Lec 28: Problem Solving Session

Rootfinding

FZERO to Solve Complex Problem

• **FNC** 4.1.5 (Kepler's Law)

Lambert W-Function

• **FNC** 4.1.6

More With Lambert W-Function

Question. Show that solutions of the equation $2^x = 5x$

$$r = -\frac{W\left(-\log(2)/5\right)}{\log 2}.$$

(Here, as usual in this class, $\log(\cdot) = \ln(\cdot)$ is the natural logarithmic function.) Then numerically verify the result using fzero¹

¹Two real-valued solutions, $r_1 \approx 0.2355$ and $r_2 \approx 4.488$.

FPI: When Convergence Is Faster Than Expected

• **FNC** 4.2.6

FPI: Conditions for Convergence

• **FNC** 4.2.7

Stopping Criteria

• FNC 4.3.8

Linear Convergence of Newton's Method

Newton's Method for Multiple Roots

Assume that $f \in C^{m+1}[a,b]$ has a root r of multiplicity m. Then Newton's method is locally convergent to r, and the error ϵ_k at step k satisfies

$$\lim_{k \to \infty} \frac{\epsilon_{k+1}}{\epsilon_k} = \frac{m-1}{m}$$

(linear convergence)

- See Problem 4 of HW07 (FNC 4.3.7)
- Remedy: Modify the iteration formula

$$x_{k+1} = x_k - \frac{mf(x_k)}{f'(x_k)}$$