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16/ENG 07/011

Petroleum Engineering

ENG 382

Assignment Two

(a) Manually

$f(x) = e^{-0.5x} (4-x) - 2$ given initial guess value of 0.5, Maximum percentage absolute error = 1E-9

Therefore the root of the function is

Solution

$$f(x) = (4-x) e^{-0.5x} - 2 \approx 0.825 + 0.0 = 0.825$$

when $x=0$

$$f(0) = (4-0) e^{-0.5(0)} - 2 = 2 - 2 = 0$$

$$f(x) = 2 - 2e^{-0.5x}$$

When $x=1$

$$f(x) = (4-1) e^{-0.5(1)} - 2 = -0.18$$

Therefore to find $f'(x)$

$$\text{Expanding } f(x) = e^{-0.5x} (4-x) - 2 \text{ OR differentiate } f(x)$$
$$= 4e^{-0.5x} - xe^{-0.5x} - 2$$

to get $f'(0)$ using product rule

$$f'(x) = \frac{d}{dx} \left[e^{-0.5x} (4-x) \right] = \frac{d}{dx} (2)$$

$$= e^{-0.5x} \frac{d}{dx} (4-x) + (4-x) \frac{d}{dx} (e^{-0.5x}) = 0$$

$$= e^{-0.5x} (-1) + (4-x) \cdot -0.5e^{-0.5x} = 0$$

$$= -e^{-0.5x} + (4-x) \cdot -0.5e^{-0.5x}$$

$$= 4 \cdot -0.5e^{-0.5x} + x \cdot 0.5e^{-0.5x} = -e^{-0.5x}$$

$$= x \cdot 0.5e^{-0.5x} - 2e^{-0.5x} - e^{-0.5x}$$

$$f'(x) = 0.5e^{-0.5x} - 3e^{-0.5x}$$

Using Newton-Raphson Method,

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$\text{For Percentage absolute error, } = \left[\frac{x_{k+1} - x_k}{x_{k+1}} \right] \times 100\%$$

For Iter. 1:

$$\text{Let } x_0 = 0.5 = 0.5e^{-0.5(0.5)} = 2$$

$$f(x_0) = (4 - 0.5)e^{-0.5(0.5)} = 0.7258027407$$

$$f'(x_0) = e^{-0.5(0.5)} [(0.5 \times 0.5) - 3] = -2.1417$$

$$x_{k+1} = 0.5 - \frac{0.7258027407}{-2.1417}$$

$$x_{k+1} = 0.8388909468$$

$$\% \text{ absolute error} = \left[\frac{0.8389 - 0.5}{0.8389} \right] \times 100\%$$

$$\% \text{ absolute error} = 40.398\%$$

for Iter 2

$$\text{Let } x_1 = 0.8389 = x$$

$$f(x_1) = (4 - 0.8389)e^{-0.5(0.8388909468)} = 2$$

$$f(x_1) = 0.07814871965$$

$$f'(x_1) = e^{-0.5(0.8388909468)} [(0.5 \times 0.8388909468) - 3]$$

$$f'(x_1) = -1.698486194$$

$$x_{k+1} = 0.8388909468 - \left[\begin{array}{l} 0.0781487(1965) \\ - 1.696486194 \end{array} \right]$$

$$x_{k+1} = 0.8849559958$$

$$\% \text{ absolute error} = \left[\frac{0.8849559958 - 0.8388909468}{0.8849559958} \right] \times 100\%$$

$\times 100\%$

$$\% \text{ absolute error} = 0.0520526904 \times 100\%$$

$$= 5.21\%$$

for Iter 3: $x_1 = 0.8849559958$

$$\text{let } x_k = 0.8849559958 = x_2$$

$$f(x_2) = (4 - 0.8849559958)^2$$

$$f(x_2) = 1.236582455 \times 10^{-3}$$

$$= 0.001236582455$$

$$f(x_2) = e^{(-0.5 \times 0.8849559958)} [(0.5 \times 0.8849559958) - 3]$$

$$f'(x_2) = -1.643060767$$

$$x_{k+1} = 0.8849559958 - \left[\begin{array}{l} 0.001236582455 \\ -1.643060767 \end{array} \right]$$

$$x_{k+1} = 0.8857086067$$

$$\% \text{ absolute error} = \left[\frac{0.8857086067 - 0.8849559958}{0.8857086067} \right] \times 100\%$$

$\times 100\%$

$$= 0.0849727432\%$$

for Iter 4:

$$\text{let } x_k = 0.8857086067 = x_3$$

$$f(x_3) = (4 - 0.8857086067)^2$$

$$f(x_3) = 3.20537006 \times 10^{-7}$$

$$= 3.20537006 \times 10^{-7}$$

$$f(x_3) = e^{(-0.5 \times 0.8857086067)} \left[(0.5 \times 0.8857086067) - 3 \right]$$

$$f(x_3) = -1.642200927$$

$$\therefore x_{k+1} = 0.8857086067 - \frac{3.20537006 \times 10^{-7}}{-1.642200927}$$

$$x_{k+1} = 0.8857088019$$

$$\% \text{ absolute error} = \frac{|0.8857088019 - 0.8857086067|}{0.8857088019} \times 100\%$$

$$x_{10} \% \rightarrow 2.203884613 \times 10^{-5} \%$$

$$\text{For iter 5, } f(x_4) = (x_4)$$

$$x_k = 0.885708819 + \frac{0.5(0.885708819)}{4 - 0.885708819}$$

$$f(x_4) = (4 - 0.885708819) \times 10^{-1} = -2$$

$$f(x_4) = -2.7909567 \times 10^{-8} = (x_4)$$

$$f(x_4) = e^{(-0.5 \times 0.885708819)} \left[(0.5 \times 0.885708819) - 3 \right] = (x_4)$$

$$f(x_4) = -1.1642200684$$

$$x_{k+1} = 0.885708819 - \frac{-2.7909567 \times 10^{-8}}{-1.1642200684}$$

$$x_{k+1} = 0.885708802$$

$$\% \text{ absolute error} = \frac{|0.885708802 - 0.8857086067|}{0.885708802} \times 100\%$$

$$x_{10} \% \rightarrow 0.00080528 \times 10^{-8} \%$$

$$\% \text{ absolute error} = (0.00080528 \times 10^{-8}) \times 100\% = (x_4)$$

$$F = 0.1 \times 10^8 F = 800 N$$