

24. Since g' is continuous at p and $|g'(p)| > 1$, by letting $\epsilon = |g'(p)| - 1$ there exists a number $\delta > 0$ such that $|g'(x) - g'(p)| < |g'(p)| - 1$ whenever $0 < |x - p| < \delta$. Hence, for any x satisfying $0 < |x - p| < \delta$, we have

$$|g'(x)| \geq |g'(p)| - |g'(x) - g'(p)| > |g'(p)| - (|g'(p)| - 1) = 1.$$

If p_0 is chosen so that $0 < |p - p_0| < \delta$, we have by the Mean Value Theorem that

$$|p_1 - p| = |g(p_0) - g(p)| = |g'(\xi)||p_0 - p|,$$

for some ξ between p_0 and p . Thus, $0 < |p - \xi| < \delta$ so $|p_1 - p| = |g'(\xi)||p_0 - p| > |p_0 - p|$.

Exercise Set 2.3, page 71

1. $p_2 = 2.60714$
2. $p_2 = -0.865684$; If $p_0 = 0$, $f'(p_0) = 0$ and p_1 cannot be computed.
3. (a) 2.45454 (b) 2.44444 (c) Part (a) is better.
4. (a) -1.25208 (b) -0.841355
5. (a) For $p_0 = 2$, we have $p_5 = 2.69065$.
 (b) For $p_0 = -3$, we have $p_3 = -2.87939$.
 (c) For $p_0 = 0$, we have $p_4 = 0.73909$.
 (d) For $p_0 = 0$, we have $p_3 = 0.96434$.
6. (a) For $p_0 = 1$, we have $p_8 = 1.829384$.
 (b) For $p_0 = 1.5$, we have $p_4 = 1.397748$.
 (c) For $p_0 = 2$, we have $p_4 = 2.370687$; and for $p_0 = 4$, we have $p_4 = 3.722113$.
 (d) For $p_0 = 1$, we have $p_4 = 1.412391$; and for $p_0 = 4$, we have $p_5 = 3.057104$.
 (e) For $p_0 = 1$, we have $p_4 = 0.910008$; and for $p_0 = 3$, we have $p_9 = 3.733079$.
 (f) For $p_0 = 0$, we have $p_4 = 0.588533$; for $p_0 = 3$, we have $p_3 = 3.096364$; and for $p_0 = 6$, we have $p_3 = 6.285049$.
7. Using the endpoints of the intervals as p_0 and p_1 , we have:
 (a) $p_{11} = 2.69065$ (b) $p_7 = -2.87939$ (c) $p_6 = 0.73909$ (d) $p_5 = 0.96433$
8. Using the endpoints of the intervals as p_0 and p_1 , we have:
 (a) $p_7 = 1.829384$ (b) $p_9 = 1.397749$

- (c) $p_6 = 2.370687; p_7 = 3.722113$ (d) $p_8 = 1.412391; p_7 = 3.057104$
 (e) $p_6 = 0.910008; p_{10} = 3.733079$
 (f) $p_6 = 0.588533; p_5 = 3.096364; p_5 = 6.285049$

9. Using the endpoints of the intervals as p_0 and p_1 , we have:

- (a) $p_{16} = 2.69060$ (b) $p_6 = -2.87938$ (c) $p_7 = 0.73908$ (d) $p_6 = 0.96433$

10. Using the endpoints of the intervals as p_0 and p_1 , we have:

- (a) $p_8 = 1.829383$ (b) $p_9 = 1.397749$
 (c) $p_6 = 2.370687; p_8 = 3.722112$ (d) $p_{10} = 1.412392; p_{12} = 3.057099$
 (e) $p_7 = 0.910008; p_{29} = 3.733065$
 (f) $p_9 = 0.588533; p_5 = 3.096364; p_5 = 6.285049$

11. (a) Newton's method with $p_0 = 1.5$ gives $p_3 = 1.51213455$.
 The Secant method with $p_0 = 1$ and $p_1 = 2$ gives $p_{10} = 1.51213455$.
 The Method of False Position with $p_0 = 1$ and $p_1 = 2$ gives $p_{17} = 1.51212954$.
 (b) Newton's method with $p_0 = 0.5$ gives $p_5 = 0.976773017$.
 The Secant method with $p_0 = 0$ and $p_1 = 1$ gives $p_5 = 10.976773017$.
 The Method of False Position with $p_0 = 0$ and $p_1 = 1$ gives $p_5 = 0.976772976$.

12. (a)

	Initial Approximation	Result	Initial Approximation	Result
Newton's	$p_0 = 1.5$	$p_4 = 1.41239117$	$p_0 = 3.0$	$p_4 = 3.05710355$
Secant	$p_0 = 1, p_1 = 2$	$p_8 = 1.41239117$	$p_0 = 2, p_1 = 4$	$p_{10} = 3.05710355$
False Position	$p_0 = 1, p_1 = 2$	$p_{13} = 1.41239119$	$p_0 = 2, p_1 = 4$	$p_{19} = 3.05710353$

(b)

	Initial Approximation	Result	Initial Approximation	Result
Newton's	$p_0 = 0.25$	$p_4 = 0.206035120$	$p_0 = 0.75$	$p_4 = 0.681974809$
Secant	$p_0 = 0, p_1 = 0.5$	$p_9 = 0.206035120$	$p_0 = 0.5, p_1 = 1$	$p_8 = 0.681974809$
False Position	$p_0 = 0, p_1 = 0.5$	$p_{12} = 0.206035125$	$p_0 = 0.5, p_1 = 1$	$p_{15} = 0.681974791$

13. For $p_0 = 1$, we have $p_5 = 0.589755$. The point has the coordinates $(0.589755, 0.347811)$.
 14. For $p_0 = 2$, we have $p_2 = 1.866760$. The point is $(1.866760, 0.535687)$.
 15. The equation of the tangent line is

$$y - f(p_{n-1}) = f'(p_{n-1})(x - p_{n-1}).$$

To complete this problem, set $y = 0$ and solve for $x = p_n$.

16. Newton's method gives $p_{15} = 1.895488$, for $p_0 = \frac{\pi}{2}$; and $p_{19} = 1.895489$, for $p_0 = 5\pi$. The sequence does not converge in 200 iterations for $p_0 = 10\pi$. The results do not indicate the fast convergence usually associated with Newton's method.

17. (a) For $p_0 = -1$ and $p_1 = 0$, we have $p_{17} = -0.04065850$, and for $p_0 = 0$ and $p_1 = 1$, we have $p_9 = 0.9623984$.
 (b) For $p_0 = -1$ and $p_1 = 0$, we have $p_5 = -0.04065929$, and for $p_0 = 0$ and $p_1 = 1$, we have $p_{12} = -0.04065929$.
 (c) For $p_0 = -0.5$, we have $p_5 = -0.04065929$, and for $p_0 = 0.5$, we have $p_{21} = 0.9623989$.
18. (a) The Bisection method yields $p_{10} = 0.4476563$.
 (b) The method of False Position yields $p_{10} = 0.442067$.
 (c) The Secant method yields $p_{10} = -195.8950$.
19. This formula involves the subtraction of nearly equal numbers in both the numerator and denominator if p_{n-1} and p_{n-2} are nearly equal.
20. Newton's method for the various values of p_0 gives the following results.

(a) $p_8 = -1.379365$	(b) $p_7 = -1.379365$	(c) $p_7 = 1.379365$
(d) $p_7 = -1.379365$	(e) $p_7 = 1.379365$	(f) $p_8 = 1.379365$
21. Newton's method for the various values of p_0 gives the following results.

(a) $p_0 = -10, p_{11} = -4.30624527$
(b) $p_0 = -5, p_5 = -4.30624527$
(c) $p_0 = -3, p_5 = 0.824498585$
(d) $p_0 = -1, p_4 = -0.824498585$
(e) $p_0 = 0, p_1$ cannot be computed since $f'(0) = 0$
(f) $p_0 = 1, p_4 = 0.824498585$
(g) $p_0 = 3, p_5 = -0.824498585$
(h) $p_0 = 5, p_5 = 4.30624527$
(i) $p_0 = 10, p_{11} = 4.30624527$
22. The required accuracy is met in 7 iterations of Newton's method.
23. For $f(x) = \ln(x^2 + 1) - e^{0.4x} \cos \pi x$, we have the following roots.

(a) For $p_0 = -0.5$, we have $p_3 = -0.4341431$.
(b) For $p_0 = 0.5$, we have $p_3 = 0.4506567$.
For $p_0 = 1.5$, we have $p_3 = 1.7447381$.
For $p_0 = 2.5$, we have $p_5 = 2.2383198$.
For $p_0 = 3.5$, we have $p_4 = 3.7090412$.
(c) The initial approximation $n - 0.5$ is quite reasonable.
(d) For $p_0 = 24.5$, we have $p_2 = 24.4998870$.
24. We have $\lambda \approx 0.100998$ and $N(2) \approx 2,187,950$.

25. The two numbers are approximately 6.512849 and 13.487151.
26. The minimal annual interest rate is 6.67%.
27. The borrower can afford to pay at most 8.10%.
28. (a) $\frac{1}{3}e, t = 3$ hours (b) 11 hours and 5 minutes (c) 21 hours and 14 minutes
29. (a) `solve(3^(3*x+1)-7*5^(2*x),x)` and `fsolve(3^(3*x+1)-7*5^(2*x),x)` both fail.
 (b) `plot(3^(3*x+1)-7*5^(2*x),x=a..b)` generally yields no useful information. However, $a = 10.5$ and $b = 11.5$ in the plot command show that $f(x)$ has a root near $x = 11$.
 (c) With $p_0 = 11$, $p_5 = 11.0094386442681716$ is accurate to 10^{-16} .
 (d) $p = \frac{\ln(3/7)}{\ln(25/27)}$
30. (a) `solve(2^(x^2)-3*7^(x+1),x)` fails and `fsolve(2^(x^2)-3*7^(x+1),x)` returns -1.118747530 .
 (b) `plot(2^(x^2)-3*7^(x+1),x=-2..4)` shows there is also a root near $x = 4$.
 (c) With $p_0 = 1$, $p_4 = -1.1187475303988963$ is accurate to 10^{-16} ; with $p_0 = 4$, $p_6 = 3.9261024524565005$ is accurate to 10^{-16} .
 (d) The roots are
$$\frac{\ln(7) \pm \sqrt{[\ln(7)]^2 + 4 \ln(2) \ln(4)}}{2 \ln(2)}.$$
31. We have $P_L = 265816$, $c = -0.75658125$, and $k = 0.045017502$. The 1980 population is $P(30) = 222,248,320$, and the 2010 population is $P(60) = 252,967,030$.
32. $P_L = 290228$, $c = 0.6512299$, and $k = 0.03020028$;
 The 1980 population is $P(30) = 223,069,210$, and the 2010 population is $P(60) = 260,943,806$.
33. Using $p_0 = 0.5$ and $p_1 = 0.9$, the Secant method gives $p_5 = 0.842$.
34. (b) Newton's method gives $\alpha \approx 33.2^\circ$.

Exercise Set 2.4, page 82

- For $p_0 = 0.5$, we have $p_{13} = 0.567135$.
 - For $p_0 = -1.5$, we have $p_{23} = -1.414325$.
 - For $p_0 = 0.5$, we have $p_{22} = 0.641166$.
 - For $p_0 = -0.5$, we have $p_{23} = -0.183274$.
- For $p_0 = 0.5$, we have $p_{15} = 0.739076589$.
 - For $p_0 = -2.5$, we have $p_9 = -1.33434594$.
 - For $p_0 = 3.5$, we have $p_5 = 3.14156793$.

(d) For $p_0 = 4.0$, we have $p_{44} = 3.37354190$.

3. Modified Newton's method in Eq. (2.11) gives the following:

(a) For $p_0 = 0.5$, we have $p_3 = 0.567143$.

(b) For $p_0 = -1.5$, we have $p_2 = -1.414158$.

(c) For $p_0 = 0.5$, we have $p_3 = 0.641274$.

(d) For $p_0 = -0.5$, we have $p_5 = -0.183319$.

4. (a) For $p_0 = 0.5$, we have $p_4 = 0.739087439$.

(b) For $p_0 = -2.5$, we have $p_{53} = -1.33434594$.

(c) For $p_0 = 3.5$, we have $p_5 = 3.14156793$.

(d) For $p_0 = 4.0$, we have $p_3 = -3.72957639$.

5. Newton's method with $p_0 = -0.5$ gives $p_{13} = -0.169607$. Modified Newton's method in Eq. (2.11) with $p_0 = -0.5$ gives $p_{11} = -0.169607$.

6. (a) Since

$$\lim_{n \rightarrow \infty} \frac{|p_{n+1} - p|}{|p_n - p|} = \lim_{n \rightarrow \infty} \frac{\frac{1}{n+1}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{n}{n+1} = 1,$$

we have linear convergence. To have $|p_n - p| < 5 \times 10^{-2}$, we need $n \geq 20$.

(b) Since

$$\lim_{n \rightarrow \infty} \frac{|p_{n+1} - p|}{|p_n - p|} = \lim_{n \rightarrow \infty} \frac{\frac{1}{(n+1)^2}}{\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^2 = 1,$$

we have linear convergence. To have $|p_n - p| < 5 \times 10^{-2}$, we need $n \geq 5$.

7. (a) For $k > 0$,

$$\lim_{n \rightarrow \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n \rightarrow \infty} \frac{\frac{1}{(n+1)^k}}{\frac{1}{n^k}} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^k = 1,$$

so the convergence is linear.

(b) We need to have $N > 10^{m/k}$.

8. (a) Since

$$\lim_{n \rightarrow \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|^2} = \lim_{n \rightarrow \infty} \frac{10^{-2^{n+1}}}{(10^{-2^n})^2} = \lim_{n \rightarrow \infty} \frac{10^{-2^{n+1}}}{10^{-2^{n+1}}} = 1,$$

the sequence is quadratically convergent.

(b) We have

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|^2} &= \lim_{n \rightarrow \infty} \frac{10^{-(n+1)^k}}{(10^{-n^k})^2} = \lim_{n \rightarrow \infty} \frac{10^{-(n+1)^k}}{10^{-2n^k}} \\ &= \lim_{n \rightarrow \infty} 10^{2n^k - (n+1)^k} = \lim_{n \rightarrow \infty} 10^{n^k(2 - (\frac{n+1}{n})^k)} = \infty, \end{aligned}$$

so the sequence $p_n = 10^{-n^k}$ does not converge quadratically.

9. Typical examples are

$$(a) \quad p_n = 10^{-3^n}$$

$$(b) \quad p_n = 10^{-\alpha^n}$$

10. Suppose $f(x) = (x - p)^m q(x)$. Since

$$g(x) = x - \frac{m(x - p)q(x)}{mq(x) + (x - p)q'(x)},$$

we have $g'(p) = 0$.

11. This follows from the fact that

$$\lim_{n \rightarrow \infty} \frac{\left| \frac{b-a}{2^{n+1}} \right|}{\left| \frac{b-a}{2^n} \right|} = \frac{1}{2}.$$

12. If f has a zero of multiplicity m at p , then f can be written as

$$f(x) = (x - p)^m q(x),$$

for $x \neq p$, where

$$\lim_{x \rightarrow p} q(x) \neq 0.$$

Thus,

$$f'(x) = m(x - p)^{m-1}q(x) + (x - p)^m q'(x)$$

and $f'(p) = 0$. Also,

$$f''(x) = m(m-1)(x - p)^{m-2}q(x) + 2m(x - p)^{m-1}q'(x) + (x - p)^m q''(x)$$

and $f''(p) = 0$. In general, for $k \leq m$,

$$\begin{aligned} f^{(k)}(x) &= \sum_{j=0}^k \binom{k}{j} \frac{d^j (x - p)^m}{dx^j} q^{(k-j)}(x) \\ &= \sum_{j=0}^k \binom{k}{j} m(m-1) \cdots (m-j+1) (x - p)^{m-j} q^{(k-j)}(x). \end{aligned}$$

Thus, for $0 \leq k \leq m-1$, we have $f^{(k)}(p) = 0$, but

$$f^{(m)}(p) = m! \lim_{x \rightarrow p} q(x) \neq 0.$$

Conversely, suppose that $f(p) = f'(p) = \dots = f^{(m-1)}(p) = 0$ and $f^{(m)}(p) \neq 0$. Consider the $(m-1)$ th Taylor polynomial of f expanded about p :

$$\begin{aligned} f(x) &= f(p) + f'(p)(x - p) + \dots + \frac{f^{(m-1)}(p)(x - p)^{m-1}}{(m-1)!} + \frac{f^{(m)}(\xi(x))(x - p)^m}{m!} \\ &= (x - p)^m \frac{f^{(m)}(\xi(x))}{m!}, \end{aligned}$$

where $\xi(x)$ is between x and p . Since $f^{(m)}$ is continuous, let

$$q(x) = \frac{f^{(m)}(\xi(x))}{m!}.$$

Then $f(x) = (x - p)^m q(x)$ and

$$\lim_{x \rightarrow p} q(x) = \frac{f^{(m)}(p)}{m!} \neq 0.$$

13. If

$$\frac{|p_{n+1} - p|}{|p_n - p|^3} = 0.75 \quad \text{and} \quad |p_0 - p| = 0.5,$$

then

$$|p_n - p| = (0.75)^{(3^n - 1)/2} |p_0 - p|^{3^n}.$$

To have $|p_n - p| \leq 10^{-8}$ requires that $n \geq 3$.

14. Let $e_n = p_n - p$. If

$$\lim_{n \rightarrow \infty} \frac{|e_{n+1}|}{|e_n|^\alpha} = \lambda > 0,$$

then for sufficiently large values of n , $|e_{n+1}| \approx \lambda |e_n|^\alpha$. Thus,

$$|e_n| \approx \lambda |e_{n-1}|^\alpha \quad \text{and} \quad |e_{n-1}| \approx \lambda^{-1/\alpha} |e_n|^{1/\alpha}.$$

Using the hypothesis gives

$$\lambda |e_n|^\alpha \approx |e_{n+1}| \approx C |e_n| \lambda^{-1/\alpha} |e_n|^{1/\alpha},$$

so

$$|e_n|^\alpha \approx C \lambda^{-1/\alpha - 1} |e_n|^{1 + 1/\alpha}.$$

Since the powers of $|e_n|$ must agree,

$$\alpha = 1 + 1/\alpha \quad \text{and} \quad \alpha = \frac{1 + \sqrt{5}}{2} \approx 1.62.$$

The number α is the *golden ratio* that appeared in Exercise 16 of section 1.3.

Exercise Set 2.5, page 86

1. The results are listed in the following table.

	(a)	(b)	(c)	(d)
\hat{p}_0	0.258684	0.907859	0.548101	0.731385
\hat{p}_1	0.257613	0.909568	0.547915	0.736087
\hat{p}_2	0.257536	0.909917	0.547847	0.737653
\hat{p}_3	0.257531	0.909989	0.547823	0.738469
\hat{p}_4	0.257530	0.910004	0.547814	0.738798
\hat{p}_5	0.257530	0.910007	0.547810	0.738958