

Homework #2

- Let $g(x) = 1/x + x/2$ and consider the interval $[1.4, 1.45]$.
 - Show $g(x) \in [1.4, 1.45]$ for $x \in [1.4, 1.45]$ by finding the maximum and minimum values of g in the interval.
 - Find $0 \leq k < 1$ such that $|g'(x)| \leq k$ for all $x \in [1.4, 1.45]$ by finding the maximum and minimum values of $g'(x)$ in the interval.
 - Use this k , along with error bounds, to estimate n such that p_n of fixed point iterations will have absolute error $\leq 10^{-4}$, when $p_0 = 1.425$. Do the same for absolute error $\leq 10^{-10}$.
 - Perform fixed point iterations with initial guess $p_0 = 1.425$ until $|p_k - p_{k-1}| \leq 10^{-4}$ is satisfied.
- Suppose $g \in C^1[a, b]$ and there exists $0 \leq k < 1$ such that $|g'(x)| \leq k$ for all $x \in [a, b]$. Prove g has at most one fixed point in $[a, b]$.
- Suppose g and g' are continuous functions.
 - Prove if there is a $0 < k < 1$ such that $|g'(x)| \leq k$ for all x , and if g has a fixed point, then fixed point iterations will converge for any starting guess.
 - Prove if $|g'(x)| \geq 1$ everywhere, then fixed point iterations will not converge to any fixed point when the starting guess is not itself a fixed point.
- Consider the root-finding problem $x^2 - 3 = 0$.
 - Consider $x^2 + x - 3 = x$, obtained by adding x on both sides. Study the value of $|g'(\sqrt{3})|$ and comment on the convergence of fixed point iterations.
 - Find a different way of turning $x^2 - 3 = 0$ into a fixed point problem that gives a fixed point function $g(x)$ that satisfies $|g'(\sqrt{3})| < 1$. Comment on the convergence of fixed point iterations.
- Give a graphical description showing how fixed point iterations converge for the fixed point function $g(x) = x/2$.
 - Give a graphical description showing how fixed point iterations do not converge for the fixed point function $g(x) = 2x$.
- Starting with initial guess $p_0 = 1$, find approximations p_1, p_2, p_3 to the root of $f(x) = x^2 - 3$ using Newton's method.
 - Give a graphical description of how Newton's method arrives at these approximations.

7. (a) Consider

$$f(x) = \begin{cases} \sqrt{x}, & x \geq 0 \\ -\sqrt{-x}, & x < 0. \end{cases}$$

Starting with initial guess $p_0 = a > 0$, find 3 additional approximations to the root of $f(x)$ using Newton's method.

- (b) Give a graphical description of how Newton's method arrives at these approximations.
- (c) Will Newton's method converge to the exact root at 0 for any $p_0 \neq 0$? Why does this not violate the theorem on convergence of Newton's method?
8. (Matlab)
- (a) Using the "cos" command in Matlab, write a Matlab function that inputs a number x and outputs the value $\cos x$. Print out or write out the function.
- (b) Write a Matlab function that inputs a starting guess p_0 and tolerance ϵ , performs fixed point iterations on the function of part (a), and outputs the number of iterations N and the final fixed point approximation p_N satisfying $|p_N - p_{N-1}| \leq \epsilon$. Print out or write out the function.
- (c) Run your function using $p_0 = 1$ and $\epsilon = 10^{-2}, 10^{-5}, 10^{-10}$ and print out or write out the results.

9. (Math 274) Let $g \in C^1[a, b]$.

- (a) Suppose there exists $k < 1$ such that $|g'(x)| \leq k$ for all $x \in [a, b]$. If there is a fixed point p in (a, b) , prove there exists an interval $[c, d] \subseteq [a, b]$ such that $g(x) \in [c, d]$ for all $x \in [c, d]$.
- (b) If there is a fixed point p in (a, b) , and if $|g'(p)| < 1$, explain why there exists an interval $[c, d] \subseteq [a, b]$ such that $g(x) \in [c, d]$ for all $x \in [c, d]$.