

Multiplicity of a root

let $f^{(0)}(x)$ denote $f(x)$ & $f^{(i)}(x)$ denote the i^{th} derivative of f evaluated at $x \in \mathbb{R}$ $i=1,2,3,\dots$

← there exists an $r \in \mathbb{R}$
 If $\exists r \in \mathbb{R}$ satisfying $f^{(0)}(r) = f^{(1)}(r) = \dots = f^{(m-1)}(r) = 0$
 $m \geq 1$
 $m \in \mathbb{Z} \leftarrow \text{set of integers}$

and
 $f^{(m)}(r) \neq 0$

then r is a root of $f^{(0)}(x)$ with multiplicity m .

If $r \in \mathbb{R}$ is a zero of $f(x)$ having multiplicity m then we can write $f(x) = (x-r)^m g(x)$ where $g(r) \neq 0$

Example 1

$$\begin{aligned} \text{For } f(x) &= f_1(x) = x^2 - 4 \\ &= (x+2)(x-2) \end{aligned}$$

There are two zeros $r_1 = 2$ & $r_2 = -2$

$$f^{(0)}(x) = x^2 - 4$$

$$f^{(0)}(r_1) = f^{(0)}(r_2) = 0$$

$$\begin{aligned} f^{(1)}(x) &= 2x & \Rightarrow m=1 \\ f^{(1)}(r_1) &\neq f^{(1)}(r_2) \neq 0 \end{aligned}$$

Therefore -2 & 2 are roots of $f(x)$ with multiplicity 1.
 Also called simple roots or isolated roots.

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If $m=1$, the zero is a "simple" or "isolated" root of $f(x)$

Example 2

$$f(x) = f_2(x) = x^2 + 4x + 4 = (x+2)^2$$

$$r_1 = -2 \Rightarrow f_2(r_1) = 0 \Rightarrow -2 \text{ is a root of } f_2(x)$$

$$f^{(0)}(r_1) = 0$$

$$f^{(1)}(x) = 2x + 4$$

$$f^{(1)}(-2) = -4 + 4 = 0 \Rightarrow m=2$$

$$f^{(2)}(x) = 2x$$

$$f^{(2)}(r_1) \neq 0$$

$\Rightarrow r = -2$ is a root of $f_2(x)$ with a multiplicity of 2

Example 3

$$\text{For } f(x) = f_3(x) = e^x + \log_e(x) \quad ?$$

Example 4

$$f_4(x) = x^3 + 4x^2 + 4x = x(x+2)^2$$

\Rightarrow using the second def of multiplicity where $f(x) = (x-r)^m g(x)$

we have 2 zeros $r_1 = 0$ & $r_2 = -2$

assume $(x+2)^2 = g(x)$

$\Rightarrow f_4(x) = (x-0)^1 g(x) \Rightarrow r_1 = 0$ is a root of multiplicity 1

assume $x = g(x)$

$\Rightarrow f_4(x) = (x+2)^2 g(x) \Rightarrow r_1 = -2$ is a root of multiplicity 2

Root finding Methods

- One way to characterize methods is whether or not they require derivatives
- Another way to characterize the methods is whether or not they sequentially reduce the interval in which a root is suspected.

Derivative Free Enclosure Methods

- some times called bracketing methods

$a < b$

- Start with two pts $x=a$ & $x=b$, satisfying $f(a)f(b) < 0$.

- If $f \in C^0[a,b]$

\hookrightarrow fnc values are continuous in the interval $[a,b]$

then IVT tells us that at least one root exists in $[a,b]$

\rightarrow

- in some way find a pt b/w $[a, b]$, perhaps evaluate the func at the pt or only the sign. Then we replace either a or b by that pt depending on the sign making sure $f(a)f(b) < 0$. This way you reduce the interval of uncertainty.

Balzano's Method

- derivative free
- enclosure
- only requires $\text{sgn}[f(x)] \rightarrow$ only requires sign of $f(x)$
- maintains $[a, b]$ with $f(a)f(b) < 0$
- This method is often called the Bisection Method or mid point rule

Review Taylor polynomials

Given values $x=a_0$ and $x=b_0$ satisfying $a_0 < b_0$ & $f(a_0)f(b_0) < 0$

Assumptions

$$f \in C^0[a, b]$$

Alg Algorithm

At iteration $k=0, 1, \dots$ compute $m_k = \frac{a_k + b_k}{2}$ (the interval midpoint)

$$\text{set } [a_{k+1}, b_{k+1}] \leftarrow \begin{cases} [m_k, b_k] & \text{if } f(m_k)f(b_k) < 0 \\ [a_k, m_k] & \text{if } f(a_k)f(m_k) < 0 \end{cases}$$

Terminate if appropriate, otherwise $k \leftarrow k+1$ & repeat

Note that

$m_k = x$ intercept of line $y(x)$ joining

$(a_k, \text{sgn}[f(a_k)])$ and $(b_k, \text{sgn}[f(b_k)])$