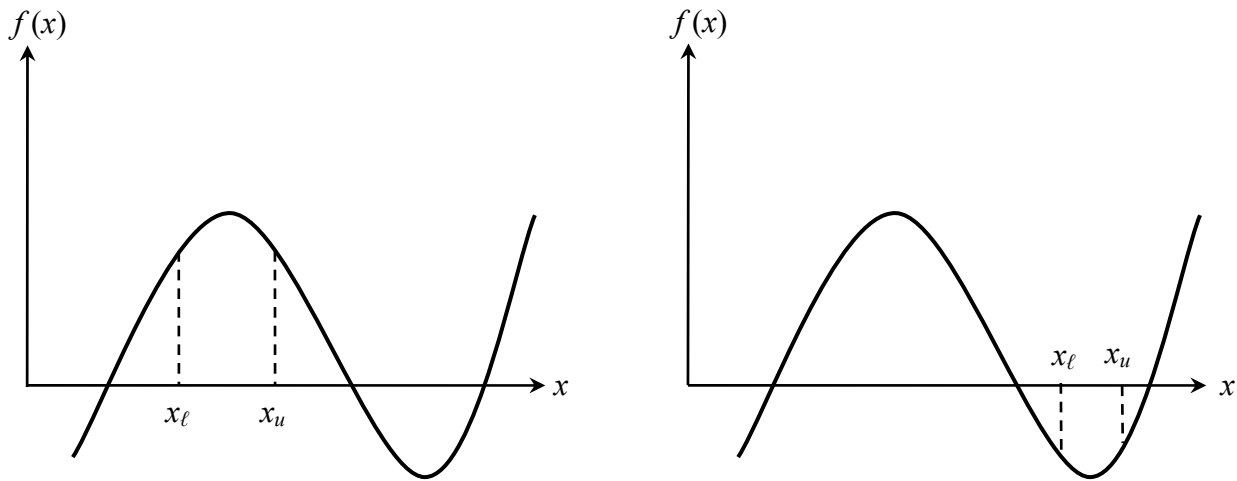
1.  $x_\ell$  and  $x_m$ , and
2.  $x_m$  and  $x_u$ .



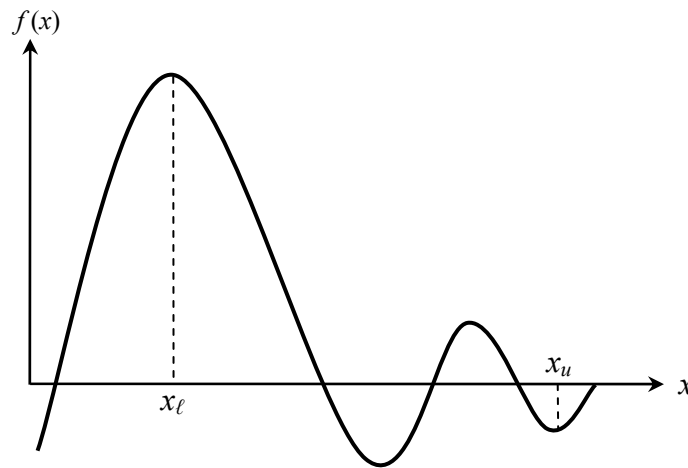
**Figure 1** At least one root exists between the two points if the function is real, continuous, and changes sign.



**Figure 2** If the function  $f(x)$  does not change sign between the two points, roots of the equation  $f(x) = 0$  may still exist between the two points.



**Figure 3** If the function  $f(x)$  does not change sign between two points, there may not be any roots for the equation  $f(x) = 0$  between the two points.



**Figure 4** If the function  $f(x)$  changes sign between the two points, more than one root for the equation  $f(x) = 0$  may exist between the two points.

Is the root now between  $x_\ell$  and  $x_m$  or between  $x_m$  and  $x_u$ ? Well, one can find the sign of  $f(x_\ell)f(x_m)$ , and if  $f(x_\ell)f(x_m) < 0$  then the new bracket is between  $x_\ell$  and  $x_m$ , otherwise, it is between  $x_m$  and  $x_u$ . So, you can see that you are literally halving the interval. As one repeats this process, the width of the interval  $[x_\ell, x_u]$  becomes smaller and smaller, and you can zero in to the root of the equation  $f(x) = 0$ . The algorithm for the bisection method is given as follows.

### Algorithm for the bisection method

The steps to apply the bisection method to find the root of the equation  $f(x) = 0$  are

1. Choose  $x_\ell$  and  $x_u$  as two guesses for the root such that  $f(x_\ell)f(x_u) < 0$ , or in other words,  $f(x)$  changes sign between  $x_\ell$  and  $x_u$ .
2. Estimate the root,  $x_m$ , of the equation  $f(x) = 0$  as the mid-point between  $x_\ell$  and  $x_u$  as

$$x_m = \frac{x_\ell + x_u}{2}$$

3. Now check the following
  - a) If  $f(x_\ell)f(x_m) < 0$ , then the root lies between  $x_\ell$  and  $x_m$ ; then  $x_\ell = x_\ell$  and  $x_u = x_m$ .
  - b) If  $f(x_\ell)f(x_m) > 0$ , then the root lies between  $x_m$  and  $x_u$ ; then  $x_\ell = x_m$  and  $x_u = x_u$ .
  - c) If  $f(x_\ell)f(x_m) = 0$ ; then the root is  $x_m$ . Stop the algorithm if this is true.
4. Find the new estimate of the root

$$x_m = \frac{x_\ell + x_u}{2}$$

Find the absolute relative approximate error as

$$|\epsilon_a| = \left| \frac{x_m^{\text{new}} - x_m^{\text{old}}}{x_m^{\text{new}}} \right| \times 100$$

where

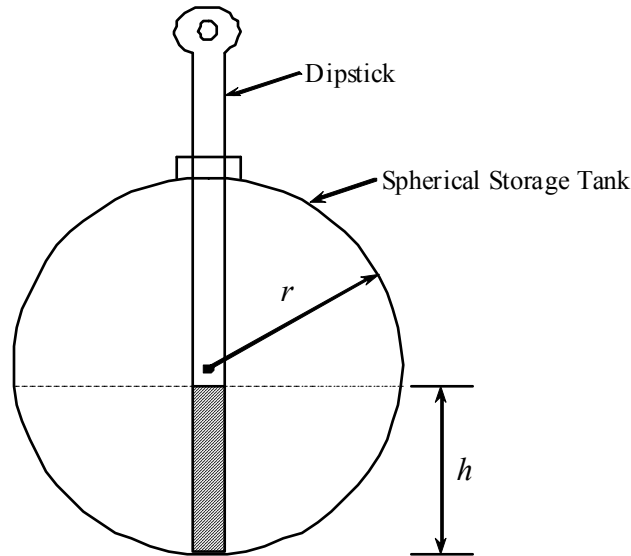
$x_m^{\text{new}}$  = estimated root from present iteration

$x_m^{\text{old}}$  = estimated root from previous iteration

5. Compare the absolute relative approximate error  $|\epsilon_a|$  with the pre-specified relative error tolerance  $\epsilon_s$ . If  $|\epsilon_a| > \epsilon_s$ , then go to Step 3, else stop the algorithm. Note one should also check whether the number of iterations is more than the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user about it.

### Example 1

You have a spherical storage tank containing oil. The tank has a diameter of 6 ft. You are asked to calculate the height  $h$  to which a dipstick 8 ft long would be wet with oil when immersed in the tank when it contains 4 ft<sup>3</sup> of oil.



**Figure 5** Spherical storage tank problem.

The equation that gives the height,  $h$ , of the liquid in the spherical tank for the given volume and radius is given by

$$f(h) = h^3 - 9h^2 + 3.8197 = 0$$

Use the bisection method of finding roots of equations to find the height,  $h$ , to which the dipstick is wet with oil. Conduct three iterations to estimate the root of the above equation. Find the absolute relative approximate error at the end of each iteration and the number of significant digits at least correct at the end of each iteration.

### Solution

From the physics of the problem, the dipstick would be wet between  $h = 0$  and  $h = 2r$ , where

$$r = \text{radius of the tank,}$$

that is

$$0 \leq h \leq 2r$$

$$0 \leq h \leq 2(3)$$

$$0 \leq h \leq 6$$

Let us assume

$$h_l = 0, h_u = 6$$

Check if the function changes sign between  $h_l$  and  $h_u$ .

$$f(h_l) = f(0) = (0)^3 - 9(0)^2 + 3.8197 = 3.8197$$

$$f(h_u) = f(6) = (6)^3 - 9(6)^2 + 3.8197 = -104.18$$

Hence

$$f(h_l)f(h_u) = f(0)f(6) = (3.8197)(-104.18) < 0$$

So there is at least one root between  $h_\ell$  and  $h_u$  that is between 0 and 6.

### Iteration 1

The estimate of the root is

$$\begin{aligned} h_m &= \frac{h_\ell + h_u}{2} \\ &= \frac{0 + 6}{2} \\ &= 3 \end{aligned}$$

$$f(h_m) = f(3) = (3)^3 - 9(3)^2 + 3.1897 = -50.180$$

$$f(h_\ell)f(h_m) = f(0)f(3) = (3.1897)(-50.180) < 0$$

Hence the root is bracketed between  $h_\ell$  and  $h_m$ , that is, between 0 and 3. So, the lower and upper limits of the new bracket are

$$h_\ell = 0, h_u = 3$$

At this point, the absolute relative approximate error  $|\epsilon_a|$  cannot be calculated, as we do not have a previous approximation.

### Iteration 2

The estimate of the root is

$$\begin{aligned} h_m &= \frac{h_\ell + h_u}{2} \\ &= \frac{0 + 3}{2} \\ &= 1.5 \end{aligned}$$

$$f(h_m) = f(1.5) = (1.5)^3 - 9(1.5)^2 + 3.8197 = -13.055$$

$$f(h_\ell)f(h_m) = f(0)f(1.5) = (3.8197)(-13.055) < 0$$

Hence, the root is bracketed between  $h_\ell$  and  $h_m$ , that is, between 0 and 1.5. So the lower and upper limits of the new bracket are

$$h_\ell = 0, h_u = 1.5$$

The absolute relative approximate error  $|\epsilon_a|$  at the end of Iteration 2 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{h_m^{\text{new}} - h_m^{\text{old}}}{h_m^{\text{new}}} \right| \times 100 \\ &= \left| \frac{1.5 - 3}{1.5} \right| \times 100 \\ &= 100\% \end{aligned}$$

None of the significant digits are at least correct in the estimated root

$$h_m = 1.5$$

as the absolute relative approximate error is greater than 5%.

Iteration 3

The estimate of the root is

$$\begin{aligned} h_m &= \frac{h_\ell + h_u}{2} \\ &= \frac{0 + 1.5}{2} \\ &= 0.75 \end{aligned}$$

$$f(h_m) = f(0.75) = (0.75)^3 - 9(0.75)^2 + 3.8197 = -0.82093$$

$$f(h_\ell)f(h_m) = f(0)f(0.75) = (3.8197)(-0.82093) < 0$$

Hence, the root is bracketed between  $h_\ell$  and  $h_m$ , that is, between 0 and 0.75. So the lower and upper limits of the new bracket are

$$h_\ell = 0, h_u = 0.75$$

The absolute relative approximate error  $|\epsilon_a|$  at the end of Iteration 3 is

$$\begin{aligned} |\epsilon_a| &= \left| \frac{h_m^{\text{new}} - h_m^{\text{old}}}{h_m^{\text{new}}} \right| \times 100 \\ &= \left| \frac{0.75 - 1.5}{0.75} \right| \times 100 \\ &= 100\% \end{aligned}$$

Still none of the significant digits are at least correct in the estimated root of the equation as the absolute relative approximate error is greater than 5%.

The height of the liquid is estimated as 0.75 ft at the end of the third iteration.

Seven more iterations were conducted and these iterations are shown in Table 1.

**Table 1** Root of  $f(x) = 0$  as a function of the number of iterations for bisection method.

Iteration	$h_\ell$	$h_u$	$h_m$	$ \epsilon_a \%$	$f(h_m)$
1	0.00	6	3	-----	-50.180
2	0.00	3	1.5	100	-13.055
3	0.00	1.5	0.75	100	-0.82093
4	0.00	0.75	0.375	100	2.6068
5	0.375	0.75	0.5625	33.333	1.1500
6	0.5625	0.75	0.65625	14.286	0.22635
7	0.65625	0.75	0.70313	6.6667	-0.28215
8	0.65625	0.70313	0.67969	3.4483	-0.024077
9	0.65625	0.67969	0.66797	1.7544	0.10210
10	0.66797	0.67969	0.67383	0.86957	0.039249

At the end of the 10<sup>th</sup> iteration,

$$|\epsilon_a| = 0.86957\%$$

Hence the number of significant digits at least correct is given by the largest value of  $m$  for which

$$|\epsilon_a| \leq 0.5 \times 10^{2-m}$$

$$0.86957 \leq 0.5 \times 10^{2-m}$$

$$1.7391 \leq 10^{2-m}$$

$$\log(1.7391) \leq 2 - m$$

$$m \leq 2 - \log(1.7391) = 1.759$$

So

$$m = 1$$

The number of significant digits at least correct in the estimated root 0.67383 is 2.

### Advantages of bisection method

- The bisection method is always convergent. Since the method brackets the root, the method is guaranteed to converge.
- As iterations are conducted, the interval gets halved. So one can guarantee the error in the solution of the equation.

### Drawbacks of bisection method

- The convergence of the bisection method is slow as it is simply based on halving the interval.
- If one of the initial guesses is closer to the root, it will take larger number of iterations to reach the root.
- If a function  $f(x)$  is such that it just touches the  $x$ -axis (Figure 6) such as

$$f(x) = x^2 = 0$$

it will be unable to find the lower guess,  $x_\ell$ , and upper guess,  $x_u$ , such that

$$f(x_\ell)f(x_u) < 0$$

- For functions  $f(x)$  where there is a singularity<sup>1</sup> and it reverses sign at the singularity, the bisection method may converge on the singularity (Figure 7). An example includes

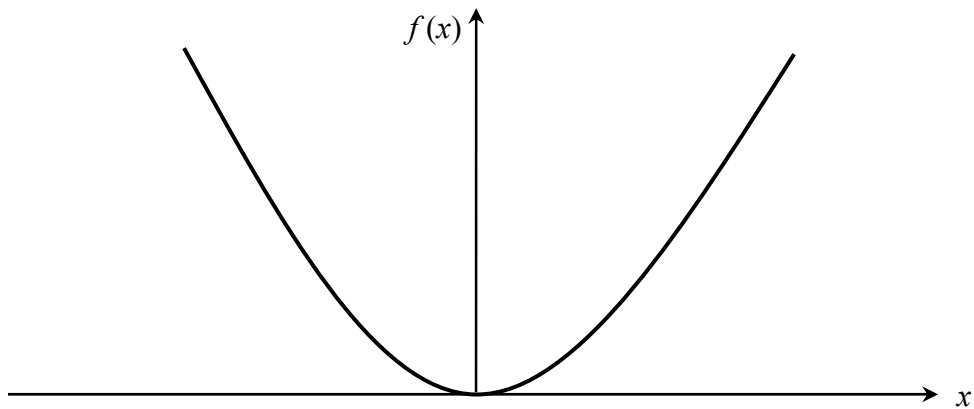
$$f(x) = \frac{1}{x}$$

where  $x_\ell = -2$ ,  $x_u = 3$  are valid initial guesses which satisfy

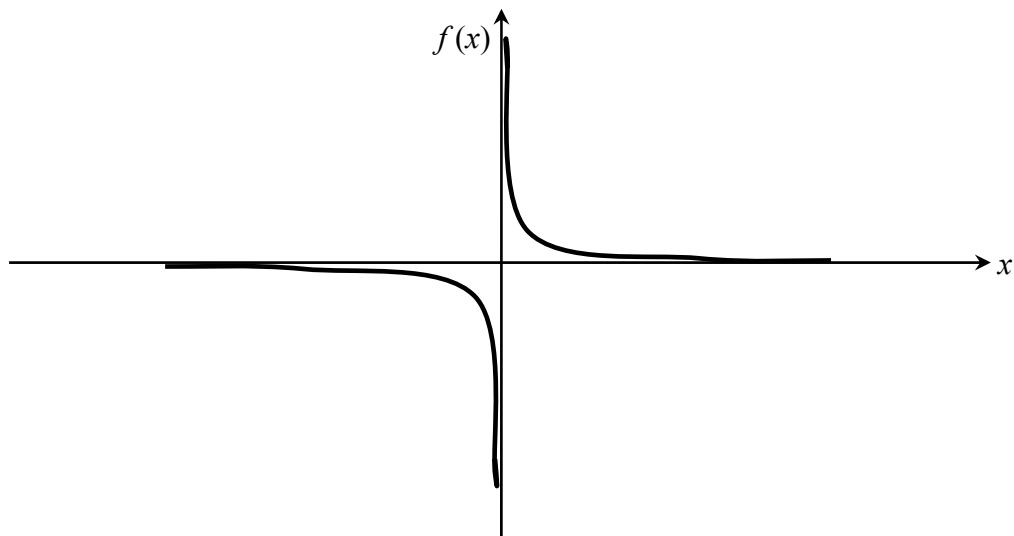
$$f(x_\ell)f(x_u) < 0$$

However, the function is not continuous and the theorem that a root exists is also not applicable.

<sup>1</sup> A singularity in a function is defined as a point where the function becomes infinite. For example, for a function such as  $1/x$ , the point of singularity is  $x = 0$  as it becomes infinite.



**Figure 6** The equation  $f(x) = x^2 = 0$  has a single root at  $x = 0$  that cannot be bracketed.



**Figure 7** The equation  $f(x) = \frac{1}{x} = 0$  has no root but changes sign.

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#### NONLINEAR EQUATIONS

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Topic	Bisection method of solving a nonlinear equation
Summary	These are textbook notes of bisection method of finding roots of nonlinear equation, including convergence and pitfalls.
Major	Chemical Engineering
Authors	Autar Kaw
Date	July 6, 2009
Web Site	<a href="http://numericalmethods.eng.usf.edu">http://numericalmethods.eng.usf.edu</a>

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