

## 11.2 Newton's Method / Algorithm

Important ~~idea~~ question in solving equations comes down to finding zeros or roots

For a function  $f(x)$

if  $f(r) = 0$  we call  $r$  a root/zero

ex

$$\begin{aligned} f(x) &= x^2 - x - 6 \\ &= (x-3)(x+2) \end{aligned}$$

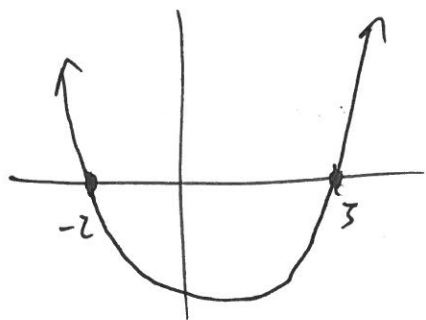
so  $f(3) = 0$

$$f(-2) = 0$$

3 & -2 are roots.

Graphically this is where the graph crosses the x-axis

ex



$$f(x) = x^2 - x - 6$$

Sometimes we can factor or use information about the function

ex  
 $f(x) = e^x - 1$

$$e^0 = 1$$

so

$$f(0) = 0$$

and 0 is a root

ex  
 $f(x) = \sin(x)$

has roots

at  $x = 0, \pi, 2\pi, \dots$

but real life can get complicated...

ex

$$f(x) = e^{x^3 - x} + \ln(x)$$

roots ????.

We will need to approximate roots,

Use the first Taylor polynomial to approximate  $f(x)$  if we know a root is "close" to  $x_0$

$$p(x) = f(x_0) + f'(x_0)(x - x_0)$$

and find root of the first Taylor polynomial.

$$0 = f(x_0) + f'(x_0)(x - x_0)$$

$$0 = f(x_0) + f'(x_0)x - f'(x_0)x_0$$

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

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

If  $x_0$  is close to a root of  $f(x)$

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

is usually a better approximation.

We can iterate this method  
to get better and better approximations!

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

then

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

...

$$x_{\text{new}} = x_{\text{old}} - \frac{f(x_{\text{old}})}{f'(x_{\text{old}})}$$

ex

$f(x) = x^3 - x - 2$  has a zero

between 1 & 2

let  $x_0 = 1$  and find the next 3 approximations

$$f'(x) = 3x^2 - 1$$

so

$$x_1 = ~~x_0~~ x_0 - \frac{x_0^3 - x_0 - 2}{3x_0^2 - 1}$$

$$x_1 = 1 - \frac{1^3 - 1 - 2}{3(1)^2 - 1} = 1 - \frac{-2}{2} = 2$$

$$x_2 = 2 - \frac{2^3 - 2 - 2}{3(2)^2 - 1} = 2 - \frac{4}{11} = \frac{18}{11}$$

$$x_3 = \frac{18}{11} - \frac{\left(\frac{18}{11}\right)^3 - \frac{18}{11} - 2}{3\left(\frac{18}{11}\right)^2 - 1} \approx 1.530$$

(actual root is 1.521 to 3 decimal places)

ex Use Newton's Method to approximate the decimal value of  $\sqrt{2}$  (4 repetitions)

note that  $f(x) = x^2 - 2$  has a root at  $\sqrt{2}$

lets start with  $x_0 = 1$

$$\cdot f'(x) = 2x$$

$$x_1 = x_0 - \frac{x_0^2 - 2}{2x_0}$$

$$x_1 = 1 - \frac{1^2 - 2}{2(1)} = 1 - (-\frac{1}{2}) = 1.5$$

$$x_2 = 1.5 - \frac{1.5^2 - 2}{2(1.5)} \approx 1.4167$$

$$x_3 = 1.4167 - \frac{(1.4167)^2 - 2}{2(1.4167)} \approx 1.41422$$

$$x_4 = 1.41422 - \frac{(1.41422)^2 - 2}{2(1.41422)} \approx 1.41421$$

correct approximation up to 5 decimal places

ex Approximate the positive solution of

$$e^x - 4 = x$$

The  $x$  where the above is satisfied will be a root of

$$f(x) = e^x - 4 - x$$

• Graph  $f(x)$  - note a root ~~close to~~ in between 1 and 2, closer to 2

$$f'(x) = e^x - 1 \quad \text{and} \quad x_0 = 2$$

$$x_1 = x_0 - \frac{e^{x_0} - 4 - x_0}{e^{x_0} - 1}$$

$$x_1 = 2 - \frac{e^2 - 4 - 2}{e^2 - 1} \approx 1.78$$

$$x_2 = 1.78 - \frac{e^{1.78} - 4 - 1.78}{e^{1.78} - 1} \approx 1.75$$

$$x_3 = 1.75 - \frac{e^{1.75} - 4 - 1.75}{e^{1.75} - 1} \approx 1.749$$

will give an approximate solution.