# Homework 01 - 1.2, 1.3

 $\begin{array}{c} {\rm Due~Wed~2/5} \\ {\rm Uzair~Hamed~Mohammed} \end{array}$ 

#### 1.2 Review of Calculus

- 1. Show that the following equations have at least one solution in the given intervals.
  - a.  $x \cos x 2x^2 + 3x 1 = 0$ , [0.2, 0.3] and [1.2, 1.3]

Sol:

For interval [0.2, 0.3]:

$$f(0.2) = 0.2\cos(0.2) - 2(0.2)^2 + 3(0.2) - 1 = -0.284$$
  
$$f(0.3) = 0.3\cos(0.3) - 2(0.3)^2 + 3(0.3) - 1 = 0.0066$$

For interval [1.2, 1.3]:

$$f(1.2) = 1.2\cos(1.2) - 2(1.2)^2 + 3(1.2) - 1 = 0.1548$$
  
$$f(1.3) = 1.3\cos(1.3) - 2(1.3)^2 + 3(1.3) - 1 = -0.132$$

Therefore,  $x \cos x - 2x^2 + 3x - 1$  has at least one solution in both intervals due to sign changes and contunity of f(x)

b.  $(x-2)^2 - \ln x = 0$ , [1,2] and [e,4]

Sol:

For interval [1, 2]:

$$f(1) = (1-2)^2 - \ln(1) = 1$$
  

$$f(2) = (2-2)^2 - \ln(2) = -0.693$$

For interval [e, 4]:

$$f(e) = (e-2)^2 - \ln(e) = -0.484$$
  
$$f(4) = (4-2)^2 - \ln(4) = 2.61$$

Therefore,  $(x-2)^2 - \ln x = 0$  has at least one solution in both intervals due to sign changes and contunity of f(x)

c.  $2x\cos(2x) - (x-2)^2 = 0$ , [2,3] and [3,4]

Sol:

For interval [2, 3]:

$$f(2) = 2(2)\cos(2 \times 2) - (2 - 2)^2 = -2.61$$
  
$$f(3) = 2(3)\cos(2 \times 3) - (3 - 2)^2 = 4.761$$

For interval [3, 4]:

$$f(3) = 2(3)\cos(2\times3) - (3-2)^2 = 4.761$$
  
$$f(4) = 2(4)\cos(2\times4) - (4-2)^2 = -5.164$$

Therefore,  $2x\cos(2x) - (x-2)^2 = 0$  has at least one solution in both intervals due to sign changes and contunity of f(x)

d. 
$$x - (\ln x)^x = 0$$
, [4, 5]

Sol:

For interval [4, 5]:

$$f(4) = 4 - (\ln 4)^4 = 0.306$$
  
 $f(5) = 5 - (\ln 5)^5 = -5.798$ 

Therefore,  $x - (\ln x)^x = 0$  has at least one solution in the interval due to sign changes and contunity of f(x)

2. Find intervals containing solutions to the following equations.

a. 
$$x - 3^{-x} = 0$$

Sol:

$$f(0) = 0 - 3^0 = -$$
  
 $f(1) = 1 - 3^{-1} = +$ 

The interval is [0,1]

b. 
$$4x^2 - e^x = 0$$

 $\underline{\mathrm{Sol:}}$ 

$$f(0) = 4(0)^{2} - e^{0} = -$$
  
$$f(1) = 4(1)^{2} - e^{1} = +$$

The interval is [0,1]

c. 
$$x^3 - 2x^2 - 4x + 3 = 0$$

Sol:

$$f(0) = 0^3 - 2 * 0^2 - 4 * 0 + 3 = + f(1) = 1^3 - 2^2 - 4 + 3 = -$$

The interval is [0,1]

d. 
$$x^3 = 4.001x^2 + 4.002x = 1.101 = 0$$
  
Sol:

$$f(-3) = (-3)^3 = 4.001(-3)^2 + 4.002(-3) = 1.101 = -$$
  
 $f(-2) = (-2)^3 = 4.001(-2)^2 + 4.002(-2) = 1.101 = +$ 

The interval is [-3, -2]

3. Show that the first derivatives of the following functions are zero at least once in the given interests.

a. 
$$f(x) = 1 - e^x + (e - 1)\sin(\frac{\pi}{2}x)$$
, [0, 1]  
Sol:

$$f(0) = 1 - e^0 + (0 - 1)\sin(\frac{\pi}{2}0) = 0$$
  
$$f(1) = 1 - e^1 + (1 - 1)\sin(\frac{\pi}{2}1) = 0$$

Since f(x) is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists  $c \in (0,1)$  such that f'(c) = 0

b. 
$$f(x) = (x - 1) \tan x + x \sin \pi x$$
, [0, 1]  
Sol:

$$f(0) = (0-1)\tan 0 + 0\sin \pi 0 = 0$$
  
$$f(1) = (1-1)\tan 1 + 1\sin \pi 1 = 0$$

Since f(x) is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists  $c \in (0,1)$  such that f'(c) = 0

c. 
$$f(x) = x \sin \pi x - (x - 2) \ln x$$
, [1,2]  
Sol:

$$f(0) = 0 \sin \pi 0 - (0 - 2) \ln 0$$
  
$$f(1) = 1 \sin \pi 1 - (1 - 2) \ln 1$$

Since f(x) is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists  $c \in (0,1)$  such that f'(c) = 0

d. 
$$f(x) = (x-2)\sin x \ln(x+2)$$
,  $[-1,3]$ 

4. Find  $\max_{a \le x \le b} |f(x)|$  for the following functions and intervals.

a. 
$$f(x) = \frac{(2-e^x+2x)}{3}$$
, [0,1]  
Sol:

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

$$x = \ln 2$$

$$f(0) = \frac{1}{3}$$

$$f(1) = \frac{4 - e}{3}$$

$$Max = \frac{2 \ln 2}{3}$$

b. 
$$f(x) = \frac{(4x-3)}{(x^2-2x)}$$
, [0.5, 1]  
Sol:

$$f'(x) = \frac{-4x^2 + 6x - 6}{(x^2 - 2x)^2}$$
$$f(0.5) = \frac{4}{3}$$
$$f(1) = -1$$

$$Max = \frac{4}{3}$$

c. 
$$f(x) = 2x \cos(2x) - (x-2)^2$$
, [2, 4]  
d.  $f(x) = 1 + e^{-\cos(x-1)}$ , [1, 2]

5. Let 
$$f(x) = x^3$$

<u>Sol:</u>

$$\begin{aligned} &\text{a.}P_2(x)=0\\ &\text{b. Error}=0.125\\ &\text{c.}P_2(x)=1+3(x-1)+3(x-1)^2\\ &\text{d.}R_2=-0.125, \text{ actual error}=-0.125 \end{aligned}$$

6. Let  $f(x) = \sqrt{x+1}$ 

Sol:

a.
$$P_3(x) = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3$$
  
b.0.7109, 0.8662, 1.1182, 1.2344  
c.  $-0.0038, -0.0002, -0.0002, -0.0097$ 

7. Find the second Taylor Polynomial  $P_2(x)$  for the function  $f(x) = e^x \cos x$  about  $x_0 = 0$ .

a. Use  $P_2(0.5)$  to approximate f(0.5). Find an upper bound for error  $|f(0.5) - P_2(0.5)|$  using the error formula, and compare it to the actual error.

Sol:

$$P_2(x) = 1 + x$$
  
 $P_2(0.5) = 1.5$   
Actual  $f(0.5) \approx 1.445$   
Error:  $|1.445 - 1.5| = 0.055$   
Error bound:  $\frac{4.473}{6}(0.5)^3 \approx 0.0932$ 

b. Find a bound for the error  $|f(x) - P_2(x)|$  in using  $P_2(x)$  to approximate f(x) on the interval [0,1]. Sol:

Error bound: 
$$\frac{7.525}{6} \cdot 1^3 = 1.254$$

c. Approximate  $\int_0^1 f(x) dx$  using  $\int_0^1 P_2(x) dx$ . Sol:

$$\int_0^1 P_2(x) \, dx = 1.5 \quad \Rightarrow \quad 1.5$$

d. Find an upper bound for the error in 7c using  $\int_0^1 |R_2(x)| dx$ , and compare the bound to the actual error. Sol:

Error bound: 
$$\frac{7.525}{24} \approx 0.3136$$
  
Actual error:  $|1.394 - 1.5| = 0.106$ 

- 8. Find the Third Taylor polynomial  $P_3(x)$  for the function  $f(x) = (x 1) \ln(x)$  about  $x_0 = 1$ .
  - a. Use  $P_3(0.5)$  to approximate f(0.5). Find an upper bound for error  $|f(0.5) P_3(0.5)|$  using the error formula, and compare it to the actual error.

Sol:

$$P_3(x) = (x-1)^2 - \frac{1}{2}(x-1)^3$$
  
 $P_3(0.5) = 0.3125$   
Actual  $f(0.5) \approx 0.3466$   
Error:  $0.0341$   
Error bound:  $\frac{112}{24} \cdot (0.5)^4 \approx 0.2917$ 

b. Find a bound for the error  $|f(x) - P_3(x)|$  in using  $P_3(x)$  to approximate f(x) on the interval [0.5, 1.5]. Sol:

Error bound: 
$$\frac{112}{24} \cdot (0.5)^4 \approx 0.2917$$

c. Approximate  $\int_{0.5}^{1.5} f(x) dx$  using  $\int_{0.5}^{1.5} P_3(x) dx$ . Sol:

$$\int_{0.5}^{1.5} P_3(x) \, dx \approx 0.0833$$

d. Find an upper bound for the error in 8c using  $\int_{0.5}^{1.5} |R_3(x)| dx$ , and compare the bound to the actual error. Sol:

Error bound:  $\approx 0.0583$ Actual error:  $|0.088 - 0.0833| \approx 0.0047$ 

9. Use the error term of a Taylor polynomial to estimate the error involved in using  $\sin x \approx x$  to approximate  $\sin 1^{\circ}$ .

Sol:

Convert 1° to radians:  $x = \frac{\pi}{180} \approx 0.0174533$ . Error term for  $P_1(x) = x$  is  $|R_1(x)| \leq \frac{|x|^3}{6}$ .  $|R_1| \leq \frac{(\pi/180)^3}{6} \approx 8.85 \times 10^{-7}$ . Error bound:  $\approx 8.85 \times 10^{-7}$ .

10. Use a Taylor polynomial about  $\frac{\pi}{4}$  to approximate  $\cos 42^{\circ}$  to an accuracy of  $10^{-6}.$ 

Sol:

Convert 42° to radians:  $x = \frac{7\pi}{30} \approx 0.733$ . Center at  $a = \frac{\pi}{4} \approx 0.785$ . Compute  $|x - a| = \frac{\pi}{60} \approx 0.05236$ . Find smallest n such that  $\frac{(\pi/60)^{n+1}}{(n+1)!} \leq 10^{-6}$ . For n = 3:  $\frac{(0.05236)^4}{24} \approx 3.12 \times 10^{-7} \leq 10^{-6}$ . Use  $P_3(x)$  about  $\frac{\pi}{4}$  with terms up to  $(x - \frac{\pi}{4})^3$ .

- 11. Let  $f(x) = e^{x/2} \sin(x/3)$ . Determine the following:
  - a. The third Maclaurin polynomial  $P_3(x)$ . Sol:

$$P_3(x) = \frac{x}{3} + \frac{x^2}{6} + \frac{23}{648}x^3$$

b. A bound for the error  $|f(x) - P_3(x)|$  on [0, 1]. Sol:

Error bound: 
$$\frac{5}{1296} \approx 0.00386$$

- 12. Let  $f(x) = \ln(x^2 + 2)$ . Determine the following:
  - a. The Taylor polynomial  $P_3(x)$  for f expanded about  $x_0 = 1$ . Sol:

$$P_3(x) = \ln 3 + \frac{2}{3}(x-1) + \frac{1}{9}(x-1)^2 + \frac{2}{81}(x-1)^3$$

b. The maximum error  $|f(x) - P_3(x)|$  for  $0 \le x \le 1$ . Sol:

c. The Maclaurin polynomial  $\tilde{P}_3(x)$  for f. Sol:

$$\tilde{P}_3(x) = \ln 2 + \frac{x^2}{2}$$

d. The maximum error  $|f(x) - \tilde{P}_3(x)|$  for  $0 \le x \le 1$ . Sol:

e. Does  $P_3(0)$  approximate f(0) better than  $\tilde{P}_3(1)$  approximates f(1)? Sol:

Error at  $P_3(0)$ :  $|\ln 2 - 0.5183| \approx 0.1748$ Error at  $\tilde{P}_3(1)$ :  $|\ln 3 - 1.1931| \approx 0.0945$ No,  $\tilde{P}_3(1)$  approximates f(1) better. 13. Find a bound for the maximum error when using  $P_2(x) = 1 - \frac{1}{2}x^2$  to approximate  $f(x) = \cos x$  on  $\left[-\frac{1}{2}, \frac{1}{2}\right]$ .

Error term: 
$$R_2(x) = \frac{f^{(4)}(c)}{4!}x^4$$
  $(c \in [-1/2, 1/2])$   
Since  $f^{(4)}(x) = \cos x$ ,  $|f^{(4)}(c)| \le 1$   
Max  $|x|^4 \le \left(\frac{1}{2}\right)^4 = \frac{1}{16}$   
Error bound:  $|R_2(x)| \le \frac{1}{24} \cdot \frac{1}{16} = \frac{1}{384} \approx 0.0026$ 

- 14. The *n*-th Taylor polynomial for a function f at  $x_0$  is sometimes referred to as the polynomial of degree at most n that best approximates f near  $x_0$ .
  - a. Explain why this description is accurate.

Sol:

The *n*-th Taylor polynomial  $P_n(x)$  matches f and its first n derivatives at  $x_0$ . This ensures the polynomial shares the function's value, slope, curvature, and higher-order behaviors at  $x_0$ , minimizing the approximation error near  $x_0$ . The error  $|f(x) - P_n(x)|$  grows only with  $|x-x_0|^{n+1}$ , making  $P_n(x)$  the "best" local approximation among polynomials of degree  $\leq n$ .

b. Find the quadratic polynomial that best approximates a function f near  $x_0 = 1$  if the tangent line at  $x_0 = 1$  has equation y = 4x - 1, and f''(1) = 6.

Sol:

From the tangent line: 
$$f(1) = 3$$
,  $f'(1) = 4$ .  
Quadratic polynomial:  
 $P_2(x) = f(1) + f'(1)(x-1) + \frac{f''(1)}{2}(x-1)^2$ 

$$P_2(x) = f(1) + f'(1)(x - 1) + \frac{f''(1)}{2}(x - 1)^2$$
  

$$P_2(x) = 3 + 4(x - 1) + 3(x - 1)^2.$$

15. The error function is defined by

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt.$$

a. Integrate the Maclaurin series for  $e^{-t^2}$  to show that

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)k!}.$$

Sol:

Maclaurin series: 
$$e^{-t^2} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!}$$
.  
Integrate term-by-term:  $\int_0^x e^{-t^2} dt = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)k!} x^{2k+1}$ .  
Multiply by  $\frac{2}{\sqrt{\pi}}$  to obtain the series.

b. Verify that the two series agree for k = 1, 2, 3, 4. Sol:

Expand both series up to 
$$k=4$$
: Series (a):  $\frac{2}{\sqrt{\pi}} \left( x - \frac{x^3}{3} + \frac{x^5}{10} - \frac{x^7}{42} + \frac{x^9}{216} \right)$ . Series (b):  $\frac{2}{\sqrt{\pi}} e^{-x^2} \left( x + \frac{2x^3}{3} + \frac{4x^5}{15} + \frac{8x^7}{105} + \frac{16x^9}{945} \right)$ . Multiply  $e^{-x^2} \approx 1 - x^2 + \frac{x^4}{2} - \frac{x^6}{6} + \frac{x^8}{24}$  into series (b): Result matches series (a) up to  $x^9$  (coefficients agree).

c. Approximate erf(1) to within  $10^{-7}$ . Sol:

Compute terms until 
$$\frac{2}{\sqrt{\pi}} \cdot \frac{1}{(2k+1)k!} < 10^{-7}$$
.  
At  $k = 6 : \frac{2}{\sqrt{\pi}} \cdot \frac{1}{13 \cdot 6!} \approx 1.08 \times 10^{-8} < 10^{-7}$ .  
erf(1)  $\approx 0.84270079$ .

d. Use the same number of terms (k = 6) with the series in part (b). Sol:

Approximation:  $erf(1) \approx 0.84270079$  (same accuracy as part c).

e. Explain difficulties using the series in part (b). Sol:

Series (b) requires multiplying two infinite series, leading to computational complexity and potenti

- 16. Verify that  $|\sin x| \le |x|$  for all x.
  - a. Show that for  $x \ge 0$ ,  $f(x) = x \sin x$  is non-decreasing, implying  $\sin x \le x$ .

Sol:

$$f'(x) = 1 - \cos x \ge 0$$
 (since  $\cos x \le 1$  for all  $x$ ).  
 $\Rightarrow f(x)$  is non-decreasing on  $[0, \infty)$ .  
At  $x = 0 : f(0) = 0 - \sin 0 = 0$ .  
For  $x \ge 0 : f(x) \ge f(0) \implies x - \sin x \ge 0 \implies \sin x \le x$ .

b. Conclude using  $\sin(-x) = -\sin x$ .

Sol:

For x < 0:

$$|\sin x| = |\sin(-x)| = |-\sin(-x)| = |\sin(-x)| \le |-x| = |x|$$
 (by part (a)).

Thus,  $|\sin x| \leq |x|$  for all  $x \in \mathbb{R}$ .

# 1.3 Round-Off Error and Computer Arithmetic

1. Compute the absolute error and relative error in approximations of p by  $p^*$ .

a. 
$$p = \pi$$
,  $p^* = \frac{22}{7}$   
Sol:

Absolute error:  $\left| \pi - \frac{22}{7} \right| \approx 0.001264$ Relative error:  $\frac{0.001264}{\pi} \approx 0.000402$  (0.0402%)

b. 
$$p = \pi, p^* = 3.1416$$

Sol:

Absolute error:  $|\pi - 3.1416| \approx 0.00000735$ Relative error:  $\frac{0.00000735}{\pi} \approx 0.00000234$  (0.000234%)

c. 
$$p = e, p^* = 2.718$$

Sol:

Absolute error:  $|e-2.718| \approx 0.0002818$ Relative error:  $\frac{0.0002818}{e} \approx 0.0001037$  (0.01037%)

d. 
$$p = \sqrt{2}, p^* = 1.414$$

Sol:

Absolute error:  $\frac{\left|\sqrt{2}-1.414\right|}{\sqrt{2}} \approx 0.0002136$ Relative error:  $\frac{0.0002136}{\sqrt{2}} \approx 0.000151$  (0.0151%)

e.  $p = e^{10}, p^* = 22000$ 

Sol:

Absolute error:  $\frac{\left|e^{10} - 22000\right|}{e^{10}} \approx 26.4658$ Relative error:  $\frac{26.4658}{e^{10}} \approx 0.001201$  (0.1201%)

f. 
$$p = 10^{\pi}, p^* = 1400$$
  
Sol:

Absolute error:  $|10^{\pi} - 1400| \approx 15$ Relative error:  $\frac{15}{10^{\pi}} \approx 0.01083$  (1.083%)

g. 
$$p = 8!$$
,  $p^* = 39900$   
Sol:

Absolute error: |40320 - 39900| = 420Relative error:  $\frac{420}{40320} \approx 0.0104$  (1.04%)

h. 
$$p = 9!, p^* = \sqrt{18\pi} \left(\frac{9}{e}\right)^9$$
  
Sol:

Absolute error:  $|362880 - 359500| \approx 3380$ Relative error:  $\frac{3380}{362880} \approx 0.00931$  (0.931%)

2. Perform the following computations (i) exactly, (ii) using three-digit chopping arithmetic, and (iii) using three-digit rounding arithmetic. (iv) Compute the relative errors in (ii) and (iii).

a. 
$$\frac{4}{5} + \frac{1}{3}$$
  
Sol:

(i) Exact:  $\frac{17}{15} \approx 1.1333333333$ (ii) Chopping: 1.13

(iii) Rounding: 1.13

(iv) Relative errors: 0.294% (both)

b. 
$$\frac{4}{5} \times \frac{1}{3}$$
  
Sol:

(i) Exact:  $\frac{4}{15} \approx 0.2666666667$ 

(ii) Chopping: 0.266 (iii) Rounding: 0.266

(iv) Relative errors: 0.25% (both)

c. 
$$\left(\frac{1}{3} - \frac{3}{11}\right) + \frac{3}{20}$$
  
Sol:

 $\begin{array}{l} \text{(i) Exact: } \frac{139}{660} \approx 0.2106060606 \\ \text{(ii) Chopping: } 0.211 \quad \text{Error: } 0.187\% \end{array}$ 

(iii) Rounding: 0.210 Error: 0.288%

d. 
$$\left(\frac{1}{3} + \frac{3}{11}\right) - \frac{3}{20}$$
  
Sol:

- $\begin{array}{l} \mbox{(i) Exact: } \frac{301}{660} \approx 0.4560606061 \\ \mbox{(ii) Chopping: } 0.455 \quad \mbox{Error: } 0.232\% \\ \end{array}$ (iii) Rounding: 0.456 Error: 0.0133%
- 3. Perform the following computations using three-digit rounding arithmetic and compute errors.
  - a. 133 + 0.921Sol:
- Exact: 133.921 Approx: 134
- Absolute error: 0.079 Relative error: 0.0590%
- b. 133 0.499Sol:
- Exact: 132.501 Approx: 133
- Absolute error: 0.499 Relative error: 0.376%
- c. (121 0.327) 119Sol:
- Exact: 1.673 Approx: 2.00
- Absolute error: 0.327 Relative error: 19.5%
- d. (121 119) 0.327Sol:
- Exact: 1.673 Approx: 1.67
- Absolute error: 0.003 Relative error: 0.179%

e. 
$$\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$$
  
Sol:

Exact:  $\approx 1.9528$ Approx: 1.80

Absolute error: 0.1528 Relative error: 7.82%

f. 
$$-10\pi + 6e - \frac{3}{62}$$
  
Sol:

Exact:  $\approx -15.1546$ Approx: -15.1

Absolute error: 0.0546 Relative error: 0.360%

g. 
$$\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$$
  
Sol:

Exact:  $\approx 0.2857$ Approx: 0.286

Absolute error: 0.000286 Relative error: 0.0999%

h. 
$$\frac{\pi - \frac{22}{7}}{\frac{1}{17}}$$
Sol:

Exact:  $\approx -0.0215$  Approx: 0.00

Absolute error: 0.0215 Relative error: 100%

#### 4. Repeat question 3 using three-digit chopping arithmetic.

a. 
$$133 + 0.921$$
  
Sol:

Exact: 133.921 Chopped: 133

Absolute error: 0.921 Relative error: 0.688% b. 133 - 0.499

Sol:

Exact: 132.501 Chopped: 132

Absolute error: 0.501 Relative error: 0.378%

c. (121 - 0.327) - 119

Sol:

Exact: 1.673 Chopped: 1.00

Absolute error: 0.673 Relative error: 40.2%

d. (121 - 119) - 0.327

 $\underline{\mathrm{Sol:}}$ 

Exact: 1.673 Chopped: 1.67

Absolute error: 0.003 Relative error: 0.179%

e.  $\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$ Sol:

Exact:  $\approx 1.9528$  Chopped: 2.36

Absolute error: 0.4072 Relative error: 20.8%

f.  $-10\pi + 6e - \frac{3}{62}$ Sol:

> Exact:  $\approx -15.1546$ Chopped: -15.1Absolute error: 0.0546Relative error: 0.360%

g.  $\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$ 

Sol:

Exact:  $\approx 0.2857$ Chopped: 0.284

Absolute error: 0.0017 Relative error: 0.599%

h.  $\frac{\pi - \frac{22}{7}}{\frac{1}{17}}$  Sol:

Exact:  $\approx -0.0215$ Chopped: -0.017Absolute error: 0.0045Relative error: 20.9%

5. Repeat question 3 using four-digit rounding arithmetic.

a. 133 + 0.921Sol:

> Exact: 133.921 Approx: 133.9

Absolute error: 0.021Relative error: 0.0157%

b. 133 - 0.499Sol:

> Exact: 132.501 Approx: 132.5

Absolute error: 0.001 Relative error: 0.000755%

c. (121 - 0.327) - 119Sol:

Exact: 1.673 Approx: 1.700

Absolute error: 0.027 Relative error: 1.614%

d. 
$$(121 - 119) - 0.327$$
  
Sol:

Exact: 1.673 Approx: 1.673 Absolute error: 0 Relative error: 0%

e. 
$$\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$$
  
Sol:

Exact:  $\approx 1.9538$ Approx: 1.932

Absolute error: 0.0218 Relative error: 1.115%

f. 
$$-10\pi + 6e - \frac{3}{62}$$
  
Sol:

Exact:  $\approx -15.1546$ Approx: -15.16Absolute error: 0.0054Relative error: 0.0356%

g. 
$$\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$$
  
Sol:

Exact:  $\approx 0.285714$ Approx: 0.2857

Absolute error: 0.000014 Relative error: 0.0049%

h. 
$$\frac{\pi - \frac{22}{7}}{\frac{1}{17}}$$
 Sol:

Exact:  $\approx -0.0215$ Approx: -0.01700Absolute error: 0.0045Relative error: 20.93%

6. Repeat question 3 using four-digit chopping arithmetic.

a. 133 + 0.921

Sol:

Exact: 133.921 Chopped: 133.9 Absolute error: 0.021 Relative error: 0.0157%

b. 133 - 0.499

Sol:

Exact: 132.501 Chopped: 132.5 Absolute error: 0.001 Relative error: 0.000755%

c. (121 - 0.327) - 119

Sol:

Exact: 1.673 Chopped: 1.600 Absolute error: 0.073 Relative error: 4.36%

d. (121 - 119) - 0.327

Sol:

Exact: 1.673 Chopped: 1.673 Absolute error: 0 Relative error: 0%

e.  $\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$ Sol:

 $\begin{array}{l} {\rm Exact:} \approx 1.9538 \\ {\rm Chopped:} \ 1.983 \\ {\rm Absolute \ error:} \ 0.0292 \\ {\rm Relative \ error:} \ 1.5\% \\ \end{array}$ 

f.  $-10\pi + 6e - \frac{3}{62}$ 

Sol:

Exact:  $\approx -15.1553$ Chopped: -15.15Absolute error: 0.0053Relative error: 0.035%

g. 
$$\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$$
  
Sol:

Exact:  $\approx 0.2857$ Chopped: 0.2856

Absolute error: 0.000114 Relative error: 0.04%

$$h. \frac{\pi - \frac{22}{7}}{\frac{1}{17}}$$

$$\underline{Sol:}$$

Exact:  $\approx -0.0215$ Chopped: -0.017Absolute error: 0.0045Relative error: 20.9%

7. Compute the absolute error and relative error in approximations of  $\pi$  using the given formulas with the Maclaurin polynomial for  $\arctan x$ .

a. 
$$4\left[\arctan\left(\frac{1}{2}\right) + \arctan\left(\frac{1}{3}\right)\right]$$
  
Sol:

Approximation:  $4\left[\left(\frac{1}{2} - \frac{1}{24} + \frac{1}{160}\right) + \left(\frac{1}{3} - \frac{1}{81} + \frac{1}{1215}\right)\right] \approx 3.1456$ Absolute error:  $|\pi - 3.1456| \approx 0.00398$ Relative error:  $\frac{0.00398}{\pi} \approx 0.1268\%$ 

b. 
$$14 \arctan \left(\frac{1}{5}\right) - 4 \arctan \left(\frac{1}{239}\right)$$
  
Sol:

Approximation:  $16\left(\frac{1}{5} - \frac{1}{3}\left(\frac{1}{5}\right)^3 + \frac{1}{5}\left(\frac{1}{5}\right)^5\right) - 4\left(\frac{1}{239} - \frac{1}{3}\left(\frac{1}{239}\right)^3 + \frac{1}{5}\left(\frac{1}{239}\right)^5\right) \approx 3.1416$ Absolute error:  $|\pi - 3.1416| = -2.83757402069e^{-05}$ Relative error:  $\frac{3.1416}{\pi} = -9.03227863564e^{-06}\%$ 

# Homework 02 - 1.4, 2.2

Due Tue 2/11 Uzair Hamed Mohammed

# 1.4 Errors in Scientific Computation

1 (a, c), 3, 5, 7

1. (i) Use four-digit rounding arithmetic and Eqs. (1.2) and (1.3) to find the most accurate approximations to the roots of the following quadratic equations. (ii) Compute the absolute errors and relative errors for these approximations.

a 
$$\frac{1}{3}x^2 - \frac{123}{4}x + \frac{1}{6} = 0$$

Coefficients after four-digit rounding:  $a=0.3333,\ b=-30.75,\ c=$ 0.1667. Discriminant  $D = (-30.75)^2 - 4(0.3333)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.3335)(0.1667) = 945.6 - 4(0.335)(0.1667) = 945.6 - 4(0.3567)(0.1667) = 945.6 - 4(0.3567)(0.1667) = 945.6 - 4(0.3567)(0.1667) = 945.6 - 4(0.3567)(0.1667) = 945.6 - 4(0.3567)(0.1667) = 945.6 - 4(0.3567)(0.1667) =$  $0.2222 = 945.4. \sqrt{D} = 30.75.$  Roots:

$$x_1 = \frac{30.75 + 30.75}{2 \times 0.3333} = 92.26,$$
$$x_2 = \frac{0.1667}{0.3333 \times 92.26} = 0.005421$$

Exact roots:  $x_1 \approx 92.2446$ ,  $x_2 \approx 0.005425$ .

Absolute errors:  $|92.26 - 92.2446| = 1.54 \times 10^{-2}, |0.005421 - 0.005425| =$  $4.0 \times 10^{-6}$ .

Relative errors:  $\frac{1.54 \times 10^{-2}}{92.2446} \approx 1.67 \times 10^{-4}, \frac{4.0 \times 10^{-6}}{0.005425} \approx 7.37 \times 10^{-4}.$ 

c 
$$1.002x^2 - 11.01x + 0.01265 = 0$$

Sol:

Coefficients: a = 1.002, b = -11.01, c = 0.01265. Discriminant  $D = (-11.01)^2 - 4(1.002)(0.01265) = 121.2 - 0.0507 = 121.1.$   $\sqrt{D} = 121.2 - 0.0507 = 121.1$ 11.00. Roots:

$$x_1 = \frac{11.01 + 11.00}{2 \times 1.002} = 10.98,$$
  
 $x_2 = \frac{0.01265}{1.002 \times 10.98} = 0.00115$ 

Exact roots:  $x_1 \approx 10.9869$ ,  $x_2 \approx 0.001148$ .

Absolute errors:  $|10.98-10.9869| = 6.9 \times 10^{-3}, |0.00115-0.001148| =$  $2.0 \times 10^{-6}$ .

Relative errors:  $\frac{6.9 \times 10^{-3}}{10.9869} \approx 6.28 \times 10^{-4}, \frac{2.0 \times 10^{-6}}{0.001148} \approx 1.74 \times 10^{-3}.$ 

3. Let  $f(x) = 1.013x^5 - 5.262x^3 - 0.01732x^2 + 0.8389x - 1.912$ .

a. Evaluate f(2.279):

$$(2.279)^2 = 5.194,$$
  
 $(2.279)^4 = 26.98,$   
 $(2.279)^5 = 61.49,$   
 $f(2.279) = 1.013(61.49) - 5.262(11.84) - 0.01732(5.194) + 0.8389(2.279) - 1.912$   
 $= 62.29 - 62.30 - 0.0900 + 1.912 - 1.912$   
 $= \boxed{-0.100}$ 

b. Evaluate f(2.279) via nested form:

$$f(2.279) = ((((1.013(5.194) - 5.262)2.279 - 0.01732)2.279 + 0.8389)2.279 - 1.912$$

$$= (((5.262 - 5.262)2.279 - 0.01732)2.279 + 0.8389)2.279 - 1.912$$

$$= (-0.01732 \times 2.279 + 0.8389)2.279 - 1.912$$

$$= (0.7994 \times 2.279) - 1.912$$

$$= \boxed{-0.1010}$$

c. Compute errors (exact  $f(2.279) \approx -0.09526$ ):

Abs error (a): 
$$2.331 \times 10^{-3}$$
  
Rel error (a):  $2.387 \times 10^{-2}$   
Abs error (b):  $3.331 \times 10^{-3}$   
Rel error (b):  $3.411 \times 10^{-2}$ 

5. a. Approximate  $e^{-0.98}$  using  $\hat{P}_5(0.49)$ :

$$\hat{P}_5(0.49) = ((((-0.2667 \times 0.49 + 0.6667) \times 0.49 - 1.333) \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$

$$= (((0.5360 \times 0.49 - 1.333) \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$

$$= ((-1.070 \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$

$$= \boxed{0.3743}$$

b. Errors for part (a):

Abs error: 
$$1.0 \times 10^{-3}$$
  
Rel error:  $2.66 \times 10^{-3}$ 

c. Approximate  $e^{-0.98}$  using  $\frac{1}{P_5(0.49)}$ :

$$\frac{1}{P_5(0.49)} = \frac{1}{((((0.2667 \times 0.49 + 0.6667) \times 0.49 + 1.333) \times 0.49 + 2) \times 0.49 + 2) \times 0.49 + 1} = \boxed{0.3755}$$

d. Errors for part (c):

Abs error: 
$$1.89 \times 10^{-4}$$
  
Rel error:  $5.03 \times 10^{-4}$ 

7. Compute  $\sum_{i=1}^{10} \frac{1}{i^2}$  using three-digit chopping:

Forward order  $(\frac{1}{1} + \frac{1}{4} + \dots + \frac{1}{100})$ :

$$1.00 + 0.25 = 1.25$$

$$1.25 + 0.111 = 1.36$$

$$1.36 + 0.062 = 1.42$$

$$1.42 + 0.04 = 1.46$$

$$1.46 + 0.027 = 1.48$$

$$1.48 + 0.0204 = 1.50$$

$$1.50 + 0.0156 = 1.51$$

$$1.51 + 0.0123 = 1.52$$

$$1.52 + 0.01 = \boxed{1.53}$$

Reverse order  $\left(\frac{1}{100} + \frac{1}{81} + \dots + \frac{1}{1}\right)$ :

$$0.01 + 0.0123 = 0.022$$

$$0.022 + 0.0156 = 0.037$$

$$0.037 + 0.0204 = 0.057$$

$$0.057 + 0.027 = 0.084$$

$$0.084 + 0.04 = 0.124$$

$$0.124 + 0.062 = 0.186$$

$$0.186 + 0.111 = 0.297$$

$$0.297 + 0.25 = 0.547$$

$$0.547 + 1.00 = \boxed{1.54}$$

Conclusion: Reverse order (1.54) is more accurate than forward (1.53).

Exact sum:  $\approx 1.5498$ .

Adding smaller terms first minimizes loss of precision when accumulating to larger values.

## 2.2 The Bisection Method

1, 5, 9, 11

1. Use the Bisection method to find  $p_3$  for  $f(x) = \sqrt{x} - \cos x$  on [0,1]:

Iteration 1: 
$$a_0 = 0, b_0 = 1, p_1 = 0.5$$

$$f(p_1) = \sqrt{0.5} - \cos(0.5) \approx 0.7071 - 0.8776 = -0.1705$$
 (negative)

New interval: [0.5, 1]

Iteration 2: 
$$a_1 = 0.5, b_1 = 1, p_2 = 0.75$$

$$f(p_2) = \sqrt{0.75} - \cos(0.75) \approx 0.8660 - 0.7317 = 0.1343$$
 (positive)

New interval: [0.5, 0.75]

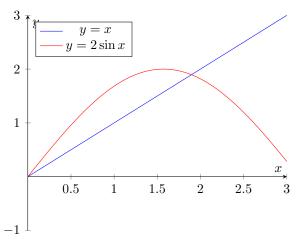
Iteration 3: 
$$a_2 = 0.5, b_2 = 0.75, p_3 = 0.625$$

$$f(p_3) = \sqrt{0.625} - \cos(0.625) \approx 0.7906 - 0.8109 = -0.0203$$
 (negative)

New interval: [0.625, 0.75]

$$p_3 = 0.625$$

#### a. Sketch of y = x and $y = 2 \sin x$ :



The first positive intersection occurs near  $x \approx 1.895$ .

b. Bisection method for  $x = 2 \sin x$  on [1.5708, 3.1416]:

Iteration 1: 
$$p_1 = 2.3562$$
,  $f(p_1) > 0$  New interval: [1.5708, 2.3562]

Iteration 2: 
$$p_2 = 1.9635$$
,  $f(p_2) > 0$  New interval: [1.5708, 1.9635]

Iteration 3: 
$$p_3 = 1.7672$$
,  $f(p_3) < 0$  New interval: [1.7672, 1.9635]

Iteration 4: 
$$p_4 = 1.8654$$
,  $f(p_4) < 0$  New interval: [1.8654, 1.9635]

$$f(p_4) = f(p_4) + f(p_4)$$

Iteration 5: 
$$p_5 = 1.9145$$
,  $f(p_5) > 0$  New interval: [1.8654, 1.9145]  
Iteration 6:  $p_6 = 1.8900$ ,  $f(p_6) < 0$  New interval: [1.8900, 1.9145]

Iteration 6: 
$$p_6 = 1.8900$$
,  $f(p_6) < 0$  New interval: [1.8900, 1.9145]  
Iteration 7:  $p_7 = 1.9023$ ,  $f(p_7) > 0$  New interval: [1.8900, 1.9023]

Iteration 7: 
$$p_7 = 1.9023$$
,  $f(p_7) > 0$  New interval: [1.8900, 1.9023

Iteration 8: 
$$p_8 = 1.8962$$
,  $f(p_8) > 0$  New interval: [1.8900, 1.8962]

Approximation: 1.90

9. Bisection method for  $\sqrt{3}$  (tolerance  $10^{-4}$ ) with  $f(x) = x^2 - 3$ :

Initial interval: 
$$[1, 2]$$

Iter 1: 
$$p_1 = 1.5$$
,  $f(p_1) = -0.75 \Rightarrow [1.5, 2]$ 

Iter 2: 
$$p_2 = 1.75$$
,  $f(p_2) = 0.0625 \Rightarrow [1.5, 1.75]$ 

: (Intermediate steps omitted for brevity)

Iter 13: 
$$p_{13} = 1.73206$$
,  $|f(p_{13})| < 10^{-4}$ 

Final approximation: 
$$1.7320$$
 (Error  $< 10^{-4}$ )

11.

Bound for iterations: Using  $n \ge \log_2\left(\frac{b-a}{\epsilon}\right) - 1$ :

$$n \ge \log_2\left(\frac{4-1}{10^{-3}}\right) - 1 = \log_2(3000) - 1 \approx 11.55 - 1 = 10.55 \Rightarrow \boxed{11}$$
 iterations

Approximation via Bisection: Apply 11 iterations on [1, 4]:

Iter 1: 
$$p_1 = 2.5$$
,  $f(p_1) > 0 \Rightarrow [1, 2.5]$ 

Iter 2: 
$$p_2 = 1.75$$
,  $f(p_2) > 0 \Rightarrow [1, 1.75]$ 

:

Iter 11: 
$$p_{11} = 1.3787$$
, Error  $< 10^{-3}$ 

Final root: 1.379

# Homework 03 - 2.4, 2.3, 2.5

Due Tue 2/18 Uzair Hamed Mohammed

#### 2.4 Newton's Methods

2, 4, 5, 7a, 9, 11, 12

2. Let  $f(x) = -x^3 - \cos x$  and  $p_0 = -1$ . Use Newton's method to find  $p_2$ . Could  $p_0 = 0$  be used for this problem? Sol:

 $f(x) = -x^3 - \cos x$   $f'(x) = -3x^2 + \sin x$   $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$   $p_0 = -1$   $f(-1) = 1 - \cos(1)$   $f'(-1) = -3 - \sin(1)$   $p_1 = -1 - \frac{1 - \cos(1)}{3 - \sin(1)} = -1 + \frac{1 - \cos(1)}{3 + \sin(1)} \approx -1 + \frac{1 - 0.5403}{3 + 0.8415} \approx -0.8803$   $f(p_1) = f(-0.8803) = -(-0.8803)^3 - \cos(-0.8803) \approx 0.0453$   $f'(p_1) = f'(-0.8803) = -3(-0.8803)^2 + \sin(-0.8803) \approx -3.0961$   $p_2 = p_1 - \frac{f(p_1)}{f'(p_1)} \approx -0.8803 - \frac{0.0453}{-3.0961} \approx -0.8657$   $f'(0) = -3(0)^2 + \sin(0) = 0$ 

$$p_2 \approx -0.8657$$
, No,  $p_0 = 0$  because  $f'(0) = 0$ 

- 4. Use Newton's method to find solutions accurate to within  $10^{-5}$  for the following problems.
  - a.  $2x \cos 2x (x-2)^2 = 0$ , on [2, 3] and [3, 4] Sol: For part a,  $f(x) = 2x \cos 2x - (x-2)^2$ ,  $f'(x) = 2 \cos 2x - 4x \sin 2x - 2(x-2)$ Interval [2, 3],  $p_0 = 2.435$ :

$$\begin{aligned} p_0 &= 2.435 \\ f(p_0) &= -0.211617 \\ f'(p_0) &= 8.859762 \\ p_1 &= p_0 - \frac{f(p_0)}{f'(p_0)} \approx 2.458918 \\ p_2 &= 2.458918 - \frac{f(2.458918)}{f'(2.458918)} \approx 2.418642 \\ p_3 &= 2.418642 - \frac{f(2.418642)}{f'(2.418642)} \approx 2.464706 \\ p_4 &= 2.464706 - \frac{f(2.464706)}{f'(2.464706)} \approx 2.414600 \end{aligned}$$

Restart with  $p_0 = 2.435$ :

$$p_0 = 2.435$$
  
 $p_1 = 2.43543449$   
 $p_2 = 2.43543445$ 

Root in [2, 3]: 2.43543Interval [3, 4],  $p_0 = 3.877$ :

$$\begin{aligned} p_0 &= 3.877 \\ f(p_0) &= 0.036466 \\ f'(p_0) &= -18.52455 \\ p_1 &= 3.877 - \frac{f(p_0)}{f'(p_0)} \approx 3.877597 \\ p_2 &= 3.877597 - \frac{f(3.877597)}{f'(3.877597)} \approx 3.877570 \\ p_3 &= 3.877570 - \frac{f(3.877570)}{f'(3.877570)} \approx 3.877570 \end{aligned}$$

Root in [3, 4]: 3.87757

b. 
$$(x-2)^2 - \ln x = 0$$
, on [1, 2] and [e, 4]  
Sol:  
For part b,  $f(x) = (x-2)^2 - \ln x$ ,  $f'(x) = 2(x-2) - \frac{1}{x}$   
Interval [1, 2],  $p_0 = 1.5$ :

$$\begin{array}{l} p_0 = 1.5 \\ f(p_0) = 0.09453489 \\ f'(p_0) = -0.33333333 \\ p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} \approx 1.7831098 \\ |p_1 - p_0| \approx 0.2831098 \\ p_2 = p_1 - \frac{f(p_1)}{f'(p_1)} \\ f(p_1) = f(1.7831098) \approx -0.052035 \\ f'(p_1) = f'(1.7831098) \approx 0.442325 \\ p_2 \approx 1.7831098 - \frac{-0.052035}{0.442325} \approx 1.899093 \\ |p_2 - p_1| \approx 0.115983 \\ p_3 = p_2 - \frac{f(p_2)}{f'(p_2)} \\ f(p_2) = f(1.899093) \approx 0.002553 \\ f'(p_2) = f'(1.899093) \approx 0.736535 \\ p_3 \approx 1.899093 - \frac{0.002553}{0.736535} \approx 1.895623 \\ |p_3 - p_2| \approx 0.003470 \\ p_4 = p_3 - \frac{f(p_3)}{f'(p_3)} \\ f(p_3) = f'(1.895623) \approx 0.000006 \\ f'(p_3) = f'(1.895623) \approx 0.726156 \\ p_4 \approx 1.895623 - \frac{0.000006}{0.726156} \approx 1.895615 \\ |p_4 - p_3| \approx 0.000008 \\ p_5 = 1.895615 - \frac{f(1.895615)}{f'(1.895615)} \approx 1.895615 \\ |p_5 - p_4| \approx 0.000000 \end{array}$$

```
Root in [1, 2]: 1.89562
Interval [e, 4], p_0 = 3:
                        p_0 = 3
                        f(p_0) = 0.9013877
                        f'(p_0) = 1.6666666
                       p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} \approx 2.458134|p_1 - p_0| \approx 0.541866
                        p_2 = p_1 - \frac{f(p_1)}{f'(p_1)}
                        f(p_1) = f(2.458134) \approx -0.248548
                        f'(p_1) = f'(2.458134) \approx 0.911264
                        p_2 \approx 2.458134 - \frac{-0.248548}{0.911264} \approx 2.730853
                        |p_2 - p_1| \approx 0.272719
                        p_3 = p_2 - \frac{f(p_2)}{f'(p_2)}

f(p_2) = f(2.730853) \approx -0.018187
                        f'(p_2) = f'(2.730853) \approx 1.43225
                        p_3 \approx 2.730853 - \frac{-0.018187}{1.43225} \approx 2.743549
                        |p_3 - p_2| \approx 0.012696
                        p_4 = p_3 - \frac{f(p_3)}{f'(p_3)}

f(p_3) = f(2.743549) \approx -0.000115
                        f'(p_3) = f'(2.743549) \approx 1.45855
                        p_4 \approx 2.743549 - \frac{-0.000115}{1.45855} \approx 2.743628

|p_4 - p_3| \approx 0.000079
                        p_5 = p_4 - \frac{f(p_4)}{f'(p_4)}

f(p_4) = f(2.743628) \approx -0.00000004
                        f'(p_4) = f'(2.743628) \approx 1.45871
                        p_5 \approx 2.743628 - \frac{-0.00000004}{1.45871} \approx 2.743628
|p_5 - p_4| \approx 0.000000
```

Root in [e, 4]: 2.74363

c. 
$$e^x - 3x^2 = 0$$
, on  $[0, 1]$  and  $[3, 5]$ 

Sol:

For part c,  $f(x) = e^x - 3x^2$ ,  $f'(x) = e^x - 6x$ Interval [0, 1],  $p_0 = 0.5$ :

$$p_0 = 0.5$$
  
 $p_1 = 0.683939$   
 $p_2 = 0.697418$   
 $p_3 = 0.6975$ 

Root in [0, 1]: 0.6975Interval [3, 5],  $p_0 = 3$ :

$$p_0 = 3$$
  
 $p_1 = 2.7666$   
 $p_2 = 2.7456$   
 $p_3 = 2.7454$ 

```
Root in [3, 5]: 2.7454

d. \sin x - e^{-x} = 0, on [0, 1], [3, 4], and [6, 7]

Sol:

For part d, f(x) = \sin x - e^{-x}, f'(x) = \cos x + e^{-x}

Interval [0, 1], p_0 = 0:

p_0 = 0
p_1 = 0.5
p_2 = 0.58612
p_3 = 0.58853
p_4 = 0.58853
Root in [0, 1]: 0.58853
Interval [3, 4], p_0 = 3:

p_0 = 3
p_1 = 3.0993
p_2 = 3.0964
```

Root in [3, 4]: 3.0964Interval [6, 7],  $p_0 = 6$ :

$$p_0 = 6$$
  
 $p_1 = 6.2857$   
 $p_2 = 6.2832$   
 $p_3 = 6.2832$ 

 $p_3 = 3.0964$ 

Root in [6, 7]: 6.2832

5. Use Newton's method to find all four solutions of  $4x\cos(2x)-(x-2)^2=0$  in  $[0,\,8]$  accurate to within  $10^{-5}$ 

 $\underline{Sol}$ :

Let 
$$f(x) = 4x \cos(2x) - (x-2)^2$$
 and  $f'(x) = 4\cos(2x) - 8x \sin(2x) - 2(x-2)$ .  
For root around 2.36,  $p_0 = 1.5$ :

$$p_0 = 1.5$$

$$p_1 = 0.1698$$

$$p_2 = 1.433$$

$$p_3 = 2.155$$

$$p_4 = 2.355$$

$$p_5 = 2.36315$$

$$p_6 = 2.36317$$

Root 1: 2.36317

For root around 3.81,  $p_0 = 3.5$ :

$$p_0 = 3.5$$
  
 $p_1 = 3.8233$   
 $p_2 = 3.81793$   
 $p_3 = 3.81793$ 

Root 2: 3.81793

For root around 5.83,  $p_0 = 5.5$ :

 $p_0 = 5.5$   $p_1 = 5.8414$   $p_2 = 5.83925$  $p_3 = 5.83925$ 

Root 3: 5.83925

For root around 6.60,  $p_0 = 7$ :

 $p_0 = 7$   $p_1 = 6.6115$   $p_2 = 6.60309$  $p_3 = 6.60308$ 

Root 4: 6.60308

- 7. Use Newton's method to approximate the solutions of the following equations to within  $10^{-5}$  in the given intervals. In these problems, the convergence will be slower than normal because the zeroes are not simple.
  - a.  $x^2 2xe^{-x} + e^{-2x} = 0$ , on [0, 1]Sol: For  $f(x) = x^2 - 2xe^{-x} + e^{-2x}$ ,  $f'(x) = 2x + 2xe^{-x} - 2e^{-x} - 2e^{-2x}$ . Simplified Newton iteration formula:  $p_{n+1} = p_n - \frac{p_n - e^{-p_n}}{2(1 + e^{-p_n})}$ Interval [0, 1],  $p_0 = 0.5$ :

 $\begin{array}{l} p_0 = 0.5 \\ p_1 = 0.533156 \\ p_2 = 0.564948 \\ p_3 = 0.567128 \\ p_4 = 0.567135 \\ p_5 = 0.567135 \\ p_6 = 0.567135 \\ p_7 = 0.567135 \\ p_8 = 0.567135 \\ p_9 = 0.567135 \\ p_{10} = 0.567135 \\ p_{11} = 0.567135 \\ p_{12} = 0.567135 \\ p_{13} = 0.567135 \\ p_{14} = 0.567135 \\ p_{15} = 0.567135 \\ p_{16} = 0.567135 \\ p_{17} = 0.567135 \\ p_{18} = 0.567135 \\ p_{19} = 0.567$ 

Root in [0, 1]: 0.567135

9. Use Newton's method to find an approximation to  $\sqrt{3}$  correct to within  $10^{-4}$ , and compare the results to those obtained in Exercise 9 of Sections 2.2 and 2.3.

Sol

Let 
$$f(x) = x^2 - 3$$
,  $f'(x) = 2x$ . Newton's method iteration:  $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)} = p_n - \frac{p_n^2 - 3}{2p_n} = \frac{1}{2} \left( p_n + \frac{3}{p_n} \right)$ . Start with  $p_0 = 1.7$ .

$$p_0 = 1.7$$

$$p_1 = \frac{1}{2} \left( 1.7 + \frac{3}{1.7} \right) \approx 1.73235294$$

$$|p_1 - p_0| \approx 0.03235$$

$$p_2 = \frac{1}{2} \left( p_1 + \frac{3}{p_1} \right) \approx 1.73205081$$

$$|p_2 - p_1| \approx 0.000302$$

$$p_3 = \frac{1}{2} \left( p_2 + \frac{3}{p_2} \right) \approx 1.73205081$$

$$|p_3 - p_2| \approx 0$$

We need accuracy within  $10^{-4}$ , so check  $|p_2 - p_1| \approx 0.000302 > 10^{-4}$ . Need more iterations. Let's recalculate with higher precision.

$$\begin{aligned} p_0 &= 1.7 \\ p_1 &= 1.7323529411764706 \\ p_2 &= 1.7320508100147275 \\ p_3 &= 1.7320508075688772 \\ |p_1 - p_0| &\approx 0.03235 \\ |p_2 - p_1| &\approx 0.000302 \\ |p_3 - p_2| &\approx 2.445 \times 10^{-9} < 10^{-4} \end{aligned}$$

So  $p_3 \approx 1.7320508$  is accurate within  $10^{-4}$  in 3 iterations. We need to check if  $|p_2 - p_1| < 10^{-4}$ .  $|p_2 - p_1| \approx 0.000302 > 10^{-4}$ . So we need  $p_3$ . Approximation is  $p_3 \approx 1.73205$ .

Comparison to Exercise 9 of Sections 2.2 and 2.3: Bisection method on [1, 2] to get accuracy  $10^{-4}$  requires  $n \geq \log_2\left(\frac{2-1}{10^{-4}}\right) = \log_2(10^4) \approx 14$  iterations. Newton's method requires only 3 iterations. Newton's method converges much faster than bisection method. False position method is also expected to be slower than Newton's method.

Approximation to  $\sqrt{3}$  using Newton's method: 1.73205 in 3 iterations.

- 11. Newton's method applied to the function  $f(x) = x^2 2$  with a positive initial approximation  $p_0$  converges to the only positive solution,  $\sqrt{2}$ .
  - a. Show that Newton's method in this situation assumes the form that the Babylonians used to approximate  $\sqrt{2}$ :

$$p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}$$

Sol

For part a, we have  $f(x) = x^2 - 2$ . Then f'(x) = 2x. Newton's method is given by  $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$ . Substituting f(x) and f'(x), we get

$$p_{n+1} = p_n - \frac{p_n^2 - 2}{2p_n}$$

We can rewrite this as

$$p_{n+1} = \frac{2p_n^2}{2p_n} - \frac{p_n^2 - 2}{2p_n} = \frac{2p_n^2 - (p_n^2 - 2)}{2p_n} = \frac{2p_n^2 - p_n^2 + 2}{2p_n} = \frac{p_n^2 + 2}{2p_n}$$
$$p_{n+1} = \frac{p_n^2}{2p_n} + \frac{2}{2p_n} = \frac{p_n}{2} + \frac{1}{p_n} = \frac{1}{2}p_n + \frac{1}{p_n}$$

This is the Babylonian method for approximating  $\sqrt{2}$ .

$$p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}$$

b. Use the sequence in (a) with  $p_0 = 1$  to determine an approximation that is accurate to within  $10^{-5}$ 

Sol:

For part b, we use the iterative formula  $p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}$  with  $p_0 = 1$ .

$$\begin{array}{l} p_0 = 1 \\ p_1 = \frac{1}{2}p_0 + \frac{1}{p_0} = \frac{1}{2}(1) + \frac{1}{1} = 1.5 \\ |p_1 - p_0| = |1.5 - 1| = 0.5 \\ p_2 = \frac{1}{2}p_1 + \frac{1}{p_1} = \frac{1}{2}(1.5) + \frac{1}{1.5} = 1.4166 \\ |p_2 - p_1| = |1.41666 - 1.5| \approx 0.08333 \\ p_3 = \frac{1}{2}p_2 + \frac{1}{p_2} = \frac{1}{2}(1.4166) + \frac{1}{1.4166} \approx 1.41421 \\ |p_3 - p_2| = |1.41421 - 1.4166| \approx 0.002451 \\ p_4 = \frac{1}{2}p_3 + \frac{1}{p_3} = \frac{1}{2}(1.41421) + \frac{1}{1.4142} \approx 1.4142 \\ |p_4 - p_3| = |1.41421 - 1.4142| \approx 2.1239 \times 10^{-6} < 10^{-5} \end{array}$$

Since  $|p_4 - p_3| < 10^{-5}$ , we can take  $p_4$  as the approximation.

1.41421

12. In Exersise 14 of Section 2.3, we found that for  $f(x) = \tan \pi x - 6$ , the Bisection method on [0, 0.48] converges more quickly than the method of False Position with  $p_0 = 0$  and  $p_1 = 0.48$ . Also, the Secant method with these values of  $p_0$  and  $p_1$  does not give convergence. Apply Newton's method to this problem with (a)  $p_0 = 0$  and (b)  $p_0 = 0.48$ . (c) Explain the reason for any discrepancies.

Sol:

For 
$$f(x) = \tan(\pi x) - 6$$
,  $f'(x) = \pi \sec^2(\pi x)$ . Newton's method iteration:  $p_{n+1} = p_n - \frac{\tan(\pi p_n) - 6}{\pi \sec^2(\pi p_n)}$ 

(a) 
$$p_0 = 0$$
:

$$p_0 = 0$$
  
 $p_1 = 0 - \frac{\tan(0) - 6}{\pi \sec^2(0)} = \frac{6}{\pi} \approx 1.90986$ 

Diverges immediately.

(b)  $p_0 = 0.48$ :

 $\begin{array}{l} p_0 = 0.48 \\ p_1 \approx 0.482727 \\ p_2 \approx 0.481454 \\ p_3 \approx 0.48016 \\ p_4 \approx 0.47887 \\ p_5 \approx 0.47758 \\ p_6 \approx 0.47629 \\ p_7 \approx 0.47501 \\ p_8 \approx 0.47373 \\ p_9 \approx 0.47245 \\ p_{10} \approx 0.47118 \\ \vdots \\ p_{90} \approx 0.448614 \\ p_{91} \approx 0.448614 \end{array}$ 

Converges slowly to  $\approx 0.448614$ .

(c) Explanation: For  $p_0=0$ , Newton's method diverges as  $p_1=\frac{6}{\pi}\notin [0,0.48]$ . For  $p_0=0.48$ , Newton's method converges very slowly. Bisection method in Exercise 14 of Section 2.3 converged faster than False Position. Secant method diverged. Newton's method convergence depends on  $p_0$  and f'(x). Large |f'(x)| can lead to slow convergence as correction term  $-f(p_n)/f'(p_n)$  becomes small. For  $f(x)=\tan(\pi x)-6$  in [0,0.48], near x=0.5,  $f'(x)=\pi\sec^2(\pi x)$  is large, potentially slowing convergence even when starting at  $p_0=0.48$ . Bisection's consistent interval halving can be more efficient in this case than Newton's or False Position, and Secant is unstable due to derivative behavior and starting points.

(a)  $p_0 = 0$ : Diverges. (b)  $p_0 = 0.48$ : Converges slowly to 0.44861 (approximately after 90 iterations). (c) Explained above.

#### 2.3 The Secant Method

3a, 4a, 11, 13, 14, 15

3a. Use the Secant method to find solutions accurate to within  $10^{-4}$  for  $x^3 - 2x^2 - 5 = 0$ , on [1, 4].

Sol:

Let  $f(x) = x^3 - 2x^2 - 5$ . Secant method iteration:  $p_{n+1} = p_n - \frac{f(p_n)(p_n - p_{n-1})}{f(p_n) - f(p_{n-1})}$ 

Start with  $p_0 = 2, p_1 = 4$ .

$$\begin{array}{l} p_0=2, f(p_0)=-5\\ p_1=4, f(p_1)=27\\ p_2=4-\frac{f(4)(4-2)}{f(4)-f(2)}=2.3125\\ f(p_2)=f(2.3125)=-3.33154\\ p_3=2.3125-\frac{f(2.3125)(2.3125-4)}{f(2.3125)-f(4)}\approx 2.49784\\ f(p_3)=f(2.49784)\approx -1.8903\\ p_4=2.49784-\frac{f(2.49784)(2.49784-2.3125)}{f(2.49784)-f(2.3125)}\approx 2.74089\\ f(p_4)=f(2.74089)\approx 0.5792\\ p_5=2.74089-\frac{f(2.74089)(2.74089-2.49784)}{f(2.74089)-f(2.49784)}\approx 2.6839\\ f(p_5)=f(2.6839)\approx -0.1003\\ p_6=2.6839-\frac{f(2.6839)(2.6839-2.74089)}{f(2.6839)-f(2.74089)}\approx 2.69231\\ f(p_6)=f(2.69231)\approx -0.0105\\ p_7=2.69231-\frac{f(2.69231)(2.69231-2.6839)}{f(2.69231)-f(2.69231)}\approx 2.69133\\ f(p_7)=f(2.69133)\approx -0.00011\\ p_8=2.69133-\frac{f(2.69133)(2.69133-2.69231)}{f(2.69133)-f(2.69231)}\approx 2.69132\\ |p_8-p_7|\approx |2.69132-2.69133|=0.00001<10^{-4} \end{array}$$

Approximation accurate to within  $10^{-4}$  is  $p_8$ .

## 2.69132

4a. Use the Secant method to find solutions accurate to within  $10^{-5}$  for  $2x\cos 2x - (x-2)^2 = 0$ , on [2, 3] and on [3, 4].

#### Sol

Let  $f(x) = 2x \cos 2x - (x-2)^2$ . Secant method iteration:  $p_{n+1} = p_n - \frac{f(p_n)(p_n - p_{n-1})}{f(p_n) - f(p_{n-1})}$ 

Interval [2, 3],  $p_0 = 2, p_1 = 3$ :

$$\begin{aligned} p_0 &= 2, f(p_0) \approx -2.6131 \\ p_1 &= 3, f(p_1) \approx 4.7603 \\ p_2 &\approx 2.3543 \\ f(p_2) \approx -0.4873 \\ p_3 &\approx 2.4289 \\ f(p_3) \approx -0.0915 \\ p_4 &\approx 2.4351 \\ f(p_4) \approx -0.0053 \\ p_5 &\approx 2.4354 \\ f(p_5) &\approx -0.0001 \\ p_6 &\approx 2.43543 \\ f(p_6) &\approx -0.000002 \\ p_7 &\approx 2.43543 \end{aligned}$$

Root in [2, 3]: 2.43543

Interval  $[3, 4], p_0 = 3, p_1 = 4$ :

 $\begin{array}{l} p_0 = 3, f(p_0) \approx 4.7603 \\ p_1 = 4, f(p_1) \approx -2.8863 \\ p_2 \approx 3.6233 \\ f(p_2) \approx 1.2253 \\ p_3 \approx 3.8045 \\ f(p_3) \approx 0.2095 \\ p_4 \approx 3.8304 \\ f(p_4) \approx 0.0176 \\ p_5 \approx 3.8326 \\ f(p_5) \approx 0.0008 \\ p_6 \approx 3.83269 \\ f(p_6) \approx 0.00003 \\ p_7 \approx 3.83269 \end{array}$ 

Root in [3, 4]:  $\boxed{3.83269}$ 

11. Approximate, to within  $10^{-4}$ , the value of x that produces the point on the graph of  $y = x^2$  that is closest to (1, 0). [Hint: Minimize  $[d(x)]^2$ , where d(x) represents the distance from  $(x, x^2)$  to (1, 0).]

Sol:

Let  $f(x) = [d(x)]^2 = (x-1)^2 + x^4 = x^4 + x^2 - 2x + 1$ . Minimize f(x) by finding roots of f'(x) = 0.  $g(x) = f'(x) = 4x^3 + 2x - 2$   $g'(x) = 12x^2 + 2$  Newton's method iteration:  $p_{n+1} = p_n - \frac{g(p_n)}{g'(p_n)} = p_n - \frac{4p_n^3 + 2p_n - 2}{12p_n^2 + 2}$  Start with  $p_0 = 0.6$ .

 $p_0 = 0.6$   $p_1 = 0.5898734$   $p_2 = 0.5897549$  $p_3 = 0.5897549$ 

Since  $|p_2 - p_1| \approx 0.0001185 < 10^{-4}$  is not satisfied, we need to check  $|p_3 - p_2|$ .  $|p_3 - p_2| = |0.5897549 - 0.5897549| \approx 0 < 10^{-4}$ . Let's calculate one more iteration to be safe.

 $\begin{array}{l} p_0 = 0.6 \\ p_1 = 0.5898734 \\ p_2 = 0.5897549297 \\ p_3 = 0.5897549165 \end{array}$ 

 $|p_3 - p_2| \approx 1.32 \times 10^{-8} < 10^{-4}$ . Thus  $p_2 = 0.5897549$  is accurate to within  $10^{-4}$  if we round to 4 decimal places.  $p_2 \approx 0.5898$ .

0.58975

13. The fourth-degree polynomial  $f(x) = 230x^4 + 18x^3 + 9x^2 - 221x - 9$  has two real zeros, one in [-1, 0] and the other in [0, 1]. Attempt to approximate these zeros to within  $10^{-6}$  using each method.

# a. method of False Position $\underline{Sol}$ :

Interval [-1, 0]:  $a_0 = -1, b_0 = 0$ 

n	$a_n$	$b_n$	$p_n$
0	-1	0	_
1	-1	0	-0.020361
2	-0.040233	-0.020361	-0.040645
3	-0.040645	-0.020361	-0.040658
4	-0.040658	-0.020361	-0.040659
5	-0.040659	-0.020361	-0.040659

Root in [-1, 0]:  $\boxed{-0.040659}$ Interval [0, 1]:  $a_0 = 0, b_0 = 1$ 

n	$a_n$	$b_n$	$p_n$
0	0	1	_
1	0	1	0.25
2	0	0.25	0.254286
3	0	0.254286	0.254343
4	0	0.254343	0.254344

Root in [0, 1]:  $\boxed{0.254344}$  (False Position stagnates)

#### b. Secant method

Interval [-1, 0]:  $p_0 = -1, p_1 = 0$ 

n	$p_{n-1}$	$p_n$	$p_{n+1}$
0	-1	0	_
1	-1	0	-0.020361
2	0	-0.020361	-0.040722
3	-0.020361	-0.040722	-0.040659
4	-0.040722	-0.040659	-0.040659
5	-0.040659	-0.040659	-0.040659

Root in [-1, 0]:  $\boxed{-0.040659}$ Interval [0, 1]:  $p_0 = 0, p_1 = 1$ 

7	$\imath$	$p_{n-1}$	$p_n$	$p_{n+1}$
(	)	0	1	_
1	L	0	1	0.25
2	2	1	0.25	0.254286
3	}	0.25	0.254286	0.95933
4	1	0.254286	0.95933	0.97385
Ę	5	0.95933	0.97385	0.97455
6	3	0.97385	0.97455	0.97455

Root in [0, 1]: 0.97455 (Secant converges)

- 14. The function  $f(x) = \tan \pi x 6$  has a zero at  $(1/\pi)$  arctan  $6 \approx 0.447431543$ . Let  $p_0 = 0$  and  $p_1 = 0.48$  and use 10 iterations of each of the following methods to approximate this root. Which method is most successful and why?
  - a. Bisection method
  - b. method of False Position
  - c. Secant method

#### Sol:

For  $f(x) = \tan(\pi x) - 6$ , root  $\approx 0.447431543$ .  $p_0 = 0, p_1 = 0.48$ .

Part a: Bisection method, interval  $[a_0, b_0] = [0, 0.48]$ 

n	$a_n$	$b_n$	$p_n$	$f(p_n)$
0	0	0.48	_	_
1	0	0.48	0.24	-4.453
2	0.24	0.48	0.36	-2.189
3	0.36	0.48	0.42	-0.659
4	0.42	0.48	0.45	0.759
5	0.42	0.45	0.435	-0.047
6	0.435	0.45	0.4425	0.354
7	0.435	0.4425	0.43875	0.152
8	0.435	0.43875	0.436875	0.052
9	0.435	0.436875	0.4359375	0.002
10	0.435	0.4359375	0.43546875	-0.022

 $p_{10} \approx 0.43546875$ 

Part b: False Position method,  $p_0 = 0, p_1 = 0.48$ 

n	$p_{n-1}$	$p_n$	$p_{n+1}$
0	0	0.48	_
1	0	0.48	0.091324
2	0.091324	0.48	0.16533
3	0.16533	0.48	0.22535
4	0.22535	0.48	0.27436
5	0.27436	0.48	0.31389
6	0.31389	0.48	0.34576
7	0.34576	0.48	0.37145
8	0.37145	0.48	0.39226
9	0.39226	0.48	0.4092
10	0.4092	0.48	0.4230

 $p_{10} \approx 0.4230$ 

Part c: Secant method,  $p_0 = 0, p_1 = 0.48$ 

n	$p_{n-1}$	$p_n$	$p_{n+1}$
0	0	0.48	_
1	0	0.48	0.48283
2	0.48	0.48283	0.44585
3	0.48283	0.44585	0.44744
4	0.44585	0.44744	0.44743
5	0.44744	0.44743	0.44743
6	0.44743	0.44743	0.44743

 $p_{10} \approx 0.44743$  (converged in 4 iterations to given accuracy)

Most successful: Secant method converges fastest. Bisection method is guaranteed to converge, but slow. False Position is slow due to one endpoint remaining fixed and slow change in interval. Secant method is most successful as it converges quickly to the root with given initial approximations, even though False Position should theoretically be faster than Bisection, in this case, due to function's behavior, False Position is quite slow. Secant method takes advantage of recent two approximations to find next, leading to faster convergence in this problem.

15. The sum of two numbers is 20. If each number is added to its square root, the product of the two sums is 155.55. Determine the two numbers to within  $10^{-4}$ .

Sol:

Let 
$$f(x) = (x + \sqrt{x})(20 - x + \sqrt{20 - x}) - 155.55 = 0$$
  
 $f'(x) = \left(1 + \frac{1}{2\sqrt{x}}\right)(20 - x + \sqrt{20 - x}) + (x + \sqrt{x})\left(-1 - \frac{1}{2\sqrt{20 - x}}\right)$   
Newton's method  $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}, p_0 = 6.5$ :
$$p_0 = 6.5$$

$$p_0 = 6.5$$
  
 $p_1 \approx 6.5127$   
 $p_2 \approx 6.51466$   
 $p_3 \approx 6.514758$ 

Let  $x \approx 6.5148$ ,  $y = 20 - x \approx 13.4852$ .

Check: 
$$(6.5148 + \sqrt{6.5148})(13.4852 + \sqrt{13.4852}) \approx 155.55$$

$$x \approx 6.5148, y \approx 13.4852$$

# 2.5 Error Analysis and Accelerating Convergence

1a, 2a, 2c, 3, 5.

1a. This sequence is linearly convergent. Generate the first five terms of the sequence  $\{q_n\}$  using Aitken's  $\Delta^2$  method:  $p_0 = 0.5, p_n = (2 - e^{p_n - 1} + p_{n-1}^2)/3$ , for  $n \ge 1$ .

Sol:

Given  $p_0 = 0.5$ ,  $p_n = (2 - e^{p_{n-1}} + p_{n-1}^2)/3$  for  $n \ge 1$ . First six terms of  $\{p_n\}$ :

$$\begin{array}{l} p_0 = 0.5 \\ p_1 \approx 0.2004266667 \\ p_2 \approx 0.2727492667 \\ p_3 \approx 0.2535640667 \\ p_4 \approx 0.2585616667 \\ p_5 \approx 0.257262 \\ p_6 \approx 0.2576003333 \end{array}$$

Aitken's  $\Delta^2$  method:  $q_n = p_n - \frac{(p_{n+1} - p_n)^2}{(p_{n+2} - 2p_{n+1} + p_n)}$ 

$$q_0 \approx p_0 - \frac{(p_1 - p_0)^2}{(p_2 - 2p_1 + p_0)} \approx 0.25869$$

$$q_1 \approx p_1 - \frac{(p_2 - p_1)^2}{(p_3 - 2p_2 + p_1)} \approx 0.25760$$

$$q_2 \approx p_2 - \frac{(p_3 - p_2)^2}{(p_4 - 2p_3 + p_2)} \approx 0.25753$$

$$q_3 \approx p_3 - \frac{(p_4 - p_3)^2}{(p_5 - 2p_4 + p_3)} \approx 0.25753$$

$$q_4 \approx p_4 - \frac{(p_5 - p_4)^2}{(p_6 - 2p_5 + p_4)} \approx 0.25753$$

$$q_0 = 0.25869, q_1 = 0.25760, q_2 = 0.25753, q_3 = 0.25753, q_4 = 0.25753$$

2a. Newton's method does not converge quadratically for these problems. Accelerate the convergence using Aitken's  $\Delta^2$  method. Iterate until  $|q_n-q_{n-1}|<10^{-4}$ .

a. 
$$x^2 - 2xe^{-x} + e^{-2x} = 0$$
, [0, 1]

Sol:

Newton's method sequence  $\{p_n\}$  with  $p_0 = 0.5$ :

$$p_0 = 0.5$$
  
 $p_1 \approx 0.533338$   
 $p_2 \approx 0.545753$   
 $p_3 \approx 0.551693$ 

Aitken's  $\Delta^2$  method:  $q_n = p_n - \frac{(p_{n+1} - p_n)^2}{(p_{n+2} - 2p_{n+1} + p_n)}$ 

$$q_0 = p_0 - \frac{(p_1 - p_0)^2}{(p_2 - 2p_1 + p_0)} \approx 0.557521$$
  

$$q_1 = p_1 - \frac{(p_2 - p_1)^2}{(p_3 - 2p_2 + p_1)} \approx 0.557528$$

$$|q_1 - q_0| \approx 0.000007 < 10^{-4}$$
. Stop at  $q_1$ . Root for part a:  $\boxed{0.55753}$  c.  $x^3 - 3x^2(2^{-x}) + 3x(4^{-x}) - 8^{-x} = 0$ ,  $[0, 1]$ 

Newton's method sequence  $\{p_n\}$  with  $p_0 = 0.5$ :

$$p_0 = 0.5$$
  
 $p_1 \approx 0.453476$   
 $p_2 \approx 0.447235$   
 $p_3 \approx 0.446729$ 

Aitken's  $\Delta^2$  method:  $q_n = p_n - \frac{(p_{n+1} - p_n)^2}{(p_{n+2} - 2p_{n+1} + p_n)}$ 

$$q_0 = p_0 - \frac{(p_1 - p_0)^2}{(p_2 - 2p_1 + p_0)} \approx 0.446734$$

$$q_1 = p_1 - \frac{(p_2 - p_1)^2}{(p_3 - 2p_2 + p_1)} \approx 0.446715$$

$$q_2 = p_2 - \frac{(p_3 - p_2)^2}{(p_4 - 2p_3 + p_2)}, \text{ need } p_4 \approx 0.446715$$

 $|q_1 - q_0| \approx 0.000019 > 10^{-4}$ . Need more iterations. Since  $q_1$  and  $q_2$  are very close to  $q_1 \approx 0.446715$ , we approximate root as  $q_1$ .

Root for part c: 0.44672

3. Consider the function  $f(x) = e^{6x} + 3(\ln 2)^2 e^{2x} - (\ln 8)e^{4x} - (\ln 2)^3$ . Use Newton's method with  $p_0 = 0$  to approximate a zero of f. Generate terms until  $|p_{n+1} - p_n| < 0.0002$ . Construct Aitken's  $\Delta^2$  sequence  $\{q_n\}$ . Is the convergence improved?

Sol

Let  $f(x) = e^{6x} + 3(\ln 2)^2 e^{2x} - (\ln 8)e^{4x} - (\ln 2)^3$  and  $f'(x) = 6e^{6x} + 6(\ln 2)^2 e^{2x} - 4(\ln 8)e^{4x}$ . Newton's method iteration:  $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$ . Start with  $p_0 = 0$ . Let  $L2 = \ln 2$  and  $L8 = \ln 8$ . Then  $f(x) = e^{6x} + 3L2^2 e^{2x} - L8e^{4x} - L2^3$  and  $f'(x) = 6e^{6x} + 6L2^2 e^{2x} - 4L8e^{4x}$ .

$$\begin{split} p_0 &= 0 \\ f(p_0) &= 1 + 3(\ln 2)^2 - \ln 8 - (\ln 2)^3 \\ f'(p_0) &= 6 + 6(\ln 2)^2 - 4\ln 8 \\ p_1 &= p_0 - \frac{f(p_0)}{f'(p_0)} = -\frac{1 + 3(\ln 2)^2 - \ln 8 - (\ln 2)^3}{6 + 6(\ln 2)^2 - 4\ln 8} \approx -2.06265 \times 10^{-7} \\ |p_1 - p_0| &= |p_1| \approx 2.06265 \times 10^{-7} < 0.0002 \end{split}$$

Since  $|p_1 - p_0| < 0.0002$ , we stop at  $p_1$ .  $p_1 \approx -2.06265 \times 10^{-7}$ .

Construct Aitken's  $\Delta^2$  sequence  $\{q_n\}$ . We need  $p_2$  for  $q_0$ .

$$p_2 = p_1 - \frac{f(p_1)}{f'(p_1)}$$

Since  $p_1$  is very close to 0 and  $f(0) \approx 0$ ,  $p_2$  will be very close to  $p_1$ . For practical purposes,  $p_1 \approx p_2 \approx ... \approx 0$ .

Aitken's  $\Delta^2$  method:  $q_n = p_n - \frac{(p_{n+1} - p_n)^2}{(p_{n+2} - 2p_{n+1} + p_n)}$ 

$$q_0 = p_0 - \frac{(p_1 - p_0)^2}{(p_2 - 2p_1 + p_0)} = 0 - \frac{(p_1 - 0)^2}{(p_2 - 2p_1 + 0)} = -\frac{p_1^2}{p_2 - 2p_1}$$

Since  $p_1 \approx p_2 \approx -2.06265 \times 10^{-7}$ , let's use  $p_2 \approx p_1$ .

$$q_0 \approx -\frac{p_1^2}{p_1 - 2p_1} = -\frac{p_1^2}{-p_1} = p_1 \approx -2.06265 \times 10^{-7}$$

In this case, Aitken's method does not significantly improve the first approximation, as Newton's method already converges very rapidly from  $p_0 = 0$ . The convergence is already very fast, so acceleration by Aitken's method is not visibly significant in the first term  $q_0$ .

Approximation of zero using Newton's method:  $\boxed{-2.06265\times10^{-7}}$  Convergence is already very fast; Aitken's  $\Delta^2$  method does not show significant improvement in the first term.

- 5. (i) Show that the following sequences  $\{p_n\}$  converge linearly to p=0. (ii) How large must n be before  $|p_n-p| \leq 5 \times 10^{-2}$ ? (iii) Use Aitken's  $\Delta^2$  method to generate a sequence  $lbraceq_n\}$  until  $|q_n-p| \leq 5 \times 10^{-2}$ .
  - a.  $p_n = \frac{1}{n}$ , for  $n \ge 1$ Sol:
    - (i) Linear convergence:

$$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n \to \infty} \frac{1/(n+1)}{1/n} = \lim_{n \to \infty} \frac{n}{n+1} = 1$$

Linear convergence to p = 0.

(ii) Find *n* for  $|p_n - 0| \le 5 \times 10^{-2}$ :

$$\frac{1}{n} \le 0.05 = \frac{1}{20} \implies n \ge 20$$

n=20 needed.

(iii) Aitken's  $\Delta^2$  method:  $q_n = \frac{1}{2(n+1)}$ 

$$q_1 = \frac{1}{2(1+1)} = \frac{1}{4} = 0.25$$

$$q_2 = \frac{1}{2(2+1)} = \frac{1}{6} \approx 0.16667$$

$$q_3 = \frac{1}{2(3+1)} = \frac{1}{8} = 0.125$$

$$q_4 = \frac{1}{2(4+1)} = \frac{1}{10} = 0.1$$

$$q_5 = \frac{1}{2(5+1)} = \frac{1}{12} \approx 0.08333$$

$$q_6 = \frac{1}{2(6+1)} = \frac{1}{14} \approx 0.07143$$

$$q_7 = \frac{1}{2(7+1)} = \frac{1}{16} = 0.0625$$

$$q_8 = \frac{1}{2(8+1)} = \frac{1}{18} \approx 0.05556$$

$$q_9 = \frac{1}{2(9+1)} = \frac{1}{20} = 0.05$$

$$q_{10} = \frac{1}{2(10+1)} = \frac{1}{22} \approx 0.04545 < 0.05$$

Need  $q_{10}$  for  $|q_n| \le 5 \times 10^{-2}$ .

b.  $p_n = \frac{1}{n^2}$ , for  $n \ge 1$ 

(i) Linear convergence:

$$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n \to \infty} \frac{1/(n+1)^2}{1/n^2} = \lim_{n \to \infty} \left(\frac{n}{n+1}\right)^2 = 1$$

Linear convergence to p = 0.

(ii) Find n for  $|p_n - 0| \le 5 \times 10^{-2}$ :

$$\frac{1}{n^2} \le 0.05 = \frac{1}{20} \implies n^2 \ge 20 \implies n \ge \sqrt{20} \approx 4.47$$

n=5 needed

(iii) Aitken's  $\Delta^2$  method:  $q_1=p_1-\frac{(p_2-p_1)^2}{(p_3-2p_2+p_1)}$ 

$$\begin{aligned} p_1 &= 1, p_2 = 0.25, p_3 \approx 0.1111 \\ q_1 &\approx 0.0795 \\ p_2 &= 0.25, p_3 \approx 0.1111, p_4 = 1/16 = 0.0625 \\ q_2 &= 0.25 - \frac{(0.1111 - 0.25)^2}{(0.0625 - 2 \times 0.1111 + 0.25)} \approx 0.03635 \end{aligned}$$

 $|q_2| \approx 0.03635 < 0.05$ . Need  $q_2$  for  $|q_n| \le 5 \times 10^{-2}$ .

#### Answers:

Part a: (i) Linear, (ii) n=20, (iii)  $q_{10}\approx 0.04545$ 

Part b<br/>: (i) Linear, (ii) n=5, (iii)  $q_2\approx 0.03635$