Question 1

(Based on 2.2, #24) Let $g(x) = \left(\frac{1}{2}\right)^x + \left(\frac{1}{5}\right)^x - 10^{-5}$.

a. Show that if g has a zero at p, then the function f(x) = x + cg(x) has a fixed point at p.

Suppose that g has a zero at p. Then g(p) = 0. It follows immediately that f(p) = p + cg(p) = p, so f has a fixed point at p.

b. Find a value of c for which fixed point iteration of f(x) will successfully converge for any starting value, p_0 , in the interval [16, 17]. (*Note: You don't need to include the graphs.)

To guarantee convergence, we will find c such that |f'(x)| < 1 for all $x \in [16, 17]$. First, we rule out c = 0, as despite f(x) = x converging to a fixed point everywhere, it is unable to tell us about the roots of g. Now, we compute that

$$f'(x) = 1 + c\left(\left(\frac{1}{2}\right)^{x} \cdot \ln\left(\frac{1}{2}\right) + \left(\frac{1}{5}\right)^{x} \cdot \ln\left(\frac{1}{5}\right)\right) = 1 - c\left(2^{-x} \cdot \ln 2 + 5^{-x} \cdot \ln 5\right)$$

We note that if c < 0, then $-c(2^{-x} \cdot \ln 2 + 5^{-x} \cdot \ln 5) > 0$, so f'(x) > 1, which is not what we want. If c > 0, f' is an increasing function. Since $16 \le x \le 17$ we get that

$$1 - c(2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5) \le f'(x) \le 1 - c(2^{-17} \cdot \ln 2 + 5^{-17} \cdot \ln 5)$$

We solve for c in the following inequality:

$$1 - c(2^{-17} \cdot \ln 2 + 5^{-17} \cdot \ln 5) < 1 \implies c(2^{-17} \cdot \ln 2 + 5^{-17} \cdot \ln 5) > 0$$

$$\implies c > 0$$

We also want the lower bound of f'(x) to be -1:

$$1 - c(2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5) > -1 \implies c(2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5) < 2$$

$$\implies c < \frac{2}{2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5}$$

Thus any value of c between 0 and $\frac{2}{2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5}$ will work, so we can just pick

$$c = \frac{1}{2^{-16} \cdot \ln 2 + 5^{-16} \cdot \ln 5}.$$

c. Use the function from part (b) with the value of c you have determined to find a root of g(x) accurate to within 10^{-4} . State the value you used for p_0 and show the last three iterations. How many iterations did it take?

We will use fixed point iteration on f(x) = x + cg(x) with $p_0 = 16.5$. Below is the Octave code, input, and output:

- function [m] = fixedpoint(f,x,N,tol)
- $_{2}$ for j=1:N
- m = f(x);

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x = m;
  end%function
|m| = \text{fixedpoint}(@(x) \ x + 1/(2^{(-16)} * \log(2) + 5^{(-16)} * \log(5))
     (1/2^x + 1/5^x - 10^(-5)), 16.5, 1000, 10^(-4))
Value at iteration number 1: 16.5747
Value at iteration number 2: 16.5979
Value at iteration number 3: 16.6056
Value at iteration number 4: 16.6083
  Value at iteration number 5: 16.6092
Value at iteration number 6: 16.6095
Value at iteration number 7: 16.6096
Value at iteration number 8: 16.6096
Fixed point within given tolerance found in 8 iterations.
m = 16.610
  We found a fixed point for f around x = 16.610, which implies that q has a root around
d. Now repeat part (c) and find a root of q accurate to within 10^{-7}, using potentially other
  values for c as necessary. Explain your process and how you picked an appropriate c
  We continue using fixed point iteration, keeping the value of c the same. We know that
  our fixed point is close to x = 16.610, so that will be where we start the next fixed point
  iteration. Below is the Octave commands used and the output:
1 >> format long
_{2} >> [m] = fixedpoint(@(x) x + 1/(2^{(-16)}*log(2) + 5^{(-16)}*log(5))
     (1/2^x + 1/5^x - 10^(-5)), 16.610, 1000, 10^(-7))
3 Value at iteration number 1: 16.6098
4 Value at iteration number 2: 16.6097
  Value at iteration number 3: 16.6097
6 Value at iteration number 4: 16.6096
  Value at iteration number 5: 16.6096
  Value at iteration number 6: 16.6096
9 Value at iteration number 7: 16.6096
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Value at iteration number 8: 16.6096

Value at iteration number 9: 16.6096

Fixed point within given telegrapes found in
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12 Fixed point within given tolerance found in 9 iterations.

m = 16.60964085351603

Question 2

(2.3, #9) The function $g(x) = \sqrt[3]{5-3x}$ satisfies the hypotheses of Proposition 5 over the interval [1, 1.3].

Find a bound on the number of iterations required to find the fixed point to within 10^{-5} accuracy starting with initial value x_0 of your choice.

Let's take the derivative of g:

$$g'(x) = \frac{-1}{(5 - 3x)^{\frac{2}{3}}}$$

Question 3

Consider the function $q(x) = \ln(\sin x + 1.5)$.

Find an initial value x_0 (to four decimal places) so that Newton's method fails at the second iteration. That is, Newton's method finds x_1 but cannot find x_2 .

Question 4

Let $g(x) = \cos x - e^{-x/2} + 1.0005$, which has one negative root in [-1,0]. Using $x_0 = -1$ and $x_1 = 0$, determine x_2 and x_3 when using:

- a. the bracketed Newton's method, and
- b. the bracketed secant method.

Show the results of your computation in a table and explain your steps.

Question 5

Let $q(x) = \cos x - e^{-x/2} + 1.0005$.

Using any of the root-finding methods discussed in Chapter 2, find all of its positive roots to within 10^{-4} . Explain how you know you've found all of them.

Question 6

(3.2, #11, 12) A Lagrange interpolating polynomial is constructed for the function $f(x) = (\sqrt{2})^x$ using $x_0 = 0$, $x_1 = 1$, $x_2 = 2$, $x_3 = 3$.

a. If this polynomial is used to approximate f(1.5), find a bound on the error in this approximation.

Let P_3 be the interpolating polynomial of least degree that passes through the points

 $(0,1),(1,\sqrt{2}),(2,2)$ and $(3,2\sqrt{2})$. We know that there exists $\xi \in (0,3)$ such that the absolute error

$$|f(1.5) - P(1.5)| = \left| \frac{f^{(4)}(\xi)}{4!} 1.5(1.5 - 1)(1.5 - 2)(1.5 - 3) \right| = \frac{5625}{24000} \left| \left(\frac{\ln 2}{2} \right)^4 (\sqrt{2})^{\xi} \right|$$

b. Find the Lagrange interpolating polynomial, and use it to approximate f(1.5). Then calculate the actual error in approximation.