Newton's Method

Patrick Chen

Sept 23, 2024

Newton's method is a method of finding roots for a equation. It works by finding where a tangent line to a function intercepts with the x axis, then repeating for the tangent line at the x value where the previous tangent intercepts the x axis. If evaluated at an initial guess, Newton's method will refine the guess, making it closer and closer to the actual root of a equation.

Let x_1 be an initial guess and x_2 be the x coordinate where the tangent line at x_1 intercepts the y-axis.

$$y - f(x_1) = f'(x_1)(x - x_1)$$

$$0 - f(x_1) = f'(x_1)(x_2 - x_1)$$

$$-f(x_1) = f'(x_1)x_2 - f'(x_1)x_1$$

$$f'(x_1)x_1 - f(x_1) = f'(x_1)x_2$$

$$\frac{f'(x_1)x_1 - f(x_1)}{f'(x_1)} = x_2$$

$$x_1 - \frac{f(x_1)}{f'(x_1)} = x_2$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

Thus the formula for refining guesses is

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