

Newton Raphson:

Linear: * use Taylor for higher order.

$$\begin{aligned} & \cdot f(x) \approx f(x_0) + \frac{df}{dx}\bigg|_{x_0}(x-x_0), \text{ find } f: f(x)=0 \\ & \Rightarrow x_{i+1} = x_0 - f(x_0) / \left(\frac{df}{dx}\bigg|_{x_0}\right) \end{aligned}$$

Bisection:

$$1. x_m = \frac{x_L + x_u}{2}$$

$$2. \rightarrow f(x_L)f(x_m) < 0$$

$$\begin{aligned} & \Rightarrow \text{Root between } x_L \leq x \leq x_m \\ & \Rightarrow x_u = x_m \text{ to reset} \end{aligned}$$

$$\rightarrow f(x_m)f(x_u) < 0$$

$$\begin{aligned} & \Rightarrow \text{Root between } x_m \leq x \leq x_u \\ & \Rightarrow x_L = x_m \text{ to reset} \end{aligned}$$

$$\begin{aligned} 3. & \text{Recalculate } x_m \text{ with new } x_L \vee x_u \\ & \rightarrow \text{The recalculate } f(x_m), f(x_L), f(x_u) \end{aligned}$$

False Position:

$$\cdot x_{i+1} = g(x_i) \quad \rightarrow \text{note that we want}$$

$$\cdot g(x) = f(x) + x \quad g(x): |g'(x)| < 1$$

$$\begin{aligned} & \rightarrow \text{to get } f(x) = 0 \\ & \text{we want to find } g(x) = x \quad \rightarrow \text{error} = \left| \frac{x_{i+1} - x_i}{x_{i+1}} \right| \end{aligned}$$

$$\rightarrow g(x) \text{ can come from}$$

$$Ax = b, \text{ m-rows, n-cols}$$

1. Exactly one solution, if rank is equal to num columns, square, non-singular

2. ∞ # - solutions,

\rightarrow Compatible (row of zeros with a compatibility eg from img.)

$\rightarrow \# \geq 1$ free vars

$\rightarrow \text{rank} < n$

3. No solution if

\rightarrow Non Compatible

$$\rightarrow \left[\begin{array}{cccc|c} & & & & a \\ & & & & \\ & & & & \\ 0 & 0 & 0 & \dots & 0 \\ & & & & z \end{array} \right] \quad \forall, z \neq 0$$

\hookrightarrow This is incompatible.

✓
→ $g(x)$ can come from
solving $f(x) = 0$ for x