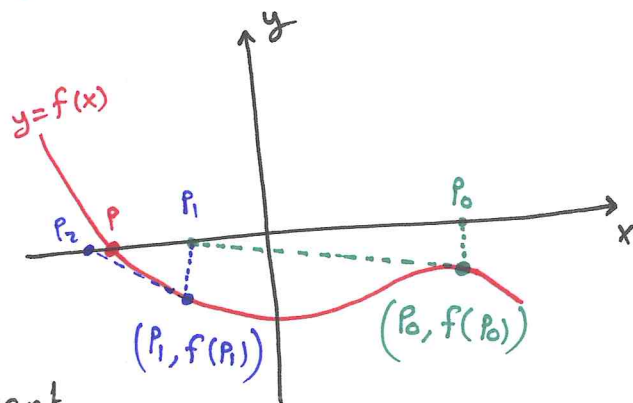


## 2.4 Newton-Raphson Method

37

- or simply "Newton's Method"
- This method develops algorithm that produces a sequence  $\{P_n\}$  converges to the root  $p$  faster than Bisection and False Position methods (The best known method).
- Conditions to find the root of  $f(x) = 0$  :  $f \in C^2[a, b]$  with  $f'(x) \neq 0$
- Assume the initial approximation  $P_0$  is near the root  $p$
- Next approximation  $P_1$  is the point intersection between the  $x$ -axis and the line tangent to the curve at  $(P_0, f(P_0))$ :



$$f'(P_0) = m = \frac{0 - f(P_0)}{P_1 - P_0}$$

Hence,

$$P_1 = P_0 - \frac{f(P_0)}{f'(P_0)}$$

- The process is repeated to obtain a sequence  $\{P_n\}$  that converges to  $p$ . That is Newton's method iteration:

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

$$n = 0, 1, 2, \dots$$

Exp Use Newton's Method to solve  $x^2 = \sin x + 1$   
using  $P_0 = 1.5$  with accuracy  $10^{-3}$ .

38

•  $f(x) = x^2 - \sin x - 1 \Rightarrow f'(x) = 2x - \cos x$

•  $P_{n+1} = P_n - \frac{f(P_n)}{f'(P_n)} = P_n - \frac{P_n^2 - \sin P_n - 1}{2P_n - \cos P_n}$

n	$P_n$	$ P_n - P_{n-1} $
0	1.5	—
1	1.413799126	0.0862 > 0.001
2	1.409633752	0.00416 > 0.001
3	1.409624004	0.00001 < 0.001

Stop

180 → 3.14  
85.987 → 1.5  
↓  
for sin  
and cos  
∴

Exp Use Newton's Method with  $P_0 = 1$   
estimate the root of  $f(x) = e^x - \cos x - 1$  with error  $< 10^{-4}$

•  $P_0 = 1 \Rightarrow P_{n+1} = P_n - \frac{e^{P_n} - \cos P_n - 1}{e^{P_n} + \sin P_n}$

•  $P_1 = 0.669083898 \Rightarrow |P_1 - P_0| > 10^{-4}$

•  $P_2 = 0.603760843 \Rightarrow |P_2 - P_1| > 10^{-4}$

•  $P_3 = 0.601349991 \Rightarrow |P_3 - P_2| > 10^{-4}$

•  $P_4 = 0.601346767 \Rightarrow |P_4 - P_3| < 10^{-4}$  stop

180 → 3.14  
57.325 → 1  
↓  
for sin and  
cos ...

Exp Use Newton's method to estimate  $\sqrt{5}$  starting with  $P_0 = 2$

39

Let  $x = \sqrt{5} \Rightarrow x^2 = 5 \Rightarrow x^2 - 5 = 0 \Rightarrow f(x) = x^2 - 5$   
 $\Rightarrow f'(x) = 2x$

Hence,  $P_{n+1} = P_n - \frac{f(P_n)}{f'(P_n)}$   
 $= P_n - \frac{P_n^2 - 5}{2P_n}$   
 $= \frac{P_n - \frac{5}{P_n}}{2}$

$P_1 = \frac{P_0 - \frac{5}{P_0}}{2} = \frac{2 + \frac{5}{2}}{2} = 2.25$

$P_2 = \frac{2.25 + \frac{5}{2.25}}{2} = 2.236111111$

$P_3 = \frac{2.236111111 + 5/2.236111111}{2} = 2.236067978$

$P_4 = \frac{2.236067978 + 5/2.236067978}{2} = 2.236067978$

Note that all  $\{P_n\}$  with  $n > 4$  will give same result as in  $P_4$ , so we see the convergence accurate to 9 decimal places.

Exp Estimate  $\sqrt[3]{15}$   $\Rightarrow x = \sqrt[3]{15} \Rightarrow x^3 - 15 = 0 \Rightarrow P_{n+1} = P_n - \frac{P_n^3 - 15}{3P_n^2}$

$P_0 = 2$

$P_1 = 2.83$

$P_2 = 2.471441785$

$P_3 = 2.466223133$

$P_4 = 2.466212074$  as in calculator

طريقة نيوتن الأفضل والأسرع

## Th (Newton-Raphson Theorem)

40

• Assume  $f \in C^2[a, b]$  and  $\exists$  a number  $p \in [a, b]$  s.t.  $f(p) = 0$ .

• If  $f'(p) \neq 0$ , then  $\exists \delta > 0$  s.t. the sequence  $\{P_k\}_{k=0}^{\infty}$

defined by

$$P_{k+1} = g(P_k) = P_k - \frac{f(P_k)}{f'(P_k)} \quad \text{for } k = 0, 1, 2, \dots$$

will converge to  $p$  for any initial approximation  $P_0 \in [p - \delta, p + \delta]$ ,

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

Proof • Taylor polynomial of degree 1 about  $P_0$  is

$$f(x) = f(P_0) + f'(P_0)(x - P_0)$$

• Substitute  $x = p$  and note that  $f(p) = 0 \Rightarrow$

$$0 = f(P_0) + f'(P_0)(p - P_0)$$

• Solve for  $p \Rightarrow p = P_0 - \frac{f(P_0)}{f'(P_0)} = P_1$

• This is used to define the next approximation  $P_1$  and so  $*$  is established.

• To prove the convergence: Note that  $g(p) = p - \frac{f(p)}{f'(p)} = p$  so  $p$  is fixed point of  $g$ .

•  $g'(x) = 1 - \frac{f'f'' - ff''}{(f')^2} = \frac{ff''}{(f')^2} \Rightarrow g'(p) = 0 < 1$  and  $g'(x)$  is continuous

Hence,  $\exists \delta > 0$  s.t.  $|g'(x)| < 1$  on  $(p - \delta, p + \delta)$

by Th FPIT II page 21.



## Secant Method

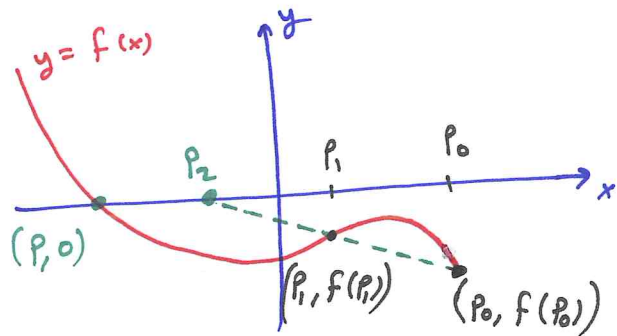
40.1

- Recall that in Newton-Raphson method, it is required the evaluation of  $f(p_n)$  and  $f'(p_n)$  per iteration since

$$p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)} \quad \text{for } n=0,1,2,\dots$$

- It is desirable to have a method "secant method" that converges almost as fast as Newton's method and involves only evaluations of  $f$  and not  $f'$ .

⇒ Given  $(p_0, f(p_0))$   
 $(p_1, f(p_1))$



⇒ To find  $p_2$ :

$$\frac{f(p_1) - f(p_0)}{p_1 - p_0} = m = \frac{0 - f(p_1)}{p_2 - p_1}$$

⇒ solve for  $p_2$  ⇒  $p_2 = p_1 - \left( \frac{p_1 - p_0}{f(p_1) - f(p_0)} \right) f(p_1)$

⇒ In general:  $p_{n+2} = p_{n+1} - \left( \frac{p_{n+1} - p_n}{f(p_{n+1}) - f(p_n)} \right) f(p_{n+1})$

Exp Consider the equation  $x = \cos x$ . Take  $p_0 = 0.5$  and  $p_1 = \frac{\pi}{4}$ . Find the next iteration " $p_2$ " using secant method to approximate the solution of  $x = \cos x$ .

$$3.14 \rightarrow \pi = 180$$

$$\frac{1}{2} \rightarrow ? = 28.7$$

$$f(x) = x - \cos x, \quad p_1 = \frac{\pi}{4} = 0.785, \quad f\left(\frac{\pi}{4}\right) = \frac{\pi}{4} - \cos\left(\frac{\pi}{4}\right) = 0.785 - 0.707 = 0.078$$

$$f\left(\frac{1}{2}\right) = \frac{1}{2} - \cos(28.7) = -0.377$$

$$p_2 = p_1 - \left( \frac{p_1 - p_0}{f(p_1) - f(p_0)} \right) f(p_1) = \frac{\pi}{4} - \left( \frac{\frac{\pi}{4} - \frac{1}{2}}{f\left(\frac{\pi}{4}\right) - f\left(\frac{1}{2}\right)} \right) f\left(\frac{\pi}{4}\right) = 0.73638414$$

## Def (Multiplicity of Roots)

41

• Assume  $f, f', \dots, f^{(M)}$  are defined and continuous on interval about the root  $p$ , where  $M \in \mathbb{Z}^+$ .

• We say  $f(x) = 0$  has a root of order  $M$  at  $x = p$  (or  $p$  has multiplicity  $M$ ) iff

$$f(p) = 0, f'(p) = 0, f''(p) = 0, \dots, f^{(M-1)}(p) = 0, f^{(M)}(p) \neq 0$$

Def • A root  $p$  of order  $M=1$  is called simple root.

• A root  $p$  of order  $M > 1$  is called multiple root.

↳ if  $M=2$ , then  $p$  is called double root.

↳ if  $M=3$ , then  $p$  is called cubic root.

⋮

Exp Find the roots of  $f(x)$  and their multiplicity

①  $f(x) = x^3 - 3x + 2$

• one can write  $f(x) = (x+2)(x-1)^2$  so  $p = -2, p = 1$  roots

•  $f'(x) = 3x^2 - 3$  and  $f''(x) = 6x$

$\boxed{p=1} \Rightarrow f(1) = 0, f'(1) = 0, f''(1) = 6 \neq 0$  so  $M=2$   
and  $p=1$  is double root.

$\boxed{p=-2} \Rightarrow f(-2) = 0, f'(-2) = 9 \neq 0$  so  $M=1$   
and  $p=-2$  is simple root.

$$\boxed{2} \quad f(x) = (x-1) \ln x$$

42

- $p=1$  is the only root.
- $f'(x) = \frac{x-1}{x} + \ln x$  and  $f''(x) = \frac{1}{x^2} + \frac{1}{x}$
- $f(1) = 0$ ,  $f'(1) = 0$ ,  $f''(1) = 2 \neq 0$

so The multiplicity of  $p=1$  is 2 and its double root.

Lemma If  $f(x)=0$  has a root  $p$  and  
 $\exists$  a continuous function  $h(x)$  s.t

$$f(x) = (x-p)^M h(x) \quad \text{where } h(p) \neq 0 \quad \text{then the root } p \text{ has multiplicity } M$$

Remark • In Exp ① page 41  $\Rightarrow p_1=1$  has  $M_1=2$  and  
 $p_2=-2$  has  $M_2=1$  so

$$f(x) = (x+2)(x-1)^2 \quad \text{with } h_1(x) = x+2, h_1(1) \neq 0$$

$$h_2(x) = (x-1)^2, h_2(-2) \neq 0$$

• In Exp ② page 42  $\Rightarrow p=1$  has  $M=2$

$$f(x) = (x-1) \ln x \quad \text{but } \ln x = (x-1) - \frac{(x-1)^2}{2} + \frac{(x-1)^3}{3} - \dots$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n+1} (x-1)^n}{n}$$

$$= (x-1) - \frac{(x-1)^2}{2} + \frac{(x-1)^3}{3} - \dots$$

with  $h(1) = 0$

$$\boxed{3} \quad f(x) = x^{101} - x^{100} + x^{30} - 1 \quad \Rightarrow p=1 \text{ is root}$$

$$f'(x) = 101x^{100} - 100x^{99} + 30x^{29} \quad \Rightarrow f'(1) = 31 \neq 0$$

$$\Rightarrow p=1 \text{ has } M=1$$

## Def (Speed of Convergence)

43

- Assume that the sequence  $\{P_n\}_{n=0}^{\infty}$  converges to  $P$ .
- If there exist two positive constants  $A \neq 0$  and  $R > 0$  s.t

$$\lim_{n \rightarrow \infty} \frac{|P - P_{n+1}|}{|P - P_n|^R} = \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^R} = A,$$

Then we say that  $\{P_n\}$  converges to  $P$  with order of convergence  $R$ .

Remarks ① We use the order of convergence  $R$  to measure the speed of convergence of any method:

- if  $R=1$ , then the convergence of  $\{P_n\}$  is linear
- if  $R=\frac{3}{2}$ , then the convergence of  $\{P_n\}$  is super linear
- if  $R=2$ , then the convergence of  $\{P_n\}$  is quadratic
- if  $R=3$ , then the convergence of  $\{P_n\}$  is cubic

② When  $R \uparrow \Rightarrow$  speed  $\uparrow \Rightarrow$  error  $\downarrow$

③  $A$  is called the asymptotic error constant

This is because • as  $n$  gets large  $\Rightarrow$

$$|E_{n+1}| \approx A |E_n|^R$$

- if  $|E_n| = 0.01$  then for

$$R=1 \Rightarrow |E_{n+1}| \approx A |E_n| = A (0.01)$$

$$R=2 \Rightarrow |E_{n+1}| \approx A |E_n|^2 = A (0.01)^2 \\ = A (0.0001)$$



Exp Find  $A$  and  $R$  for the following sequences:

44

$$\textcircled{1} \left\{ \frac{1}{10^n} \right\}_{n=0}^{\infty} = 1, \frac{1}{10}, \frac{1}{100}, \frac{1}{1000}, \dots$$

$$\bullet \lim_{n \rightarrow \infty} \frac{1}{10^n} = 0 = p$$

$$\begin{aligned} \bullet \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^R} &= \lim_{n \rightarrow \infty} \frac{|p - p_{n+1}|}{|p - p_n|^R} = \lim_{n \rightarrow \infty} \frac{|0 - \frac{1}{10^{n+1}}|}{|0 - \frac{1}{10^n}|^R} \\ &= \lim_{n \rightarrow \infty} \frac{10^{-nR}}{10^{-n(R+1)}} = \begin{cases} \frac{1}{10} & \text{if } R=1 \\ \infty & \text{if } R > 1 \quad \times \\ 0 & \text{if } R < 1 \quad \times \end{cases} \\ &= \frac{1}{10} \lim_{n \rightarrow \infty} 10^{n(R-1)} \end{aligned}$$

• Hence, by definition  $\Rightarrow A = \frac{1}{10}$  and  $R=1$   
 $\Rightarrow$  The convergence is linear

$$\textcircled{2} p_n = \left\{ \frac{1}{2^n} \right\}_{n=0}^{\infty} \Rightarrow \lim_{n \rightarrow \infty} \frac{1}{2^n} = 0 = p$$

$$\begin{aligned} \bullet \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^R} &= \lim_{n \rightarrow \infty} \frac{|0 - \frac{1}{2^{n+1}}|}{|0 - \frac{1}{2^n}|^R} = \lim_{n \rightarrow \infty} \frac{2^{-nR}}{2^{-n(R+1)}} \\ &= \frac{1}{2} \lim_{n \rightarrow \infty} \frac{n(R-1)}{2} = \begin{cases} \frac{1}{2} & \text{if } R=1 \\ \infty & \text{if } R > 1 \\ 0 & \text{if } R < 1 \end{cases} \end{aligned}$$

• Hence,  $A = \frac{1}{2}$  and  $R=1$   
and the convergence is linear

## Th (Speed of Newton's Method)

45

Assume Newton-Raphson iteration

$$P_{n+1} = P_n - \frac{f(P_n)}{f'(P_n)}, \text{ given } P_0, n=0,1,2,\dots$$

produces a sequence  $\{P_n\}$  that converges to the root  $p$  of the function  $f(x)$ . Then,

① if  $p$  is **simple root** ( $M=1$ ), then Newton's iteration  $\{P_n\}$  converges to  $p$  **quadratically** ( $R=2$ ) with

$$A = \left| \frac{f''(p)}{2f'(p)} \right| \text{ and } \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^2} \approx A$$

② if  $p$  is a **multiple root** (of order  $M > 1$ ), then Newton's iteration  $\{P_n\}$  converges to  $p$  **linearly** ( $R=1$ ) with

$$A = \frac{M-1}{M} \text{ and } \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|} \approx \frac{M-1}{M}$$

Exp Let  $f(x) = x^3 - 3x + 2$

① Find the order of convergence  $R$  and the asymptotic error constant  $A$  when Newton-Raphson iteration is used to find the roots of  $f(x) = 0$

• Recall the roots of  $f(x) = 0 \Rightarrow p = -2, p = 1$

• Note that  $p = -2$  is **simple root** ( $M=1$ )  $\Rightarrow$  so  $R=2$  by Th above

and hence,  $A = \left| \frac{f''(-2)}{2f'(-2)} \right| = \left| \frac{-12}{2(9)} \right| = \frac{2}{3}$

• Note that  $p = 1$  is **multiple root** ( $M=2$ )  $\Rightarrow$  so  $R=1$  by Th above

and hence,  $A = \frac{M-1}{M} = \frac{2-1}{2} = \frac{1}{2}$

2] start with  $p_0 = -2.4$  and use Newton's - Raphso 46  
 iteration to find the root  $p = -2$ . (Prove the  
 quadratic convergence at simple root in  $\square$ ).

$$p = -2, \quad p_0 = -2.4$$

$$p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)} = p_n - \frac{p_n^3 - 3p_n + 2}{3p_n^2 - 3}$$

$$= \frac{2p_n^3 - 2}{3p_n^2 - 3}$$

n	$p_n$	$p_{n+1} - p_n$	$E_n =  p - p_n $	$ E_{n+1}  /  E_n ^2$
0	-2.4	0.323809524	0.4	0.476190475
1	-2.076190476	0.072594465	0.076190476	0.619469086
2	-2.003596011	0.003587422	0.003596011	<span style="border: 1px solid red; border-radius: 50%; padding: 2px;">0.664202613</span>
3	-2.000008589	0.000008589	0.000008589	$\approx \frac{2}{3}$
4	-2	0	0	

• Note that  $|E_{n+1}| \approx A |E_n|^2$  for large n

• To check this  $\Rightarrow$

$$|E_3| = |p - p_3| = 0.000008589$$

$$|E_2| = |p - p_2| = 0.003596011 \Rightarrow |E_2|^2 = 0.000012931$$

• Now it is easy to see that

$$|E_3| \approx A |E_2|^2 \Leftrightarrow 0.000008589 \approx \frac{2}{3} (0.000012931)$$

$$= 0.000008621$$

③ Start with  $p_0 = 1.2$  and use Newton's Method to prove the linear convergence at the double root  $p = 1$ .

47

$$p = 1, \quad p_0 = 1.2$$

$$p_{n+1} = \frac{2p_n^3 - 2}{3p_n^2 - 3}$$

$n$	$p_n$	$E_n =  p - p_n $	$ E_{n+1}  /  E_n $
0	1.2	0.2	0.515151515
1	1.103030303	0.103030303	0.508165253
2	1.052356420	0.052356420	0.496751115
3	1.026400811	0.026400811	0.509753688
4	1.013257730	0.013257730	0.501097775
5	1.006643419	0.006643419	0.500550093
⋮	1.003325375	0.003325375	⋮
20	1.00000409		

≈ 0.5

• Note that  $|E_{n+1}| \approx A |E_n|$  for large  $n$

• To check this  $\Rightarrow$

$$|E_5| = |p - p_5| = 0.006643419$$

$$|E_4| = |p - p_4| = 0.013257730$$

• Now it is easy to see that

$$|E_5| \approx A |E_4| \Leftrightarrow 0.006643419 \approx (0.5)(0.013257730)$$

$$= 0.06628865$$



Remark • In the previous Exp the root  $p$  was known. 48

• However, sometimes  $p$  is unknown (see next Exp).

Exp ( $P$  is unknown)

Consider the equation  $x^2 - \sin x - 1 = 0$

① Use Newton's method with  $P_0 = 1.5$  to estimate the solution of this equation with error less than  $10^{-3}$ .

$3.14 \rightarrow 180$

$1.5 \rightarrow 85.987$

$n$	$P_n$	$P_{n+1} - P_n$
0	1.5	—
1	1.413799126	0.086
2	1.409633752	0.004
3	1.409624004	0.000009748

$$f(x) = x^2 - \sin x - 1$$

$$f'(x) = 2x - \cos x$$

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

$P = 1.409624004$

② Find the order of convergence and the asymptotic error constant

• We find the multiplicity of the root  $p$

$$\begin{aligned} f'(p) &= 2(1.409624004) - \cos(80.81) \\ &= 2.819248008 - 0.1597088975 \\ &= 2.6595391033 \neq 0 \end{aligned}$$

$\Rightarrow M=1$  and  $p=1.409624004$  is simple root.

• Hence, by Th above  $R=2$  and  $A = \left| \frac{f''(p)}{2f'(p)} \right| = 0.56173286$

3 Prove part 2 Numerically

49

$n$	$P_n$	$E_n =  P - P_n $	$ E_{n+1}  /  E_n ^2$
0	1.5	0.090375	0.5111162
1	1.413799126	0.004175	0.559212 $\approx A$
2	1.409624004	0.000009748	

•  $|E_2| = 0.000009748$

$|E_1| = 0.004175 \Rightarrow |E_1|^2 = 0.0000174306$

• Note that  $|E_2| \approx A |E_1|^2 \Leftrightarrow$

$$0.000009748 \approx (0.56173286)(0.0000174306)$$
$$= 0.0000097913$$

## Th (Accelerated Newton-Raphson Iteration)

50

- Assume Newton-Raphson iteration

$$P_{n+1} = P_n - \frac{f(P_n)}{f'(P_n)}, \text{ given } P_0, n=0,1,2,\dots$$

produces a sequence  $\{P_n\}$  that converges to the root  $p$ .

- Assume  $p$  is a multiple root (of order  $M > 1$ ). Then

✓ 1 " by Th page 45  $\Rightarrow$  Newton's iteration  $\{P_n\}$  converges linearly ( $R=1$ )  
Done

$$\text{with } A = \frac{M-1}{M} \text{ and } \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|} = A$$

2 the modification of Newton's iteration

$$P_{n+1} = P_n - \frac{M f(P_n)}{f'(P_n)}, \text{ given } P_0, n=0,1,2,\dots$$

converges quadratically ( $R=2$ ) to  $p$  and  $A = \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^2}$

Exp  $f(x) = x^3 - 3x + 2$ . Estimate  $p=1$  using accelerated Newton method with  $P_0 = 1.2$

- Note that  $p=1$  has multiplicity  $M=2$  since  $f(1) = f'(1) = 0$  but  $f''(1) = 6 \neq 0$
- Acceleration formular:  $P_{n+1} = P_n - \frac{2f(P_n)}{f'(P_n)} = \frac{P_n^3 + 3P_n - 4}{3P_n^2 - 3}$

$n$	$P_n$	$E_n =  p - P_n $	$ E_{n+1}  /  E_n ^2$
0	1.2	0.2	0.151515150
1	1.006060606	0.006060606	0.165718578 $\approx A$
2	1.000006087	0.000006087	
3	1	0	

## Speed of Convergence for Secant Method

51

$$P_{n+2} = P_{n+1} - \left( \frac{P_{n+1} - P_n}{f(P_{n+1}) - f(P_n)} \right) f(P_{n+1}) \quad \text{given } P_0, P_1$$

① if  $p$  is simple root ( $M=1$ ), then secant's iteration  $\{P_n\}$  converges to  $p$  with

$$R = 1.618 \quad \text{and} \quad \lim_{n \rightarrow \infty} \frac{|E_{n+1}|}{|E_n|^{1.618}} = A = \left| \frac{\hat{f}(p)}{2f'(p)} \right|^{0.618}$$

② if  $p$  is multiple root (of order  $M > 1$ ), then secant's iteration converges to  $p$  with

$$R = 1 \quad \text{and} \quad A \text{ depends on } f(x)$$

Exp start with  $P_0 = -2.6$  and  $P_1 = -2.4$  and use the secant method to

- ① find the root  $p = -2$  of  $f(x) = x^3 - 3x + 2$
- ② find the order of convergence  $R$  for  $p = -2$
- ③ find the asymptotic error constant  $A$  for  $p = -2$
- ④ Prove part ③ numerically.

② Recall that  $p = -2$  is simple root since  $f(-2) = 0$  but  $f'(-2) = 9 \neq 0$ . Hence,  $R = 1.618$

$$\text{③ } A = \left| \frac{\hat{f}(-2)}{2f'(-2)} \right|^{0.618} = \left( \frac{2}{3} \right)^{0.618} = 0.778351205$$



$n$	$P_n$	$E_n =  P - P_n $	$ E_{n+1}  /  E_n ^{1.618}$
0	-2.6	0.6	0.914152831
1	-2.4	0.4	0.469497765
2	-2.106598985	0.106598985	0.847290012
3	-2.022641412	0.022641412	0.693608922
4	-2.001511098	0.001511098	0.825841116
5	-2.000022537	0.000022537	0.727100987 $\approx A$
6	-2.000000022	0.000000022	
7	-2	0	

$1.618 \approx \frac{1+\sqrt{5}}{2}$

- This exp shows the convergence of the secant method at simple root  $p = -2$
- Note that  $E_5 = |P - P_5| = 0.000022537$   
 $E_4 = |P - P_4| = (0.001511098)^{1.618} = 0.000027296$
- It is easy to check that  $|E_5| \approx A |E_4|^{1.618} \iff$   
 $0.000022537 \approx (0.778351205)(0.000027296)$   
 $= 0.0000212459$

• Speed of Convergence for Bisection Method:  $R=1$  and  $A=\frac{1}{2}$

• Speed of Convergence for False Position Method:  $R=1$  and  $A$  depends on  $f(x) \Rightarrow \frac{|E_{n+1}|}{|E_n|} \approx A$

$\frac{|E_{n+1}|}{|E_n|} \approx \frac{1}{2}$