

Henry Dyer, I agree to the honor pledge.

(A) $x^2 + 500x + 2 = 0$

$$x = \frac{-500 \pm \sqrt{500^2 - 4(2)}}{2} = \frac{-500 \pm \sqrt{62498}}{2} = -250 \pm \sqrt{62498}$$

$\sqrt{62498}$ is close to 250 so the root $-250 + \sqrt{62498}$ could incur a loss of precision due to the round off error from subtracting close numbers.

(B) $a(x-r_1)(x-r_2) = ax^2 + ax(+r_1-r_2) + r_1r_2 = ax^2 + bx + c$

In our case, $a=1$

so $500 = -r_1 - r_2$, $2 = r_1 r_2$

From part A, we do not incur round off error when solving for $-250 - \sqrt{62498} = r_1$ root so set $r_2 = \frac{2}{r_1}$ which will find the other root to full precision since division is stable.

2A) f is continuous on $[15, 25]$ with
 $f(15) = -8.5$, $f(25) = 16.7$ so IVT guarantees
 $\exists c$ s.t. $f(c) = 0$, $c \in (15, 25)$ since
 $0 \in \text{image of } f \text{ on this interval.}$

Bisection guarantees convergence since
 f is continuous and $f(a)f(b) = (-8.5)(16.7) < 0$.

2B) For absolute error: $\frac{b-a}{2^n} = \frac{10}{2^n} \leq 10^{-6}$

but relative error should not consider
length of interval since $b-a < 10^{-6}$ would
indicate this precision without iteration so

we use $\frac{1}{2^n} \leq 10^{-6}$ for relative

error $\Rightarrow n = \lceil \log_2(10^6) \rceil = 20$ iterations.

$$3A) g'_b(x) = b(1 - 8\cos(2x)) + 1 = -8b\cos(2x) + b + 1$$

convergence guaranteed if $|f'(x_i^*)| < 1$

$$|-8b\cos(2x) + b + 1| < 1$$

$$\Rightarrow -1 < -8b\cos(2x) + b + 1 < 1$$

$$\Rightarrow -b < -8b\cos(2x) < b$$

$$\Rightarrow -1 < -8\cos(2x) < 1 \quad (\text{If } b=0 \text{ FPI would be useless})$$

$$\Rightarrow -\frac{1}{8} < \cos(2x) < \frac{1}{8}$$

If $|\cos(2x)| < \frac{1}{8}$ at x_i^* , FPI guarantees convergence.

3B) x_1^* will not converge, $|g'_b(x_1^*)| > 1$

x_2^* will converge, $|g'_b(x_2^*)| < 1$

x_3^* will not conv, $|g'_b(x_3^*)| > 1$

x_4^* will conv, $|g'_b(x_4^*)| < 1$

x_5^* will not conv, $|g'_b(x_5^*)| > 1$

3C) x_1^*, x_3^*, x_5^* will conv since $|g'_b| < 1$ at those points.

x_2^*, x_4^* will not since $|g'_b| > 1$

3D) For FPI, rate of conv $\lambda = g_b'(x^*)$ evaluated at x^* . λ closer to zero, i.e. $|g_b'|$ smaller means faster convergence.

3B, 3C achieve conv for all points so we rank magnitude of $g_b' \nabla x_i^*$ from small (fast) to large (slow)

Fast: x_5^* , x_3^* , x_1^* , x_2^* , x_4^* Slow

$$4A) F = \begin{bmatrix} F_1 \\ F_2 \end{bmatrix} = \begin{bmatrix} (x-3)^2 + 2(y-1)^2 - 25 \\ xy - 3y - 9 \end{bmatrix} \quad (\text{set equations} \\ = \text{to zero})$$

$$J = \begin{pmatrix} \frac{\partial F_1}{\partial x} & \frac{\partial F_1}{\partial y} \\ \frac{\partial F_2}{\partial x} & \frac{\partial F_2}{\partial y} \end{pmatrix} = \begin{pmatrix} 2x-6 & 4y-4 \\ y & x-3 \end{pmatrix}$$

$$4B) \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix} - \begin{pmatrix} 0 & 4 \\ 2 & 0 \end{pmatrix}^{-1} \begin{pmatrix} 0+2-25 \\ 6-6-9 \end{pmatrix}$$

$$\begin{bmatrix} x_1 \\ y_1 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix} - \begin{pmatrix} 0 & 4 \\ 2 & 0 \end{pmatrix}^{-1} \begin{pmatrix} -23 \\ -9 \end{pmatrix}$$

$$4C) \text{ No since } J(3,0) = \begin{pmatrix} 0 & -4 \\ 0 & 0 \end{pmatrix}$$

which is not invertible so would be unable to compute step for Newton's method.

SA) Condition # = $\frac{\text{rel error in output}}{\text{rel error input}}$ so if

we have $\epsilon_{\text{mach}} \approx 10^{-16}$ (in double) with
condition # $\kappa \approx 10^8$ we could trust roughly
8 significant digits (from $10^8 \cdot 10^{-16}$) before
relative error in output is too large for
useful approximations.

SB) False, if $f'(x_0)$ (or ∇ close to x_0) is
close to zero, your newton step could
shoot you off far away from root and
would be difficult to get back, if you
ever do.

SC) Method 1: linear, Δ^{\log} error from i_{it} to i is
roughly 0.48 each step so convergence is
linear.

Method 2: super linear (likely quadratic) since
log error roughly halves each step, (so accuracy
doubles) which is like with Newton's Method.

Method 3: \log of consecutive error terms
grows with iterations so accuracy also grows
(since negative exponent $10^{\log \text{error}}$) so this is
super linear, likely FPI for double root since
this is super linear but not quadratic
like Newton's.