Math330

Newton and secant: Order of Convergence (P unknown)

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- (Q1) Consider the equation $x = \cos x$
 - (a) Use Newton's method with $P_0=0.2$ to estimate the solution of this equation with error less that 10^{-5}
 - (b) Find the order of convergence and the asymptotic error constant both numerically and theoretically.

Solution: (a)
$$f(x) = x - \cos x$$
, $f'(x) = 1 + \sin x$, $f''(x) = \cos x$

Newton's iteration:
$$P_{n+1} = P_n - \frac{P_n - \cos P_n}{1 + \sin P_n}$$

n	P_n	$ P_n - P_{n-1} $
0	0.2	
1	0.850777122	0.650777122
2	0.741530193	0.109246929
3	0.739086449	0.002443744
4	0.739085133	0.000001316

So
$$P \approx P_4 = 0.739085133$$

(b) Theoretically: $f'(P) = f'(0.739085133) = 1.673612029 \neq 0$,

So P is a simple root.

Therefore,
$$R = 2$$
 and $A = \frac{|f''(P)|}{2|f'(P)|} = 0.220805395$

Numerically:

$ E_n \approx P_n - P_{n-1} $	$\frac{ E_{n+1} }{ E_n ^2}$
0.650777122	0.257955435
0.109246929	0.204756281
0.002443744	0.220365941
0.000001316	

(Q2) Consider the equation $x = \cos x$.

- (a) If $P_0 = 0.5$ and $P_1 = \frac{\pi}{4}$, use the secant method to approximate the root of the equation with accuracy of 10^{-4} .
- (b) Find the order of convergence and the asymptotic error constant both theoretically and numericaly.

Solution: (a)
$$f(x) = x - \cos x$$
, $f'(x) = 1 + \sin x$, $f''(x) = \cos x$

Secant's iteration:
$$P_{n+2} = P_{n+1} - \frac{f(P_{n+1})(P_{n+1} - P_n)}{f(P_{n+1}) - f(P_n)}$$

n	P_n	$ P_n - P_{n-1} $
0	0.5	
1	0.785398163	0.285398163
2	0.736384138	0.049014025
3	0.739058138	0.002674
4	0.739085149	0.000027011338

So
$$P \approx P_4 = 0.739085149$$

(b) Theoretically: $f'(P) = f'(0.739085149) = 1.673612041 \neq 0$, So P is a simple root.

Therefore,
$$R = 1.618$$
 and $A = \left| \frac{f''(P)}{2f'(P)} \right|^{0.618} = 0.393185938$

Numerically:

$ E_n \approx P_n - P_{n-1} $	$\frac{ E_{n+1} }{ E_n ^{1.618}}$
0.285398163	0.372735166
0.049014025	0.351741034
0.002674	0.393005788
0.000027011338	