

Thus, both $x = \phi_1(x)$ and $x = \phi_3(x)$, give us convergent sequences of iteration, we shall take $x = \phi_1(x) = \frac{1}{x^2+1}$ for more rapid convergence than $x = \phi_3(x) = (1-x)^{1/3}$. We take $x_0 = 0.5$ and $x = \phi_1(x) = \frac{1}{x^2+1}$.

n	x_n	$\phi_1(x_n)$
0	0.5	0.8
1	0.8	0.61
2	0.61	0.73
3	0.73	0.65
4	0.65	0.70
5	0.70	0.67
6	0.67	0.69
7	0.69	0.677
8	0.677	0.6857
9	0.6857	0.6802
10	0.6802	0.6836
check 11	0.6836	0.6815

$\therefore 0.68$ is the root of the equation, correct up to two decimal places.

► **EXAMPLE 6.6.6** Find, by the method of iteration, the root of $2x - \log_{10} x - 7 = 0$, correct to four decimal places, which between 3 and 4.

SOLUTION: Let $f(x) = 2x - \log_{10} x - 7$.

Here $f(3) = -1.47 < 0$ and $f(4) = 0.39 > 0$.

Thus, one root of the equation between 3 and 4. We re-write the equation as

$$x = \frac{1}{2}[\log_{10} x + 7] = \phi(x).$$

$$\therefore |\phi'(x)| = \frac{1}{2x} \cdot \frac{1}{\log_e 10} < 1 \text{ in } (3, 4),$$

as $\text{Max } [\phi'(3), \phi'(4)] = \text{Max } [0.07, 0.05] = 0.07 < 1$. We take $x_0 = 3$, and $\phi(x) = \frac{1}{2}[\log_{10} x + 7]$.

n	x_n	$\phi(x_n)$
0	3.0	3.7
1	3.7	3.78
2	3.78	3.7887
3	3.7887	3.7892
4	3.7892	3.78927
5	3.78927	3.78928
check 6	3.78928	3.789278

$\therefore 3.7893$ is the root of the equation, correct up to four decimal places.

6.7 Newton-Raphson Method

This is also an iterative method and is used to find isolated roots of an equation $f(x) = 0$. The object of this method is to correct the approximate root x_0 (say)

successively to its exact value α . Initially, a crude approximation small interval $[a_0, b_0]$ is found out in which only one root α (say) of $f(x) = 0$ lies.

Let $x = x_0$ ($a_0 \leq x_0 \leq b_0$) is an approximation of the root α of the equation $f(x) = 0$. Let h be a small correction on x_0 , then $x_1 = x_0 + h$ is the correct root.

$$\therefore f(x_1) = 0 \Rightarrow f(x_0 + h) = 0.$$

Therefore, by Taylor series expansion, we get,

$$f(x_0) + hf'(x_0) + \frac{h^2}{2!}f''(x_0) + \dots = 0.$$

As h is small, neglecting the second and higher power of h , we get,

$$h = -\frac{f(x_0)}{f'(x_0)} \quad (6.7.1)$$

$$\therefore x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}. \quad (6.7.2)$$

Further, if h_1 be the correction on x_1 , then $x_2 = x_1 + h_1$ is the correct root of $f(x) = 0$.

$$\therefore f(x_2) = f(x_1 + h_1) = 0.$$

Thus,

$$f(x_1) + h_1f'(x_1) + \frac{h_1^2}{2!}f''(x_1) + \dots = 0.$$

Neglecting the second and higher power of h_1 , we get,

$$h_1 = -\frac{f(x_1)}{f'(x_1)}.$$

$$\therefore x_2 = x_1 + h_1 = x_1 - \frac{f(x_1)}{f'(x_1)}. \quad (6.7.3)$$

Proceeding in this way, we get the $(n+1)$ th corrected root as,

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}. \quad (6.7.4)$$

The formula (6.7.4) generates a sequence of successive corrections on an approximate root x_0 to get the correct root α of $f(x) = 0$, provided the sequence is convergent. The formula (6.7.4) is known as the iteration formula for Newton-Raphson Method. The number of iterations required depends upon the desired degree of accuracy of the root.

6.7.1 Convergence of Newton-Raphson Method

Comparing with the iteration method, we may assume the iteration function as

$$\phi(x) = x - \frac{f(x)}{f'(x)}.$$

Thus, the above sequence will be convergent, if and only if,

$$|\phi'(x)| = \left| 1 - \frac{\{f'(x)\}^2 - f(x)f''(x)}{\{f'(x)\}^2} \right| < 1, \text{ i.e., } \left| \frac{f(x)f''(x)}{\{f'(x)\}^2} \right| < 1$$

$$\therefore |\{f'(x)\}^2| > |f(x) \cdot f''(x)|. \quad (6.7.5)$$

6.7.2 Estimation of Error in Newton-Raphson Method

If x_{n+1} be the $(n+1)$ th approximation of a root α of $f(x) = 0$ and ε_{n+1} be the corresponding error, we have

$$\begin{aligned} \alpha - x_{n+1} &= \varepsilon_{n+1} \\ \text{and } x_{n+1} &= x_n + h_n \end{aligned} \quad (6.7.6)$$

$$\begin{aligned} \text{or } \alpha - x_{n+1} &= \alpha - x_n - h_n \\ \text{or } \varepsilon_{n+1} &= \varepsilon_n - h_n \quad [\text{by (6.7.6)}] \\ \text{or } \varepsilon_n &= \varepsilon_{n+1} + h_n \end{aligned} \quad (6.7.7)$$

where

$$h_n = -\frac{f(x_n)}{f'(x_n)} \quad \text{or, } f(x_n) + h_n f'(x_n) = 0. \quad (6.7.8)$$

Again we have

$$\begin{aligned} \alpha &= x_n + \varepsilon_n \\ \text{or, } f(\alpha) &= 0 = f(x_n + \varepsilon_n) = f(x_n) + \varepsilon_n f'(x_n) + \frac{\varepsilon_n^2}{2!} f''(\xi_n); (x_n < \xi_n < \alpha). \end{aligned} \quad (6.7.9)$$

Subtracting (6.7.8) from (6.7.9), we get,

$$\begin{aligned} (\varepsilon_n - h_n) f'(x_n) + \frac{\varepsilon_n^2}{2!} f''(\xi_n) &= 0, \quad \text{or, } \varepsilon_{n+1} f'(x_n) + \frac{\varepsilon_n^2}{2!} f''(\xi_n) = 0 \\ \text{or, } \left| \frac{\varepsilon_{n+1}}{\varepsilon_n^2} \right| &= \frac{1}{2} \left| \frac{f''(\xi_n)}{f'(x_n)} \right|. \end{aligned}$$

If the iteration converges, i.e., $x_n, \xi_n \rightarrow \alpha$, as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \left| \frac{\varepsilon_{n+1}}{\varepsilon_n^2} \right| = \frac{1}{2} \left| \frac{f''(\alpha)}{f'(\alpha)} \right| \quad \text{or, } \lim_{n \rightarrow \infty} \left| \frac{\alpha - x_{n+1}}{(\alpha - x_n)^2} \right| = \frac{1}{2} \left| \frac{f''(\alpha)}{f'(\alpha)} \right|. \quad (6.7.10)$$

Thus, it is clear that Newton-Raphson iteration method is a second order iterative process. Therefore, this iterative process converges very rapidly with constant asymptotic error equal to $\frac{1}{2} \left| \frac{f''(\alpha)}{f'(\alpha)} \right|$.

6.7.3 Geometrical Interpretation of Newton-Raphson Method

We draw the graph [Fig. 6.7] of the curve $y = f(x)$ w.r.t. ox and oy as axes. Let the tangent at $P_0[x_0, f(x_0)]$ meet the x -axis, A_1 , where $OA_1 = x_1$ and the tangent at $P_1[x_1, f(x_1)]$ meet the x -axis at A_2 , where $OA_2 = x_2$, etc.

Thus,

$$\begin{aligned} P_0A_0 &= A_1A_0 \tan \angle P_0A_1A_0 = A_1A_0 f'(x_0) \\ \text{or } f(x_0) &= (x_0 - x_1) f'(x_0) \\ \text{or } x_1 &= x_0 - \frac{f(x_0)}{f'(x_0)}. \end{aligned}$$

$$x_{n+1} = \frac{1}{2} \left[x_n + \frac{R}{x_n} \right] \quad (n = 0, 1, 2, \dots). \quad (6.8.2)$$

This iterative procedure known as Hero's process.

Corollary 6.8.2 To find the cube root of a positive real number R , we substitute $q = 3$ in (6.8.1) and the iteration formula transfers to

$$x_{n+1} = \frac{2x_n^3 + R}{3x_n^2} \quad (n = 0, 1, 2, 3, \dots). \quad (6.8.3)$$

6.9 Solved Problems

► **EXAMPLE 6.9.1** Find the root of $x^3 - 8x - 4 = 0$, which between 3 and 4, by Newton-Raphson Method, correct to four decimal places. [VH '89]

SOLUTION: Let $f(x) = x^3 - 8x - 4$. $\therefore f(3) = -1 < 0$ and $f(4) = 28 > 0$

Thus, $f(x) = 0$, has a root between 3 and 4.

$$\therefore f'(x) = 3x^2 - 8 \quad \text{and} \quad f'(3) = 19.$$

We take, $x_0 = 3$ and the successive approximations are computed in the table as follows:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	3	-1.0	19.0	0.05	3.05
1	3.05	-0.027	19.9075	0.0014	3.0514
2	3.0514	0.000513	19.93312	-0.0000257	3.051374
check 3	3.051374	-0.000005	19.932649	0.00000025	3.0513742

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

Thus, **3.0514** is the root of the given equation, correct up to four decimal places.

► **EXAMPLE 6.9.2** Find a positive root of $x^2 + 2x - 2 = 0$, by Newton-Raphson Method, correct to two significant figures. [CH '81], [VH '90]

SOLUTION: Let $f(x) = x^2 + 2x - 2$. $\therefore f(0) = -2$, $f(0.5) = -0.75$,
 $f(0.7) = -0.11$, $f(0.8) = 0.24$. Here $f'(x) = 2x + 2$ and $f'(0.7) = 3.4$.

Thus, $f(x) = 0$ has a root between 0.7 and 0.8.

We take, $x_0 = 0.7$. Now we compute the successive approximations in a table as follows:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	0.7	-0.11	3.4	0.03	0.73
1	0.73	-0.0071	3.46	0.00205	0.73205
check 2	0.73205	-0.0000028	3.4641	0.0000008	0.732051

\therefore **0.73** is the root of the equation, correct up to two significant figures.

► **EXAMPLE 6.9.3** Find a positive root of $x + \ln x - 2 = 0$, by Newton-Raphson Method, correct to six significant figures.

(1, 2) x
(0, 1) ✓

SOLUTION: Let $f(x) = x + \ln x - 2$.

$$\therefore f(1) = -1, f(1.5) = -0.09, f(2) = 0.69.$$

$\therefore f(x) = 0$ has a root between 1.5 and 2.0.

$$\text{Now } f'(x) = 1 + \frac{1}{x} \text{ and } f'(1.5) = 1.67.$$

Taking $x_0 = 1.5$, the successive approximations are computed in the table as follows:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	1.5	-0.09	1.67	0.054	1.554
1	1.554	-0.00517	1.6435	0.003146	1.557146
2	1.557146	0.0000007	1.6422	-0.0000004	1.5571453
3	1.5571453	-0.0000005	1.6422	0.0000003	1.5571456
check 4	1.5571456	0.000000	1.6422	0.0000000	1.5571456

$\therefore 1.55714$ is the root of the equation, correct to six significant figures.

► EXAMPLE 6.9.4 Find by Newton-Raphson Method the real root of

$$3x - \cos x - 1 = 0.$$

[CH '87]

SOLUTION: Let $f(x) = 3x - \cos x - 1 \therefore f(0) = -2, f(0.5) = -0.37, f(0.7) = 0.34$.

Thus, one real root of $f(x) = 0$ between 0.5 and 0.7.

$$\text{Now } f'(x) = 3 + \sin x \text{ and } f'(0.5) = 3.48.$$

Taking $x_0 = 0.5$, the successive approximations of the root are computed in the following table.

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	0.5	-0.37	3.48	0.1063	0.6063
1	0.6063	-0.00286	3.56983	0.000801	0.607101
2	0.607101	-0.00000231	3.570489	0.00000064	0.60710164
check 3	0.6071016	-0.00000017	3.570489	0.00000003	0.60710163

$\therefore 0.60710$ is the root of $f(x) = 0$, correct up to five decimal places.

► EXAMPLE 6.9.5 Find a real root of $x^x + x - 4 = 0$, by Newton-Raphson Method, correct to six decimal places.

SOLUTION: Let $f(x) = x^x + x - 4$ and $f'(x) = x^x(1 + \ln x) + 1$

$$\therefore f(1) = -2, f(1.5) = -0.66, f(1.6) = -0.27, f(1.7) = 0.16$$

Thus, $f(x) = 0$ has a root between 1.6 and 1.7.

$$\therefore f'(1.6) = 4.12.$$

Taking $x_0 = 1.6$, the successive iterations are computed in the following table:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	1.6	-0.27	4.12	0.066	1.666
1	1.666	0.0065	4.5352	-0.00143	1.66457
2	1.66457	0.0000318	4.525536	-0.000007	1.664563
3	1.664563	0.0000002	4.5254887	-0.00000004	1.664563

Thus, 1.664563 is a root of $f(x) = 0$, correct up to six decimal places.

► **EXAMPLE 6.9.6** Find a positive root of $10^x + x - 4 = 0$, by Newton-Raphson Method, correct to six significant figures.

SOLUTION: Let $f(x) = 10^x + x - 4$. $\therefore f'(x) = 10^x \times \ln 10 + 1$

$\therefore f(0) = -3, f(0.5) = -0.34, f(0.6) = 0.58$. Therefore, one root of $f(x) = 0$ between 0.5 and 0.6.

Now $f'(0.5) = 8.28$.

Taking $x_0 = 0.5$, we compute the successive approximations as follows:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	0.5	-0.34	8.28	0.04	0.54
1	0.54	0.007369	8.9839	-0.00082	0.53918
2	0.53918	0.0000079	8.968851	-0.00000088	0.5391792
3	0.5391792	-0.0000007	8.9688360	0.00000008	0.5391792

Thus, **0.539179** is root of $f(x) = 0$, correct to six significant figures.

► **EXAMPLE 6.9.7** Compute the positive root of $x^3 - x - 0.1 = 0$, by Newton-Raphson Method, correct to six significant figures.

SOLUTION: Let $f(x) = x^3 - x - 0.1$. $\therefore f'(x) = 3x^2 - 1$.

Now $f(0) = -0.1, f(1) = -0.1, f(1.5) = 4.78, f(1.1) = 0.131$.

Thus, one root of $f(x) = 0$ between 1.0 and 1.1.

And $f'(1.1) = 2.63$.

Now taking $x_0 = 1.0$, we compute the successive iterations as follows:

n	x_n	$f(x_n)$	$f'(x_n)$	$h_n = -\frac{f(x_n)}{f'(x_n)}$	$x_{n+1} = x_n + h_n$
0	1.0	-0.1	2.0	0.05	1.05
1	1.05	0.0076	2.3075	-0.00329	1.04671
2	1.04671	0.000067	2.28680	-0.000029	1.046681
3	1.046681	0.0000011	2.286623	-0.00000048	1.046681

\therefore **1.046681** is a root of $f(x) = 0$, correct up to six significant figures.

► **EXAMPLE 6.9.8** Use Hero's process to compute (i) $\sqrt{27}$ and (ii) $\sqrt{8}$, correct up to six decimal places.

SOLUTION: (i) Let $x = \sqrt{27}$ and $f(x) \equiv x^2 - 27 = 0$.

Substituting $R = 27$ in (6.8.2), we get the iteration formula as

$$x_{n+1} = \frac{x_n^2 + 27}{2x_n}$$

Taking $x_0 = 5.0$, we have

n	x_n	x_{n+1}
0	5.0	5.2
1	5.2	5.196
2	5.196	5.196154
3	5.196154	5.196154

$\therefore \sqrt{27} = 5.196154$, correct up to six decimal places.

ii) Let $x = \sqrt{8}$ and $f(x) \equiv x^2 - 8 = 0$.

Substituting $R = 8$ in (6.8.2), we get the iteration formula as

$$x_{n+1} = \frac{x_n^2 + 8}{2x_n}.$$

Taking $x_0 = 2.5$, we have the successive approximations as follows:

n	x_n	x_{n+1}
0	2.5	2.85
1	2.85	2.8285
2	2.8285	2.8284271
3	2.8284271	2.8284271

$\therefore \sqrt{8} = 2.828427$, correct up to six decimal places.

► EXAMPLE 6.9.9 From the equation $x^5 - a = 0$, deduce Newtonian iterative procedure.

$$x_{n+1} = \frac{1}{5} \left[4x_n + \frac{a}{x_n^4} \right]$$

for $\sqrt[5]{a}$. Use this method to find $\sqrt[5]{3}$.

[VH '88]

SOLUTION: Let $x = \sqrt[5]{a} \therefore x^5 = a$.

Using Newton-Raphson Method to $f(x) \equiv x^5 - a = 0$, we have the iteration formula as

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^5 - a}{5x_n^4} = \frac{1}{5} \left[4x_n^5 + \frac{a}{x_n^4} \right].$$

To compute $\sqrt[5]{3}$, putting $a = 3$ in the above iteration formula, we have

$$x_{n+1} = \frac{4x_n^5 + 3}{5x_n^4}.$$

Taking $x_0 = 1$, we have successive approximations as follows:

n	x_n	x_{n+1}
0	1	1.4
1	1.4	1.276
2	1.276	1.2471
3	1.2471	1.2457
4	1.2457	1.2457301

$\therefore \sqrt[5]{3} = 1.2457$, correct up to four decimal places.

► EXAMPLE 6.9.10 For finding the square root of 'a' ($a > 0$) derive the iteration formula

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{a}{x_n} \right), \quad n = 0, 1, 2, 3, \dots,$$

where $x_0 (> 0)$ is any initial approximation and x_n is the n th approximation. Use this formula to find $\sqrt{2}$ correct up to three significant figures.

SOLUTION: Let $x = \sqrt{a}$, $\therefore x^2 - a = 0$.

Using Newton-Raphson Method to $f(x) \equiv x^2 - a = 0$, we get the iteration formula as:

$$\begin{aligned} x_{n+1} &= x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - a}{2x_n} = \frac{1}{2} \left[\frac{x_n^2 + a}{x_n} \right] \\ &= \frac{1}{2} \left[x_n + \frac{a}{x_n} \right], n = 0, 1, 2, \dots \end{aligned}$$

To compute $\sqrt{2}$, putting $a = 2$, in the above formula, we get the iteration formula as:

$$x_{n+1} = \frac{1}{2} \left[\frac{x_n^2 + 2}{x_n} \right]$$

Now taking $x_0 = 1$, we have successive approximations as follows:

n	x_n	x_{n+1}
0	1	1.5
1	1.5	1.42
2	1.42	1.414
3	1.414	1.4142

$\therefore \sqrt{2} = 1.41$, correct up to three significant figures.

6.10 Regula-Falsi Method or Method of False Position

In this method we first find a sufficiently small interval $[a_0, b_0]$, such that $f(a_0)f(b_0) < 0$, by tabulation or graphical method, and which contains only one root α (say) of $f(x) = 0$, i.e., $f'(x)$ maintains same sign in $[a_0, b_0]$.

This method is based on the assumption that the graph of $y = f(x)$ in small interval $[a_0, b_0]$ can be represented by the chord joining $(a_0, f(a_0))$ and $(b_0, f(b_0))$. Then, the point $x = a_1 = a_0 + h_0$ at which the chord meets the x -axis gives us an approximate value of the root α of the equation $f(x) = 0$. Thus, we obtain two intervals $[a_0, a_1]$ and $[a_1, b_0]$, one of which must contain the root α , depending upon the condition $f(a_0)f(a_1) < 0$ or $f(a_1)f(b_0) < 0$. If $f(a_1)f(b_0) < 0$, then α lies in the interval $[a_1, b_0]$ which we re-name as $[a_1, b_1]$. Again we consider that the graph of $y = f(x)$ in $[a_1, b_1]$ as the chord joining $(a_1, f(a_1))$ and $(b_1, f(b_1))$, thus, the point of intersection of the chord with the x -axis (say) $x_2 = a_1 + h_1$ gives us an approximate value of the root α and x_2 is called the *second approximation* of the root α .

Proceeding in this way, we shall get a sequence $\{x_1, x_2, x_3, \dots, x_n\}$, each member of which is the successive approximation of the exact root α of the equation $f(x) = 0$.

Now we are going to establish an iteration formula which may generate a sequence of successive approximations of an exact root α of the equation $f(x) = 0$, geometrically. In the adjoining Fig. 6.8, we assume that one real root α of $f(x) = 0$ lies in the interval $[a_n, b_n]$ and $f(a_n) < 0$ and $f(b_n) > 0$. Let PRQ be the graph of $y = f(x)$. The point R is the intersection of the graph with the x -axis at R .

$\therefore \sqrt{27} = 5.196154$, correct up to six significant figures.