Homework 2 of Computational Mathematics

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- 1. $x^3 = x + 1 \implies x^2 = 1 + \frac{1}{x} \implies x = \sqrt{1 + \frac{1}{x}} = g(x)$. $p_1 = g(p_0) = \sqrt{1 + 1} = \sqrt{2} \approx 1.414$. $p_2 = g(p_1) = \sqrt{1 + \frac{1}{\sqrt{2}}} \approx 1.3065$. $p_3 = g(p_2) \approx 1.3172$. $p_4 = g(p_3) \approx 1.326$. $p_5 = g(p_4) \approx 1.324$ Then, p_4 is the answer that we want to find.
- 2. Let $f(x) = x^3 + x 4$, $f'(x) = 3x^2 + 1 < 49$ for all $x \in [1,4]$. Thus, for $|x y| < \frac{10^{-3}}{49} \approx 2.0409e 5$, $|f(x) f(y)| < 10^3$. Find n s.t. $3 \cdot 2^{-n} < 2.0409e 5$, $n > -\log_2(\frac{2.0409e 5}{3}) \approx 17.1653$. Thus, the bound of the number of iteration is 18. Then, by python code below, the root is about 1.3787.

3. In this question, we let $p_{n+1} = g(p_n)$ and $p = \sqrt[3]{21}$. And by $\lim_{n \to \infty} \frac{|p_{n+1} - p|}{|p_n - p|^{\alpha}} = \lambda$, $\frac{|p_{n+1} - p|}{|p_n - p|} \approx \frac{\lambda |p_n - p|^{\alpha}}{\lambda |p_{n-1} - p|^{\alpha}} \approx \left| \frac{p_n - p}{p_{n-1} - p} \right|^{\alpha}$, then $\alpha \approx \frac{\ln |(p_{n+1} - p)/(p_n - p)|}{\ln |(p_n - p)/(p_{n-1} - p)|}$.

Then, by observing the function, we get b is quadratic convergence (Newton's method). In the meanwhile, though $\sqrt[3]{21}$ is a fixed point of c, but it will diverges or converges to 0 for any open interval contains $\sqrt[3]{21}$.

Thus, by result of iteration with python below, the order of speed of convergence is b > d > a.

```
    def problem 3():
          import math
          p = 21**(1.0/3)
             return (20*(x**3)+21)/(21*(x**2))
          def b(x):
          return x- (x**3 - 21)/(3*(x**2))
          def c(x):
            return x - (x**4 - 21*x)/(x**2 - 21)
          def d(x):
           return math.sqrt(21/x)
          def Alpha(f, x):
             return math.log(abs((f(x) - p)/(x - p)))
          functions = {"a": a, "b": b, "c":c, "d": d}
          for i in functions.keys():
             f = functions[i]
             p_now = 1
              for k in range(20):
                p_now = f(p_now)
                 alpha = Alpha(f, f(p_now))/Alpha(f, p_now)
                  print(i, alpha)
                 print(i, "Cannot compute alpha by this method.")
              print("---")
55 ∨ def problem 4():
          dof alv).
PROBLEMS OUTPUT DEBUG CONSOLE TERMINAL
PS C:\Users\9ryan\0neDrive - 國立陽明交通大學\HW\計數> & C:/Users/9ryan/AppD
a 0.9982564193669963
b Cannot compute alpha by this method.
c Cannot compute alpha by this method.
d 1.0000015723442375
PS C:\Users\9ryan\0neDrive - 國立陽明交通大學\HW\計數>
```

4. $|g'(x)| = |-2^{-x}\ln(2)|$ is continuous and decreasing on \mathbb{R} . Thus, $g'(\frac{1}{3}) \approx 0.55015$. And since $g(\frac{1}{3}) \approx 0.79370 > \frac{1}{3}$ and $g(1) = \frac{1}{2} < 1$. By Theorem 2.3, g(x) has unique fixed point on $[\frac{1}{3}, 1]$.

```
55 v def problem_4():
           def g(x):
               return 2**(-x)
           x = 0.3334
           step = 0
           while abs(x-g(x)) >= 10**(-4):
               x = g(x)
               step += 1
               print("step:", step, ", value:", x)
 66
           _name__ == "__main__":
    ∨ if
 68
           problem_4()
PROBLEMS
                                   TERMINAL
step: 1 ,value: 0.79366385007938
step: 2 ,value: 0.5768772000497738
step: 3 ,value: 0.6704133579003061
step: 4 ,value: 0.6283266346632733
step: 5 ,value: 0.6469263427213542
step: 6 ,value: 0.6386394847182052
step: 7 ,value: 0.6423183934819865
step: 8 ,value: 0.6406825519733249
step: 9 ,value: 0.6414094204320899
step: 10 ,value: 0.6410863425561439
step: 11 ,value: 0.6412299238405336
PS C:\Users\9ryan\OneDrive - 國立陽明交通大學\HW\計數>
```

By the result from python above, we need 12 steps to let error less than 10^{-4} . Since $|g'(x)| \le \ln(2)2^{-x} \le 0.551$, we take k = 0.551 and $p_0 = 1$. $|p_n - p| \le \frac{k^n}{1-k}|p_1 - p| \approx k^n \cdot 1.113585746 \le 10^{-4}$. Then, $n \ge 15.633566$, that is, the bound is 16 times of iteration.

5. (a) Let x_* be nonzero fixed point of g, $x_* = 2x_* - Ax_*^2$