

MATH 4650/CS 4656 - Numerical Analysis I

Worksheet Chapter 3

2.1) For $f(x) = x^2 - 2 = 0$, in the interval $[1, 2]$, ($a = 1, b = 2$), use the bisection method to compute the first 3 iterates and associated errors. Verify that the inequalities hold. What is the error at the n^{th} iterations? That is, $e_n =$.

$$x_1 =$$

$$x_2 =$$

$$x_3 =$$

2.2) Carry out 4 iterations of Newton's method for $f(x) = x^2 + 3x - 4 = 0$, (solution is : $\{x = 1\}, \{x = -4\}$ of course) for

$x_0 = 0$	2	-3	-1.5	-5
$x_1 =$	$x_1 =$	$x_1 =$	$x_1 =$	$x_1 =$
$x_2 =$	$x_2 =$	$x_2 =$	$x_2 =$	$x_2 =$
$x_3 =$	$x_3 =$	$x_3 =$	$x_3 =$	$x_3 =$
$x_4 =$	$x_4 =$	$x_4 =$	$x_4 =$	$x_4 =$
$x_5 =$	$x_5 =$	$x_5 =$	$x_5 =$	$x_5 =$

Do you see quadratic convergence?

2.3) The "old" Cray supercomputers does/did not have a divide unit. Instead, to compute $1/R$, $R > 0$, it performs a "reciprocal approximation" accurate to about half a floating point word, then uses it as an initial guess for one Newton iteration where $f(x) = 1/x - R = 0$.

a) Find $1/R$, $R = 1, 2, \dots, 10$ where $x_0 = 0.01$. Carry out 4 iterations. What is the error? How many iterations would be required to get 8 digits of accuracy when we use this initial point?

b) Use the Newton's method on the "reciprocal approximation" to find four iterations of $1/7$ with your initial guess for $1/R$.

$$x_0 =$$

$$x_1 =$$

$$x_2 =$$

$$x_3 =$$

$$x_4 =$$

2.4) For $f(x) = x^2 + 3x - 4 = 0$, carry out 5 iterations of secant method for

$$\begin{aligned}x_0 \text{ and } x_1 & \quad 3 \text{ and } 2 & \quad -6 \text{ and } -5 & \quad 0 \text{ and } -1 & \quad 0 \text{ and } 0.5 \\x_2 & = \\x_3 & = \\x_4 & = \\x_5 & = \\x_6 & =\end{aligned}$$

2.5) Fixed point iteration: For $f(x) = x^2 - 2 = 0$, carry out 4 iterations of the fixed point iteration, using the starting points of $x_0 = 1, 2$ and where:

a) $F(x) = x^2 + x - 2$

$$\begin{aligned}x_0 & = 1 \\x_1 & = \\x_2 & = \\x_3 & = \\x_4 & = \\x_0 & = 2 \\x_1 & = \\x_2 & = \\x_3 & = \\x_4 & =\end{aligned}$$

b) $\alpha f(x) = 0$, and $\alpha = 0.25, -0.25$ **Note** that this makes $F(x) = \alpha x^2 + x - 2\alpha$

$$\begin{aligned}x_0 & = 1 \\x_1 & = \\x_2 & = \\x_3 & = \\x_4 & = \\x_0 & = 2 \\x_1 & = \\x_2 & = \\x_3 & = \\x_4 & =\end{aligned}$$