

## DS 288 (AUG) 3:0 Numerical Methods

## Homework-2

## QUESTION-1

Find the roots of the given functions using Newton's method, the Secant method, and Modified Newton's method. For the Secant method, start with initial guesses (or interval) of  $p_0 = 0$  and  $p_1 = 1$ . Iterate until you reach a relative tolerance of  $10^{-6}$  between successive iterates.

## Convergence Rate

$$e_{n+1} = ke_n^\alpha, \quad e_n = ke_{n-1}^\alpha, \quad e_{n+1} = \frac{e_n^{\alpha+1}}{e_{n-1}^\alpha}$$

$$\log e_{n+1} = (\alpha + 1) \log e_n - (\alpha) \log e_{n-1}$$

$$\alpha = \frac{\log \left( \frac{e_{n+1}}{e_n} \right)}{\log \left( \frac{e_n}{e_{n-1}} \right)}$$

Method	Root	Iterations
Newton's Method	-0.5884017765009963	5
Secant Method	-0.5884017765009013	7
Modified Newton's Method	-0.5884017765009963	5

Table 1: Results for  $f_1(x)$ : Root and Iterations

Method	Convergence (Mean)	Convergence	Theoretical Convergence
Newton's Method	Mean: 2.4641	1.098	Quadratic (2)
Secant Method	Mean: 1.6915	1.509	Superlinear (1.618)
Modified Newton's Method	Mean: 2.2532	1.62	Quadratic (2)

Table 2: Convergence rates for  $f_1(x)$ : convergence to theoretical convergence.

For  $f_1(x)$ , Newton's and Modified Newton's Methods show high precision with a residual error of  $-1.110 \times 10^{-16}$  and both achieve quadratic convergence in 5 iterations. The Secant Method, while less precise with a residual error of  $1.981 \times 10^{-13}$ , has a superlinear convergence rate and requires 7 iterations.

For  $f_2(x)$ , Modified Newton's Method is exceptionally accurate with an error of  $1.233 \times 10^{-32}$  and achieves quadratic convergence in just 5 iterations. Newton's Method is also precise with an error of  $1.930 \times 10^{-12}$  and it is linear convergence because  $f'(x)=0$  requires 18 iterations. The Secant Method, though less accurate with an error of  $5.240 \times 10^{-12}$ , has a superlinear convergence rate and requires 33 iterations.

In summary, for equations with multiple roots, the Modified Newton's Method converges very quickly and accurately.

Method	Root	Iterations
Newton's Method	-0.5884011102599648	18
Secant Method	-0.5884006785832132	33
Modified Newton's Method	-0.5884017765009963	5

Table 3: Results for  $f_2(x)$ : Root and Iterations

Method	Convergence (Mean)	Convergence	Theoretical Convergence
Newton's Method	Mean: 1.0964	0.999	Linear (1)
Secant Method	Mean: 1.1491	0.998	Superlinear (1.618)
Modified Newton's Method	Mean: 2.2532	1.628	Quadratic (2)

Table 4: Convergence rates for  $f_2(x)$ : convergence to theoretical convergence.

### QUESTION-3

Newton's method for solving systems of nonlinear equations can be expressed as:

$$\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - J^{-1}(\mathbf{x}^{(n)}) \cdot \mathbf{F}(\mathbf{x}^{(n)})$$

Where:

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \quad \mathbf{F}(\mathbf{x}) = \begin{bmatrix} f_1(x_1, x_2) \\ f_2(x_1, x_2) \end{bmatrix}$$

is the vector of functions, and

$$J(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix}$$

is the Jacobian matrix of partial derivatives.

$$\begin{pmatrix} \theta_2^{(k+1)} \\ \theta_3^{(k+1)} \end{pmatrix} = \begin{pmatrix} \theta_2^{(k)} \\ \theta_3^{(k)} \end{pmatrix} - J^{-1} \cdot \begin{pmatrix} f_1(\theta_2^{(k)}, \theta_3^{(k)}) \\ f_2(\theta_2^{(k)}, \theta_3^{(k)}) \end{pmatrix}$$

$$J^{-1} = \frac{1}{-48(\sin \theta_2 \cos \theta_3 - \sin \theta_3 \cos \theta_2)} \begin{bmatrix} 8 \cos \theta_3 & -6 \cos \theta_2 \\ 8 \sin \theta_3 & -6 \sin \theta_2 \end{bmatrix}$$

Now consider the initial guess  $\theta_2 = 30^\circ$  and  $\theta_3 = 0^\circ$ . The angles should be consider in Radian for computation.

The solution for the angles is as follows:

- $\theta_2 = 32.0151803593^\circ$
- $\theta_3 = 355.6290125950^\circ (-4.3710^\circ)$

Number of iterations required: 4

$$\alpha = \frac{\log\left(\frac{e_{n+1}}{e_n}\right)}{\log\left(\frac{e_n}{e_{n-1}}\right)}$$

Observed convergence Rate =1.99324=approx(2)

The observed convergence Rate is approximately equal to newton method of convergence=2

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## Question-2

To derive Cubic Convergence on fixed point iteration function  $g(x)$  to solve  $f(x)=0$ , we have to start with the given form

$$P_{n+1} = g(P_n)$$

$$P_n = g(P_n)$$

$$|P_{n+1} - P| = g(P_n) - g(P) \Rightarrow \epsilon_{n+1} = g(P_n) - g(P)$$

Expand with Taylor series around  $P$

$$g(P_n) = g(P) + g'(P)(P_n - P) + \frac{g''(P)(P_n - P)^2}{2!} + \frac{g'''(P)(P_n - P)^3}{3!} + \dots$$

For cubic Convergence  $g'(P), g''(P) = 0$

$$\epsilon_{n+1} = \frac{g'''(P)}{3!} (P_n - P)^3 \Rightarrow \epsilon_{n+1} = \frac{g'''(P)}{3!} \epsilon_n^3$$

$$k = 3 \quad \text{and} \quad d = \frac{g'''(P)}{3!}$$

$$g(x) = x - \phi(x)f(x) - \psi(x)f^2(x)$$

$$g'(x) = 1 - \phi'(x)f(x) - \phi(x)f'(x) - \psi'(x)f^2(x) - 2\psi(x)f(x)f'(x)$$

$$g'(P) = 1 - \phi(P)f'(P) = 0 \Rightarrow \phi(P) = \frac{1}{f'(P)} \rightarrow \textcircled{1} \quad [\text{since } f(P)=0]$$

$\phi(x)$  should satisfy the above equation

$$\therefore \phi(x) = \frac{1}{f'(x)} \Rightarrow \phi'(x) = -\frac{f''(x)}{f'(x)^2}$$

$$g''(P) = 2\phi'(P)f'(P) + \phi(P)f''(P) + 2\psi(P)f'(P)^2 = 0 \quad [\text{since } f(P), f'(P) = 0]$$

$$\Rightarrow -\frac{2f''(P)}{f'(P)^2} + \frac{f''(P)}{f'(P)} + 2\psi(P)(f'(P))^2 = 0$$

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

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

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

$\therefore$  the asymptotic error constant

$$d = \frac{3[f''(P)]^2 - f'(P)f''(P)}{6[f'(P)]^2}$$