

## Newton's method for approximating zeros of functions

Let  $g$  be a continuously differentiable function on  $\mathbb{R}$ .

Suppose that  $g(x_*) = 0$ ,  $g'(x_*) \neq 0$ , and  $x_0$  is sufficiently close to  $x_*$ .

For  $n \geq 0$ , let  $x_{n+1} = x_n - \frac{g(x_n)}{g'(x_n)}$ , that is

$$x_{n+1} = F(x_n), \text{ where } F(x) = x - \frac{g(x)}{g'(x)}.$$

Then the sequence  $x_n = F^n(x_0)$  converges to  $x_*$ .

- The same applies to a function  $g : \mathbb{C} \rightarrow \mathbb{C}$ .

Question. Given a zero  $z_*$  of  $g$ , what does the set of numbers  $z \in \mathbb{C}$  such that  $F^n(z) \rightarrow z_*$  look like?

Example 1.  $g(z) = z^2 - 1$  has two zeros,  $-1$  and  $1$ .

$$F(z) = z - \frac{g(z)}{g'(z)} = z - \frac{z^2 - 1}{2z} \quad \text{for } z \neq 0$$

If  $z = bi \neq 0$ , then  $F(z) = di$  and so  $F^n(z)$  does not converge to  $1$  or  $-1$ .

If  $z = x + iy$  with  $x > 0$ , then  $F^n(z) \rightarrow 1$ .

If  $z = x + iy$  with  $x < 0$ , then  $F^n(z) \rightarrow -1$ .