4. Bisection Routine

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comment

This procedure evaluates a function at the end-points of a real interval, switching to an error exit (fools exit) FLSXT if there is no change of sign. Otherwise it finds a root by iterated bisection and evaluation at the midpoint, halting if either the value of the function is less than the free variable ϵ or two successive approximations of the root differ by less than $\epsilon 1$. ϵ should be chosen of the order of error in evaluating the function (otherwise time would be wasted), and \$\epsilon\$1 of the order of desired accuracy. \$\epsilon\$1 must not be less than two units in the last place carried by the machine or else indefinite cycling will occur due to round-off on bisection. Although this method is of 0 order, and therefore among the slowest, it is applicable to any continuous function. The fact that no differentiability conditions have to be checked makes it, therefore, an 'old work-horse' among routines for finding real roots which have already been isolated. The free variables y1 and y2 are (presumably) the end-points of an interval within which there is an odd number of roots of the real function F. α is the temporary exit for the evaluation of F.;

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procedure
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Bisec(y1, y2, ϵ , ϵ 1, F(), flsxt) =: (x)

begin Bisec:

 α :

 $\begin{array}{l} i:=\ i'\ ;\ j:=\ 1\ ;\ k:=\ 1\ ;\ x:=\ y2\\ f:=\ F(x)\ ;\ \ \mathbf{if}\ (abs(f)\ \leqq\ \epsilon)\ ;\ \ \mathbf{return} \end{array}$

go to γ_1

 $\begin{array}{lll} First\ val: & \overline{i}:=2 & ; & f1:=f & ; & x:=yl & ; & \textbf{go to }\alpha\\ Succ\ val: & \textbf{if } (sign(f)=sign(f1)) & ; & \textbf{go to }\delta_i & ; & \textbf{go to }\eta_k \end{array}$

Sec val: j := 2; k := 2

Midpoint: x := y1/2 + y2/2; go to α

Reg δ : y2 := x

Precision: if $(abs(y1 - y2) \ge \epsilon 1)$; go to Midpoint

return

y1 := x ; go to Precision

integer (i, j, k)

switch $\gamma := (\text{First val, Succ val})$ switch $\delta := (\text{FLSXT, Reg } \delta)$ switch $\eta := (\text{Sec val, Reg } \eta)$

end Bisec

Reg η :

CERTIFICATION OF ALGORITHM 4

BISECTION ROUTINE (S. Gorn, Comm. ACM, March 1960)

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BISEC was coded for the Royal-Precision LGP-30 computer, using an interpretive floating point system (24.2) with 28 bits of significance.

The following minor correction was found necessary.

 α : go to γ_1 should be go to γ_1

* Work supported by the U. S. Atomic Energy Commission. After this correction was made, the program ran smoothly for $F(x) = \cos x$, using the following parameters:

| \mathbf{y}_1 | y 2 | ϵ | ¢1 | Results |
|----------------|------------|------------|------|---------|
| 0 | 1 | .001 | .001 | FLSXT |
| 0 | 2 | .001 | .001 | 1.5703 |
| 1.5 | 2 | .001 | .001 | 1.5703 |
| 1.55 | 2 | .1 | .1 | 1.5500 |
| 1.5 | 2 | .001 | .1 | 1.5625 |

These combinations test all loops of the program.

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