

Solutions to H.W. #3

1. (a) $g(x) = \frac{1}{2}e^{x/2}, [4, 5]$

Since $g(4) \notin [4, 5]$, there is no guarantee for the existence of a fixed-point.

(b) $g(x) = \frac{1}{5}\cos(x), [0, \pi/2]$

$$g(0) \in [0, \pi/2], \quad g(\pi/2) \in [0, \pi/2]$$

$$\text{Since } g'(x) = -\frac{1}{5}\sin(x) \leq 0 \quad \forall x \in [0, \pi/2]$$

$g(x)$ is monotone decreasing, and therefore

$$g(x) \in [0, \pi/2] \quad \forall x \in [0, \pi/2].$$

So, there is at least one fixed-point in $[0, \pi/2]$.

2. $g(x) = \frac{1}{2}e^{0.5x}, [0, 1]$

$$g(0) \in [0, 1] \quad \text{and} \quad g(1) \in [0, 1].$$

Since $g'(x) = \frac{1}{4}e^{0.5x} > 0 \quad \forall x \in [0, 1]$, $g(x)$ is monotone increasing and therefore $g(x) \in [0, 1] \quad \forall x \in [0, 1]$. So, g has at least one fixed-point in $[0, 1]$.

Moreover, $g'(x)$ is an increasing function, so its maximum occurs at $x=1$. That is

$$\max_{[0,1]} |g'(x)| = g'(1) = \frac{1}{4}e^{0.5} < 1$$

So, the fixed-point must be unique!

3. $f(x) = (x-1)^2 \ln(x)$

Since $f(1) = (1-1)^2 \cdot \ln(1) = 0$, $x=1$ is a root of $f(x)$.

$$\begin{aligned} f'(x) &= 2(x-1) \cdot \ln(x) + \frac{(x-1)^2}{x} \\ &= 2(x-1) \ln(x) + x - 2 + \frac{1}{x} \end{aligned}$$

$$f'(1) = 2 \cdot 0 \cdot \ln(1) + 1 - 2 + 1 = 0$$

$$\begin{aligned} f''(x) &= 2 \ln(x) + \frac{2(x-1)}{x} + 1 - \frac{1}{x^2} \\ &= 2 \ln(x) + 2 - \frac{2}{x} + 1 - \frac{1}{x^2} \\ &= 2 \ln(x) - \frac{2}{x} - \frac{1}{x^2} + 3 \end{aligned}$$

$$f''(1) = 2 \cdot \ln(1) - 2 - 1 + 3 = 0$$

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

$$f'''(1) = 2+2+2 = 6 \neq 0$$

\therefore The multiplicity of $x=1$ is 3.

4. $f(x) = x^4 - x^3 - 3x^2 + 5x - 2$

Since $f(1) = 1 - 1 - 3 + 5 - 2 = 0$, $x=1$ is a root of $f(x)$.

$$f'(x) = 4x^3 - 3x^2 - 6x + 5, \quad f'(1) = 4 - 3 - 6 + 5 = 0$$

$$f''(x) = 12x^2 - 6x - 6, \quad f''(1) = 12 - 6 - 6 = 0$$

$$f'''(x) = 24x - 6, \quad f'''(1) = 24 - 6 = 18 \neq 0$$

$\therefore x=1$ is a root of $f(x)$ of multiplicity 3.

(a) Using
$$x_{n+1} = x_n - \frac{x_n^4 - x_n^3 - 3x_n^2 + 5x_n - 2}{4x_n^3 - 3x_n^2 - 6x_n + 5},$$

$$x_0 = 0.5$$

$$x_1 = 0.67857143$$

$$x_2 = 0.79017859$$

$$x_3 = 0.86191709$$

The sequence is slowly converging to $x=1$!

(b) Using
$$X_{n+1} = X_n - 3 \left(\frac{X_n^4 - X_n^3 - 3X_n^2 + 5X_n - 2}{4X_n^3 - 3X_n^2 - 6X_n + 5} \right)$$

$$X_0 = 0.5$$

$$X_1 = 1.0357143$$

$$X_2 = 1.0001369$$

$$X_3 = 0.9999973658$$

The sequence is converging quickly to $X=1$.

5. Using $e_{n+1} \approx \beta e_n^k = 0.5 e_n^2$, since $e_0 = 0.25$,

$$e_1 \approx 0.5 \cdot (0.25)^2 = 0.03125$$

$$e_2 \approx 0.5 (0.03125)^2 = 0.00048828125$$

$$e_3 \approx 0.5 (0.00048828125)^2 = 1.19209 \times 10^{-7}$$

6. Since $|x - x_n| \leq \frac{b-a}{2^n}$,

$$|x - x_{10}| \leq \frac{4-1}{2^{10}} = 0.0029296875$$

7. (a) We require the least n such that

$$\frac{-2 - (-3)}{2^n} \leq 10^{-5}$$

$$\frac{1}{2^n} \leq 10^{-5}$$

$$2^n \geq 10^5$$

$$n \geq \frac{\ln(10^5)}{\ln(2)} \approx 16.60964$$

Take $n=17$.

(b) Similarly,

$$\frac{1}{2^n} \leq 10^{-8}$$

$$\frac{1}{\ln(2)} = 26.57542$$

Take $n=27$.