

Exercise 4

Problem 3

A) Iteration in plot

$$x_{i+1} = \mu x_i (1 - x_i)$$

$$= \mu (x_i - x_i^2) \quad (1)$$

Newton iteration:

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)} \quad (2)$$

Mark (1) and (2) as equal:

$$\mu (x_i - x_i^2) = x_i - \frac{f(x_i)}{f'(x_i)}$$

$$\Leftrightarrow \frac{f(x_i)}{f'(x_i)} - \mu x_i^2 + (\mu - 1)x_i = 0 \quad | \cdot f'(x_i)$$

$$\Leftrightarrow f(x_i) + (-\mu x_i^2 + (\mu - 1)x_i) f'(x_i) = 0 \quad | \cdot \frac{1}{-\mu x_i^2 + (\mu - 1)x_i}$$

$$\Leftrightarrow f'(x_i) + \frac{1}{-\mu x_i^2 + (\mu - 1)x_i} f(x_i) = 0 \quad \boxed{y = f(x_i)}$$

$$\rightarrow \frac{dy}{dx_i} + \frac{y}{-\mu x_i^2 + (\mu - 1)x_i} = 0 \quad \left| \cdot \frac{dx_i}{y} \right. \quad \text{Homogeneous equation}$$

$$\Leftrightarrow \frac{dy}{y} = - \frac{dx_i}{-\mu x_i^2 + (\mu - 1)x_i} \quad | \int (1)$$

$$\Leftrightarrow \ln|y| = - \int \frac{dx_i}{-\mu x_i^2 + (\mu - 1)x_i} + A$$

$$\Leftrightarrow y = C \cdot e \left[- \int \frac{dx_i}{-\mu x_i^2 + (\mu - 1)x_i} \right]$$

$$\rightarrow \underline{\underline{f(x_i) = C \cdot e \left[\frac{\ln(\mu(x_i - 1) + 1) - \ln(x_i)}{\mu - 1} \right]}} \quad \text{(Wolfram Alpha)}$$

This formula has undefined values with $\ln(0)$ terms.

Modify:

$$f = e^{\left[\frac{\ln\{\mu(x-1)+1\} - \ln(x)}{\mu-1} \right]}$$

$$= e^{\left[\frac{\ln\left\{ \frac{\mu(x-1)+1}{x} \right\}}{\mu-1} \right]} \rightarrow \text{No improvement!}$$

$$= \mu^{-1} \sqrt[\mu-1]{e^{\ln\left\{ \frac{\mu(x-1)+1}{x} \right\}}}$$

$$= \mu^{-1} \sqrt[\mu-1]{\frac{\mu(x-1)+1}{x}}$$

$$f = \left(\frac{\mu(x-1)+1}{x} \right)^{\frac{1}{\mu-1}} \rightarrow \text{this is computable but not continuous}$$

$$f' = (a(x-1)+1)^{\frac{1}{a-1}-1} x^{-\frac{a}{a-1}}$$

$$f(0.5, 2.05) = \left(\frac{2.05(0.5-1)+1}{0.5} \right)^{\frac{1}{2.05-1}}$$

$$= \left(-\frac{1}{20} \right)^{\frac{20}{21}}$$

$$= (-0.05)^{0.95238} = 0.0576 \dots$$

Function calculator:

$$f(0.5, 2.1) = \left(\frac{2.1(0.5-1)+1}{0.5} \right)^{\frac{1}{2.1-1}}$$

$$= \left(-\frac{1}{10} \right)^{\frac{10}{11}}$$

$$= 0.1232 \dots$$