

Newton's Method

Michael Penna, Indiana University – Purdue University, Indianapolis

Objective

To study Newton's Method.

Narrative

Newton's Method is a method for finding an approximation to a value of x for which $f(x) = 0$ (or a zero of f) given an initial approximation x_1 to x . This method uses the iterative equation

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \quad n = 1, 2, 3, \dots,$$

x_1 being given, to obtain successive approximations x_2, x_3, \dots , to x .

Task

1. a) Type the command lines in the left-hand column below into Mathematica in the order in which they are listed. These commands apply Newton's Method to finding the root of $f(x) = x^2 - 2 = 0$ given an initial estimate of $x_1 = 1.0$. Note that Mathematica uses brackets [] to denote subscripts.

```
In[1] := (* Your name, today's date *)
In[2] := (* Newton's Method *)
In[3] := f[x_] := x^2-2
In[4] := x[1] = 1.0
In[5] := For[n=1, n<10, n++,
           {x[n+1] = x[n]-f[x[n]]/f'[x[n]];
           Print[n+1, " ", N[x[n+1],10]];}]
In[6] := Plot[f[x], {x,0,2}]
```

At this time make a hard-copy of your typed input and Mathematica's responses. Then:

b) To 8 decimal places of accuracy, what number x_∞ does it appear that x_n is converging to?

c) On the graphic you created in part (a), plot and label the points P_1, P_2, P_3 , and P_∞ on the x -axis whose x -coordinates are x_1, x_2, x_3 , and x_∞ .

2. Use Newton's Method to estimate the solutions to the equation $\sin x = x^2 - 1$ by proceeding as follows:

a) Plot the graph of $f(x) = \sin x - (x^2 - 1)$ for $x \in [-5, 5]$. (This graph will help you estimate the roots of $f(x) = 0$.)

b) Estimate each zero of $f(x)$ by a number x_1 , and iterate Newton's Method enough times to obtain an approximation to the root to 8 decimal places of accuracy. (Your initial estimate of each root must be close enough to the root for Newton's Method to converge: if it's not close enough, the values x_1, x_2, x_3, \dots might not converge to the value you're interested in!)

At this time again make a hard-copy of your typed input and Mathematica's responses. Then:

c) To 8 decimal places of accuracy, what number x_∞ does it appear that x_n is converging to?

d) On the graphic you created in part (b), plot and label the points P_1, P_2, P_3 , and P_∞ on the x -axis, whose x -coordinates are x_1, x_2, x_3 , and x_∞ .

Your lab report will be a hard-copy of your typed input and Mathematica's responses (both text and hand-labeled graphics).