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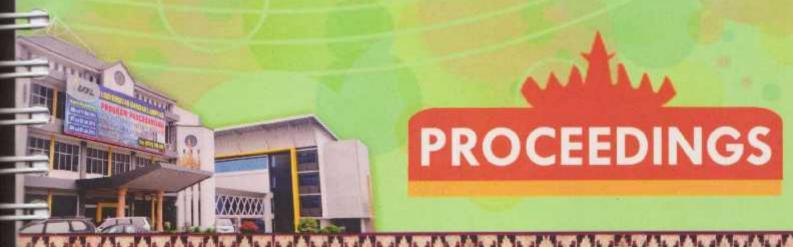
### INTERNATIONAL CONFERENCE



The Second International Conference on Engineering and Technology Development

# 2ªICETD 2013

27, 28, 29 August 2013, Bandar Lampung, Indonesia















Hosted by:

Faculty of Engineering and Faculty of Computer Science, Bandar Lampung University (UBL), Indonesia

# 2<sup>nd</sup>ICETD 2013

## THE SECOND INTERNATIONAL CONFERENCE ON ENGINEERING AND TECHNOLOGY DEVELOPMENT

28 -30 January 2013 Bandar Lampung University (UBL) Lampung, Indonesia

# **PROCEEDINGS**

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2<sup>nd</sup> International Conference on Engineering and Technology Development (ICETD 2013) Universitas Bandar Lampung

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**PREFACE** 

The Activities of the International Conference is in line and very appropriate with the vision and mission of Bandar Lampung University (UBL) to promote training and education as well as research in these areas.

On behalf of the Second International Conference on Engineering and Technology Development (2<sup>nd</sup> ICETD 2013) organizing committee, we are very pleased with the very good response especially from the keynote speaker and from the participans. It is noteworthy to point out that about 80 technical papers were received for this conference.

The participants of the conference come from many well known universities, among others: University Kebangsaan Malaysia - Malaysia, APTIKOM - Indonesia, Institut Teknologi sepuluh November - Indonesia, Surya Institute - Indonesia, International Islamic University - Malaysia, STMIK Mitra Lampung - lampung, Bandung Institut of Technology - Bandung, Lecture of The Malahayati University, B2TP - BPPT Researcher - lampung, Starch Technology Center - Lampung, Universitas Islam Indonesia – Indonesia, Politeknik Negeri Malang Malang, University of Kitakyushu – Japan, Gadjah Mada University – Indonesia, Universitas Malahayati – Lampung, Lampung University – lampung, Starch Technology Center - Lampung, Universitas Riau - Riau, Hasanuddin University -Indonesia, Diponegoro University – Indonesia, King Abdulaziz University – Saudi Arabia, Parahyangan Catholic University – Indonesia, National Taiwan University – Taiwan, Surakarta Christian University – Indonesia, Sugijapranata Catholic University – Indonesia, Semarang University – Indonesia, University of Brawijaya – Indonesia, PPKIA Tarakanita Rahmawati – Indonesia, Kyushu University, Fukuoka - Japan, Science and Technology Beijing - China, Institut Teknologi Sepuluh Nopember – Surabaya, Researcher of Starch Technology Center, Universitas Muhammadiyah Metro – Metro, National University of Malaysia – Malaysia.

I would like to express my deepest gratitude to the International Advisory Board members, sponsor and also to all keynote speakers and all participants. I am also gratefull to all organizing committee and all of the reviewers who contribute to the high standard of the conference. Also I would like to express my deepest gratitude to the Rector of Bandar Lampung University (UBL) who give us endless support to these activities, so that the conference can be administrated on time

Bandar Lampung, 29 August 2013-08-26

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### **Table Of Content**

Organizing Committee	
Keynote Speaker	
Recent Advances in Biofuel Cell and Emerging Hybrid System     Abdul Aziz Ahmad and Raihan Othman	. 1
2. Waste Utilization Study Tailing Gold Mine in Way Linggo-Lampung, as Fin Aggregate Materials for Producing Mortar Materials based on concept of Green Technology  Lilies Widojoko & Susilawati	en
3. Infrastructure Health Monitoring System (SHM) Development, a Necessity f Maintance and Investigation Prof. Dr. Priyo Suprobo, Faimun, Arie Febry	
4. Four Phases Quality Function Deployment (Qfd) By Considering Kano Conception Time And Manufacturing Cost  Prof. Dr. Moses L Singgih, Dyah L. Trenggonowati, Putu D. Karningsih	

#### Speaker

1.	Comparative Analysis for The Multi Period Degree Minimum Spanning Tree Problem
	Wamiliana, Amanto, and Mustofa Usman
2.	Choosing The Right Software In Supporting The Successful of Enterprise ERP Implementation  Yodhie Yuniarthe, Idris Asmuni
3.	Climate Adaptive Technology In Maintaining Vernacularism Of Urban Kampong Case study: KampungAdat (Indiginous) Mahmud, Bandung District,West Java Marcus Gartiwa
4.	The Prospect Of Diesohol In Facing Fossil Fuel Crissis  M.C. Tri Atmodjo 63
5.	The Potential Of Agriculture And Forestry Biomass Wastes As Source Of Bioenergy  Hardoyo 66
6.	The Importance of Education Facility as Sustainable Urban Generation Tool  Fritz Akhmad Nuzir, Haris Murwadi and Bart Julien Dewancker
7.	The implementation of Secton Method for Solving Systems of Non Linear Equations  Nur Rokhman
8.	Quality Control Analysis Into Decrease The Level Defects On Coffee Product Heri Wibowo, Sulastri and Emy Khikmawati
9.	Public Transportion Crisis In Bandar Lampung  Ida Bagus Ilham Malik
10	Decompatial Analysis of Land Use Change in Way Kuripan Watershed, Bandar Lampung City  Candra Hakim Van Rafi'il., Dyah Indriana Kusumastuti2., Dwi Jokowinarno
11	. Material Utilization Technology Of Agriculture And Forestry Waste  Hardoyo
12	The Supply Chain System Of Cassava On The Tapioca Industry  Hardoyo
13	Glass Technology In Natural Light Glasses On Aperture Element In The Architecture World  Muhammad Rija & MT Pedia Aldy

14. An Eksperimental Permeable Asphalt Pavement Using Local Material Domato Stone On Quality Of Porous Asphalt Firdaus Chairuddin, Wihardi Tjaronge, Muhammad Ramli, Johannes Patanduk 11
15. Coordination Of Architectural Concepts And Construction Systems  Eddy Hermanto. 129
16. Seismic Assessment of RC Building Using Pushover Analysis  Riza Ainul Hakim. 136
17. Viscosity and Liquidity Index Relation for Elucidating Mudflow Behavior <b>Budijanto Widjaja and Shannon Hsien-Heng Lee.</b> 143
18. The Use of Pozzolanic Material for Improving Quality of Strontium Liquid Waste Cementation in Saline Environment during Nuclear Waste Immobilization Process  Muhammad Yusuf, HayuTyasUtami, Tri SulistiyoHariNugroho SusetyoHarioPutero
<ol> <li>Geospatial Analysis Of Land Use And Land Cover Changes For Discharge A Way Kualagaruntang Watershed In Bandar Lampung</li> <li>Fieni Yuniarti, Dyah Indriana K, Dwi Joko Winarno.</li> </ol>
20. Wifi Network Design For High Performance  Heru Nurwarsito, , KasyfulAmron, Bekti Widyaningsih
21. Studi on The Efficiency Using Nature Materials in The Structural Elements o Reinforced Concrete Beam Yasser, Herman Parung, M. Wihardi Tjaronge, Rudy Djamaluddin 167
22. The Research Of Slow Release Nitrogen Fertilizer Applied In Sugarcand (Saccharum Officinarum) For Green Energy Bioethanol M.C. Tri Atmodjo, Agus Eko T. Nurul Rusdi, Sigit Setiadi, and Rina
23. Energy Utilization Technology Of Agriculture And Forestry Waste  Hardoyo
24. Implementation Of Fuzzy Inference System With Tsukamoto Method For Study Programme Selection Fenty Ariani and Robby Yuli Endra. 189
25. The Analysis of Video Conference With ITU Standarization (Internationa Telecommunication Union) That Joining in Inherent At Bandar Lampung University  Maria Shusanti F, Happy Reksa

<ol> <li>The E-internal audit iso 9001:2008 based on accreditation form assessmen matrix in study program for effectiveness of monitoring accreditation</li> <li>Marzuki, Maria Shusanti F</li> </ol>
27. The Developing Of e-Consultations For Effectiveness of Mentoring Academy Ahmad Cucus, Endang K
28. The Evaluation of information system performance in higher education case study with EUCS model at bandar lampung university  Reni Nursyanti, Erlangga.  22
<ol> <li>The Analysis Of History Collection System Based On AndroidSmartphone With Qr Code Using Qr CodeCase Study: Museum Lampung Usman Rizal, Wiwin Susanty, Sutrisno.</li> </ol>
30. Application of Complaint Handling by Approach Model of ISO 10002 : 2004 to Increase Complaint Services  Agus Sukoco and Yuthsi Aprilinda
31. Towards Indonesian Cloud Campus <b>Taqwan Thamrin, Iing Lukman, Dina Ika Wahyuningsih</b>
32. Bridging Router to ADSL Modem for Stability Network Connection  Arnes Yuli Vandika and Ruri Koesliandana. 25
<ol> <li>The Effect of Use Styrofoam for Flexural Characteristics of Reinforced Concrete Beams</li> <li>Yasser, Herman Parung, M. Wihardi Tjaronge, Rudy Djamaluddin 26</li> </ol>
34. The Estimation Of Bioethanol Yield From Some Cassava Variety  M.C. Tri Atmodjo
35. Effect of Superficial Velocity of Pressure Difference on The Separation of Oi And Water by Using The T-Pipe Junctionl  Kms. Ridhuan and Indarto. 27
36. The use of CRM for Customer Management at Cellular Telecommunication Industry  Ayu Kartika Puspa. 293
<ol> <li>Indonesian Puslit (Centre Of IT Solution) Website Analysis Using Webqual Fo Measuring Website Quality</li> <li>Maria Shusanti Febrianti and Nurhayati.</li> </ol>
38. The E-internal audit iso 9001:2008 based on accreditation form assessmen matrix in study program for effectiveness of monitoring accreditation  Marzuki, Maria Shusanti F

39. Enhancing Quality Software Through CMMI-ISO 9001:2008and ISO 9126  Agus Sukoco 320
40. Value Analysis Of Passenger Car Equivalent Motorcycle (Case Study Kartin Road Bandar Lampung)  Juniardi, Aflah Efendi
41. Alternative Analysis Of Flood Control Downstream Of Way Sekampung River Sugito, Maulana Febramsyah
42. Analysis Of Fitness Facilities And Effective Use Of Crossing Road  Juniardi, Edi Haryanto. 353
43. Study On Regional Development Work Environment Panjang Port Lands In Support Bandar Lampung City As A Service And Trade  Ir. A. Karim Iksan, MT, Yohn Ferry
44. Analytical And Experimental Study Bamboo Beam Concrete  Hery Riyanto, Sugito, Juli
45. Comparative Analysis Of Load Factor Method Static And Dynamic Method (Case Study Akdp Bus Route Rajabasa - Bakauheni)  A. Ikhsan Karim, MT., Ahmad Zulkily
46. Optimization Utilization Of Water Resourcesdam Batutegi Using Method O Linear Program Aprizal, Hery Fitriyansyah
47. Characteristics Generation Traffic Patterns And Movement In Residential Area (Case Study Way Kandis Residential Bandar Lampung)  Fery Hendi Jaya, Juniardi, 392
48. Use Study On Slight Beam Reinforced Concrete Floor Platein Lieu Of Scondary Beam  Hery Riyanto, Sugito, Lilies Widodjoko, Sjamsu Iskandar
49. Observation Of The Effect Of Static Magnetic Field 0.1 Mt On A-Amylase Activity In Legume Germination  Rochmah Agustrina, Tundjung T. Handayani, and Sumardi
50. Effectiveness Analysis Of Applications Netsupport School 10 Based Iso / Ieo 9126-4 Metrics Effectiveness Ahmad Cucus, Nelcy Novelia
51. Omparative Performance Analysis Of Banking For Implementing Interne Banking  Reza Kurniawan  418

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Faculty of Engineering and Faculty of Computer Science

## The implementation of Secton Method for Solving Systems of Non Linear Equations

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**Abstract**—Newton method is a famous method for solving non linear equations numerically. This method is also suitable for solving systems of non linear equations. However, this method has a limitation because it requires the derivative of the non linear function which constructing the systems. The need of derivation some times lead to a problem. Secton method is a combination of Newton method and Secant method. Secton method omit the need of derivation of function. The performance of Secton method is almost same with Newton method. In this paper, Secton method is used to solve a non linear systems of equation. The experiments showed that Secton method could work well for solving non linear systems of equations.

Keywords-component; Newton method; secant method; non linear equation

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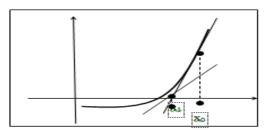


Figure 1. Newton method

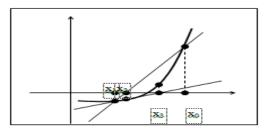


Figure 2. Secant method

2<sup>nd</sup> International Conference on Engineering and Technology Development (ICETD 2013)

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#### 1 Introduction

The solution of an equation f(x) = 0 is an intersection point between the graph of y = f(x) and the X axis. Assuming the initial value of the solution is  $x_0$ , iteratively the solution could be found by using Eq. 1 as illustrated in Figure 1 which is known as Newton method [1].

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \square$$

The use of Newton method creates another problem. The derivation of some function is difficult. Secant Method solve this problem by using an approximation of the derivative value  $(f(x_n))$ , that is the slope of a line connecting two points on the function. Secant method need two initial points. It is shown in Figure 2, by using two initial points  $x_0$  and  $x_1$  the solution could be found using Eq. 2 [1].

$$\Box x_{n+1} = x_n - f(x_n) \frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})}$$

#### 2 SECTON METHOD

Numerical solution is found by iterating an initial value which moves to approximate the solution. The iteration process is stopped when the iteration reach the error tolerance ( $\mathcal{E}$ ), otherwise no solution can be found.

Secton method is developed by using  $\varepsilon$  in the determination of derivative value of the function to be solved. A derivative of a function f(x) is calculated using [3]:

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

If  $\varepsilon$  is very small, then derivative value of f(x) at  $x = x_n$  is

$$f'(x_n) = \frac{f(x_n + \varepsilon) - f(x_n)}{\varepsilon}$$

Applying (4) into (1) gives Secton method:

$$x_{n+1} = x_n - f(x_n) \frac{\varepsilon}{f(x_n + \varepsilon) - f(x_n)}$$

The performance of Secton method for solving an unstable function, namely Wilkinson polynomial

$$w(x) = \prod_{i=1}^{20} (x - i)$$

has been discussed [4].

The complete solution of the Wilkinson polynomial by using Secton method can be seen in Table I. All the root of the Wilkinson polynomial can be found.

#### 3 NEWTON METHOD FOR SOLVING SYSTEM OF NON LINEAR EQUATIONS

Consider the following system of non linear system

(7) 
$$f(x, y) = 0$$
$$q(x, y) = 0$$

The graph of z = f(x, y) is a surface in xyz-space. The solution of f(x, y) = 0 lie on the intersection of the *xy*-plane and the graph of z = f(x, y). The intersection is called "zero curve" of f(x, y). The solution of g(x, y) = 0 lie on the zero curve of g(x, y) [1].

Let  $(x_0, y_0)$  be an initial guess for a solution for the system (7). The approximation is constructed by using a tangent  $\square$  plane at  $(x_0, y_0, f(x_0, y_0))$ , namely z = p(x, y) having

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Universitas Bandar Lampung

Faculty of Engineering and Faculty of Computer Science

$$p(x,y) \equiv f(x_0, y_0) + (x - x_0) f_x(x_0, y_0) + (y - y_0) g_y(x_0, y_0)$$
(8)
$$f_x(x, y) = \frac{\partial f(x, y)}{\partial x}$$

$$f_y(x, y) = \frac{\partial f(x, y)}{\partial y}$$

The above construction can be applied to the surface z = g(x, y).

$$q(x,y) \equiv g(x_0, y_0) + (x - x_0)g_x(x_0, y_0) + (y - y_0)g_y(y - y_0)$$

$$(9)$$

$$g_x(x,y) = \frac{\partial g(x,y)}{\partial x}$$

$$g_y(x,y) = \frac{\partial g(x,y)}{\partial y}$$

The solution of the system is the intersection of the zero curve. Let  $(x - x\theta = \delta x)$  and  $y - y\theta = \delta y$ .

Solving the following equation

$$f(x_0, y_0) + \delta_x f_x(x_0, y_0) + \delta_y f_y(x_0, y_0) = 0$$
 (10)

$$g(x_0, y_0) + \delta_x g_x(x_0, y_0) + \delta_y g_y(x_0, y_0) = 0$$

will get  $\delta_x$  and  $\delta_y$ . The next guess will be  $[1]x_1 = x_0 + \delta_x$ 

$$y_1 = y_0 + \delta_y$$

This kind of solution is a generalization of Newton Method [1]. By using this step the n+1th guess can be determined, namely

$$x_{n+1} = x_n + \delta_x$$
$$y_{n+1} = y_n + \delta_y$$

where  $\delta_x$  and  $\delta_y$  is obtained from the solution of

$$f(x_n, y_n) + \delta_x f_x(x_n, y_n) + \delta_y f_y(x_n, y_n) = 0$$
(11)

$$g(x_n, y_n) + \delta_x g_x(x_n, y_n) + \delta_y g_y(x_n, y_n) = 0$$

## 4 THE IMPLEMENTATION OF SECTON METHOD

Secton method is used to calculate  $f_x(x,y)$ ,  $f_y(x,y)$ ,  $g_x(x,y)$  and  $g_y(x,y)$ , without any process of derivation. Here is the formulae:

$$f_x(x,y) = \frac{f(x+\varepsilon,y) - f(x,y)}{\varepsilon}$$

$$f_y(x,y) = \frac{f(x,y+\varepsilon) - f(x,y)}{\varepsilon}$$

$$g_x(x,y) = \frac{g(x+\varepsilon,y) - g(x,y)}{\varepsilon}$$

$$g_y(x,y) = \frac{g(x,y+\varepsilon) - g(x,y)}{\varepsilon}$$

The general form of the solution can be constructed. Suppose there is a system of n nonlinear equations [1].

$$F_1(x_1, \dots, x_n) = 0$$

$$\vdots$$

$$F_n(x_1, \dots, x_n) = 0$$
(12)

Define

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$$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

$$F(x) = \begin{bmatrix} F_1(x_1, \dots, x_n) \\ \vdots \\ F_n(x_1, \dots, x_n) \end{bmatrix}$$

$$F'(x) = \begin{bmatrix} \frac{\partial F_1}{\partial x_1} & \cdots & \frac{\partial F_1}{\partial x_n} \\ \vdots & \vdots & \vdots \\ \frac{\partial F_n}{\partial x_1} & \cdots & \frac{\partial F_n}{\partial x_n} \end{bmatrix}$$

By implementing Secton method, F'(x) can be replaced with

$$F'(x) = \left[\frac{\partial F_i}{\partial x_i}\right], \quad i = 1 \dots n, j = 1 \dots n$$

Where

$$\frac{\partial F_i}{\partial x_i} = \frac{F_i(x_1, \dots, x_j + \varepsilon, \dots, x_n)}{\varepsilon}$$

#### **5 TESTING**

The implementation of Secton method for solving system of non linear equations is tested to solve

$$x^2 + 4y^2 - 9 = 0$$
$$18y - 14x^2 + 45 = 0$$

The solutions of this system are (1.203167, -1.374081), (-1.203167, -1.374081), 2.1372167,

$$1.052652)$$
 and  $(-2.1372167, 1.052652)$ .

Table II shows the iteration of (10,10) as an initial guess. Various initial guesses and its corresponding solutions are showed in Table III.

#### 6 CONCLUSION

The implementation of Secant method can a find solution of system of nonlinear equations without any process of derivation of the functions composing the system..

TABLE 1 THE COMPLETE SOLUTION OF WILKINSON POLYNOMIAL BY USING SECTON METHOD								
XO	Solution	iteration	XO	solution	iteration	XO	solution	iteration
-1.25	1.0000	12	6.75	7.0000	3	14.75	15.0000	5
-0.75	1.0000	11	7.25	7.0000	4	15.25	15.0000	4
-0.25	1.0000	9	7.75	8.0000	4	15.75	16.0000	5
0.25	1.0000	8	8.25	8.0000	4	16.25	16.0000	4
0.75	1.0000	5	8.75	9.0000	4	16.75	17.0000	5
1.25	20.0000	16	9.25	9.0000	3	17.25	17.0000	4
1.75	2.0000	5	9.75	10.0000	4	17.75	18.0000	5
2.25	1.0000	4	10.25	10.0000	4	18.25	18.0000	4
2.75	3.0000	4	10.75	11.0000	4	18.75	20.0000	5
3.25	3.0000	5	11.25	11.0000	4	19.25	19.0000	4
3.75	4.0000	4	11.75	12.0000	3	19.75	1.0000	18
4.25	4.0000	5	12.25	12.0000	4	20.25	20.0000	5
4.75	5.0000	4	12.75	13.0000	4	20.75	20.0000	8
5.25	5.0000	5	13.25	13.0000	4	21.25	20.0000	8
5.75	6.0000	3	13.75	14.0000	4	21.75	20.0000	11
6.25	6.0000	5	14.25	14.0000	3	22.25	20.0000	12

THE COMPLETE SOLUTION OF WILKINSON POLYNOMIAL BY USING SECTON METHOD

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#### (E=0.0001)

÷						
7		initial points		solutions		
1	No x y		x	y		
	1	10	10	2.13721	1.05265	
				7	2	
	2	-10	10	-	1.05265	
				2.13721	2	
				7		
	3	10	-10	1.20316	-	
				7	1.37408	
					1	
	4	-10	-10	-	-	
				1.20316	1.37408	
l				7	1	

TABLE I. ITERATION OF AN INITIAL POINT BY USING SECTON METHOD ON A SYSTEM OF NONLINEAR EQUATION (E=0.0001)

iteration	x	y
0	1	-1
1	1.1467	-1.4678
2	1.1882	-1.3994
3	1.2015	-1.3763
4	1.2030	-1.3743
5	1.2032	-1.3741
6	1.2032	-1.3741
7	1.2032	-1.3741
8	1.2032	-1.3741
9	1.2032	-1.3741
10	1.2032	-1.3741

TABLE II. VARIOUS INITIAL POINTS AND ITS SOLUTIONS OF SYSTEM OF NON LINEAR EQUATIONS ( $E=1 \times 10^{-15}$ )

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