Numerical Analysis I, Fall 2020 (http://www.math.nthu.edu.tw/~wangwc/)

Homework Assignment for Week 05

Goal: Study both theoretical and practical aspects of Newton's method and its extensions.

1. Section 2.3: Problems 13(a), 17(c), 18

Hint for problem 18: The expression can be simplified. Apply trigonometric identity to $\frac{1}{2} - \frac{1}{2}\cos 2x$ and combine with the remaining terms. Can you accelerate the convergence?

2. Section 2.4: Problems 7(a), 8, 9, 10, 12, 13, 14.

Remark: Problem 13 can be derived from quadratic approximation of $x = f^{-1}(y)$ at $(y, x) = (f(x_n), x_n)$ (as shown in the slides for the linear approximation, Newton's method). Try to derive it this way.

3. Section 2.4: If $f(x) = (x - x^*)^m q(x), m > 1$ and q is smooth with $q(x^*) \neq 0$. Let $\mu(x) = \frac{f(x)}{f'(x)}$. Show that $f'(x) = (x - x^*)^{m-1}q_1(x)$ with $q_1(x^*) \neq 0$ and $\mu(x) = (x - x^*)q_2(x)$ with $q_2(x^*) \neq 0$.