The Newton-Raphson(?) Method For Computing Square Roots

The following is an attempt to define and validate what I believe is called the Newton-Raphson approximation method for extracting the positive square root of a positive number. (For the rest of this paper, "square root" will be taken to mean a number's positive square root.)

Definition. Let a be a positive real number. A **Newton-Raphson sequence on a** is a sequence of real numbers $\{x_0, x_1, \ldots\}$ such that

(1) x_0 is positive;

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

Theorem. Let a be positive, $\{x_n\}$ a Newton-Raphson sequence on a. Then $\lim_{n\to\infty} x_n$ exists and

$$\lim_{n \to \infty} x_n = \sqrt{a}.$$

Lemma. Let a be positive, $\{x_n\}$ a Newton-Raphson sequence on a. Unless $x_0 = \sqrt{a}$, then for all positive integers $n, x_n > \sqrt{a}$.

Proof of Lemma. We consider the function

$$y(x) = \left(x + \frac{a}{x}\right)/2, \qquad x > 0.$$

Then y is differentiable and

$$y'(x) = \left(1 - \frac{a}{x^2}\right)/2.$$

Moreover, y' is differentiable and

$$y''(x) = \frac{a}{x^3}.$$

We see that y'(x) = 0 iff $x = \sqrt{a}$; since $y''(\sqrt{a})$ is positive, y is minimal at \sqrt{a} . Since $y(\sqrt{a}) = \sqrt{a}$, for all (positive) $x \neq \sqrt{a}, y(x) > \sqrt{a}$. Then y(y(x)) is defined and $y(y(x)) > \sqrt{a}$; similarly for y(y(y(x))), and so on. But $x_1 = y(x_0), x_2 = y(x_1) = y(y(x_0)), \dots$ Hence $x_0 \neq \sqrt{a} \Rightarrow x_1, x_2, x_3 \dots > \sqrt{a}$.

Proof of Theorem. If $x_0 = \sqrt{a}$ the proof is trivial, since all of the x_n equal \sqrt{a} . Otherwise, we must show that $|x_n - \sqrt{a}| \to 0$. We note that for i = 0, 1, ...

$$|x_{i+1} - \sqrt{a}| = \left| \left(x_i + \frac{a}{x_i} \right) / 2 - \sqrt{a} \right|$$
$$= \frac{|x_i|^2 - 2x_i \sqrt{a} + a|}{2x_i}$$
$$= \frac{(x_i - \sqrt{a})^2}{2x_i};$$

therefore

$$\left| \frac{x_{i+1} - \sqrt{a}}{x_i - \sqrt{a}} \right| = \frac{|x_i - \sqrt{a}|}{2x_i}.$$

From the Lemma we know that $x_i - \sqrt{a} > 0$ as long as i > 0, so

$$\left| \frac{x_{i+1} - \sqrt{a}}{x_i - \sqrt{a}} \right| = \frac{x_i - \sqrt{a}}{2x_i}$$

$$< \frac{x_i}{2x_i} = 1/2.$$

Hence for any integer m > 0,

$$\left| \frac{x_{i+m} - \sqrt{a}}{x_i - \sqrt{a}} \right| = \prod_{j=1}^m \left| \frac{x_{i+j} - \sqrt{a}}{x_{i+j-1} - \sqrt{a}} \right|$$

$$< \prod_{j=1}^m \left(\frac{1}{2} \right)$$

$$= \left(\frac{1}{2} \right)^m.$$

Setting i = 1 gives

$$|x_{1+m} - \sqrt{a}| < \frac{|x_1 - \sqrt{a}|}{2^m};$$

Finally, let n = m + 1 (and n > 1); then

$$|x_n - \sqrt{a}| < \frac{|x_1 - \sqrt{a}|}{2^{n-1}}$$

and the theorem is proved.