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Section: 4A

MATH 151A HW #1

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Problem 1

(a) For the equation $f(x) := x^2 - 0.7x$ on $[0.5, 1]$, we have $f(0.5) = -0.1$ and $f(1) = 0.3$. Since $f(0.5) \cdot f(1) < 0$, by *Theorem 2.1*, The Bisection method generates a sequence $\{p_n\}_{n=1}^{\infty}$ approximating a zero p of f with

$$|p_n - p| \leq \frac{(1 - 0.5)}{2^n}$$

Thus, the sequence p_n converges with rate of convergence $O(\frac{1}{2}^n)$

(b) We will use *Theorem 2.1* to find an integer N that satisfies

$$|p_N - p| \leq \frac{(1 - 0.5)}{2^N} = \frac{1}{2^{N+1}} < 10^{-5}$$

Since $\frac{1}{2^{N+1}} < 10^{-5}$ implies that $\log_{10} \frac{1}{2^{N+1}} < \log_{10} 10^{-5} = -5$, we have

$$-(N+1)\log_{10} 2 < -5 \quad \text{and} \quad N > \frac{5}{\log_{10} 2} - 1 \approx 15.6$$

Hence, 16 iterations will ensure an approximation with an absolute error of less than 10^{-5} .

Problem 2

(a) $p_1 = \frac{p_0^2 + 3}{2p_0} = \frac{3^2 + 3}{2 \times 3} = 2$, $p_2 = \frac{p_1^2 + 3}{2p_1} = \frac{2^2 + 3}{2 \times 2} = 1.75$

(b) This is the same as finding a fixed point for $\{p_n\}_{n=0}^{\infty}$. Suppose for some N , we have

$$\begin{aligned} p_N &= \frac{p_N^2 + 3}{2p_N} \\ 2p_N^2 &= p_N^2 + 3 \\ p_N^2 &= 3 \\ p_N &= \sqrt{3} \quad \text{or} \quad -\sqrt{3} \end{aligned}$$

Thus, the possible limits of sequence $\{p_n\}_{n=0}^{\infty}$ are $\sqrt{3}$ and $-\sqrt{3}$.

(c) let $f(x) = x^2 - 3$, finding a solution of the equation $x^2 - 3 = 0$ is the same as find the zero of $f(x)$. By the definition of Newton's Method, we have $p_{n+1} = g(p_n)$, for which

$$g(p_n) = p_n - \frac{p_n^2 - 3}{2p_n} = \frac{p_n^2 + 3}{2p_n} = p_{n+1}, \text{ for } n \geq 1.$$

Thus, the given sequence is actually generated by Newton's method to find a solution of the equation $x^2 - 3 = 0$.

(d) Let $p = \sqrt{3}$, thus we have $f(p) = 0$ and $f'(p) \neq 0$. Also, we have, for $n \geq 1$,

$$g(x) = x - \frac{f(x)}{f'(x)} = x - \frac{x^2 - 3}{2x} = \frac{x^2 + 3}{2x}$$

Let k be in $(0,1)$. We want to show that $|g'(x)| \leq k$, for all $x \in [\sqrt{3} - \delta, \sqrt{3} + \delta]$. Hence,

$$g'(x) = 1 - \frac{f'(x)f'(x) - f(x)f''(x)}{[f'(x)]^2} = \frac{f(x)f''(x)}{[f'(x)]^2}$$

Since $f(p) = 0$ and $f'(p) \neq 0$, so we have

$$g'(p) = \frac{f(p)f''(p)}{[f'(p)]^2} = 0$$

Since g' is continuous in the interval and $0 < k < 1$. We have shown that

$$|g'(x)| \leq k, \text{ for all } x \in [\sqrt{3} - \delta, \sqrt{3} + \delta]$$

Then, by *Theorem 2.4*, for any number p_0 in $[\sqrt{3} - \delta, \sqrt{3} + \delta]$, the sequence $p_{n+1} = g(p_n)$ converges to the unique fixed point p in the interval. Since we have shown in part (b) that $\sqrt{3}$ is a fixed point, the sequence converges to $\sqrt{3}$ for p_0 in $[\sqrt{3} - \delta, \sqrt{3} + \delta]$.

Problem 3

(a) i.

$$p_n = p_{n-1} - \frac{f(p_{n-1})(p_{n-1} - p_{n-2})}{f(p_{n-1}) - f(p_{n-2})} = p_{n-1} - \frac{(p_{n-1}^2 - 3)(p_{n-1} - p_{n-2})}{p_{n-1}^2 - p_{n-2}^2} = p_{n-1} - \frac{p_{n-1}^2 - 3}{p_{n-1} + p_{n-2}}$$

(a) ii.

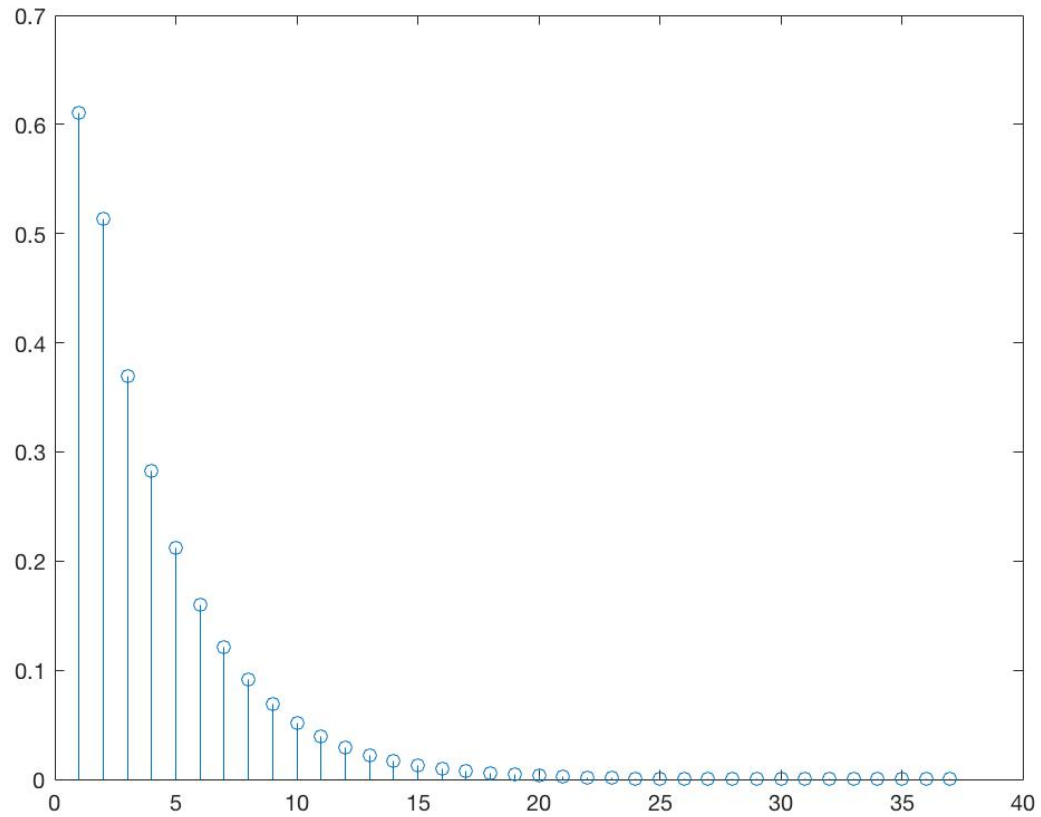
$$p_2 = 3 - \frac{(3^2 - 3)(3 - \frac{1}{2})}{(3^2 - 3) - (\frac{1}{2}^2 - 3)} = \frac{9}{7}, \quad p_3 = \frac{9}{7} - \frac{(\frac{9}{7}^2 - 3)(\frac{9}{7} - 3)}{(\frac{9}{7}^2 - 3) - (3^2 - 3)} = \frac{8}{5}$$

(b) Since $f(p_0) = \frac{1}{2}^2 - 3 = -2.75$ and $f(p_1) = 3^2 - 3 = 6$ and $f(p_0) \cdot f(p_1) < 0$, p_2 by method of false position is the same as in (a)ii., $p_2 = \frac{9}{7}$. Since $f(p_2) \cdot f(p_1) < 0$, p_3 by method of false position is also the same as in (a)ii., $p_3 = \frac{8}{5}$.

Problem 4

(a) Root is $x = 2.6199\text{e-}05$, tabular data and graph are given below:

n	p_{n-1}	$f(p_{n-1})$	p_n	$f(p_n)$	p_{n+1}	$f(p_{n+1})$
1.0000	0.7854	-0.0783	1.1781	-0.2542	0.6106	-0.0372
2.0000	1.1781	-0.2542	0.6106	-0.0372	0.5132	-0.0222
3.0000	0.6106	-0.0372	0.5132	-0.0222	0.3689	-0.0083
4.0000	0.5132	-0.0222	0.3689	-0.0083	0.2828	-0.0038
5.0000	0.3689	-0.0083	0.2828	-0.0038	0.2118	-0.0016
6.0000	0.2828	-0.0038	0.2118	-0.0016	0.1602	-0.0007
7.0000	0.2118	-0.0016	0.1602	-0.0007	0.1208	-0.0003
8.0000	0.1602	-0.0007	0.1208	-0.0003	0.0912	-0.0001
9.0000	0.1208	-0.0003	0.0912	-0.0001	0.0688	-0.0001
10.0000	0.0912	-0.0001	0.0688	-0.0001	0.0520	0.0000
11.0000	0.0688	-0.0001	0.0520	0.0000	0.0392	0.0000
12.0000	0.0520	0.0000	0.0392	0.0000	0.0296	0.0000
13.0000	0.0392	0.0000	0.0296	0.0000	0.0223	0.0000
14.0000	0.0296	0.0000	0.0223	0.0000	0.0169	0.0000
15.0000	0.0223	0.0000	0.0169	0.0000	0.0127	0.0000
16.0000	0.0169	0.0000	0.0127	0.0000	0.0096	0.0000
17.0000	0.0127	0.0000	0.0096	0.0000	0.0073	0.0000
18.0000	0.0096	0.0000	0.0073	0.0000	0.0055	0.0000
19.0000	0.0073	0.0000	0.0055	0.0000	0.0041	0.0000
20.0000	0.0055	0.0000	0.0041	0.0000	0.0031	0.0000
21.0000	0.0041	0.0000	0.0031	0.0000	0.0024	0.0000
22.0000	0.0031	0.0000	0.0024	0.0000	0.0018	0.0000
23.0000	0.0024	0.0000	0.0018	0.0000	0.0013	0.0000
24.0000	0.0018	0.0000	0.0013	0.0000	0.0010	0.0000
25.0000	0.0013	0.0000	0.0010	0.0000	0.0008	0.0000
26.0000	0.0010	0.0000	0.0008	0.0000	0.0006	0.0000
27.0000	0.0008	0.0000	0.0006	0.0000	0.0004	0.0000
28.0000	0.0006	0.0000	0.0004	0.0000	0.0003	0.0000
29.0000	0.0004	0.0000	0.0003	0.0000	0.0002	0.0000
30.0000	0.0003	0.0000	0.0002	0.0000	0.0002	0.0000
31.0000	0.0002	0.0000	0.0002	0.0000	0.0001	0.0000
32.0000	0.0002	0.0000	0.0001	0.0000	0.0001	0.0000
33.0000	0.0001	0.0000	0.0001	0.0000	0.0001	0.0000
34.0000	0.0001	0.0000	0.0001	0.0000	0.0001	0.0000
35.0000	0.0001	0.0000	0.0001	0.0000	0.0000	0.0000
36.0000	0.0001	0.0000	0.0000	0.0000	0.0000	0.0000
37.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000



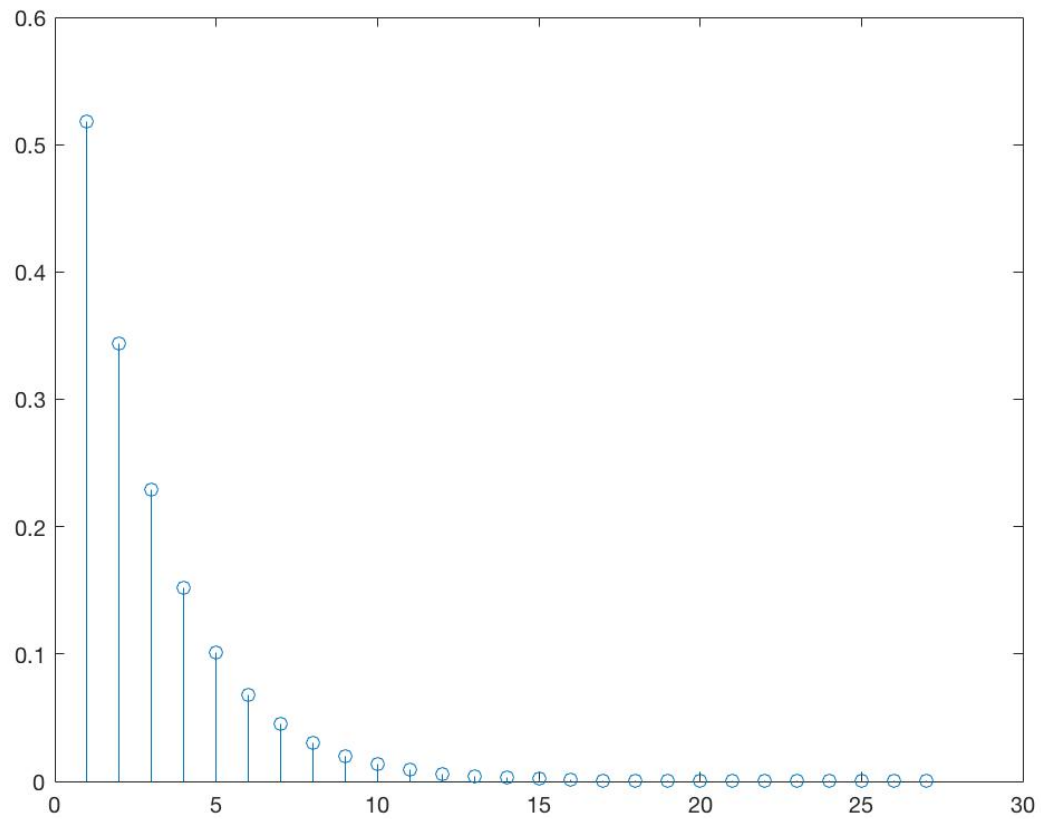
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TOL = 0.00001; a = pi/4; b = 3*pi/8; fa = sin(a)-a;
fb = sin(b)-b; c = b-(fb*(b-a))/(fb-fa); fc = sin(c)-c;
i = 1;
disp('      n      Pn-1      f(Pn-1)      Pn      f(Pn)      Pn+1
f(Pn+1)');
disp([i a fa b fb c fc]);
c_list = [c];
while abs(c-b) > TOL
    a = b; b = c; fa = sin(a)-a;
    fb = sin(b)-b; c = b-(fb*(b-a))/(fb-fa);
    fc = sin(c)-c;
    i = i + 1;
    disp([i a fa b fb c fc]);
    c_list = [c_list c];
end
display(['Root calculated by Secant Method is x = ' num2str(c)]);
stem(c_list);

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(b) Root is $x = 1.3568\text{e-}05$, tabular data and graph are given below:

n	p_{n-1}	$f(p_{n-1})$	p_n	$f(p_n)$
1.0000	0.7854	-0.0783	0.5181	-0.0229
2.0000	0.5181	-0.0229	0.3438	-0.0067
3.0000	0.3438	-0.0067	0.2288	-0.0020
4.0000	0.2288	-0.0020	0.1524	-0.0006
5.0000	0.1524	-0.0006	0.1015	-0.0002
6.0000	0.1015	-0.0002	0.0677	-0.0001
7.0000	0.0677	-0.0001	0.0451	0.0000
8.0000	0.0451	0.0000	0.0301	0.0000
9.0000	0.0301	0.0000	0.0201	0.0000
10.0000	0.0201	0.0000	0.0134	0.0000
11.0000	0.0134	0.0000	0.0089	0.0000
12.0000	0.0089	0.0000	0.0059	0.0000
13.0000	0.0059	0.0000	0.0040	0.0000
14.0000	0.0040	0.0000	0.0026	0.0000
15.0000	0.0026	0.0000	0.0018	0.0000
16.0000	0.0018	0.0000	0.0012	0.0000
17.0000	0.0012	0.0000	0.0008	0.0000
18.0000	0.0008	0.0000	0.0005	0.0000
19.0000	0.0005	0.0000	0.0003	0.0000
20.0000	0.0003	0.0000	0.0002	0.0000
21.0000	0.0002	0.0000	0.0002	0.0000
22.0000	0.0002	0.0000	0.0001	0.0000
23.0000	0.0001	0.0000	0.0001	0.0000
24.0000	0.0001	0.0000	0.0000	0.0000
25.0000	0.0000	0.0000	0.0000	0.0000
26.0000	0.0000	0.0000	0.0000	0.0000
27.0000	0.0000	0.0000	0.0000	0.0000



```

a = pi/4; j = 1; fa = sin(a)-a;
ga = cos(a)-1; d = a - fa/ga;
fd = sin(d)-d;
disp('      n      Pn-1      f(Pn-1)      Pn      f(Pn) ');
disp([j a fa d fd]);
d_list = [d];
while abs(a-d) > TOL
    a = d; fa = sin(a)-a; ga = cos(a)-1;
    d = a - fa/ga; fd = sin(d)-d;
    j = j+1;
    d_list = [d_list d];
    disp([j a fa d fd]);
end
display(['Root calculated by Newton Method is x = ' num2str(d)]);
stem(d_list);

```