

7. Find a root of the following equations correct to three decimal places by the secant method:

$$(i) x^3 + x^2 + x + 7 = 0 \quad (ii) x - e^{-x} = 0$$

$$(iii) x \log_{10} x = 1.9.$$

8. Use the iteration method to find a root of the equations to four decimal places:

$$(i) x^3 + x^2 - 100 = 0 \quad (ii) x^3 - 9x + 1 = 0$$

$$(iii) x = \frac{1}{2} + \sin x \quad (iv) \tan x = x$$

$$(v) e^x = 5x \quad (vi) 2^x - x - 3 = 0 \text{ which lies between } (-3, -2).$$

9. Evaluate $\sqrt{30}$ by (i) secant method (ii) iteration method correct to four decimal places.

10. Find the root of the equation $2x = \cos x + 3$ correct to three decimal places using (i) iteration method, (ii) Aitken's Δ^2 method.

11. Find the real root of the equation

$$x - \frac{x^3}{3} + \frac{x^5}{10} - \frac{x^7}{42} + \frac{x^9}{216} - \frac{x^{11}}{1320} + \dots = 0.443$$

correct to three decimal places using iteration method

2.12 Newton-Raphson Method

Let x_0 be an approximate root of the equation $f(x) = 0$. If $x_1 = x_0 + h$ be the exact root, then $f(x_1) = 0$.

\therefore Expanding $f(x_0 + h)$ by Taylor's series $f(x_0) + hf'(x_0) + \frac{h^2}{2!}f''(x_0) + \dots = 0$

Since h is small, neglecting h^2 and higher powers of h , we get $f(x_0) + hf'(x_0) = 0$

$$\text{or} \quad h = -\frac{f(x_0)}{f'(x_0)} \quad (1)$$

\therefore A closer approximation to the root is given by

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}.$$

Similarly starting with x_1 , a still better approximation x_2 is given by

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}.$$

$$\text{In general, } X_{n+1} = X_n - \frac{f(X_n)}{f'(X_n)} \quad (n = 0, 1, 2, \dots) \quad (2)$$

which is known as the *Newton-Raphson formula* or *Newton's iteration formula*.

NOTE

Obs. 1. Newton's method is useful in cases of large values of $f'(x)$ i.e., when the graph of $f(x)$ while crossing the x -axis is nearly vertical.

For if $f'(x)$ is small in the vicinity of the root, then by (1), h will be large and the computation of the root is slow or may not be possible. Thus this method is not suitable in those cases where the graph of $f(x)$ is nearly horizontal while crossing the x -axis.

Obs. 2. Geometrical interpretation. Let x_0 be a point near the root α of the equation $f(x) = 0$ (Figure 2.8). Then the equation of the tangent at $A_0[x_0, f(x_0)]$ is

$$y - f(x_0) = f'(x_0)(x - x_0).$$

It cuts the x -axis at $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$

which is a first approximation to the root α . If A_1 is the point corresponding to x_1 on the curve, then the tangent at A_1 will cut the x -axis at x_2 which is nearer to α and is, therefore, a second approximation to the root. Repeating this process, we approach the root α quite rapidly. Hence the method consists in replacing

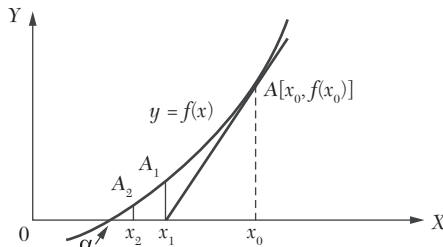


FIGURE 2.8

the part of the curve between the point A_0 and the x -axis by means of the tangent to the curve at A_0 .

Obs. 3. *Newton's method is generally used to improve the result obtained by other methods. It is applicable to the solution of both algebraic and transcendental equations.*

Convergence of Newton-Raphson Method. Newton's formula converges provided the initial approximation x_0 is chosen sufficiently close to the root.

If it is not near the root, the procedure may lead to an endless cycle. A bad initial choice will lead one astray. *Thus a proper choice of the initial guess is very important for the success of Newton's method.*

Comparing (2) with the relation $x_{n+1} = \phi(x_n)$ of the iteration method, we get

$$\phi(x_n) = x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

In general, $\phi(x) = x - \frac{f(x)}{f'(x)}$ which gives $\phi'(x) = \frac{f(x)f''(x)}{[f'(x)]^2}$
 Since the iteration method (Section 2.10) converges if $|\phi'(x)| < 1$

\therefore Newton's formula will converge if $|f(x)f''(x)| < [f'(x)]^2$ in the interval considered. Assuming $f(x)$, $f'(x)$ and $f''(x)$ to be continuous, we can select a small interval in the vicinity of the root α , in which the above condition is satisfied. Hence the result.

Newtons method converges conditionally while the regula-falsi method always converges. However when the Newton-Raphson method converges, it converges faster and is preferred.

Newton's method has a quadratic convergence.

Suppose x_n differs from the root α by a small quantity ε_n so that

$$x_0 = \alpha + \varepsilon_n \text{ and } x_{n+1} = \alpha + \varepsilon_{n+1}.$$

Then (2) becomes

$$\alpha + \varepsilon_{n+1} = \alpha + \varepsilon_n - \frac{f(\alpha + \varepsilon_n)}{f'(\alpha + \varepsilon_n)}$$

$$i.e., \varepsilon_{n+1} = \varepsilon_n - \frac{f(\alpha + \varepsilon_n)}{f'(\alpha + \varepsilon_n)}$$

$$\begin{aligned}
&= \varepsilon_n - \frac{f(\alpha) + \varepsilon_n f'(\alpha) + \frac{1}{2!} \varepsilon_n^2 f''(\alpha) + \dots}{f'(\alpha) + \varepsilon_n f''(\alpha) + \dots} \quad \text{by Taylor's expansion} \\
&= \varepsilon_n - \frac{\varepsilon_n f'(\alpha) + \frac{1}{2} \varepsilon_n^2 f''(\alpha) + \dots}{f'(\alpha) + \varepsilon_n f''(\alpha) + \dots} = \frac{\varepsilon_n^2}{2} \frac{f''(\alpha)}{f'(\alpha)}. \quad [\because f(\alpha) = 0]
\end{aligned}$$

This shows that the subsequent error at each step is proportional to the square of the previous error and as such the convergence is quadratic. Thus the Newton-Raphson method has second order convergence.

EXAMPLE 2.30

Find the positive root of $x^4 - x = 10$ correct to three decimal places, using the Newton-Raphson method.

Solution:

Let $f(x) = x^4 - x - 10$

so that $f(1) = -10 = -\text{ve}$, $f(2) = 16 - 2 - 10 = 4 = +\text{ve}$.

\therefore A root of $f(x) = 0$ lies between 1 and 2.

Let us take $x_0 = 2$

Also $f'(x) = 4x^3 - 1$

Newton-Raphson's formula is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

Putting $n = 0$, the first approximation x_1 is given by

$$\begin{aligned}
x_1 &= x_0 - \frac{f(x_0)}{f'(x_0)} = 2 - \frac{f(2)}{f'(2)} \\
&= 2 - \frac{4}{4 \times 2^3 - 1} = 2 - \frac{4}{31} = 1.871
\end{aligned}$$

Putting $n = 1$ in (i), the second approximation is

$$\begin{aligned}
x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} = 1.871 - \frac{f(1.871)}{f'(1.871)} \\
&= 1.871 - \frac{(1.871)^4 - (1.871) - 10}{4(1.871)^3 - 1} \\
&= 1.871 - \frac{0.3835}{25.199} = 1.856
\end{aligned}$$

Putting $n = 2$ in (ii), the third approximation is

$$\begin{aligned} x_3 &= x_2 - \frac{f(x_2)}{f'(x_2)} = 1.856 - \frac{(1.856)^4 - (1.856) - 10}{4(1.856)^3 - 1} \\ &= 1.856 - \frac{0.010}{24.574} = 1.856 \end{aligned}$$

Here $x_2 = x_3$. Hence the desired root is 1.856 correct to three decimal places.

EXAMPLE 2.31

Find by Newton's method, the real root of the equation $3x = \cos x + 1$, correct to four decimal places.

Solution:

$$\text{Let } f(x) = 3x - \cos x - 1$$

$$f(0) = -2 = -\text{ve}, f(1) = 3 - 0.5403 - 1 = 1.4597 = +\text{ve}.$$

So a root of $f(x) = 0$ lies between 0 and 1. It is nearer to 1. Let us take $x_0 = 0.6$.

$$\text{Also } f'(x) = 3 + \sin x$$

\therefore Newton's iteration formula gives

$$\begin{aligned} x_{n+1} &= x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{3x_n - \cos x_n - 1}{3 + \sin x_n} \\ &= \frac{x_n \sin x_n + \cos x_n + 1}{3 + \sin x_n} \end{aligned} \quad (i)$$

Putting $n = 0$, the first approximation x_1 is given by

$$\begin{aligned} x_1 &= \frac{x_0 \sin x_0 + \cos x_0 + 1}{3 + \sin x_0} = \frac{(0.6) \sin(0.6) + \cos(0.6) + 1}{3 + \sin(0.6)} \\ &= \frac{0.6 \times 0.5729 + 0.82533 + 1}{3 + 0.5729} = 0.6071 \end{aligned}$$

Putting $n = 1$ in (i), the second approximation is

$$\begin{aligned} x_2 &= \frac{x_1 \sin x_1 + \cos x_1 + 1}{3 + \sin x_1} = \frac{0.6071 \sin(0.6071) + \cos(0.6071) + 1}{3 + \sin(0.6071)} \\ &= \frac{0.6071 \times 0.57049 + 0.8213 + 1}{3 + 0.57049} = 0.6071 \end{aligned}$$

Here $x_1 = x_2$. Hence the desired root is 0.6071 correct to four decimal places.

EXAMPLE 2.32

Using Newton's iterative method, find the real root of $x \log_{10} x = 1.2$ correct to five decimal places.

Solution:

Let $f(x) = x \log_{10} x - 1.2$

$$f(1) = -1.2 = -\text{ve}, f(2) = 2 \log_{10} 2 - 1.2 = 0.59794 = -\text{ve}$$

$$\text{and } f(3) = 3 \log_{10} 3 - 1.2 = 1.4314 - 1.2 = 0.23136 = +\text{ve}.$$

So a root of $f(x) = 0$ lies between 2 and 3. Let us take $x_0 = 2$.

$$\text{Also } f'(x) = \log_{10} x + x \cdot \frac{1}{x} \log_{10} e = \log_{10} x + 0.43429$$

\therefore Newton's iteration formula gives

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = \frac{0.43429x_n + 1.2}{\log_{10} x_n + 0.43429} \quad (i)$$

Putting $n = 0$, the first approximation is

$$\begin{aligned} x_1 &= \frac{0.43429 \times x_0 + 1.2}{\log_{10} x_0 + 0.43429} = \frac{0.43429 \times 2 + 1.2}{\log_{10} 2 + 0.43429} \\ &= \frac{0.86858 + 1.2}{0.30103 + 0.43429} = 2.81 \end{aligned}$$

Similarly putting $n = 1, 2, 3, 4$ in (i), we get

$$\begin{aligned} x_2 &= \frac{0.43429 \times 2.81 + 1.2}{\log_{10} 2.81 + 0.43429} = 2.741 \\ x_3 &= \frac{0.43429 \times 2.741 + 1.2}{\log_{10} 2.741 + 0.43429} = 2.74064 \\ x_4 &= \frac{0.43429 \times 2.741 + 1.2}{\log_{10} 2.74064 + 0.43429} = 2.74065 \\ x_5 &= \frac{0.43429 \times 2.74065 + 1.2}{\log_{10} 2.74065 + 0.43429} = 2.74065 \end{aligned}$$

Here $x_4 = x_5$. Hence the required root is 2.74065 correct to five decimal places.

2.13 Some Deductions From Newton-Raphson Formula

We can derive the following useful results from the Newton's iteration formula:

- (1) Iterative formula to find $1/N$ is $x_{n+1} = x_n(2 - Nx_n)$
- (2) Iterative formula to find \sqrt{N} is $x_{n+1} = \frac{1}{2}(x_n + N/x_n)$
- (3) Iterative formula to find $1/\sqrt{N}$ is $x_{n+1} = \frac{1}{2}(x_n + 1/Nx_n)$
- (4) Iterative formula to find $\sqrt[k]{N}$ is $x_{n+1} = \frac{1}{k}[(k-1)x_n + N/x_n^{k-1}]$

Proofs. (1) Let $x = 1/N$ or $1/x - N = 0$

Taking $f(x) = 1/x - N$, we have $f'(x) = -1/x^2$.

Then Newton's formula gives

$$\begin{aligned} x_{n+1} &= x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{(1/x_n - N)}{-1/x_n^2} = x_n + \left(\frac{1}{x_n} - N\right)x_n^2 \\ &= x_n + x_n - Nx_n^2 = x_n(2 - Nx_n) \end{aligned}$$

- (2) Let $x = \sqrt{N}$ or $x^2 - N = 0$.

Taking $f(x) = x^2 - N$, we have $f'(x) = 2x$.

Then Newton's formula gives

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - N}{2x_n} = \frac{1}{2}(x_n + N/x_n)$$

- (3) Let $x = \frac{1}{\sqrt{N}}$ or $x^2 - \frac{1}{N} = 0$

Taking $f(x) = x^2 - 1/N$, we have $f'(x) = 2x$.

Then Newton's formula gives

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 1/N}{2x_n} = \frac{1}{2}\left(x_n + \frac{1}{Nx_n}\right)$$

- (4) Let $x = \sqrt[k]{N}$ or $x^k - N = 0$

Taking $f(x) = x^k - N$, we have $f'(x) = kx^{k-1}$

Then Newton's formula gives

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n \frac{x_n^h - N}{kx_n^{k-1}} = \frac{1}{k} \left[(k-1)x_n + \frac{N}{x_n^{k-1}} \right].$$

EXAMPLE 2.33

Evaluate the following (correct to four decimal places) by Newton's iteration method:

- (i) $1/31$ (ii) $\sqrt{5}$ (iii) $1/\sqrt{14}$ (iv) $24/3$
 (v) $(30)^{-1/5}$.

Solution:

(i) Taking $N = 31$, the above formula (1) becomes

$$x_{n+1} = x_n (2 - 31x_n)$$

Since an approximate value of $1/31 = 0.03$, we take $x_0 = 0.03$.

Then $x_1 = x_0(2 - 31x_0) = 0.03(2 - 31 \times 0.03) = 0.0321$

$$x_2 = x_1(2 - 31x_1) = 0.0321(2 - 31 \times 0.0321) = 0.032257$$

$$x_3 = x_2(2 - 31x_2) = 0.032257(2 - 31 \times 0.032257) = 0.03226$$

Since $x_2 = x_3$ upto four decimal places, we have $1/31 = 0.0323$.

(ii) Taking $N = 5$, the above formula (2), becomes $x_{n+1} = \frac{1}{2}(x_n + 5/x_n)$.

Since an approximate value of $\sqrt{5} = 2.236$, we take $x_0 = 2$.

Then $x_1 = \frac{1}{2}(x_0 + 5/x_0) = \frac{1}{2}(2 + 5/2) = 2.25$

$$x_2 = \frac{1}{2}(x_1 + 5/x_1) = 2.2361$$

$$x_3 = \frac{1}{2}(x_2 + 5/x_2) = 2.2361$$

Since $x_2 = x_3$ upto four decimal places, we have $\sqrt{5} = 2.2361$.

(iii) Taking $N = 14$, the above formula (3), becomes $x_{n+1} = \frac{1}{2}[x_n + 1/(14x_n)]$

Since an approximate value of $1/\sqrt{14} = 1/\sqrt{16} = \frac{1}{4} = 0.25$, we take $x_0 = 0.25$,

$$\text{Then } x_1 = \frac{1}{2}[x_0 + (14x_0)^{-1}] = \frac{1}{2}[0.25 + (14 \times 0.25)^{-1}] = 0.26785$$

$$x_2 = \frac{1}{2}[x_1 + (14x_1)^{-1}] = \frac{1}{2}[0.26785 + (14 \times 0.26785)^{-1}] = 0.2672618$$

$$x_3 = \frac{1}{2}[x_2 + (14x_2)^{-1}] = \frac{1}{2}[0.2672618 + (14 \times 0.2672618)^{-1}] = 0.2672612$$

Since $x_2 = x_3$ upto four decimal places, we take $1/\sqrt{14} = 0.2673$.

(iv) Taking $N = 24$ and $k = 3$, the above formula (4) becomes

$$X_{n+1} = \frac{1}{3}[2X_n + 24/X_n^2]$$

Since an approximate value of $(24)^{1/3} = (27)^{1/3} = 3$, we take $x_0 = 3$.

$$\text{Then } X_1 = \frac{1}{3}(2X_0 + 24/X_0^2) = \frac{1}{3}(6 + 24/9) = 2.88889$$

$$X_2 = \frac{1}{3}(2X_1 + 24/X_1^2) = \frac{1}{3}[(2 \times 2.88889) + 24 / (2.88889)^2] = 2.88451$$

$$X_3 = \frac{1}{3}(2X_2 + 24 / X_2^2) = \frac{1}{3}[2 \times 2.88451 + 24 / (2.88451)^2] = 2.8845$$

Since $X_2 = X_3$ up to four decimal places, we take $(24)^{1/3} = 2.8845$.

(v) Taking $N = 30$ and $k = -5$, the above formula (4) becomes

$$X_{n+1} = \frac{1}{-5}(6X_n + 30/X_n^{-6}) = \frac{X_n}{5}(6 - 30X_n^5)$$

Since an approximate value of $(30)^{-1/5} = (32)^{-1/5} = 1/2$, we take $x_0 = 1/2$

$$\text{Then } X_1 = \frac{X_0}{5}(6 - 30X_0^5) = \frac{1}{10}(6 - 30/2^5) = 0.506495$$

$$X_2 = \frac{X_1}{5}(6 - 30X_1^5) = \frac{0.50625}{5}[6 - 30(0.50625)^5] = 0.506495$$

$$X_3 = \frac{X_2}{5}(6 - 30X_2^5) = \frac{0.506495}{5}[6 - 30(0.506495)^5] = 0.506496$$

Since $x_2 = x_3$ up to four decimal places, we take $(30)^{-1/5} = 0.5065$.

Exercises 2.5

- Find by Newton-Raphson method, a root of the following equations correct to three decimal places:
 - $x^3 - 3x + 1 = 0$
 - $x^3 - 2x - 5 = 0$
 - $x^3 - 5x + 3 = 0$
 - $3x^3 - 9x^2 + 8 = 0$.
- Using Newton's iterative method, find a root of the following equations correct to four decimal places:
 - $x^4 + x^3 - 7x^2 - x + 5 = 0$ which lies between 2 and 3.
 - $x^5 - 5x^2 + 3 = 0$.
- Find the negative root of the equation $x^3 - 21x + 3500 = 0$ correct to 2 decimal places by Newton's method.
- Using Newton-Raphson method, find a root of the following equations correct to three decimal places:
 - $x^2 + 4 \sin x = 0$
 - $x \sin x + \cos x = 0$ or $x \tan x + 1 = 0$
 - $e^x = x^3 + \cos 25x$ which is near 4.5
 - $x \log_{10} x = 12.34$, start with $x_0 = 10$.
 - $\cos x = xe^x$
 - $10^x + x - 4 = 0$.
- The equation $2e^{-x} = \frac{1}{x+2} + \frac{1}{x+1}$ has two roots greater than -1 . Calculate these roots correct to five decimal places.
- The bacteria concentration in a reservoir varies as $C = 4e^{-2t} + e^{-0.1t}$. Using the Newton Raphson (N.R.) method, calculate the time required for the bacteria concentration to be 0.5.
- Use Newton's method to find the smallest root of the equation $e^x \sin x = 1$ to four decimal places.
- The current i in an electric circuit is given by $i = 10e^{-t} \sin 2\pi t$ where t is in seconds. Using Newton's method, find the value of t correct to three decimal places for $i = 2$ amp.
- Find the iterative formulae for finding $\sqrt{N}, \sqrt[3]{N}$ where N is a real number, using the Newton-Raphson formula.

Hence evaluate:

(a) $\sqrt{10}$

(b) $\sqrt{21}$

(c) the cube-root of 17 to three decimal places.

10. Develop an algorithm using the N.R. method, to find the fourth root of a positive number N and hence find $\sqrt[4]{32}$

11. Evaluate the following (correct to three decimal places) by using the Newton-Raphson method.

(i) $1/18$

(ii) $1/\sqrt{15}$

(iii) $(28)^{-1/4}$.

12. Obtain *Newton-Raphson extended formula*

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} - \frac{1}{2} \frac{|f(x_0)|^2 f''(x_0)}{\{f'(x_0)\}^2}$$

for the root of the equation $f(x) = 0$.

Hence find the root of the equation $\cos x = xe^x$ correct to five decimal places.

Solution:

Expanding $f(x)$ in the neighborhood of x_0 by Taylor's series; we have

$0 = f(x) = f(x_0 + x - x_0) = f(x_0) + (x - x_0)f'(x_0)$ to first approximately.

Hence the first approximation to the root is given by

$$x_1 - x_0 = -f(x_0)/f'(x_0) \quad (i)$$

Again by Taylor's series to the second approximation, we get

$$f(x_1) = f(x_0) + (x_1 - x_0)f'(x_0) + \frac{1}{2!} (x_1 - x_0)^2 f''(x_0)$$

Since x_1 is an approximation to the root, $f(x_1) = 0$

$$\therefore f(x_0) + (x_1 - x_0)f'(x_0) + \frac{1}{2} (x_1 - x_0)^2 f''(x_0) = 0$$

$$\text{or} \quad x_1 - x_0 = -\frac{f(x_0)}{f'(x_0)} - \frac{1}{2} \left\{ \frac{-f(x_0)}{f'(x_0)} \right\} f''(x_0) \quad [\text{by (i)}]$$

whence follows the desired formula. [This is known as the **Chebyshev formula** of third order.]