

2. If we use the secant method on $f(x) = x^3 - 2x + 2$ starting with $x_0 = 0$ and $x_1 = 1$, what is x_2 ?

$$x_{n+1} = x_n - \left(\frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})} \right) \cdot f(x_n)$$

$$\begin{aligned} x_2 &= x_1 - \left(\frac{x_1 - x_0}{f(x_1) - f(x_0)} \right) f(x_1) \\ &= 1 - \left(\frac{1 - 0}{1 - 2} \right) (1) = 2 \end{aligned}$$

11. Show that if the iterates in Newton's method converge to a point r for which $f'(r) \neq 0$, then $f(r) = 0$. Establish the same assertion for the secant method.

Hint: In the latter, the Mean-Value Theorem of Differential Calculus is useful. This is the case $n = 0$ in Taylor's Theorem.

Newton Method:

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

if the sequence converges to r then:

$$\lim_{n \rightarrow \infty} x_n = r \text{ then:}$$

$$r = r - \frac{f(r)}{f'(r)} \text{ then: } \frac{f(r)}{f'(r)} = 0$$

Since $f'(r) \neq 0$, therefore $f(r) = 0$

Therefore r is root of $f(x)$

Now secant method:

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

if $x_n \rightarrow r$, then $x_{n-1} \rightarrow r$

then we have:

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

for:

$$f(1) = 1^3 - (2 \cdot 1) + 2 = 1$$

$$f(0) = 2$$

13. Test the following sequences for different types of convergence (i.e., linear, superlinear, or quadratic), where $n = 1, 2, 3, \dots$

a. $x_n = n^{-2}$ b. $x_n = 2^{-n}$ c. $x_n = 2^{-2^n}$

d. $x_n = 2^{-a_n}$ with $a_0 = a_1 = 1$ and $a_{n+1} = a_n + a_{n-1}$ for $n \geq 2$

$$x_n = 2^{-n}$$

First we take the limit:

$$\lim_{n \rightarrow \infty} 2^{-n} = 0, \text{ this shows that}$$

the sequence converges.

Now we need to check convergence rate:

$$\lim_{n \rightarrow \infty} \frac{|x_{n+1} - L|}{|x_n - L|^d} = C$$

$$\frac{x_{n+1}}{x_n} = \frac{2^{-(n+1)}}{2^{-n}}$$

$$= 2^{-n-1} \cdot 2^n = 2^{-1} = \frac{1}{2}$$

Since the ratio is $\frac{1}{2}$, constant - the convergence is linear

$$\frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})} \approx \frac{1}{f'(\xi)}$$

by substituting the formula we have:

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

by taking the limit:

$$r = r - \frac{f(r)}{f'(r)}$$

$$f(r) = 0$$

$\therefore r$ is the root of $f(x)$