

Bisection

March 14, 2019

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In [2]: def bisection(f,a,b,N):
        '''Approximate solution of  $f(x)=0$  on interval  $[a,b]$  by the bisection method.

        Parameters
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        f : function
            The function for which we are trying to approximate a solution  $f(x)=0$ .
        a,b : numbers
            The interval in which to search for a solution. The function returns
            None if  $f(a)*f(b) \geq 0$  since a solution is not guaranteed.
        N : (positive) integer
            The number of iterations to implement.

        Returns
        -----
        x_N : number
            The midpoint of the Nth interval computed by the bisection method. The
            initial interval  $[a_0,b_0]$  is given by  $[a,b]$ . If  $f(m_n) == 0$  for some
            midpoint  $m_n = (a_n + b_n)/2$ , then the function returns this solution.
            If all signs of values  $f(a_n)$ ,  $f(b_n)$  and  $f(m_n)$  are the same at any
            iteration, the bisection method fails and return None.

        Examples
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        >>> f = lambda x: x**2 - x - 1
        >>> bisection(f,1,2,25)
        1.618033990263939
        >>> f = lambda x: (2*x - 1)*(x - 3)
        >>> bisection(f,0,1,10)
        0.5
        '''
        if f(a)*f(b) >= 0:
            print("Bisection method fails.")
            return None
        a_n = a
        b_n = b
        for n in range(1,N+1):
            m_n = (a_n + b_n)/2
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    f_m_n = f(m_n)
    if f(a_n)*f_m_n < 0:
        a_n = m_n
        b_n = m_n
    elif f(b_n)*f_m_n < 0:
        a_n = m_n
        b_n = b_n
    elif f_m_n == 0:
        print("Found exact solution.")
        return m_n
    else:
        print("Bisection method fails.")
        return None
return (a_n + b_n)/2

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In [3]: f = lambda x: x**2 - x - 1
        approx_phi = bisection(f,1,2,25)
        print(approx_phi)

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1.618033990263939

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In [4]: error_bound = 2**(-26)
        print(error_bound)

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1.4901161193847656e-08

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In [6]: abs( (1 + 5**0.5)/2 - approx_phi) < error_bound

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Out[6]: True