

SOLUTIONS MANUAL



TIMOTHY SAUER

NUMERICAL
ANALYSIS



CHAPTER 1

Solving Equations

Exercises 1.1

- 1 (a)** Check that $f(x) = x^3 - 9$ satisfies $f(2) = -1$ and $f(3) = 27 - 9 = 18$. By the Intermediate Value Theorem, $f(2)f(3) < 0$ implies the existence of a root between $x = 2$ and $x = 3$.
- 1 (b)** Define $f(x) = 3x^3 + x^2 - x - 5$. Check that $f(1) = -2$ and $f(2) = 21$, so there is a root in $[1, 2]$.
- 1 (c)** Define $f(x) = \cos^2 x - x + 6$. Check that $f(6) > 0$ and $f(7) < 0$. There is a root in $[6, 7]$.
- 2 (a)** $[0, 1]$
- 2 (b)** $[-1, 0]$
- 2 (c)** $[1, 2]$
- 3 (a)** Start with $f(x) = x^3 + 9$ on $[2, 3]$, where $f(2) < 0$ and $f(3) > 0$. The first step is to evaluate $f(\frac{5}{2}) = \frac{53}{8} > 0$, which implies the new interval is $[2, \frac{5}{2}]$. The second step is to evaluate $f(\frac{9}{4}) = \frac{729}{64} - 9 > 0$, giving the interval $[2, \frac{9}{4}]$. The best estimate is the midpoint $x_c = \frac{17}{8}$.
- 3 (b)** Start with $f(x) = 3x^3 + x^2 - x - 5$ on $[1, 2]$, where $f(1) > 0$ and $f(2) < 0$. Since $f(\frac{3}{2}) > 0$, the second interval is $[1, \frac{3}{2}]$. Since $f(\frac{5}{4}) > 0$, the third interval is $[1, \frac{5}{4}]$. The best estimate is the endpoint $x_c = \frac{9}{8}$.
- 3 (c)** Start with $f(x) = \cos^2 x + 6 - x$ on $[6, 7]$, where $f(6) > 0$ and $f(7) < 0$. Since $f(6.5) > 0$, the second interval is $[6.5, 7]$. Since $f(6.75) > 0$, the third interval is $[6.75, 7]$. The best estimate is the midpoint $x_c = 6.875$.
- 4 (a)** 0.875
- 4 (b)** -0.875
- 4 (c)** 1.625
- 5 (a)** Setting $f(x) = x^4 - x^3 - 10$, check that $f(2) = -2$ and $f(3) = 44$, so there is a root in $[2, 3]$.
- 5 (b)** According to (1.1), the error after n steps is less than $(3-2)/2^{n+1}$. Ensuring that the error is less than 10^{-10} requires $(\frac{1}{2})^{n+1} < 10^{-10}$, or $2^{n+1} > 10^{10}$, which yields $n > 10/\log_{10}(2) - 1 \approx 32.2$. Therefore 33 steps are required.
- 6** Bisection Method converges to 0, but 0 is not a root.

Computer Problems 1.1

1 (a) There is a root in $[2, 3]$ (see Exercise 1.1.1). In MATLAB, use `bisect` (p. 28). Six correct decimal places corresponds to error tolerances 5×10^{-7} , according to Def. 1.3. The calling sequence

```
>> f=inline('x^3-9');
>> xc=bisect(f,2,3,5e-7)
```

returns the approximate root 2.080083.

1 (b) Similar to (a), on interval $[1, 2]$. The command

```
>> xc=bisect(inline('3x^3+x^2-x-5'),1,2,5e-7)
```

returns the approximate root 1.169726.

1 (c) Similar to (a), on interval $[6, 7]$. The command

```
>> xc=bisect(inline('cos(x)^2+6-x'),6,7,5e-7)
```

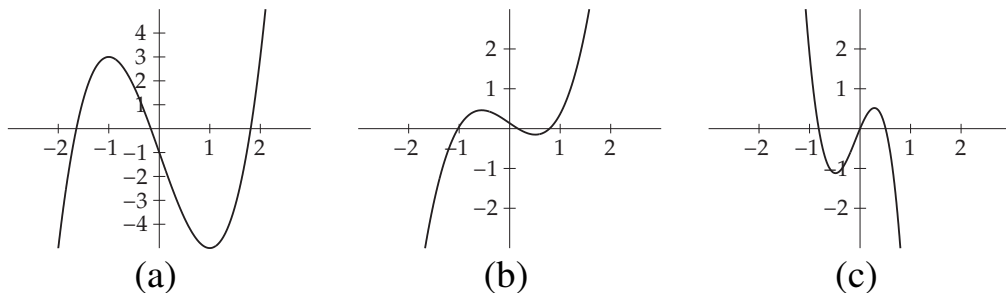
returns the approximate root 6.776092.

2 (a) 0.75487767

2 (b) -0.97089892

2 (c) 1.59214294

3 (a) Plots for parts (a) - (c) are:



In part (a), it is clear from the graph that there is a root in each of the three intervals $[-2, -1]$, $[-1, 0]$, and $[1, 2]$. The command

```
>> bisect(inline('2*x^3-6*x-1'),-2,-1,5e-7)
```

yields the first approximate root -1.641783 . Repeating for the next two intervals gives the approximate roots -0.168254 and 1.810038 .

(b) There are roots in $[-2, -1]$, $[-0.5, 0.5]$, and $[0.5, 1.5]$. Using `bisect` as in part (a) yields the approximate roots -1.023482 , 0.163823 , and 0.788942 .

(c) There are roots in $[-1.7, -0.7]$, $[-0.7, 0.3]$, and $[0.3, 1.3]$. Using `bisect` as in part (a) yields the approximate roots -0.818094 , 0 , and 0.506308 .

4 (a) $[1, 2]$, 27 steps, 1.41421356

4 (b) $[1, 2]$, 27 steps, 1.73205081

4 (c) $[2, 3]$, 27 steps, 2.23606798

5 (a) There is a root in the interval $[1, 2]$. Eight decimal place accuracy implies an error tolerance of 5×10^{-9} . The command

```
>> bisect (inline ('x^3-2'), 1, 2, 5e-9)
```

yields the approximate cube root 1.25992105 in 27 steps.

5 (b) There is a root in the interval $[1, 2]$. Using `bisect` as in (a) gives the approximate cube root 1.44224957 in 27 steps.

5 (c) There is a root in the interval $[1, 2]$. Using `bisect` as in (a) gives the approximate cube root 1.70997595 in 27 steps.

6 0.785398

7 Trial and error, or a plot of $f(x) = \det(A) - 1000$, shows that $f(-18)f(-17) < 0$ and $f(9)f(10) < 0$. Applying `bisect` to $f(x)$ yields the roots -17.188498 and 9.708299 . The backward errors of the roots are $|f(-17.188498)| = 0.0018$ and $|f(9.708299)| = 0.00014$.

8 2.948011

9 The desired height is the root of the function $f(H) = \pi H^2(1 - \frac{1}{3}H) - 1$. Using

```
>> bisect (inline ('pi*H^2*(1-H/3)-1'), 0, 1, 0.001)
```

gives the solution 636 mm.

Exercises 1.2

1 (a) $g'(x) = \frac{2}{3}(2x - 1)^{-\frac{2}{3}}$, and $|g'(1)| = \frac{2}{3} < 1$. Theorem 1.6 implies that FPI is locally convergent to $r = 1$.

1 (b) $g'(x) = \frac{3}{2}x^2$, and $|g'(1)| = \frac{3}{2} > 1$; FPI diverges from $r = 1$.

1 (c) $g'(x) = \cos x + 1$, and $|g'(0)| = 2 > 1$; FPI diverges from $r = 0$.

2 (a) locally convergent

2 (b) locally convergent

2 (c) divergent

3 (a) Solve $\frac{1}{2}x^2 + \frac{1}{2}x = x$ to find the fixed points $r = 0, 1$. The derivative $g'(x) = x + \frac{1}{2}$. By Theorem 1.6, $|g'(0)| = \frac{1}{2} < 1$ implies that FPI converges to $r = 0$, and $|g'(1)| = \frac{3}{2} > 1$ implies that FPI diverges from $r = 1$.

3 (b) Solve $x^2 - \frac{1}{4}x + \frac{3}{8} = x$ to find the fixed points $r = \frac{1}{2}, \frac{3}{4}$. The derivative $g'(x) = 2x - \frac{1}{4}$.

$|g'(\frac{1}{2})| = \frac{3}{4} < 1$ implies that FPI is locally convergent to $r = \frac{1}{2}$. $|g'(\frac{3}{4})| = \frac{5}{4} > 1$ implies that FPI diverges from $r = \frac{3}{4}$.

4 (a) FPI diverges from $3/2$, while 1 is locally convergent

4 (b) FPI diverges from 1, while $-1/2$ is locally convergent

5 (a) There is a variety of answers, obtained by rearranging the equation $x^3 - x + e^x = 0$ to isolate x . For example, $x = x^3 + e^x$, $x = \sqrt[3]{x - e^x}$, $x = \ln(x - x^3)$.

5 (b) As in (a), rearrange $3x^{-2} + 9x^3 = x^2$ to isolate x . For example, $x = \frac{3}{x^3} + 9x^2$, $x = \frac{1}{9} - \frac{1}{3x^4}$,

$$x = \frac{x^5 - 9x^6}{3}.$$

6 (a) Faster than Bisection Method

6 (b) FPI diverges from the fixed point 1.2

7 Solving $x^2 = \frac{1-x}{2}$ for x results in the two separate equations $g_1(x) = \sqrt{\frac{1-x}{2}}$ and $g_2(x) = -\sqrt{\frac{1-x}{2}}$. First notice that $g_1(x)$ returns only positive numbers, and $g_2(x)$ only negative. Therefore -1 cannot be a fixed point of $g_1(x)$, and $\frac{1}{2}$ cannot be a fixed point of $g_2(x)$. Check that $g_1(\frac{1}{2}) = \frac{1}{2}$ and $g_1'(x) = -\frac{1}{2\sqrt{2-2x}}$. $|g_1'(\frac{1}{2})| = \frac{1}{2} < 1$ confirms that FPI with $g_1(x)$ is locally convergent to $r = \frac{1}{2}$. Likewise, $g_2(-1) = -1$, $g_2'(x) = \frac{1}{2\sqrt{2-2x}}$ and $|g_2'(-1)| = \frac{1}{4}$ implies that FPI with $g_2(x)$ is locally convergent to $r = -1$.

8 For a positive number A , consider applying Fixed Point Iteration to $g(x) = (x + A/x)/2$. Note that $g'(\sqrt{A}) = 0$, so FPI is locally convergent to \sqrt{A} by Theorem 1.6. A simple sketch of $y = g(x)$ shows that FPI converges to \sqrt{A} for all positive initial guesses.

9 Define $g(x) = (x + A/x^2)/2$. Since $|g'(\sqrt[3]{A})| = \frac{1}{2} < 1$, FPI is locally convergent to the cube root $\sqrt[3]{A}$.

10 $w = 2/3$

11 (a) Substitute roots and check.

11 (b) $g'(x) = -5 + 15x - \frac{15}{2}x^2$. FPI diverges from all three roots, because $|g'(1 - \sqrt{3/5})| = |g'(1 + \sqrt{3/5})| = 2$ and $|g'(1)| = 2.5$.

12 Initial guesses 0, 1 and 2 all lead to $r = 1$. Neaby initial guesses cause FPI to move away from the divergent fixed point 1 and oscillate chaotically.

- 13** The slopes of g at r_1 and r_3 imply that the graph of $y = g(x)$ must pass through the line $y = x$ at $x = r_2$ from below the line to above the line. Therefore $g'(r_2)$ must belong to the interval $(1, \infty)$.
- 14** $g'(1) = 1$
- 15** Let x belong to $[a, b]$. By the Mean Value Theorem, $|g(x_0) - r| \leq B|x_0 - r| < |x_0 - r|$. Since r belongs to $[a, b]$, $x_1 = g(x_0)$ does also, and by extension, so does x_2, x_3 , etc. Similarly, $|x_1 - r| \leq B|x_0 - r|$ extends to $|x_i - r| \leq B^i|x_0 - r|$, which converges to zero as $i \rightarrow \infty$.
- 16** If $x_1 = g(x_1)$ and $x_2 = g(x_2)$ are both fixed points, then by the Mean Value Theorem, there exists c between x_1 and x_2 for which $x_2 - x_1 = g(x_2) - g(x_1) = g'(c)(x_2 - x_1)$, which implies $g'(c) = 1$, a contradiction.
- 17 (a)** Solving $x - x^3 = x$ yields $x^3 = 0$, or $x = 0$.
- 17 (b)** Assume $0 < x_0 < 1$. Then $x_0^3 < x_0$, and so $0 < x_1 = x_0 - x_0^3 < x_0 < 1$. The same argument implies by induction that $x_0 > x_1 > x_2 > \dots > 0$.
- 17 (c)** The limit $L = \lim_{i \rightarrow \infty} x_i$ exists because the x_i form a bounded monotonic sequence. Since $g(x)$ is continuous, $g(L) = g(\lim_{i \rightarrow \infty} x_i) = \lim_{i \rightarrow \infty} g(x_i) = \lim_{i \rightarrow \infty} x_{i+1} = L$, so L is a fixed point, and by (a), $L = 0$.
- 18 (a)** $x = x + x^3$ implies $x = 0$
- 18 (b)** If $0 < x_i$, then $x_{i+1} = x_i + x_i^3 = x_i(1 + x_i^2) > x_i$.
- 18 (c)** $g'(0) = 1$, but the x_i move away from $r = 0$.
- 19 (a)** Set $g(x) = \frac{x^3 + (c+1)x - 2}{c}$. Then $g'(x) = \frac{3x^2 + (c+1)}{c}$, and $|g'(1)| = |\frac{4+c}{c}| < 1$ for $c < -2$. By Theorem 1.6, FPI is locally convergent to $r = 1$ if $c < -2$.
- 19 (b)** $g'(1) = 0$ if $c = -4$.
- 20** By Taylor's Theorem, $g(x_i) = g(r) + g'(r)(x_i - r) + g''(c)(x_i - r)^2/2$, where c is between x_i and r . Thus $e_{i+1} = |r - x_{i+1}| = |g''(c)|(r - x_i)^2/2 = |g''(c)|e_i^2/2$. In the limit, c converges to r .
- 21** By factoring or the Quadratic Formula, the roots of the equation are $-\frac{5}{4}$ and $\frac{1}{4}$. Set $g(x) = \frac{5}{16} - x^2$. Using the cobweb diagram of $g(x)$, it is clear that initial guesses in $(-\frac{5}{4}, \frac{5}{4})$ converge to $r_2 = \frac{1}{4}$, and initial guesses in $(-\infty, -\frac{5}{4}) \cup (\frac{5}{4}, \infty)$ diverge to $-\infty$ under FPI. Initial guesses $-\frac{5}{4}$ and $\frac{5}{4}$ limit on $-\frac{5}{4}$.
- 22** The open interval $(-4/3, 4/3)$ of initial guesses converge to the fixed point $1/3$; the two initial guesses $-4/3, 4/3$ lead to $-4/3$.

Computer Problems 1.2

1 (a) Define $g(x) = (2x + 2)^{\frac{1}{3}}$, for example. Using the `fpi` code, the command

```
>> x=fpi(inline('(2*x+2)^(1/3)'),1/2,20)
```

yields the solution 1.76929235 to 8 correct decimal places.

1 (b) Define $g(x) = \ln(7 - x)$. Using `fpi` as in part (a) returns the solution 1.67282170 to 8 correct decimal places.

1 (c) Define $g(x) = \ln(4 - \sin x)$. Using `fpi` as in part (a) returns the solution 1.12998050 to 8 correct decimal places.

2 (a) 0.75487767

2 (b) -0.97089892

2 (c) 1.59214294

3 (a) Iterate $g(x) = (x + 3/x)/2$ with starting guess 1. After 4 steps of FPI, the results is 1.73205081 to 8 correct places.

3 (b) Iterate $g(x) = (x + 5/x)/2$ with starting guess 1. After 5 steps of FPI, the results is 2.23606798 to 8 correct places.

4 (a) 1.25992105

4 (b) 1.44224957

4 (c) 1.70997595

5 Iterating $g(x) = \cos^2 x$ with initial guess $x_0 = 1$ results in 0.641714 to six correct places after 350 steps. Checking $|g'(0.641714)| \approx 0.96$ verifies that FPI is locally convergent by Theorem 1.6.

6 (a) -1.641784, -0.168254, 1.810038

6 (b) -1.023482, 0.163822, 0.788941

6 (c) -0.818094, 0, 0.506308.

7 (a) Almost all numbers between 0 and 1.

7 (b) Almost all numbers between 1 and 2.

7 (c) Any number greater than 3 or less than -1 will work.

Exercises 1.3

1 (a) The forward error is $|r - x_c| = |0.75 - 0.74| = 0.01$. The backward error is $|f(x_c)| = |4(0.74) - 3| = 0.04$.

1 (b) $FE = |r - x_c| = 0.01$ as in (a). $BE = |f(0.74)| = (0.04)^2 = 0.0016$.

- 1 (c)** $FE = |r - x_c| = 0.01$ as in (a). $BE = |f(0.74)| = (0.04)^3 = 0.000064$.
- 1 (d)** $FE = |r - x_c| = 0.01$ as in (a). $BE = |f(0.74)| = (0.04)^{\frac{1}{3}} = 0.342$.
- 2 (a)** $FE = 0.00003$, $BE = 10^{-4}$
- 2 (b)** $FE = 0.00003$, $BE = 10^{-8}$
- 2 (c)** $FE = 0.00003$, $BE = 10^{-12}$
- 2 (d)** $FE = 0.00003$, $BE = 0.0464$
- 3 (a)** Check derivatives: $f(0) = f'(0) = 0$, $f''(0) = \cos 0 = 1$. The multiplicity of the root $r = 0$ is 2.
- 3 (b)** The forward error is $|r - x_c| = |0 - 0.0001| = 0.0001$. The backward error is $|f(x_c)| = |-\cos 0.0001| \approx 5 \times 10^{-9}$.
- 4 (a)** 4
- 4 (b)** $FE = 10^{-2}$, $BE = 10^{-8}$
- 5** The root of $f(x) = ax - b$ is $r = b/a$. If x_c is an approximate root, the forward error is $FE = |b/a - x_c|$ while the backward error is $BE = |f(x_c)| = |ax_c - b| = |a||\frac{b}{a} - x_c| = |a|FE$. Therefore the backward error is a factor of $|a|$ larger than the forward error.
- 6 (a)** 1
- 6 (b)** Let ϵ be the backward error. By the Sensitivity Formula, the forward error Δr is $\epsilon/f'(A^{1/n}) = \epsilon/(nA^{(n-1)/n})$.
- 7 (a)** $W'(x) = (x-2)\cdots(x-20) + (x-1)(x-3)\cdots(x-20) + \cdots + (x-1)\cdots(x-19)$, so $W'(16) = (16-1)(16-2)\cdots(16-15)(16-17)(16-18)(16-19)(16-20) = 15!4!$
- 7 (b)** For a general integer j between 1 and 20,
 $W'(j) = (j-1)(j-2)\cdots(1)(-1)(-2)\cdots(j-20) = (-1)^j(j-1)!(20-j)!$
- 8 (a)** Predicted root $a + \Delta r = a - \epsilon a$
- 8 (b)** Actual root $a/(1 + \epsilon) = a - \epsilon a + \epsilon^2 a - \epsilon^3 a + \cdots$

Computer Problems 1.3

- 1 (a)** Check the derivatives of $f(x) = \sin x - x$ to see that $f(0) = f'(0) = f''(0) = 0$ and $f'''(0) = -\cos 0 = -1$, giving multiplicity 3.
- 1 (b)** `fzero` returns $x_c = -2.0735 \times 10^{-8}$. The forward error is 2.0735×10^{-8} and MATLAB reports the backward error to be $|f(x_c)| = 0$. This means the true backward error is likely less than machine epsilon.
- 2 (a)** $m = 9$
- 2 (b)** $x_c = FE = 0.0014$, $BE = 0$
- 3 (a)** The MATLAB command


```
>> xc=fzero('2*x*cos(x)-2*x+sin(x^3)', [-0.1, 0.2])
```

returns $x_c = 0.00016881$. The forward error is $|x_c - r| = 0.00016881$ and the backward error is reported by MATLAB as $|f(x_c)| = 0$.

3 (b) The bisection method with starting interval $[-0.1, 0.2]$ stops after 13 steps, giving $x_c = -0.00006103$. Neither method can determine the root $r = 0$ to more than about 3 correct decimal places.

4 (a) $r + \Delta r = 3 - 2.7\epsilon$

4 (b) Predicted root = $3 - 0.0027 = 2.9973$, actual root = 2.9973029

5 To use (1.21), set $f(x) = (x-1)(x-2)(x-3)(x-4)$, $\epsilon = -10^{-6}$ and $g(x) = x^6$. Then near the root $r = 4$, $\Delta r \approx -\epsilon g(r)/f'(r) = 4^6/6 \approx 0.00068267$. According to (1.22), the error magnification factor is $|g(r)|/|rf'(r)| = 4^6/24 \approx 170.7$. `fzero` returns the approximate root 4.00068251 , close to the guess 4.00068267 given by (1.21).

6 Actual root $x_c = 14.856$, predicted root = $r + \Delta r = 15 - 0.14 = 14.86$

Exercises 1.4

1 (a) $x_1 = x_0 - (x_0^3 + x_0 - 2)/(3x_0^2 + 1) = 0 - (-2)/(1) = 2$; $x_2 = 2 - (2^3 + 2 - 2)/(3(2^2) + 1) = 18/13$.

1 (b) $x_1 = x_0 - (x_0^4 - x_0^2 + x_0 - 1)/(4x_0^3 - 2x_0 + 1) = 1$; $x_2 = 1$.

1 (c) $x_1 = x_0 - (x_0^2 - x_0 - 1)/(2x_0 - 1) = -1$; $x_2 = -\frac{2}{3}$.

2 (a) $x_1 = 0.8, x_2 = 0.756818$

2 (b) $x_1 = -0.2, x_2 = 0.180856$

2 (c) $x_1 = x_2 = 2$

3 (a) According to Theorem 1.11, $f'(-1) = 8$ implies that convergence to $r = -1$ is quadratic, with $e_{i+1} \approx |f''(-1)/(2f'(-1))|e_i^2 = |-40/(2)(8)|e_i^2 = 2.5e_i^2$; $f'(0) = -1$ implies convergence to $r = 0$ is quadratic, $e_{i+1} \approx 2e_i^2$; $f'(1) = f''(1) = 0$ and $f'''(1) = 12$ implies that convergence to $r = 1$ is linear, $e_{i+1} \approx \frac{2}{3}e_i$.

3 (b) $f'(-\frac{1}{2}) = -27/4$ implies that convergence to $r = -\frac{1}{2}$ is quadratic, with error relationship $e_{i+1} \approx |27/2(-\frac{27}{4})|e_i^2 = 2e_i^2$; $f'(1) = f''(1) = 0$ and $f'''(1) = 18$ implies that convergence to $r = 1$ is linear, $e_{i+1} \approx \frac{2}{3}e_i$.

4 (a) $r = -1/2, e_{i+1} = 1.6e_i^2$; $r = 3/4, e_{i+1} = \frac{1}{2}e_i$

4 (b) $r = -1, e_{i+1} = \frac{1}{2}e_i$; $r = 3, e_{i+1} = \frac{1}{2}e_i^2$

5 Convergence to $r = 0$ is quadratic since $f'(0) = -1 \neq 0$, so Newton's Method converges faster than the Bisection Method. Convergence to $r = \frac{1}{2}$ is linear since $f'(\frac{1}{2}) = f''(\frac{1}{2}) = 0$

and $f'''(\frac{1}{2}) = 24$, with $e_{i+1} \approx \frac{2}{3}e_i$. Since $S = \frac{2}{3} > \frac{1}{2}$, Newton's Method will converge to $r = \frac{1}{2}$ slower than the Bisection Method.

- 6** Many possible answers; for example, $f(x) = xe^{-x}$ with initial guess greater than 1.
- 7** Computing derivatives, $f'(2) = f''(2) = 0$ and $f'''(2) = 6$ implies that $r = 2$ is a triple root. Therefore Newton's Method does not converge quadratically, but converges linearly and $e_{i+1}/e_i \rightarrow \frac{2}{3}$ according to Theorem 1.12.

8 $x_1 = x_0 - (ax_0 + b)/a = -b/a$

9 Since $f'(x) = 2x$, Newton's Method is

$$x_{i+1} = x_i - \frac{x_i^2 - A}{2x_i} = \frac{x_i}{2} + \frac{A}{2x_i} = \frac{x_i + A/x_i}{2}.$$

10 $x_{i+1} = (2x_i + A/x_i^2)/3$

11 The n^{th} root of A is the real root of $f(x) = x^n - A = 0$. Newton's Method applied to the equation is

$$x_{i+1} = x_i - \frac{x_i^n - A}{nx_i^{n-1}} = \frac{n-1}{n}x_i + \frac{A}{nx_i^{n-1}} = \frac{(n-1)x_i + A/x_i^{n-1}}{n}.$$

Since $f'(A) = nA^{n-1}$, Theorem 1.11 implies that Newton's Method converges quadratically as long as $A \neq 0$.

12 $x_{50} = 2^{50}$

13 (a) Newton's Method converges quadratically to $r = 2$ since $f'(2) = 8 \neq 0$, and $e_5 \approx f''(2)/(2f'(2))e_4^2 = \frac{3}{4}(10^{-6})^2 = 0.75 \times 10^{-12}$.

13 (b) Since $f'(0) = -4$ and $f''(0) = 0$, Theorem 1.11 implies that $\lim_{i \rightarrow \infty} e_{i+1}/e_i^2 = 0$, and no useful estimate of e_5 follows. Essentially, convergence is faster than quadratic. Reverting to the definition of Newton's Method, $x_{i+1} = x_i - \frac{x_i^3 - 4x_i}{3x_i^2 - 4} = \frac{2x_i^3}{3x_i^2 - 4}$, and because $r = 0$, $e_{i+1} = \left| \frac{2e_i^3}{3e_i^2 - 4} \right|$. Substituting $e_4 = 10^{-6}$ yields $e_5 = \left| \frac{2 \times 10^{-18}}{3 \times 10^{-12} - 4} \right| \approx 0.5 \times 10^{-18}$.

Computer Problems 1.4

1 (a) Newton's Method is $x_{i+1} = x_i - (x_i^3 - 2x_i - 2)/(3x_i^2 - 2)$. Setting $x_0 = 1$ yields $x_7 = 1.76929235$ to eight decimal places.

- 1 (b)** Applying Newton's Method with $x_0 = 1$ yields $x_5 = 1.67282170$ to eight places.
- 1 (c)** Applying Newton's Method with $x_0 = 1$ yields $x_3 = 1.12998050$ to eight places.
- 2 (a)** 0.75487767
- 2 (b)** -0.97089892
- 2 (c)** 1.59214294
- 3 (a)** Newton's Method converges linearly to $x_c = -0.6666648$. Subtracting x_c from x_i shows error ratios $|x_{i+1} - x_c|/|x_i - x_c| \approx \frac{2}{3}$, implying a multiplicity 3 root. Applying Modified Newton's Method with $m = 3$ and $x_0 = 0.5$ converges to $x_c = -\frac{2}{3}$.
- 3 (b)** Newton's Method converges linearly to $x_c = 0.166666669$. The error ratios $|x_{i+1} - x_c|/|x_i - x_c| \approx \frac{1}{2}$, implying a multiplicity 2 root. Applying Modified Newton's Method with $m = 2$ and $x_0 = 1$ converges quadratically to $0.166666667 \approx \frac{1}{6}$. In fact, one checks by direct substitution that the root is $r = \frac{1}{6}$.
- 4 (a)** $r = 1, m = 3$
- 4 (b)** $r = 2, m = 2$
- 5** The volume of the silo is $400 = 10\pi r^2 + \frac{2}{3}\pi r^3$. Solving for r by Newton's Method yields 3.2362 meters.
- 6** $r = 2.0201$ cm
- 7** Newton's Method converges quadratically to -1.197624 and 1.530134 , and converges linearly to the root 0. The error ratio is $|x_{i+1} - 0|/|x_i - 0| \approx \frac{3}{4}$, implying that $r = 0$ is a multiplicity 4 root. This can be confirmed by evaluating the first four derivatives.
- 8** 0.841069, quadratic convergence; $\pi/3 \approx 1.047198$, linear convergence, $m = 3$; 2.300524, quadratic convergence
- 9** Newton's Method converges quadratically to 0.8571428571 with quadratic error ratio $M = \lim_{i \rightarrow \infty} e_{i+1}/e_i^2 \approx 2.4$, and converges linearly to the root 2 with error ratio $S = \lim_{i \rightarrow \infty} e_{i+1}/e_i \approx \frac{2}{3}$.
- 10** -1.381298 , quadratic convergence; $-2/3$, linear convergence, $m = 2$; 0.205183, quadratic convergence; $1/2$, quadratic convergence; 1.176116, quadratic convergence
- 11** Solving the ideal gas law for an initial approximation gives $V_0 = nRT/P = 1.75$. Applying Newton's Method to the non-ideal gas Van der Waal's equation with initial guess $V_0 = 1.75$ converges to $V = 1.701$.
- 12** initial guess = 2.87, solution $V = 2.66$ L
- 13 (a)** The equation is equivalent to $1 - 3/(4x) = 0$, and has the root $r = \frac{3}{4}$.
- 13 (b)** Newton's Method applied to $f(x) = (1 - 3/(4x))^{1/3}$ does not converge.

Exercises 1.5

- 1 (a)** Applying the Secant Method with $x_0 = 1$ and $x_1 = 2$ yields $x_2 = x_1 - \frac{(x_1 - x_0)f(x_1)}{f(x_1) - f(x_0)} = \frac{8}{5}$ and $x_3 \approx 1.742268$.
- 1 (b)** Using the Secant Method formula with $x_0 = 1$ and $x_1 = 2$ as in (a) returns $x_2 \approx 1.578707$ and $x_3 \approx 1.660160$.
- 1 (c)** The Secant Method yields $x_2 \approx 1.092907$ and $x_3 \approx 1.119357$.
- 2 (a)** $x_2 = 8/5, x_3 = 1.742268$
- 2 (b)** $x_2 = 1.578707, x_3 = 1.66016$
- 2 (c)** $x_2 = 1.092907, x_3 = 1.119357$
- 3 (a)** Applying IQI with $x_0 = 1, x_1 = 2$ and $x_2 = 0$ yields $x_3 = -\frac{1}{5}$ and $x_4 \approx -0.11996018$ from formula (1.37).
- 3 (b)** Applying the IQI formula gives $x_3 \approx 1.75771279$ and $x_4 \approx 1.66253117$.
- 3 (c)** Applying IQI as in (a) and (b) yields $x_3 \approx 1.13948155$ and $x_4 \approx 1.12927246$.
- 4** 10.25 m
- 5** Setting $A = f(a), B = f(b), C = f(c)$, and $y = 0$ in (1.35) gives

$$\begin{aligned}
 P(0) &= \frac{af(b)f(c)}{(f(a) - f(b))(f(a) - f(c))} + \frac{bf(a)f(c)}{(f(b) - f(a))(f(b) - f(c))} \\
 &+ \frac{cf(a)f(b)}{(f(c) - f(a))(f(c) - f(b))} \\
 &= \frac{a\frac{f(b)-f(c)}{f(a)} + b\frac{f(c)-f(a)}{f(b)} + c\frac{f(a)-f(b)}{f(c)}}{\left(1 - \frac{f(b)}{f(a)}\right)\left(\frac{f(a)}{f(c)} - 1\right)\left(1 - \frac{f(c)}{f(b)}\right)} \\
 &= \frac{as(1 - qs) + bqs(r - q) + c(q - 1)}{(q - 1)(r - 1)(s - 1)} \\
 &= c + \frac{as(1 - r) + br(r - q) - c(r^2 - qr - rs + s)}{(q - 1)(r - 1)(s - 1)} \\
 &= c - \frac{(c - b)r(r - q) + (c - a)s(1 - r)}{(q - 1)(r - 1)(s - 1)}.
 \end{aligned}$$

Computer Problems 1.5

- 1 (a)** Applying the Secant Method formula on page 65 shows convergence to the root 1.76929235
- 1 (b)** 1.67282170
- 1 (c)** 1.12998050.

2 (a) 1.76929235

2 (b) 1.67282170

2 (c) 1.12998050

3 (a) Applying formula (1.37) for Inverse Quadratic Interpolation shows convergence to 1.76929235.

3 (b) Similar to part (a). Converges to 1.67282170

3 (c) Similar to part (a). Converges to 1.12998050.

4 -1.381298 , superlinear; $-2/3$, linear; 0.205183 , superlinear; $1/2$, superlinear; 1.176116 , superlinear

5 The MATLAB command

```
>> fzero('1/x', [-2, 1])
```

converges to zero, although there is no root there.

6 `fzero` fails in both cases because the functions never cross zero