

AMSC/CMSC 466: HW #3
Due: Tuesday 2/16/16 (in class)

Please submit the solution to at least one problem in LaTeX.

1. Use the bisection method to compute a positive root of $x^2 - 4x \sin x + (2 \sin x)^2 - 1 = 0$ accurate to two significant figures.
2. Let the bisection method be applied to a continuous function, resulting in intervals $[a_0, b_0], [a_1, b_1], \dots$. Let $r = \lim_{n \rightarrow \infty} a_n$. Are these statement true or false? Justify.

(a) $a_0 \leq a_1 \leq a_2 \leq \dots$

(b) $|r - 2^{-1}(a_n + b_n)| \leq 2^{-n}(b_0 - a_0), \quad n \geq 0$

(c) $|r - 2^{-1}(a_{n+1} + b_{n+1})| \leq |r - 2^{-1}(a_n + b_n)|, \quad n \geq 0$

3. Perform four iterations of Newton's method for the polynomial $p(x) = 4x^3 - 2x^2 + 3$ starting with $x_0 = -1$.
4. What is the purpose of the following iteration formula?

$$x_{n+1} = 2x_n - x_n^2 y.$$

Identify it as the Newton iteration for a certain function.

5. Halley's method for solving the equation $f(x) = 0$ uses the iteration formula

$$x_{n+1} = x_n - \frac{f_n f'_n}{(f'_n)^2 - (f_n f''_n)/2}$$

where $f_n = f(x_n)$ and so on. Show that this formula results when Newton's iteration is applied to the function $f/\sqrt{f'}$.

6. Show that the formula for the secant method can be written in the form

$$x_{n+1} = \frac{f(x_n)x_{n-1} - x_n f(x_{n-1})}{f(x_n) - f(x_{n-1})}.$$

Explain why, in practice, this formula is inferior to

$$x_{n+1} = x_n - f(x_n) \left[\frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})} \right], \quad n \geq 1.$$