

18.01, October 2, 2003 Newton's method and the Mean Value theorem

2F-3, 2F-6, 2G-3, 2G-7

1. Explained Newton's method for finding approximate values of the zeros of a function

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

Example 1: $f(x) = x^2 - 4x + 1$. Approx $x_1=4$. After four iterations get that one zero is $x=3.7320 \pm 0.0001$. Compare to actual answer $2 + \sqrt{3}$, and point out other zero and dependence of algorithm on starting point.

Example 2: Numerical computation related to cookie-cutter prob. From max/min lecture:

Find θ with $0 \leq \theta \leq \frac{\pi}{2}$ such that $\tan(\theta) = \theta + 1$. Explained why bad to use

$$f(\theta) = \tan(\theta) - (\theta + 1) \text{ (blowup at } \theta = \frac{\pi}{2} \text{), so used } f(\theta) = \sin(\theta) - (\theta + 1)\cos(\theta)$$

Approx. $\theta_1 = \frac{\pi}{3}$. After 3 iterations, $\theta = 1.13227 \pm 0.00001$. Point out, no exact method of solution –Newton's method is best we round.

2. M.V.T.: If $f(x)$ cts. +diff on $[a,b]$, then there exists $c \in (a,b)$ such that

$$f'(c) = \frac{f(b) - f(a)}{b - a}, \text{ i.e. tng line to } y=f(x) \text{ at } c \text{ is parallel to secant line thru } (a, f(a)), (b, f(b))$$

Reduced to Extreme Value Theorem: $f(x)$ achieves max/min on $[a,b]$. Also mentioned the Intermediate Value Theorem: Give applic. to error analysis: If $|f'(c) - f'(a)| < M$ on $[a,b]$, then for all $x \in [a,b]$, $|f(x) - (f(a) + f'(a)(x-a))| < M \cdot |x-a|$. "Error of lines approx."