

Worksheet  
10/23/2019

Name: \_\_\_\_\_

1. Consider a sequence  $x_n$  given by  $x_0 = 2$ ,

$$x_{n+1} = \frac{x_n}{2} + \frac{1}{2x_n}.$$

Find an order of convergence of  $x_n$  to 1.

$$x_{n+1} - 1 = \frac{x_n}{2} + \frac{1}{2x_n} - 1 = \frac{x_n^2 - 2x_n + 1}{2x_n} = \frac{(x_n - 1)^2}{2x_n} \quad (*)$$

\* Heuristic argument:

Because  $x_n$  converges to 1,  $x_n \approx 1$ . Then

$$x_{n+1} - 1 \approx \frac{(x_n - 1)^2}{2}$$

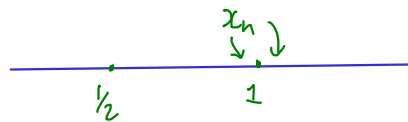
and thus

$$|x_{n+1} - 1| \approx \frac{|x_n - 1|^2}{2}$$

The order of convergence is  $p=2$ .

\* Rigorous argument:

Because  $x_n$  converges to 1,  $x_n > \frac{1}{2}$  for sufficiently large  $n$ .



Then (\*) implies

$$|x_{n+1} - 1| = \frac{|x_n - 1|^2}{2x_n} \leq \frac{|x_n - 1|^2}{2 \cdot \frac{1}{2}} = |x_n - 1|^2$$

We obtain  $p=2$ .

2. Suppose we want to compute approximately  $\sqrt{3}$  by using Newton's method for the function  $f(x) = x^2 - 3$ .

- Write the iteration formula of Newton's method.
- Choose  $x_0 = 1$  as the initial iteration. Draw a picture that illustrates the Newton's method. From the picture, does the sequence  $x_n$  converge?
- Find the order of convergence of  $x_n$  to  $\sqrt{3}$ .

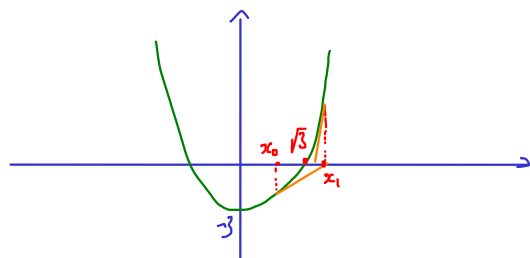
$$f'(x) = 2x$$

Iteration formula :

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

Then

$$x_{n+1} - \sqrt{3} = \frac{x_n}{2} + \frac{3}{2x_n} - \sqrt{3} = \frac{x_n^2 - 2\sqrt{3}x_n + 3}{2x_n} = \frac{(x_n - \sqrt{3})^2}{2x_n}$$



Because  $x_n \rightarrow \sqrt{3}$ ,  $x_n \approx \sqrt{3}$ . Then

$$x_{n+1} - \sqrt{3} \approx \frac{(x_n - \sqrt{3})^2}{2\sqrt{3}}$$

Then

$$|x_{n+1} - \sqrt{3}| \lesssim \frac{|x_n - \sqrt{3}|^2}{2\sqrt{3}}$$

Order of convergence is  $p=2$ .