Calculus I Lecture 18

Todor Milev

https://github.com/tmilev/freecalc

2020

Outline

Newton's Method

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Newton's Method

Find the roots of these equations:

$$x^3 - 5x^2 - 6x = 0$$

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- Plug it into a computer algebra system. The non-zero root is about 0.0076.

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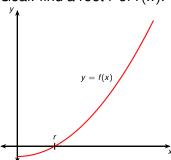
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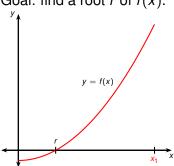
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- Problem.
- Plug it into a computer algebra system. The non-zero root is about 0.0076.
- How does the computer find the root?
- Probably using Newton's Method.

Goal: find a root r of f(x).

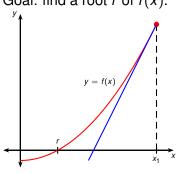


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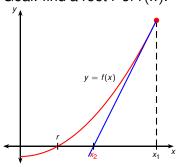
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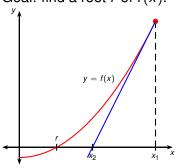
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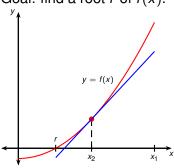
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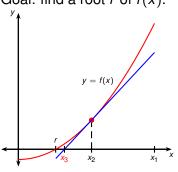
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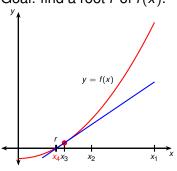
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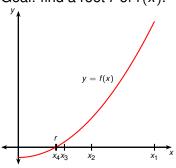
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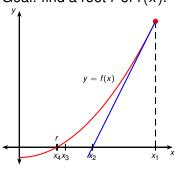
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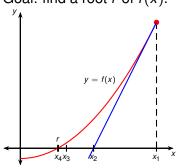
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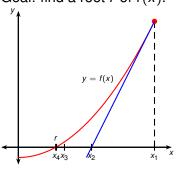
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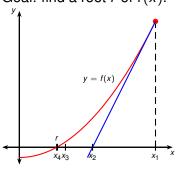
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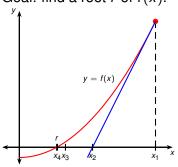
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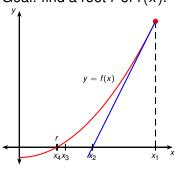


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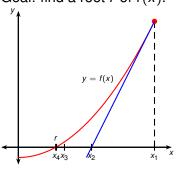


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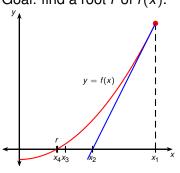


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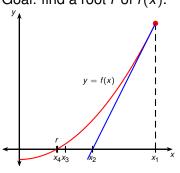
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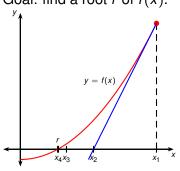


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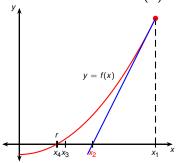


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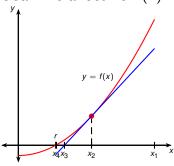
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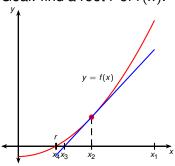
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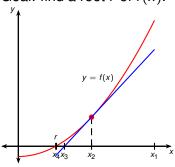


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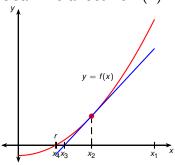


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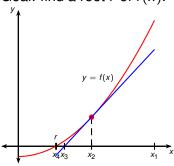


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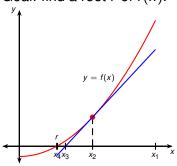


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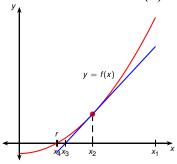
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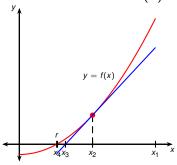
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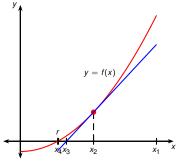
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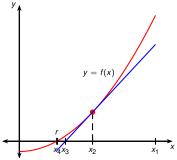
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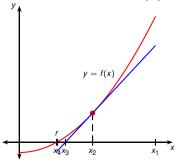


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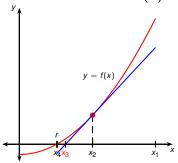


$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

- Pick a number x₁.
- Find the tangent to f at $(x_1, f(x_1))$.
- Call the x-intercept of this line x_2 .
- Repeat the process using x_2 .
- Find the tangent to f at $(x_2, f(x_2))$.
- Call the x-intercept of this line x₃, and so on.

Equation:
$$y - f(x_2) = f'(x_2)(x - x_2)$$

 x -intercept: $0 - f(x_2) = f'(x_2)(x_3 - x_2)$
 $f'(x_2)x_2 - f(x_2) = f'(x_2)x_3$
 $x_3 = \frac{f'(x_2)x_2 - f(x_2)}{f'(x_2)}$
 $x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$



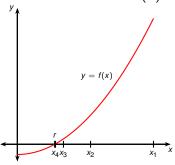
$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

 $x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$

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- Repeat the process using x_2 .
- Find the tangent to f at $(x_2, f(x_2))$.
- Call the x-intercept of this line x₃, and so on.

Equation:
$$y - f(x_2) = f'(x_2)(x - x_2)$$

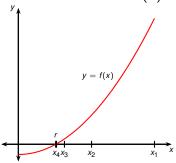
 x -intercept: $0 - f(x_2) = f'(x_2)(x_3 - x_2)$
 $f'(x_2)x_2 - f(x_2) = f'(x_2)x_3$
 $x_3 = \frac{f'(x_2)x_2 - f(x_2)}{f'(x_2)}$
 $x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$



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

 $x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$
:

- Pick a number x₁.
- Find the tangent to f at $(x_1, f(x_1))$.
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- Repeat the process using x_2 .
- Find the tangent to f at $(x_2, f(x_2))$.
- Call the x-intercept of this line x₃, and so on.



$$x_{2} = x_{1} - \frac{f(x_{1})}{f'(x_{1})}$$

$$x_{3} = x_{2} - \frac{f(x_{2})}{f'(x_{2})}$$

$$\vdots$$

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

• Pick a number
$$x_1$$
.

- Find the tangent to f at $(x_1, f(x_1))$.
- Call the x-intercept of this line x_2 .
- Repeat the process using x_2 .
- Find the tangent to f at $(x_2, f(x_2))$.
- Call the x-intercept of this line x₃, and so on.

Equation:
$$y - f(x_n) = f'(x_n)(x - x_n)$$

 x -intercept: $0 - f(x_n) = f'(x_n)(x_{n+1} - x_n)$
 $f'(x_n)x_n - f(x_n) = f'(x_n)x_{n+1}$
 $x_{n+1} = \frac{f'(x_n)x_n - f(x_n)}{f'(x_n)}$
 $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$

- Newton's Method gives us a sequence x₁, x₂, x₃,... of approximations to a root r of a function f(x).
- If the *n*th approximation is x_n and $f'(x_n) \neq 0$, then the (n+1)st approximation is

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

- If the numbers x_n become closer and closer to r as n becomes large, we say that the sequence converges to r.
- The sequence does not always converge.

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

Example (Newton's Method, Example 1, p. 313)

$$f(x) =$$

Example (Newton's Method, Example 1, p. 313)

$$f(x)=x^3-2x-5.$$

Example (Newton's Method, Example 1, p. 313)

$$f(x)=x^3-2x-5.$$

$$f'(x) =$$

Example (Newton's Method, Example 1, p. 313)

$$f(x)=x^3-2x-5.$$

$$f'(x)=3x^2-2.$$

Example (Newton's Method, Example 1, p. 313)

$$f(x) = x^3 - 2x - 5.$$

$$f'(x) = 3x^2 - 2.$$

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

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

$$f(x)=x^3-2x-5.$$

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Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{x_n^3 - 2x_n - 5}$$

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

$$f(x) = x^3 - 2x - 5.$$

 $f'(x) = 3x^2 - 2.$

Newton's Method:
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Example (Newton's Method, Example 1, p. 313)

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Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x_n^2 - 2}$$

$$x_2 = x_1 - \frac{{x_1}^3 - 2x_1 - 5}{3{x_1}^2 - 2}$$

Example (Newton's Method, Example 1, p. 313)

$$f(x) = x^3 - 2x - 5.$$

$$f'(x) = 3x^2 - 2.$$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x^2 - 2}$$

$$x_2 = x_1 - \frac{{x_1}^3 - 2x_1 - 5}{3x_1^2 - 2}$$
$$= (2) - \frac{(2)^3 - 2(2) - 5}{3(2)^2 - 2}$$

Example (Newton's Method, Example 1, p. 313)

$$f(x) = x^3 - 2x - 5.$$

$$f'(x) = 3x^2 - 2.$$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x_n^2 - 2}$$

$$x_2 = x_1 - \frac{{x_1}^3 - 2x_1 - 5}{3x_1^2 - 2}$$
$$= (2) - \frac{(2)^3 - 2(2) - 5}{3(2)^2 - 2}$$
$$= 2.1.$$

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

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Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x_n^2 - 2}$$

$$x_2 = x_1 - \frac{x_1^3 - 2x_1 - 5}{3x_1^2 - 2} \qquad x_3 = x_2 - \frac{x_2^3 - 2x_2 - 5}{3x_2^2 - 2}$$
$$= (2) - \frac{(2)^3 - 2(2) - 5}{3(2)^2 - 2}$$
$$= 2.1.$$

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

$$f(x) = x^3 - 2x - 5.$$

$$f'(x) = 3x^2 - 2.$$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x_n^2 - 2}$$

$$x_2 = x_1 - \frac{x_1^3 - 2x_1 - 5}{3x_1^2 - 2} \qquad x_3 = \frac{x_2}{3x_2^2 - 2}$$

$$= (2) - \frac{(2)^3 - 2(2) - 5}{3(2)^2 - 2} \qquad = (2.1) - \frac{(2.1)^3 - 2(2.1) - 5}{3(2.1)^2 - 2}$$

$$= 2.1.$$

Example (Newton's Method, Example 1, p. 313)

Starting with $x_1 = 2$, find the third approximation x_3 to the root of the equation $x^3 - 2x - 5 = 0$.

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$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2x_n - 5}{3x_n^2 - 2}$$

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$$= (2) - \frac{(2)^3 - 2(2) - 5}{3(2)^2 - 2} \qquad = (2.1) - \frac{(2.1)^3 - 2(2.1) - 5}{3(2.1)^2 - 2}$$

$$= 2.1. \qquad = 2.0946.$$

Example (Newton's Method)

Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

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Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

$$f(x) =$$

Example (Newton's Method)

$$f(x)=x^2-28.$$

Example (Newton's Method)

$$f(x) = x^2 - 28.$$

 $f'(x) =$

Example (Newton's Method)

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

$$f'(x)=2x.$$

Example (Newton's Method)

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

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

Example (Newton's Method)

Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 28}{x_n^2 - x_n^2}$$

Example (Newton's Method)

Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 28}{2x_n}$$

Example (Newton's Method)

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

Newton's Method:
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$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$

Example (Newton's Method)

$$f(x) = x^2 - 28.$$

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$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$
$$= (5) - \frac{(5)^2 - 28}{2(5)}$$

Example (Newton's Method)

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$$f'(x) = 2x.$$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 28}{2x_n}$$

$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$
$$= (5) - \frac{(5)^2 - 28}{2(5)}$$
$$= 5.3.$$

Example (Newton's Method)

Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

$$f(x) = x^2 - 28.$$

 $f'(x) = 2x.$

Newton's Method:
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 28}{2x_n}$$

$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$

$$= (5) - \frac{(5)^2 - 28}{2(5)}$$

$$= 5.3.$$

$$x_3 = x_2 - \frac{{x_2}^2 - 28}{2x_2}$$

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Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

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$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$

$$= (5) - \frac{(5)^2 - 28}{2(5)}$$

$$= (5.3) - \frac{(5.3)^2 - 28}{2(5.3)}$$

$$= 5.3.$$

Example (Newton's Method)

Starting with $x_1 = 5$, use two steps of Newton's Method to approximate $\sqrt{28}$.

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$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^2 - 28}{2x_n}$$

$$x_2 = x_1 - \frac{{x_1}^2 - 28}{2x_1}$$

$$= (5) - \frac{(5)^2 - 28}{2(5)}$$

$$= 5.3.$$

$$x_3 = x_2 - \frac{{x_2}^2 - 28}{2x_2}$$

$$= (5.3) - \frac{(5.3)^2 - 28}{2(5.3)}$$

$$= 5609/1060.$$