Chapter 1

Solution approximation

1.1 The Bisection Method

Exercise 1

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

Solution 1

f(0) = -1 and $f(1) \approx 0.459697694$ have the opposite signs, so there's a root in [0, 1].

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	0	1	0.5	-0.170475781
2	0.5	1	0.75	0.134336535
3	0.5	0.75	0.625	-0.020393704

So $p_3 = 0.625$.

Exercise 2

Let $f(x) = 3(x+1)(x-\frac{1}{2})(x-1)$. Use the bisection method to find p_3 in the following intervals:

(a)
$$[-2, 1.5]$$

(b)
$$[-1.5, 2.5]$$

Solution 2

(a) f(-2) = -22.5 and f(1.5) = 3.75 have the opposite signs, so there's a root in [-2, 1.5].

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-2	1.5	-0.25	2.109375
2	-2	-0.25	-1.125	-1.294921875
3	-1.125	-0.25	-0.6875	1.878662109

So $p_3 = -0.6875$.

(b) f(-1.25) = -2.953125 and f(2.5) = 31.5 have the opposite signs, so there's a root in [-1.25, 2.5].

Applying Bisection method generates the following table:

The solution is found in the first iteration so p_3 doesn't exist.

Exercise 3

Use the Bisection method to find solutions accurate to within 10^{-2} for $x^3 - 7x^2 + 14x - 6 = 0$ in the following intervals:

(a)
$$[0,1]$$

(b)
$$[1, 3.2]$$

(c)
$$[3.2, 4]$$

Solution 3

(a) f(0) = -6 and f(1) = 2 have the opposite signs, so there's a root in [0, 1]. The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{1 - 0}{2^n} < 10^{-2} \iff n \ge 7$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	0	1	0.5	-0.625
2	0.5	1	0.75	0.984375
3	0.5	0.75	0.625	0.259766
4	0.5	0.625	0.5625	-0.161865
5	0.5625	0.625	0.59375	0.054047
6	0.5625	0.59375	0.578125	-0.052624
7	0.578125	0.59375	0.5859375	0.001031

So $p \approx 0.5859$.

(b) f(1) = 2 and f(3.2) = -0.112 have the opposite signs, so there's a root in [1, 3.2].

The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{3.2 - 1}{2^n} < 10^{-2} \iff n \ge 8$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	1	3.2	2.1	1.791
2	2.1	3.2	2.65	0.552125
3	2.65	3.2	2.925	0.085828
4	2.925	3.2	3.0625	-0.054443
5	2.925	3.0625	2.99375	0.006328
6	2.99375	3.0625	3.028125	-0.026521
7	2.99375	3.02813	3.010938	-0.010697
8	2.99375	3.010938	3.002344	-0.002333

So $p \approx 3.0023$.

(c) f(3.2) = -0.112 and f(4) = 2 have the opposite signs, so there's a root in [3.2, 4].

The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{4 - 3.2}{2^n} < 10^{-2} \iff n \ge 7$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	3.2	4	3.6	0.336
2	3.2	3.6	3.4	-0.016
3	3.4	3.6	3.5	0.125
4	3.4	3.5	3.45	0.046125
5	3.4	3.45	3.425	0.013016
6	3.4	3.425	3.4125	-0.001998
7	3.4125	3.425	3.41875	0.005382

So $p \approx 3.4188$.

Exercise 4

Use the Bisection method to find solutions accurate to within 10^{-2} for $x^4 - 2x^3 - 4x^2 + 4x + 4 = 0$ for the following intervals:

- (a) [-2, -1]
- (b) [0,2]
- (c) [2,3]
- (d) [-1,0]

Solution 4

(a) f(-2) = 12 and f(-1) = -1 have the opposite signs, so there's a root in [-2, -1].

The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{-1 - (-2)}{2^n} < 10^{-2} \iff n \ge 7$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-2	-1	-1.5	0.8125
2	-1.5	-1	-1.25	-0.902344
3	-1.5	-1.25	-1.375	-0.288818
4	-1.5	-1.375	-1.4375	0.195328
5	-1.4375	-1.375	-1.40625	-0.062667
6	-1.4375	-1.40625	-1.421875	0.062263
7	-1.421875	-1.40625	-1.414063	-0.001208

So $p \approx -1.4141$.

(b) f(0) = 4 and f(2) = -4 have the opposite signs, so there's a root in [0, 2]. The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{2 - 0}{2^n} < 10^{-2} \iff n \ge 8$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	0	2	1	3
2	1	2	1.5	-0.6875
3	1	1.5	1.25	1.285156
4	1.25	1.5	1.375	0.312744
5	1.375	1.5	1.4375	-0.186508
6	1.375	1.4375	1.40625	0.063676
7	1.40625	1.4375	1.421875	-0.061318
8	1.40625	1.421875	1.414063	0.001208

So $p \approx 1.4141$.

(c) f(2) = -4 and f(3) = 7 have the opposite signs, so there's a root in [2, 3]. The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{3 - 2}{2^n} < 10^{-2} \iff n \ge 7$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	2	3	2.5	-3.1875
2	2.5	3	2.75	0.347656
3	2.5	2.75	2.625	-1.757568
4	2.625	2.75	2.6875	-0.795639
5	2.6875	2.75	2.71875	-0.247466
6	2.71875	2.75	2.734375	0.044125
7	2.71875	2.734375	2.726563	-0.103151

So $p \approx 2.7266$.

(d) f(-1) = -1 and f(0) = 4 have the opposite signs, so there's a root in [-1,0].

The number of iteration n needed to approximate p to within 10^{-2} is:

$$|p_n - p| \le \frac{0 - (-1)}{2^n} < 10^{-2} \iff n \ge 7$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-1	0	-0.5	1.3125
2	-1	-0.5	-0.75	-0.089844
3	-0.75	-0.5	-0.625	0.578369
4	-0.75	-0.625	-0.6875	0.232681
5	-0.75	-0.6875	-0.71875	0.068086
6	-0.75	-0.71875	-0.734375	-0.011768
7	-0.734375	-0.71875	-0.726563	0.027943

So $p \approx -0.7266$.

Exercise 5

Use the Bisection method to find solutions accurate to within 10^{-5} for the following problems:

(a)
$$x - 2^{-x} = 0, x \in [0, 1]$$

(b)
$$e^x - x^2 + 3x - 2 = 0, x \in [0, 1]$$

(c)
$$2x\cos 2x - (x+1)^2 = 0, x \in [-3, -2]$$

(d)
$$x\cos x - 2x^2 + 3x - 1 = 0, x \in [0.2, 0.3]$$

Solution 5

(a) f(0) = -1 and f(1) = 0.5 have the opposite signs, so there's a root in [0, 1].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{1 - 0}{2^n} < 10^{-5} \iff n \ge 17$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	0	1	0.5	-0.207106781
2	0.5	1	0.75	0.155396442
3	0.5	0.75	0.625	-0.023419777
4	0.625	0.75	0.6875	0.066571094
5	0.625	0.6875	0.65625	0.021724521
6	0.625	0.65625	0.640625	-0.000810008
7	0.640625	0.65625	0.6484375	0.010466611
8	0.640625	0.6484375	0.64453125	0.004830646
9	0.640625	0.64453125	0.642578125	0.002010906
10	0.640625	0.642578125	0.641601562	0.000600596
11	0.640625	0.641601562	0.641113281	-0.000104669
12	0.641113281	0.641601562	0.641357422	0.000247972
13	0.641113281	0.641357422	0.641235352	0.000071654
14	0.641113281	0.641235352	0.641174316	-0.000016507
15	0.641174316	0.641235352	0.641204834	0.000027573
16	0.641174316	0.641204834	0.641189575	0.000005533
17	0.641174316	0.641189575	0.641181946	-0.000005487

So $p \approx -0.641182$.

(b) f(0) = -1 and f(1) = e have the opposite signs, so there's a root in [0, 1].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{1 - 0}{2^n} < 10^{-5} \iff n \ge 17$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	0	1	0.5	0.898721271
2	0	0.5	0.25	-0.028474583
3	0.25	0.5	0.375	0.439366415
4	0.25	0.375	0.3125	0.206681691
5	0.25	0.3125	0.28125	0.089433196
6	0.25	0.28125	0.265625	0.030564234
7	0.25	0.265625	0.2578125	0.001066368
8	0.25	0.2578125	0.25390625	-0.013698684
9	0.25390625	0.2578125	0.255859375	-0.006314807
10	0.255859375	0.2578125	0.256835938	-0.002623882
11	0.256835938	0.2578125	0.257324219	-0.000778673
12	0.257324219	0.2578125	0.257568359	0.000143868
13	0.257324219	0.257568359	0.257446289	-0.000317397
14	0.257446289	0.257568359	0.257507324	-0.000086763
15	0.257507324	0.257568359	0.257537842	0.000028553
16	0.257507324	0.257537842	0.257522583	-0.000029105
17	0.257522583	0.257537842	0.257530212	-0.000000276

So $p \approx 0.25753$.

(c) $f(-3) \approx -9.761\,021\,72$ and $f(-2) \approx 1.614\,574\,483$ have the opposite signs, so there's a root in [-3,-2].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{-2 - (-3)}{2^n} < 10^{-5} \iff n \ge 17$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-3	-2	-2.5	-3.66831093
2	-2.5	-2	-2.25	-0.613918903
3	-2.25	-2	-2.125	0.630246832
4	-2.25	-2.125	-2.1875	0.038075532
5	-2.25	-2.1875	-2.21875	-0.280836176
6	-2.21875	-2.1875	-2.203125	-0.119556815
7	-2.203125	-2.1875	-2.1953125	-0.040278514

n	a_n	b_n	p_n	$f(p_n)$
8	-2.1953125	-2.1875	-2.19140625	-0.000985195
9	-2.19140625	-2.1875	-2.18945312	0.018574337
10	-2.19140625	-2.18945312	-2.19042969	0.008801851
11	-2.19140625	-2.19042969	-2.19091797	0.003910147
12	-2.19140625	-2.19091797	-2.19116211	0.00146293
13	-2.19140625	-2.19116211	-2.19128418	0.000238981
14	-2.19140625	-2.19128418	-2.19134521	-0.000373078
15	-2.19134521	-2.19128418	-2.1913147	-0.000067041
16	-2.1913147	-2.19128418	-2.19129944	0.000085972

So $p \approx -2.191299$.

(d) $f(0.2) \approx -0.283\,986\,684$ and $f(0.3) \approx 0.006\,600\,946$ have the opposite signs, so there's a root in [0.2,0.3].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{0.3 - 0.2}{2^n} < 10^{-5} \iff n \ge 14$$

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	0.2	0.3	0.25	-0.132771895
2	0.25	0.3	0.275	-0.061583071
3	0.275	0.3	0.2875	-0.027112719
4	0.2875	0.3	0.29375	-0.010160959
5	0.29375	0.3	0.296875	-0.001756232
6	0.296875	0.3	0.2984375	0.002428306
7	0.296875	0.2984375	0.29765625	0.000337524
8	0.296875	0.29765625	0.297265625	-0.000708983
9	0.297265625	0.29765625	0.297460938	-0.000185637
10	0.297460938	0.29765625	0.297558594	0.000075967
11	0.297460938	0.297558594	0.297509766	-0.000054829
12	0.297509766	0.297558594	0.29753418	0.00001057
13	0.297509766	0.29753418	0.297521973	-0.000022129
14	0.297521973	0.29753418	0.297528076	-0.000005779

So $p \approx 0.297528$.

Exercise 6

Use the Bisection method to find solutions accurate to within 10^{-5} for the following problems:

(a)
$$3x - e^x = 0, x \in [1, 2]$$

(a)
$$3x - e^x = 0, x \in [1, 2]$$
 (c) $x^2 - 4x + 4 - \ln x = 0, x \in [1, 2]$

(b)
$$2x + 3\cos x - e^x = 0, x \in [0, 1]$$
 (d) $x + 1 - 2\sin \pi x = 0, x \in [0, 0.5]$

(d)
$$x + 1 - 2\sin \pi x = 0, x \in [0, 0.5]$$

Solution 6

(a) $f(1) \approx 0.281718172$ and $f(2) \approx -1.389056099$ have the opposite signs, so there's a root in [1, 2].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{2 - 1}{2^n} < 10^{-5} \iff n \ge 17$$

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	1	2	1.5	0.01831093
2	1.5	2	1.75	-0.504602676
3	1.5	1.75	1.625	-0.203419037
4	1.5	1.625	1.5625	-0.083233182
5	1.5	1.5625	1.53125	-0.030203153
6	1.5	1.53125	1.515625	-0.005390404
7	1.5	1.515625	1.5078125	0.006598107
8	1.5078125	1.515625	1.51171875	0.000638447
9	1.51171875	1.515625	1.51367188	-0.002367313
10	1.51171875	1.51367188	1.51269531	-0.000862268
11	1.51171875	1.51269531	1.51220703	-0.00011137
12	1.51171875	1.51220703	1.51196289	0.000263674
13	1.51196289	1.51220703	1.51208496	0.000076186
14	1.51208496	1.51220703	1.512146	-0.000017584
15	1.51208496	1.512146	1.51211548	0.000029303
16	1.51211548	1.512146	1.51213074	0.00000586
17	1.51213074	1.512146	1.51213837	-0.000005861

So $p \approx 1.512138$.

- (b) f(0) = 2 and $f(1) \approx 0.902625089$ have the same sign, so there's no root in [0, 1].
- (c) f(1) = 1 and f(2) = -0.693147181 have the opposite signs, so there's a root in [1,2].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{2 - 1}{2^n} < 10^{-5} \iff n \ge 17$$

Applyin	g Bisection	method	generates	the	following tab	ole:
n	a	h		n		f(n)

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	1	2	1.5	-0.155465108
2	1	1.5	1.25	0.339356449
3	1.25	1.5	1.375	0.072171269
4	1.375	1.5	1.4375	-0.046499244
5	1.375	1.4375	1.40625	0.011612476
6	1.40625	1.4375	1.421875	-0.017747908
7	1.40625	1.421875	1.4140625	-0.003144013
8	1.40625	1.4140625	1.41015625	0.004215136
9	1.41015625	1.4140625	1.41210938	0.00053079
10	1.41210938	1.4140625	1.41308594	-0.001307804
11	1.41210938	1.41308594	1.41259766	-0.000388805
12	1.41210938	1.41259766	1.41235352	0.000070918
13	1.41235352	1.41259766	1.41247559	-0.000158962
14	1.41235352	1.41247559	1.41241455	-0.000044027
15	1.41235352	1.41241455	1.41238403	0.000013444
16	1.41238403	1.41241455	1.41239929	-0.000015292
17	1.41238403	1.41239929	1.41239166	-0.000000924

So $p \approx 1.412392$.

(d) f(0) = 1 and f(1) = -0.5 have the opposite signs, so there's a root in [0, 0.5].

The number of iteration n needed to approximate p to within 10^{-5} is:

$$|p_n - p| \le \frac{0.5 - 0}{2^n} < 10^{-5} \iff n \ge 16$$

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	0	0.5	0.25	-0.164213562
2	0	0.25	0.125	0.359633135
3	0.125	0.25	0.1875	0.076359534
4	0.1875	0.25	0.21875	-0.050036568
5	0.1875	0.21875	0.203125	0.011726391
6	0.203125	0.21875	0.2109375	-0.019525681
7	0.203125	0.2109375	0.20703125	-0.003990833
8	0.203125	0.20703125	0.205078125	0.003845166
9	0.205078125	0.20703125	0.206054688	-0.00007851
10	0.205078125	0.206054688	0.205566406	0.001881912
11	0.205566406	0.206054688	0.205810547	0.000901347

n	a_n	b_n	p_n	$f(p_n)$
12	0.205810547	0.206054688	0.205932617	0.00041133
13	0.205932617	0.206054688	0.205993652	0.000166388
14	0.205993652	0.206054688	0.20602417	0.000043934
15	0.20602417	0.206054688	0.206039429	-0.000017289
16	0.20602417	0.206039429	0.206031799	0.000013322

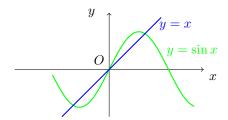
So $p \approx 0.206\,032$.

Exercise 7

- (a) Sketch the graphs of y = x and $y = 2 \sin x$.
- (b) Use the Bisection method to find an approximation to within 10^5 to the first positive value of x with $x = 2 \sin x$.

Solution 7

(a) Graph of y = x and $y = 2 \sin x$ is as follow:



(b) According to the graph, the first positive root p of $f=x-2\sin x$ is in $[\frac{\pi}{2},\pi].$

The number of iteration n needed to approximate p to within 10^{-5} in that interval is:

$$|p_n - p| \le \frac{\pi - \frac{\pi}{2}}{2^n} < 10^{-5} \iff n \ge 18$$

Applying Bisection method generates the following table:

•	n	a_n	b_n	p_n	$f(p_n)$
	1	1.57079633	3.14159265	2.35619449	0.941980928
	2	1.57079633	2.35619449	1.96349541	0.115736343
	3	1.57079633	1.96349541	1.76714587	-0.194424693
	4	1.76714587	1.96349541	1.86532064	-0.048560033

n	a_n	b_n	p_n	$f(p_n)$
5	1.86532064	1.96349541	1.91440802	0.031319893
6	1.86532064	1.91440802	1.88986433	-0.009192031
7	1.88986433	1.91440802	1.90213618	0.010921526
8	1.88986433	1.90213618	1.89600025	0.000829072
9	1.88986433	1.89600025	1.89293229	-0.004190408
10	1.89293229	1.89600025	1.89446627	-0.001682899
11	1.89446627	1.89600025	1.89523326	-0.000427471
12	1.89523326	1.89600025	1.89561676	0.000200661
13	1.89523326	1.89561676	1.89542501	-0.00011344
14	1.89542501	1.89561676	1.89552088	0.000043602
15	1.89542501	1.89552088	1.89547295	-0.000034921
16	1.89547295	1.89552088	1.89549692	0.00000434
17	1.89547295	1.89549692	1.89548493	-0.000015291
18	1.89548493	1.89549692	1.89549092	-0.000005476

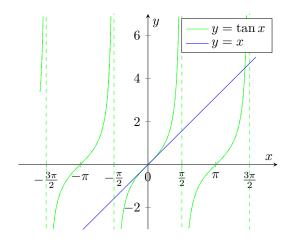
So $p \approx 1.895491$.

Exercise 8

- (a) Sketch the graphs of y = x and $y = \tan x$.
- (b) Use the Bisection method to find an approximation to within 10^{-5} to the first positive value of x with $y = \tan x$.

Solution 8

(a) Graph of y = x and $y = \tan x$ is as follow:



(b) According to the graph, the first positive root p of $f=x-\tan x$ is in $[\pi,\frac{3\pi}{2}].$

The number of iteration n needed to approximate p to within 10^{-5} in that interval is:

$$|p_n - p| \le \frac{\frac{3\pi}{2} - \pi}{2^n} < 10^{-5} \iff n \ge 18$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	3.14159265	4.71238898	3.92699082	2.92699082
2	3.92699082	4.71238898	4.3196899	1.90547634
3	4.3196899	4.71238898	4.51603944	-0.511300053
4	4.3196899	4.51603944	4.41786467	1.12130646
5	4.41786467	4.51603944	4.46695205	0.474728271
6	4.46695205	4.51603944	4.49149575	0.038293523
7	4.49149575	4.51603944	4.50376759	-0.219861735
8	4.49149575	4.50376759	4.49763167	-0.086980389
9	4.49149575	4.49763167	4.49456371	-0.023432692
10	4.49149575	4.49456371	4.49302973	0.007653323
11	4.49302973	4.49456371	4.49379672	-0.007833371
12	4.49302973	4.49379672	4.49341322	-0.00007602
13	4.49302973	4.49341322	4.49322148	0.003792144
14	4.49322148	4.49341322	4.49331735	0.001858936
15	4.49331735	4.49341322	4.49336529	0.000891677
16	4.49336529	4.49341322	4.49338925	0.000407883
17	4.49338925	4.49341322	4.49340124	0.000165946
18	4.49340124	4.49341322	4.49340723	0.000044966

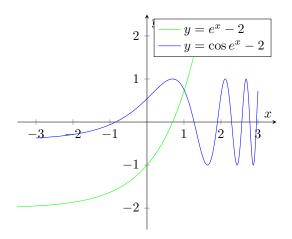
So $p \approx 4.493407$.

Exercise 9

- (a) Sketch the graphs of $y = e^x 2$ and $y = \cos e^x 2$.
- (b) Use the Bisection method to find an approximation to within 10^{-5} to a value in [0.5, 1.5] with $e^x 2 = \cos e^x 2$.

Solution 9

(a) The graphs of the 2 functions are as follow:



(b) Let $f = e^x - 2 - \cos e^x - 2$. $f(0.5) \approx -1.290212$ and $f(1.5) \approx 3.27174$ have the opposite signs, so there's a root p of f in [0.5, 1.5].

The number of iteration n needed to approximate p to within 10^{-5} in that interval is:

$$|p_n - p| \le \frac{1.5 - 0.5}{2^n} < 10^{-5} \iff n \ge 17$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	0.5	1.5	1	-0.034655726
2	1	1.5	1.25	1.40997635
3	1	1.25	1.125	0.609079747
4	1	1.125	1.0625	0.266982288
5	1	1.0625	1.03125	0.111147764
6	1	1.03125	1.015625	0.037002875
7	1	1.015625	1.0078125	0.000864425
8	1	1.0078125	1.00390625	-0.016972716
9	1.00390625	1.0078125	1.00585938	-0.00807344
10	1.00585938	1.0078125	1.00683594	-0.003609335
11	1.00683594	1.0078125	1.00732422	-0.001373662
12	1.00732422	1.0078125	1.00756836	-0.00025492
13	1.00756836	1.0078125	1.00769043	0.000304677
14	1.00756836	1.00769043	1.00762939	0.000024859
15	1.00756836	1.00762939	1.00759888	-0.000115035
16	1.00759888	1.00762939	1.00761414	-0.000045089

So $p \approx 1.007\,614$.

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Exercise 10

Let $f(x) = (x+2)(x+1)^2x(x-1)^3(x-2)$. To which zero of f does the Bisection method converge when applied on the following intervals?

(a)
$$[-1.5, 2.5]$$

(b)
$$[-0.5, 2.4]$$
 (c) $[-0.5, 3]$

(c)
$$[-0.5, 3]$$

(d)
$$[-3, -0.5]$$

Solution 10

f has 5 zeros: ± 2 , ± 1 , 0.

(a) Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-1.5	2.5	0.5	0.52734375
2	-1.5	0.5	-0.5	-1.58203125
3	-0.5	0.5	0	0

So when applied on [-1.5, 2.5], the Bisection method gives 0.

(b) Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-0.5	2.4	0.95	0.001398666
2	-0.5	0.95	0.225	0.62070919

At n = 2, the interval shrinks to [-0.5, 0.95]. So when applied on [-0.5, 2.4], the Bisection method gives 0.

(c) Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-0.5	3	1.25	-0.241012573
2	1.25	3	2.125	15.2352825

At n = 2, the interval shrinks to [1.25, 3]. So when applied on [-0.5, 3], the Bisection method gives 2.

(d) Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-3	-0.5	-1.75	-19.1924286
2	-3	-1.75	-2.375	283.204185

At n=2, the interval shrinks to [3,-1.75]. So when applied on [-3,-0.5], the Bisection method gives -2.

Exercise 11

Let $f(x) = (x+2)(x+1)x(x-1)^3(x-2)$. To which zero of f does the Bisection method converge when applied on the following intervals?

(a) [-3, 2.5]

(c) [-1.75, 1.5]

(b) [-2.5, 3]

(d) [-1.5, -1.75]

Solution 11

f has 5 zeros: ± 2 , ± 1 , 0.

(a) Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	-3	2.5	-0.25	-1.44195557
2	-0.25	2.5	1.125	-0.012767315
3	1.125	2.5	1.8125	-1.95457248

At n=3, the interval shrinks to [1.125, 2.5]. So when applied on [-3,2.5], the Bisection method gives 2.

(b) Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-2.5	3	0.25	0.519104004
2	-2.5	0.25	-1.125	3.68975401
3	-2.5	-1.125	-1.8125	23.4201732

At n = 3, the interval shrinks to [-2.5, -1.125]. So when applied on [-2.5, 3], the Bisection method gives -2.

(c) Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	-1.75	1.5	-0.125	-0.620491505
2	-1.75	-0.125	-0.9375	-1.33009678

At n=2, the interval shrinks to [-1.75, -0.125]. So when applied on [-1.75, 1.5], the Bisection method gives -1.

(d) Applying Bis	section method	generates the	following	table:
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\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	-1.5	1.75	0.125	0.375359058
2	0.125	1.75	0.9375	0.001384076

At n=2, the interval shrinks to [0.125,1.75]. So when applied on [-1.5,1.75], the Bisection method gives 1.

Exercise 12

Find an approximation to $\sqrt{3}$ correct to within 10^4 using the Bisection Algorithm.

Solution 12

Let $f(x) = x^2 - 3$. The positive zero of f is $\sqrt{3}$, so by approximating that positive zero, we get an approximation of $\sqrt{3}$.

The positive zero of f clearly is inside [1, 2]. Using Bisection, the number of iteration n needed to approximate $\sqrt{3}$ to within 10^{-4} in that interval is:

$$\frac{2-1}{2^n} < 10^{-4} \iff n \ge 14$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	1	2	1.5	-0.75
2	1.5	2	1.75	0.0625
3	1.5	1.75	1.625	-0.359375
4	1.625	1.75	1.6875	-0.15234375
5	1.6875	1.75	1.71875	-0.045898438
6	1.71875	1.75	1.734375	0.008056641
7	1.71875	1.734375	1.7265625	-0.018981934
8	1.7265625	1.734375	1.73046875	-0.005477905
9	1.73046875	1.734375	1.73242188	0.001285553
10	1.73046875	1.73242188	1.73144531	-0.00209713
11	1.73144531	1.73242188	1.73193359	-0.000406027
12	1.73193359	1.73242188	1.73217773	0.000439703
13	1.73193359	1.73217773	1.73205566	0.000016823
14	1.73193359	1.73205566	1.73199463	-0.000194605

Exercise 13

Find an approximation to $\sqrt[3]{25}$ correct to within 10^4 using the Bisection Algorithm.

Solution 13

Let $f(x) = x^3 - 25$. The zero of f is $\sqrt[3]{25}$, so by approximating that positive zero, we get an approximation of $\sqrt[3]{25}$.

The positive zero of f clearly is inside [2, 3]. Using Bisection, the number of iteration n needed to approximate $\sqrt[3]{25}$ to within 10^{-4} in that interval is:

$$\frac{3-2}{2^n} < 10^{-4} \iff n \ge 14$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	2	3	2.5	-9.375
2	2.5	3	2.75	-4.203125
3	2.75	3	2.875	-1.23632812
4	2.875	3	2.9375	0.347412109
5	2.875	2.9375	2.90625	-0.452972412
6	2.90625	2.9375	2.921875	-0.054920197
7	2.921875	2.9375	2.9296875	0.145709515
8	2.921875	2.9296875	2.92578125	0.045260727
9	2.921875	2.92578125	2.92382812	-0.004863195
10	2.92382812	2.92578125	2.92480469	0.020190398
11	2.92382812	2.92480469	2.92431641	0.00766151
12	2.92382812	2.92431641	2.92407227	0.001398635
13	2.92382812	2.92407227	2.9239502	-0.001732411
14	2.9239502	2.92407227	2.92401123	-0.000166921

So $\sqrt[3]{25} \approx 2.92401$.

Exercise 14

Use Theorem 2.1 (*Dinh lí* 2.2 in the Lectures.pdf of the project) to find a bound for the number of iterations needed to achieve an approximation with accuracy 10^{-3} to the solution of $x^3 + x^4 = 0$ lying in the interval [1, 4]. Find an approximation to the root with this degree of accuracy.

Solution 14

Let $f(x) = x^3 + x4$. f(1) = -2 and f(4) = 64 have the opposite signs, so there's a root p of f in [1, 4].

The number of iteration n needed to approximate p to within 10^{-3} in that interval is:

$$|p_n - p| \le \frac{4 - 1}{2^n} < 10^{-3} \iff n \ge 12$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	1	4	2.5	14.125
2	1	2.5	1.75	3.109375
3	1	1.75	1.375	-0.025390625
4	1.375	1.75	1.5625	1.37719727
5	1.375	1.5625	1.46875	0.637176514
6	1.375	1.46875	1.421875	0.296520233
7	1.375	1.421875	1.3984375	0.13326025
8	1.375	1.3984375	1.38671875	0.053363502
9	1.375	1.38671875	1.38085938	0.013844214
10	1.375	1.38085938	1.37792969	-0.005808686
11	1.37792969	1.38085938	1.37939453	0.004008885
12	1.37792969	1.37939453	1.37866211	-0.000902119

So $p \approx 1.3787$.

Exercise 15

Use Theorem 2.1 (*Dinh lí* 2.2 in the Lectures.pdf of the project) to find a bound for the number of iterations needed to achieve an approximation with accuracy 10^{-4} to the solution of $x^3 - x1 = 0$ lying in the interval [1, 2]. Find an approximation to the root with this degree of accuracy.

Solution 15

Let $f(x) = x^3 - x1$. f(1) = -2 and f(4) = 64 have the opposite signs, so there's a root p of f in [1,2].

The number of iteration n needed to approximate p to within 10^{-4} in that interval is:

$$|p_n - p| \le \frac{2 - 1}{2^n} < 10^{-4} \iff n \ge 14$$

Applying Bisection method generates the following table:

\overline{n}	a_n	b_n	p_n	$f(p_n)$
1	1	2	1.5	0.875
2	1	1.5	1.25	-0.296875
3	1.25	1.5	1.375	0.224609375

n	a_n	b_n	p_n	$f(p_n)$
4	1.25	1.375	1.3125	-0.051513672
5	1.3125	1.375	1.34375	0.082611084
6	1.3125	1.34375	1.328125	0.014575958
7	1.3125	1.328125	1.3203125	-0.018710613
8	1.3203125	1.328125	1.32421875	-0.002127945
9	1.32421875	1.328125	1.32617188	0.00620883
10	1.32421875	1.32617188	1.32519531	0.002036651
11	1.32421875	1.32519531	1.32470703	-0.000046595
12	1.32470703	1.32519531	1.32495117	0.000994791
13	1.32470703	1.32495117	1.3248291	0.000474039
14	1.32470703	1.3248291	1.32476807	0.000213707

So $p \approx 1.32477$.

Exercise 16

Let $f(x) = (x1)^{10}$, p = 1, and $p_n = 1 + \frac{1}{n}$. Show that $|f(p_n)| < 10^{-3}$ whenever n > 1 but that $|p - p_n| < 10^{-3}$ requires that n > 1000.

Solution 16

For $f(p_n) < 10^{-3}$, it is required that n > 1 as:

$$f(p_n) < 10^{-3}$$

$$\iff (p_n - 1)^{10} < 10^{-3}$$

$$\iff \frac{1}{n^{10}} < 10^{-3}$$

$$\iff n > 1$$

For $|p - p_n| < 10^{-3}$, it is required that n > 1000 as:

$$|p - p_n| < 10^{-3}$$

$$\Leftrightarrow \qquad \frac{1}{n} < 10^{-3}$$

$$\Leftrightarrow \qquad n > 1000$$

Exercise 17

Let $\{p_n\}$ be the sequence defined by $p_n = \sum_{k=1}^n \frac{1}{k}$. Show that $\{p_n\}$ diverges even though $\lim_{n\to\infty} (p_n-p_{n-1})=0$.

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Solution 17

It's clear that the difference of 2 consecutive terms goes to zero:

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

However, the sequence diverges as:

$$p_n = \sum_{k=1}^n \frac{1}{k}$$

$$= 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$$

$$> 1 + (\frac{1}{2}) + (\frac{1}{4} + \frac{1}{4}) + \dots$$

$$= 1 + \frac{1}{2} + \frac{1}{2} + \dots$$

$$= \infty$$

Exercise 18

The function defined by $f(x) = \sin \pi x$ has zeros at every integer. Show that when 1 < a < 0 and 2 < b < 3, the Bisection method converges to

(a) 0 if
$$a + b < 2$$

(b) 2 if
$$a + b > 2$$

(b) 2 if
$$a + b > 2$$
 (c) 1 if $a + b = 2$

Solution 18

Let p be the zero converged by Bisection.

With -1 < a < 0 and 2 < b < 3:

$$\sin \pi a < 0$$
$$\sin \pi b > 0$$
$$1 < a + b < 3$$

- (a) If a+b < 2, then $0.5 < p_1 = \frac{a+b}{2} < 1$. Then $\sin p_1 > 0$, and the interval shrinks to $[a, p_1]$. 0 is the only zero in that interval, so p = 0.
- (b) If a+b>2, then $1< p_1=\frac{a+b}{2}<1.5$. Then $\sin p_1<0$, and the interval shrinks to $[p_1,b]$. 2 is the only zero in that interval, so p=0.
- (c) If a+b=2, then $p_1=\frac{a+b}{2}=1$. Then $\sin p_1=0$, and a zero p=1 is found.

Exercise 19

A trough of length L has a cross section in the shape of a semicircle with radius r. When filled with water to within a distance h of the top, the volume V of water is:

$$V = L(0.5\pi r^2 - r^2 \arcsin \frac{h}{r} - h\sqrt{r^2 - h^2})$$

Suppose $L=10\,\mathrm{ft},\,r=1\,\mathrm{ft},$ and $V=12.4\,\mathrm{ft}^3.$ Find the depth of water in the trough to within 0.01 ft.

Solution 19

Let d be the depth of the water, so d = r - h. Let

$$f(h) = 10(0.5\pi - \arcsin(h) - h\sqrt{1 - h^2}) - 12.4$$

Instead of finding d directly, we find h, also to within 0.01 ft. The number of iteration n needed to approximate h to within 0.01 in [0, r] is:

$$|h - h_n| < \frac{1 - 0}{2^n} < 0.01 \iff n \ge 7$$

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	0	1	0.5	-6.25815151
2	0	0.5	0.25	-1.63945387
3	0	0.25	0.125	0.814489029
4	0.125	0.25	0.1875	-0.419946724
5	0.125	0.1875	0.15625	0.195725903
6	0.15625	0.1875	0.171875	-0.112536394
7	0.15625	0.171875	0.1640625	0.041493241

So $h \approx 0.1641$, hence $d = r - h \approx 0.8359$.

Exercise 20

A particle starts at rest on a smooth inclined plane whose angle θ is changing at a constant rate ω such that:

$$\frac{\mathrm{d}\theta}{\mathrm{d}t} = \omega < 0$$

At the end of t seconds, the position of the object is given by:

$$x(t) = -\frac{g}{2\omega^2} \left(\frac{e^{\omega t} - e^{-\omega t}}{x} - \sin \omega t \right)$$

Suppose the particle has moved 1.7 ft in 1 s. Find, to within 10^5 , the rate ω at which θ changes. Assume that $g = 32.17 \, \text{ft/s}^2$.

Solution 20

As $\omega < 0$, the plane rotates clockwise. After 1 s, the particle still sticks to the plane, so:

$$\theta(1) < \frac{\pi}{2} \iff -\frac{\pi}{2} < \omega < 0$$

After 1s, the particle has moved 1.7ft, so that:

$$x(1) = 1.7 = -\frac{32.17}{2\omega^2} \left(\frac{e^{\omega t} - e^{-\omega t}}{2} - \sin \omega t \right)$$

Let

$$f(\omega) = 3.4\omega^2 + 32.17 \left(\frac{e^{\omega t} - e^{-\omega t}}{2} - \sin \omega t \right)$$

The root of the above function in $(-\frac{\pi}{2},0)$ will be the solution of the problem. Applying Bisection on f on $[-\frac{\pi}{2},0]$ fails as f(0)=0. We need to expand (arbitrarily even) the searching interval a bit for the method to work, and check the solution later on. Hence, we use the interval $[-\frac{\pi}{2},1]$.

The number of iteration n needed to approximate ω to within 10^{-5} is:

$$|\omega - \omega_n| < \frac{1 - (-0.5\pi)}{2^n} < 10^{-5} \iff n \ge 18$$

Applying Bisection method generates the following table:

n	a_n	b_n	p_n	$f(p_n)$
1	-1.57079633	1	-0.285398163	0.027657569
2	-1.57079633	-0.285398163	-0.928097245	-5.65148786
3	-0.928097245	-0.285398163	-0.606747704	-1.14396969
4	-0.606747704	-0.285398163	-0.446072934	-0.275313029
5	-0.446072934	-0.285398163	-0.365735549	-0.06982238
6	-0.365735549	-0.285398163	-0.325566856	-0.009667545
7	-0.325566856	-0.285398163	-0.30548251	0.011587981
8	-0.325566856	-0.30548251	-0.315524683	0.001641051
9	-0.325566856	-0.315524683	-0.320545769	-0.003838965
10	-0.320545769	-0.315524683	-0.318035226	-0.001055895
11	-0.318035226	-0.315524683	-0.316779954	0.00030328
12	-0.318035226	-0.316779954	-0.31740759	-0.000373625
13	-0.31740759	-0.316779954	-0.317093772	-0.000034503
14	-0.317093772	-0.316779954	-0.316936863	0.000134556
15	-0.317093772	-0.316936863	-0.317015318	0.000050068

n	a_n	b_n	p_n	$f(p_n)$
16	-0.317093772	-0.317015318	-0.317054545	0.000007793
17	-0.317093772	-0.317054545	-0.317074159	-0.000013352
18	-0.317074159	-0.317054545	-0.317064352	-0.000002779

As $-0.317064 \in (-\frac{\pi}{2}, 0)$, it is a valid approximation of ω . We conclude that $\omega \approx -0.317064$.

1.2 Fixed-Point Iteration

Exercise 1

Use algebraic manipulation to show that each of the following functions has a fixed-point at p precisely when f(p) = 0, where $f(x) = x^4 + 2x^2 - x - 3$.

a)
$$g_1(x) = (3 + x - 2x^2)^{1/4}$$
 b) $g_2(x) = \left(\frac{x + 3 - x^4}{2}\right)^{1/2}$

c)
$$g_3(x) = \left(\frac{x+3}{x^2+2}\right)^{1/2}$$
 d) $g_4(x) = \frac{3x^4+2x^2+3}{4x^3+4x-1}$

Solution 1

a) For x = p:

$$g_1(p) = (3 + p - 2p^2)^{\frac{1}{4}} = (p^4 - f(p))^{1/4} = |p|$$

So p is a fixed-point of g_1 .

b) For x = p:

$$g_2(p) = \left(\frac{p+3-p^4}{2}\right)^{1/2}$$
$$= \left(\frac{2p^2}{2}\right)^{\frac{1}{2}}$$
$$= |p|$$

So p is a fixed-point of g_2 .

c) For x = p:

$$g_3(p) = \left(\frac{p+3}{p^2+2}\right)^{1/2}$$
$$= \left(\frac{p^4+2p^2}{p^2+2}\right)^{1/2}$$
$$= |p|$$

So p is a fixed-point of g_3 .

d) For x = p:

$$g_4(p) = \frac{3p^4 + 2p^2 + 3}{4p^3 + 4p - 1}$$

$$= \frac{4p^4 - (3 + p - 2p^2) + 2p^2 + 3}{4p^3 + 4p - 1}$$

$$= \frac{4p^4 + 4p^2 - p}{4p^3 + 4p - 1}$$

$$= p$$

So p is a fixed-point of g_4 .

Exercise 2

- a) Perform four iterations, if possible, on each of the functions g defined in Exercise 1. Let $p_0 = 1$ and $p_{n+1} = g(p_n)$, for n = 0, 1, 2, 3.
- b) Which function do you think gives the best approximation to the solution?

Solution 2

a) Applying fixed-point method on the four functions g generates the following table:

\overline{n}	p_n by g_1	p_n by g_2	p_n by g_3	p_n by g_4
0	1	1	1	1
1	1.189207115	1.224744871	1.154700538	1.142857143
2	1.080057753	0.993666159	1.11642741	1.12448169
3	1.149671431	1.228568645	1.126052233	1.124123164
4	1.107820053	0.987506429	1.123638885	1.12412303

b) g_4 gives the best approximation as it generates the smallest difference between p_3 and p_4 : $|p_4 - p_3| = -134 \times 10^{-7}$.

Exercise 3

The following four methods are proposed to compute $21^{1/3}$. Rank them in order, based on their apparent speed of convergence, assuming $p_0 = 1$.

a)
$$p_n = \frac{20p_{n-1} + \frac{21}{p_{n-1}^2}}{21}$$

a)
$$p_n = \frac{20p_{n-1} + \frac{21}{p_{n-1}^2}}{21}$$
 b) $p_n = p_{n-1} - \frac{p_{n-1}^3 - 21}{3p_{n-1}^2}$

c)
$$p_n = p_{n-1} - \frac{p_{n-1}^4 - 21p_{n-1}}{p_{n-1}^2 - 21}$$
 d) $p_n = \left(\frac{21}{p_{n-1}}\right)^{1/2}$

d)
$$p_n = \left(\frac{21}{p_{n-1}}\right)^{1/2}$$

Solution 3

Applying fixed-point method on the four sequences generate the following table:

\overline{n}	a)	b)	c)	d)
0	1	1	1	1
1	1.952380952	7.666666667	0	4.582575695
2	2.121754174	5.230203739	0	2.140695143
3	2.242849692	3.742696919		3.132075595
4	2.334839673	2.994853568		2.589366527
5	2.40109338	2.777022226		2.847822274
6	2.465059288	2.759041866		2.715521253
7	2.512243463	2.758924181		2.780885095
8	2.551057096	2.758924176		2.748008838
9	2.583237767	2.758924176		2.764398093
10	2.610081445			2.756191284
11	2.632580301			2.760291639
12	2.651509504			2.758240699
13	2.667484488			2.759265978
14	2.681000202			2.758753291
15	2.692458887			2.759009623
16	2.702190249			2.758881454
17	2.710466453			2.758945538
18	2.717513483			2.758913496
19	2.723519902			2.758 929 517

Apparently, the speed of convergence is ranked in descending order as follow: b), d), a). c) does not converge.

Exercise 4

The following four methods are proposed to compute $7^{1/5}$. Rank them in order, based on their apparent speed of convergence, assuming $p_0 = 1$.

a)
$$p_n = p_{n-1} - \left(1 + \frac{7 - p_{n-1}^5}{p_{n-1}^2}\right)^3$$
 b) $p_n = p_{n-1} - \frac{p_{n-1}^5 - 7}{p_{n-1}^2}$

b)
$$p_n = p_{n-1} - \frac{p_{n-1}^5 - 7}{p_{n-1}^2}$$

c)
$$p_n = p_{n-1} - \frac{p_{n-1}^5 - 7}{5p_{n-1}^4}$$
 d) $p_n = p_{n-1} - \frac{p_{n-1}^5 - 7}{12}$

d)
$$p_n = p_{n-1} - \frac{p_{n-1}^5 - 7}{12}$$

Solution 4

Applying fixed-point method on the four sequences generate the following table:

\overline{n}	a)	b)	c)	d)
0	1	1	2.2	1
1	343	7	1.819763677	1.5
2	-2.25×10^{25}	-335.857	1.58347483	1.450520833
3		37884356	1.489460974	1.498749661
4			1.476022436	1.451903535
5			1.475773246	1.497577067
6			1.475773162	1.45319229
7			1.475773162	1.496475364
9				1.454396119
8				1.495438587
10				1.45552281
11				1.494461513
12				1.456579138
13				1.493539533
14				1.457571031
15				1.49266856
16				1.458803715
17				1.491844948
18				1.459381814
19				1.491065425

Apparently, the speed of convergence is ranked in descending order as follow: c), d). a) and b) do not converge.

Exercise 5

Use a fixed-point iteration method to determine a solution accurate to within 10^{-2} for $x^4 - 3x^2 - 3 = 0$ on [1, 2]. Use $p_0 = 1$.

Solution 5

Let $f(x) = x^4 - 3x^2 - 3$. Let p be the root of f in [1, 2]. We need to find a function g for which p = g(p) to perform the fixed-point method.

Extract p to RHS gives:

$$p^4 = 3p^2 + 3 \iff |p| = (3p^2 + 3)^{1/4}$$

Then g is chosen as:

$$g(x) = (3x^2 + 3)^{1/4}$$

Applying fixed-point method on g generate the following table:

\overline{n}	p_n	n	p_n
0	1	4	1.922847844
1	1.56508458	5	1.93750754
2	1.793572879	6	1.94331693
3	1.885943743		

We can try the other obvious option

$$g(x) = \left(\frac{x^4 - 3}{3}\right)^{0.5}$$

which fails on the first iteration. A reasonable explanation for the choice of g is that we need |g'| to be as small as possible. On [1, 2], the $O(x^{0.5})$ of the first choice clearly has an advantage over $O(x^2)$ of the second choice of g.

We conclude that $p \approx 1.943$.

Exercise 6

Use a fixed-point iteration method to determine a solution accurate to within 10^{-2} for $x^3 - x - 1 = 0$ on [1, 2]. Use $p_0 = 1$.

Solution 6

Let $f(x) = x^3 - x - 1 = 0$. Let p be the root of f in [1,2]. We need to find a function g for which p = g(p) to perform the fixed-point method.

Extract p to RHS gives:

$$p^3 = p + 1 \iff p = (p+1)^{1/3}$$

Then g is chosen as:

$$g(x) = (p+1)^{1/3}$$

Applying fixed-point method on g generates the following table:

n	p_n	n	p_n
0	1	3	1.322353819
1	1.25992105	4	1.324268745
2	1.312293837		

We conclude that $p \approx 1.324$.

Exercise 7

Use Theorem 2.3 (Định lý 2.3 in the accompanying Lectures.pdf) to show that $g(x) = \pi + 0.5 \sin 0.5 x$ has a unique fixed point on $[0, 2\pi]$. Use fixed-point iteration to find an approximation to the fixed point that is accurate to within 10^{-2} . Use Corollary 2.5 (Hệ quả 2.1) to estimate the number of iterations required to achieve 10^{-2} accuracy, and compare this theoretical estimate to the number actually needed.

Solution 7

From the formula of g:

$$g(x) = \pi + 0.5 \sin 0.5x$$

$$\Rightarrow g(x) \in [\pi - 0.5, \pi + 0.5] \,\forall x$$

Consider the interval $I=[\pi-0.5,\pi+0.5]\in[0,2\pi].$ From the above equations, we know that:

- $g \in CI$
- $q(x) \in I \, \forall x \in I$

According to theorem 2.3, there exists a fixed point of g on I. Differentiating g gives:

$$g'(x) = -0.25\cos 0.5x \Rightarrow |g'(x)| \le k = 0.25 < 1 \,\forall x$$

Again, according to theorem 2.3, there exists one and only one fixed point of g on I.

Applying fixed-point method on g, with $p_0 = \pi$, generates the following table:

n	p_n	n	p_n
0	3.141592654	2	3.626048864
1	3.641592654	3	3.626995622

Using corollary 2.5, the number of iterations n required to achieve 10^{-2} accuracy is

$$|p_n - p| \le k^n 0.5 < 10^{-2} \iff n \ge 3$$

which is in line with the number of iteration actually performed.

Exercise 8

Use Theorem 2.3 (Định lý 2.3 in the accompanying Lectures.pdf) to show that $g(x) = 2^{-x}$ has a unique fixed point on $[\frac{1}{3}, 1]$. Use fixed-point iteration to find an approximation to the fixed point that is accurate to within 10^{-4} . Use Corollary 2.5 (Hệ quả 2.1) to estimate the number of iterations required to achieve 10^{-4} accuracy, and compare this theoretical estimate to the number actually needed.

Solution 8

From the formula of g:

$$g(x) = 2^{-x}$$
$$\Rightarrow g'(x) = -2^{-x} \ln 2$$

It is clear that $g \in C^1R$.

Consider the interval $I = [\frac{1}{3}, 1], I_{open} = (\frac{1}{3}, 1)$:

$$g'(x) < 0 \forall x \in I$$

$$\Rightarrow 1 > g(\frac{1}{3}) = 2^{-1/3} \ge g(x) \ge g(1) = 2^{-1} > \frac{1}{3}$$

$$\Rightarrow g(x) \in I \, \forall x \in I$$

So far, we know that:

- $g \in CI \ (g \in CR \text{ even})$
- $g(x) \in I \, \forall x \in I$

According to theorem 2.3, there exists a fixed point of g on I. Consider g':

$$-1 < -\ln 2 \le g'(x) \le -\frac{1}{3}\ln 2 < 0 \,\forall x \in I$$
$$\Rightarrow |g'(x)| \le k = \ln 2 < 1 \,\forall x \in I$$

Again, according to Theorem 2.3, there exists one and only one fixed point of g on I.

Applying fixed-point method on g, with $p_0 = \frac{2}{3}$, generates the following table:

n	p_n	n	p_n
0	0.666666667	5	0.640746653
1	0.629960525	6	0.641380922
2	0.646194096	7	0.641099006
3	0.638963711	8	0.641224295
4	0.642174057	9	0.641168611

Using Corollary 2.5, the number of iterations n required to achieve 10^{-4} accuracy is

$$|p_n - p| \le k^n \frac{1}{3} < 10^{-4} \iff n \ge 23$$

which is quit a bit higher than the number of iteration actually performed.

Exercise 9

Use a fixed-point iteration method to find an approximation to $\sqrt{3}$ that is accurate to within 10^{-4} . Compare your result and the number of iterations required with the answer obtained in Exercise 12 of Section 2.1.

Solution 9

Let $f(x) = x^2 - 3$, p > 0 is a zero of f. Then $p = \sqrt{3}$, and an approximation of p is an approximation of $\sqrt{3}$.

Consider $g(x) = \frac{3}{x}$. It is clear that this is a bad choice, as applying g on any p_0 will generate a sequence that jumps between p_0 and $\frac{3}{p_0}$.

From the textbook examples, we choose $g(x) = x - \frac{x^2 - 3}{x^2}$. Applying fixed-point method on g with $p_0 = 1.5$ generates the following table:

\overline{n}	p_n	n	p_n
0	1.5	4	1.73189858
1	1.83333333	5	1.73207438
2	1.72589532	6	1.73204716
3	1.73304114		

We conclude that $\sqrt{3} \approx 1.732\,05$. In exercise 12 of section 2.1, 14 iteration is needed, much higher than that of this method.

Exercise 10

Use a fixed-point iteration method to find an approximation to $\sqrt[3]{25}$ that is accurate to within 10^{-4} . Compare your result and the number of iterations required with the answer obtained in Exercise 13 of Section 2.1.

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Solution 10

Let $f(x) = x^3 - 25$, p > 0 is a zero of f. Then $p = \sqrt[3]{25}$, and an approximation of p is an approximation of $\sqrt[3]{25}$.

We choose $g(x) = x - \frac{x^3 - 25}{x^3}$. Applying fixed-point method on g with $p_0 = 2.5$ generates the following table:

\overline{n}	p_n	n	p_n
0	2.5	3	2.92378369
1	3.1	4	2.92402386
2	2.93917962	5	2.92401758

We conclude that $\sqrt[3]{25} \approx 2.924\,02$. In exercise 13 of section 2.1, 14 iteration is needed, much higher than that of this method.

Exercise 11

For each of the following equations, determine an interval [a, b] on which fixed-point iteration will converge. Estimate the number of iterations necessary to obtain approximations accurate to within 10^{-5} , and perform the calculations.

a)
$$x = \frac{2 - e^x + x^2}{3}$$

b)
$$x = \frac{5}{x^2} + 2$$

c)
$$x = (e^x/3)^{1/2}$$

d)
$$x = 5^{-x}$$

e)
$$x = 6^{-x}$$

f)
$$x = 0.5(\sin x + \cos x)$$

Solution 11

a) Let

$$g(x) = \frac{2 - e^x + x^2}{3}$$

$$\Rightarrow \qquad g'(x) = \frac{2x - e^x}{3}$$

$$\Rightarrow \qquad g''(x) = \frac{2 - e^x}{3}$$

It's clear that g is continuous in \mathbb{R} .

Consider g'':

•
$$g''(x) > 0 \iff x < \ln 2$$

•
$$g''(x) = 0 \iff x = \ln 2$$

•
$$q''(x) < 0 \iff x > \ln 2$$

So, $\max g'(x) = g'(\ln 2) = \frac{\ln 4 - 2}{3} < 0$. So g is monotonically decreasing in \mathbb{R} .

Consider the interval I = [0, 1]:

$$1 > g(0) = \frac{1}{3} > g(x) > g(1) = \frac{3 - e}{3} > 0 \,\forall x \in I$$
$$\Rightarrow g(x) \in I \,\forall x \in I$$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = 0.5$ generates the following table:

n	p_n	n	p_n
0	0.5	5	0.257265636
1	0.200426243	6	0.257598985
2	0.272749065	7	0.257512455
3	0.253607157	8	0.257534914
4	0.258550376	9	0.257529084

We conclude that the fixed point $p \approx 0.257529$.

b) Let

$$g = \frac{5}{x^2} + 2$$

Consider the interval I = [2.5, 3]. $0 \notin I$, so g is continuous in I.

 x^2 is monotonically increasing in I, so g is monotonically decreasing in I. So that:

$$3 > g(2.5) = 2.8 > g(x) > g(3) = {}^{23}/\!{}_{9} > 2.5 \,\forall x \in I$$

 $\Rightarrow g(x) \in I \,\forall x \in I$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = 2.75$ generates the following table:

n	p_n	n	p_n	n	p_n
0	2.75	6	2.69171092	12	2.69066691
1	2.66115702	7	2.69010182	13	2.69063746
2	2.7060395	8	2.69092764	14	2.69065258
3	2.68281293	9	2.69050363	15	2.69064482
4	2.69468708	10	2.69072129		
5	2.68857829	11	2.69060954		

We conclude that the fixed point $p \approx 2.690645$.

c) Let

$$g(x) = \left(\frac{e^x}{3}\right)^{1/2}$$

It's clear that g is continuous in \mathbb{R} .

g is monotonically increasing in \mathbb{R} . Consider the interval I = [0, 1]:

$$0 < g(0) = \frac{1}{\sqrt{3}} < g(x) < g(1) = \sqrt{\frac{e}{3}} < 1$$
$$\Rightarrow g(x) \in I \,\forall x \in I$$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = 0.5$ generates the following table:

\overline{n}	p_n	n	p_n	n	p_n
0	0.5	5	0.903281143	10	0.909876791
1	0.74133242	6	0.906952163	11	0.909948068
2	0.836407007	7	0.908618411	12	0.909980498
3	0.87712774	8	0.909375718	13	0.909995254
4	0.895169428	9	0.909720122	14	0.910001967

We conclude that the fixed point $p \approx 0.910002$.

d) Let $g(x) = 5^{-x}$. It's clear that g is continuous in \mathbb{R} . 5^x is monotonically increasing in \mathbb{R} , so g is monotonically decreasing in \mathbb{R} . Consider the interval I = [0, 1]:

$$0 < g(1) = 0.2 < g(x) < g(0) = 1$$
$$\Rightarrow g(x) \in I \, \forall x \in I$$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = 0.5$ generates the following table:

n	p_n	n	p_n	n	p_n
0	0.5	11	0.468245559	22	0.469685261
1	0.447213595	12	0.470663369	23	0.469574052
2	0.486867866	13	0.468835429	24	0.469658106
3	0.456766207	14	0.470216753	25	0.469594575
4	0.479439843	15	0.469172549	26	0.469642593
5	0.462259591	16	0.469961695	27	0.4696063

n	p_n	n	p_n	n	p_n
6	0.475219673	17	0.469365184	28	0.469633731
7	0.465409992	18	0.469816013	29	0.469612998
8	0.47281623	19	0.469475247	30	0.469628669
9	0.467213774	20	0.469732798	31	0.469616824
10	0.4714456	21	0.469538128	32	0.469625777

We conclude that the fixed point $p \approx 0.469626$.

e) Let $g(x) = 6^{-x}$. It's clear that g is continuous in \mathbb{R} . 6^x is monotonically increasing in \mathbb{R} , so g is monotonically decreasing in \mathbb{R} . Consider the interval I = [0, 1]:

$$0 < g(1) = \frac{1}{6} < g(x) < g(0) = 1$$
$$\Rightarrow g(x) \in I \,\forall x \in I$$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = 0.5$ generates the following table:

n	p_n	n	p_n	n	p_n
0	0.5	15	0.446190464	30	0.448132603
1	0.40824829	16	0.449568975	31	0.448007263
2	0.481194974	17	0.446855739	32	0.448107887
3	0.422238208	18	0.449033402	33	0.448027103
4	0.469282988	19	0.447284756	34	0.448091958
5	0.431347074	20	0.448688365	35	0.448039891
6	0.461686032	21	0.447561363	36	0.448081691
7	0.437258678	22	0.448466044	37	0.448048133
8	0.456821582	23	0.447739682	38	0.448075074
9	0.441086448	24	0.44832278	39	0.448053445
10	0.453699216	25	0.44785463	40	0.448070809
11	0.443561035	26	0.448230453	41	0.448056869
12	0.451692029	27	0.447928723	42	0.44806806
13	0.445159128	28	0.448170951	43	0.448059076
14	0.450400504	29	0.447976481		

We conclude that the fixed point $p \approx 0.448059$.

f) Let $g(x) = 0.5(\sin x + \cos x)$. It's clear that g is continuous in \mathbb{R} . Manipulating g gives:

$$\sin x + \cos x = \sqrt{2} \left(\frac{1}{\sqrt{2}} \sin x + \frac{1}{\sqrt{2}} \cos x \right)$$

$$= \sqrt{2} \left(\cos \frac{\pi}{4} \sin x + \sin \frac{\pi}{4} \cos x \right)$$

$$= \sqrt{2} \sin \left(x + \frac{\pi}{4} \right)$$

$$\Rightarrow g(x) = 0.5(\sin x + \cos x)$$

$$= \frac{1}{\sqrt{2}} \sin \left(x + \frac{\pi}{4} \right)$$

Consider the interval $I = [0, \frac{\pi}{4}]$. sinx is monotonically increasing in $[0, \frac{\pi}{2}]$, so $sin x + \frac{\pi}{4}$ also is monotonically increasing in I. It follows that:

$$0 < g(0) = 0.5 < g(x) < g(\frac{\pi}{4}) = \frac{1}{\sqrt{2}} < \frac{\pi}{4}$$
$$\Rightarrow g(x) \in I \ \forall x \in I$$

So, I is an interval in which a fixed point p of g exists. Applying fixed-point method on g with $p_0 = \frac{\pi}{8}$ generates the following table:

n	p_n	n	p_n
0	0.392699082	4	0.704799153
1	0.653281482	5	0.704811271
2	0.700944543	6	0.70481196
3	0.70458659		

We conclude that the fixed point $p \approx 0.704812$.

Exercise 12

For each of the following equations, use the given interval or determine an interval [a, b] on which fixed-point iteration will converge. Estimate the number of iterations necessary to obtain approximations accurate to within 10^{-5} , and perform the calculations.

a)
$$2 + \sin x - x = 0$$
 on [2, 3]

b)
$$x^3 - 3x - 5 = 0$$
 on [2, 3]

c)
$$3x^2 - e^x = 0$$

d)
$$x - \cos x = 0$$

Solution 12

a) Let I = [2, 3] and

$$g(x) = \sin x + 2$$
$$\Rightarrow g'(x) = \cos x$$

A fixed point p of g will also be a root of the problem.

Consider g. It's clear that g is continuous on \mathbb{R} . $\sin x$ is monotonically decreasing in I, so that:

$$2 < g(3) = \sin 3 + 2 < g(x) < g(2) = \sin 2 + 2 < 3$$

Consider g'. $\cos x$ is monotonically decreasing in I, so that:

$$\cos 3 \le g'(x) \le \cos 2 < 0 \,\forall x \in I$$
$$\Rightarrow |g'(x)| \le k = -\cos 3 < 1$$

Therefore, all the conditions in Corollary 2.5 hold. Using Corollary 2.5, with $p_0 = 2.5$, the number of iteration n required to obtain approximations accurate to within 10^{-5} is:

$$|p_n - p| \le k^n 0.5 < 10^{-5} \iff n \ge 1076$$

Applying fixed-point method on g generates the following table:

n	p_n	n	p_n	n	p_n
0	2.5	18	2.55222543	36	2.55412346
1	2.59847214	19	2.55583511	37	2.55425629
2	2.51680997	20	2.5528308	38	2.55414573
3	2.58492102	21	2.55533177	39	2.55423776
4	2.52836328	22	2.55325015	40	2.55416115
5	2.57551141	23	2.55498297	41	2.55422492
6	2.5363287	24	2.55354068	42	2.55417184
7	2.56897915	25	2.55474128	43	2.55421602
8	2.54183051	26	2.55374195	44	2.55417925
9	2.56444615	27	2.5545738	45	2.55420986
10	2.54563487	28	2.5538814	46	2.55418438
11	2.56130168	29	2.55445776	47	2.55420559
12	2.5482673	30	2.55397801	48	2.55418793
13	2.55912111	31	2.55437735	49	2.55420263
14	2.55008961	32	2.55404495	50	2.5541904
15	2.55760933	33	2.55432164	51	2.55420058
16	2.55135148	34	2.55409133	52	2.5541921
17	2.55656141	35	2.55428304		

So one root of the problem is $p \approx 2.554192$.

b) Let I = [2, 3] and

$$g(x) = \sqrt[3]{2x+5}$$

$$\Rightarrow g'(x) = \frac{2}{3}(2x+5)^{-2/3}$$

A fixed point p of g will also be a root of the problem.

Consider g. It's clear that g is continuous and monotonically increasing on \mathbb{R} , so that:

$$2 < g(2) = \sqrt[3]{9} < g(x) < g(3) = \sqrt[3]{11} < 3$$

 $\Rightarrow g(x) \in I \, \forall x \in I$

Consider g'. Since -2/3 < 0 and I > 0, g'(x) is monotonically decreasing in I, so that:

$$g'(2) = \frac{2}{9\sqrt[3]{3}} \ge g'(x) \ge g'(3) = \frac{2}{3\sqrt[3]{121}}$$
$$\Rightarrow |g'(x)| \le k = \frac{2}{9\sqrt[3]{3}} < 1$$

Therefore, all the conditions in Corollary 2.5 hold. Using Corollary 2.5, with $p_0 = 2.5$, the number of iteration n required to obtain approximations accurate to within 10^{-5} is:

$$|p_n - p| \le k^n 0.5 < 10^{-5} \iff n \ge 6$$

Applying fixed-point method on g generates the following table:

\overline{n}	p_n	n	p_n
0	2.5	4	2.09476055
1	2.15443469	5	2.09458325
2	2.10361203	6	2.09455631
3	2.09592741	7	2.09455222

So one root of the problem is $p \approx 2.094552$.

c) Let I = [3, 4] and

$$g(x) = \ln 3x^2 = 2 \ln x + \ln 3$$

$$\Rightarrow g'(x) = \frac{2}{x}$$

A fixed point p of g will also be a root of the problem.

Consider g. It's clear that g is continuous and monotonically increasing on I, so that:

$$3 < g(3) = \ln 27 < g(x) < g(4) = \ln 48 < 4$$

 $\Rightarrow g(x) \in I \ \forall x \in I$

Consider g'. Since I > 0, g'(x) is monotonically decreasing in I, so that:

$$g'(3) = \frac{2}{3} \ge g'(x) \ge g'(4) = \frac{1}{2}$$

 $\Rightarrow |g'(x)| \le k = \frac{2}{3} < 1$

Therefore, all the conditions in Corollary 2.5 hold. Using Corollary 2.5, with $p_0 = 3.5$, the number of iteration n required to obtain approximations accurate to within 10^{-5} is:

$$|p_n - p| \le k^n 0.5 < 10^{-5} \iff n \ge 27$$

Applying fixed-point method on g generates the following table:

\overline{n}	p_n	n	p_n	n	p_n
0	3.5	6	3.72717712	12	3.73293923
1	3.60413823	7	3.72991458	13	3.73300413
2	3.66277767	8	3.73138295	14	3.7330389
3	3.69505586	9	3.73217015	15	3.73305753
4	3.71260363	10	3.73259204	16	3.73306751
5	3.72207913	11	3.7328181		

So one root of the problem is $p \approx 3.733068$.

d) Let I = [0, 1] and

$$g(x) = \cos x$$
$$\Rightarrow g'(x) = -\sin x$$

A fixed point p of g will also be a root of the problem.

Consider g. It's clear that g is continuous and monotonically decreasing on I, so that:

$$1 = g(0) \ge g(x) \ge g(1) = \cos 1 > 0$$

$$\Rightarrow g(x) \in I \,\forall x \in I$$

Consider g'. Since I > 0, g'(x) is monotonically decreasing in I, so that:

$$g'(0) = 0 \ge g'(x) \ge g'(1) = -\sin 1$$

 $\Rightarrow |g'(x)| \le k = \sin 1 < 1$

Therefore, all the conditions in Corollary 2.5 hold. Using Corollary 2.5, with $p_0 = 0.5$, the number of iteration n required to obtain approximations accurate to within 10^{-5} is:

$$|p_n - p| \le k^n 0.5 < 10^{-5} \iff n \ge 63$$

Applying fixed-point method on g generates the following table:

n	p_n	n	p_n	n	p_n
0	0.5	10	0.735006309	20	0.73900678
1	0.877582562	11	0.741826523	21	0.739137911
2	0.639012494	12	0.737235725	22	0.739049581
3	0.802685101	13	0.740329652	23	0.739109081
4	0.694778027	14	0.738246238	24	0.739069001
5	0.768195831	15	0.739649963	25	0.739096
6	0.719165446	16	0.738704539	26	0.739077813
7	0.752355759	17	0.739341452	27	0.739090064
8	0.730081063	18	0.738912449	28	0.739081812
9	0.745120341	19	0.739201444		

So one root of the problem is $p \approx 0.739\,082$.

Exercise 13

Find all the zeros of $f(x) = x^2 + 10\cos x$ by using the fixed-point iteration method for an appropriate iteration function g. Find the zeros accurate to within 10^{-4} .

Solution 13

Consider f = 0. Since $x^2 \ge 0$, $\cos x$ must be negative for the equation to hold, so that:

$$x \in I_k = \left[\frac{\pi}{2} + k2\pi, \frac{3\pi}{2} + k2\pi\right] \forall k \in \mathbb{N}$$
 (1)

Also, since $10\cos x \in [-10, 0]$:

$$x \in \left[-\sqrt{10}, \sqrt{10}\right] \tag{2}$$

Combining (1) and (2) gives:

$$x \in I = I_a \cup I_b$$
 where $I_a = [-\sqrt{10}, -\frac{\pi}{2}]$ and $I_b = [\frac{\pi}{2}, \sqrt{10}]$

As x^2 and $\cos x$ take Oy as a symmetry axis, each zero z_b of f in I_b will result in another zero $z_a = -z_b$ in I_a . Hence, from now on, we just need to examine on I_b .

Differentiating f gives:

$$f'(x) = 2x - 10\sin x$$

x is monotonically increasing on I_b , $\sin x$ is monotonically decreasing on I_b . It follows that f' is monotonically increasing on I_b , which means:

$$f'(\frac{\pi}{2}) = \pi - 10 \le f'(x) \le f'(\sqrt{10}) = 2\sqrt{10} - 10\sin\sqrt{10}$$

f' clearly has one zero in I_b , which means f has at most two zeros in I_b .

unfinished

Exercise 14

Use a fixed-point iteration method to determine a solution accurate to within 10^{-4} for $x = \tan x$, for $x \in [4, 5]$.

Solution 14