Newton's Method

Solving Roots with Derivatives

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$$ax^2 + bx + c = 0$$

$$ax^{2} + bx + c = 0$$
$$x = \frac{-b \pm \sqrt{b^{2} - 4ac}}{2a}$$

Cubic Equation

$$ax^3 + bx^2 + cx + d = 0$$

Cubic Equation

$$ax^{3} + bx^{2} + cx + d = 0$$

$$x = \sqrt[3]{\left(\frac{-b^{3}}{27a^{3}} + \frac{bc}{6a^{2}} + \frac{d}{2a}\right) + \sqrt{\left(\frac{-b^{3}}{27a^{3}} + \frac{bc}{6a^{2}} - \frac{d}{2a}\right)^{2} + \left(\frac{c}{3a} - \frac{b^{2}}{9a^{2}}\right)^{3}} +$$

$$\sqrt[3]{\left(\frac{-b^{3}}{27a^{3}} + \frac{bc}{6a^{2}} - \frac{d}{2a}\right) - \sqrt{\left(\frac{-b^{3}}{27a^{3}} + \frac{bc}{6a^{2}} - \frac{d}{2a}\right)^{2} + \left(\frac{c}{3a} - \frac{b^{2}}{9a^{2}}\right)^{3}} - \frac{b}{3a}}$$

$$ax^4 + bx^3 + cx^2 + dx + e = 0$$

$$ax^{4} + bx^{3} + cx^{2} + dx + e = 0$$

$$x_{1} = -\frac{b}{4a}$$

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$$\sqrt{\frac{2c^{3} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e}{\sqrt{2}(c^{2} - 3bd + 12ae)^{3}}} + \frac{b^{2}}{4a^{2}} - \frac{2c}{3a}$$

$$\sqrt{\frac{3}{2}a} + \sqrt{\frac{2c^{3} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e}{\sqrt{2}(c^{2} - 3bd + 12ae)^{3}}} + \frac{b^{2}}{4a^{2}} - \frac{2c}{3a}$$

$$\sqrt{\frac{3}{2}a} + \sqrt{\frac{2c^{3} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e}{\sqrt{2}(c^{2} - 3bd + 12ae)^{3}}}$$

$$\frac{1}{2} - \sqrt{\frac{2c^{3} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e}{\sqrt{2}(c^{2} - 3bd + 12ae)^{3}}} + \frac{b^{2}}{2a^{2}} - \frac{4c}{3e}$$

$$- \sqrt{\frac{3}{2}(c^{2} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e)^{2} - 4(c^{2} - 3bd + 12ae)^{3}}} - \frac{b^{2}}{3a} - \frac{4c}{\sqrt{2}(c^{2} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e)^{2} - 4(c^{2} - 3bd + 12ae)^{3}}}{\sqrt{2}(c^{2} - 9bdc - 72aec + 27ad^{2} + 27b^{2}e)^{2} - 4(c^{2} - 3bd + 12ae)^{3}}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{4c}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b^{2}}{a^{2}} - \frac{b^{2}}{a^{2}} + \frac{b$$

$$ax^{4} + bx^{3} + cx^{2} + dx + e = 0$$

$$x_{3} = -\frac{b}{4a}$$

$$+ \frac{1}{2} \begin{bmatrix} \sqrt[3]{2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e} \\ \sqrt[3]{4} + \sqrt{(2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e})^{2} - 4(c^{2} - 3bd + 12ae)^{3}} \\ + \sqrt[3]{2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e} \end{bmatrix} + \frac{b^{2}}{4a^{2}} - \frac{2c}{3a} + \frac{2c}{3a} + \frac{2c}{3a} + \frac{2c}{3a} + \frac{2c}{3a} + \frac{2c}{3a} + \frac{2c}$$

$$ax^{4} + bx^{3} + cx^{2} + dx + e = 0$$

$$x_{4} = -\frac{b}{4a}$$

$$+ \frac{1}{2} \begin{bmatrix}
\sqrt[3]{2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e} \\
+ \sqrt{(2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e})^{2} - 4(c^{2} - 3bd + 12ae)^{3}} \\
+ \sqrt[3]{2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e} \\
- \sqrt[3]{4a^{2}} + \sqrt{(2c^{3} - 9bdc - 72acc + 27ad^{2} + 27b^{2}e} \\
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Quintic Equation

$$ax^5 + bx^4 + cx^3 + dx^2 + ex + f = 0$$

Quintic Equation

$$ax^5 + bx^4 + cx^3 + dx^2 + ex + f = 0$$

There is no quintic equation

Solving a Quintic Equation

$$f(x) = x^5 - 5x + 3 = 0$$

Solving a Quintic Equation

$$f(x) = x^5 - 5x + 3 = 0$$

$$f'(x) = 5x^4 - 5, x_0 = 2$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 2 - \frac{25}{75} = 1.667$$

Solving a Quintic Equation

$$f(x) = x^5 - 5x + 3 = 0$$

$$f'(x) = 5x^4 - 5, x_0 = 2$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 2 - \frac{25}{75} = 1.667$$

$$x_2 = 1.443, x_3 = 1.32, x_4 = 1.28$$

 $x_5 = 1.276, x_6 = 1.276, x_7 = 1.276$

Newton's Method

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

- x_k : Our current guess for the root
- x_{k+1} : Our next guess for the root

Tolerance

Tolerance is extremely dependent on the application you are designing for. For example:



38 digits of π is sufficient to calculate the circumference of the universe.



We only need to calculate as many digits we can see on a calculator.

Square Root

Use Newton's Method to find any square root.

Let
$$\sqrt{a} = x$$
.

$$a=x^2, x^2-a=0$$

Square Root

Use Newton's Method to find any square root.

Let
$$\sqrt{a} = x$$
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$$a = x^2, x^2 - a = 0$$

Let
$$f(x) = x^2 - a$$
.

$$f'(x) = 2x$$

Square Root

Use Newton's Method to find any square root.

Let $\sqrt{a} = x$.

$$a = x^2, x^2 - a = 0$$

Let $f(x) = x^2 - a$.

$$f'(x) = 2x$$

Plug in to Newton's Method:

$$x_{k+1} = x_k - \frac{x_k^2 - a}{2x_k} = \frac{1}{2} \left(x_k - \frac{a}{x_k} \right)$$

Using Newton's Method to solve $\sqrt{16}$.

Let's choose an initial guess of 16 and a tolerance of 0.001

$$f(x) = x^{2} - 16, x_{0} = 16$$
$$x_{1} = \frac{1}{2} \left(16 - \frac{16}{16} \right) = 8.5$$
$$|8.5 - 16| = 7.5 \nleq 0.001$$

Using Newton's Method to solve $\sqrt{16}$.

Let's choose an initial guess of 16 and a tolerance of 0.001

$$f(x) = x^{2} - 16, x_{0} = 16$$

$$x_{1} = \frac{1}{2} \left(16 - \frac{16}{16} \right) = 8.5$$

$$|8.5 - 16| = 7.5 \nleq 0.001$$

Now let's use 8.5 as our x_k

$$x_2 = \frac{1}{2} \left(8.5 - \frac{16}{8.5} \right) = 5.191$$
$$|5.191 - 8.5| = 3.3088 \not< 0.001$$

Let's continue iterating until the tolerance is satisfied

Using Newton's Method to solve $\sqrt{16}$

$$x_3 = \frac{1}{2} \left(5.191 - \frac{16}{5.191} \right) = 4.136664$$

$$|4.136664 - 5.191| = 1.0545 \not< 0.001$$

$$x_4 = \frac{1}{2} \left(4.136664 - \frac{16}{4.136664} \right) = 4.0022...$$
$$|4.136664 - 4.0022| = 0.1344 < 0.001$$

$$x_5 = \frac{1}{2} \left(4.022 - \frac{16}{4.022} \right) = 4.0000006367$$
$$|4.022 - 4.0000006367| = 0.002 \le 0.001$$

Using Newton's Method to solve $\sqrt{16}$

$$x_6 = \frac{1}{2} \left(4.0000006367 - \frac{16}{4.0000006367} \right) = 4$$

 $|4 - 4.0000006367| = 6.367 \times 10^{-7} < 0.001$

So
$$\sqrt{16} = 4$$

nth Root

Use Newton's Method to find the nth root.

Let
$$\sqrt[n]{a} = x$$
.

$$a = x^{n}, x^{n} - a = 0$$

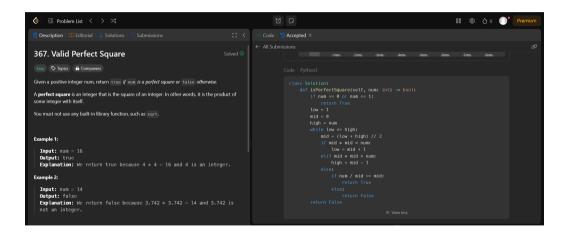
Let
$$f(x) = x^n - a$$
.

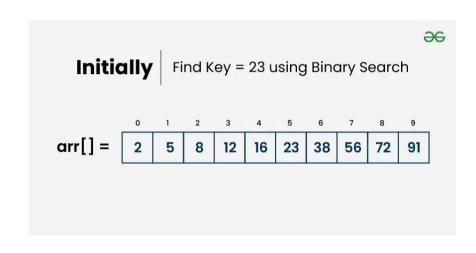
$$f'(x) = nx^{n-1}$$

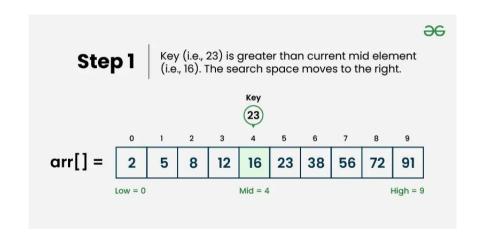
Plug in to Newton's Method:

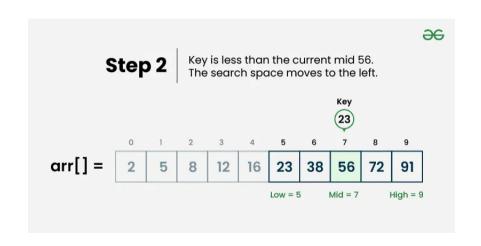
$$x_{k+1} = x_k - \frac{x_k^n - a}{nx_k^{n-1}} = \frac{1}{n} \left(x_k(n-1) + \frac{a}{x_k^{n-1}} \right)$$

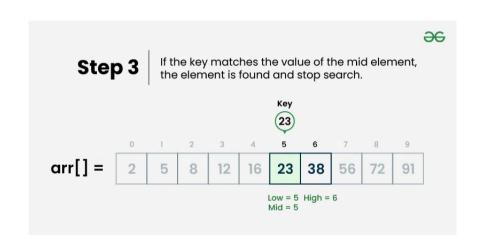
Leetcode Problem











Use Newton's Method to solve
$$f(x) = \sqrt[3]{x}$$

Let's choose an initial guess of 1 and a tolerance of 0.001

$$f'(x) = \frac{1}{3}x^{-\frac{2}{3}}, x_0 = 1$$

Use Newton's Method to solve
$$f(x) = \sqrt[3]{x}$$

Let's choose an initial guess of 1 and a tolerance of 0.001

$$f'(x) = \frac{1}{3}x^{-\frac{2}{3}}, x_0 = 1$$
$$x_1 = 1 - \frac{1^{\frac{1}{3}}}{\frac{1}{3}1^{-\frac{2}{3}}} = -2$$

Use Newton's Method to solve $f(x) = \sqrt[3]{x}$

$$f'(x) = \frac{1}{3}x^{-\frac{2}{3}}, x_0 = 1$$

$$x_1 = 1 - \frac{1^{\frac{1}{3}}}{\frac{1}{3}1^{-\frac{2}{3}}} = -2$$

$$x_2 = -2 - \frac{-2^{\frac{1}{3}}}{\frac{1}{5} \cdot -2^{-\frac{2}{3}}} = 4$$

Use Newton's Method to solve $f(x) = \sqrt[3]{x}$

Let's choose an initial guess of 1 and a tolerance of 0.001

$$f'(x) = \frac{1}{3}x^{-\frac{2}{3}}, x_0 = 1$$

$$x_1 = 1 - \frac{1^{\frac{1}{3}}}{\frac{1}{3}1^{-\frac{2}{3}}} = -2$$

$$x_2 = -2 - \frac{-2^{\frac{1}{3}}}{\frac{1}{3} \cdot -2^{-\frac{2}{3}}} = 4$$

$$x_3 = -8, x_4 = 16, x_5 = -32, x_k = (-2)^k$$

When $f(x) = \sqrt[3]{x}$, Newton's method fails to find the solution of x = 0 when $x_0 \neq 0$.