

2.3 Problems

Problem 1. Come up with a function $f \in C^2[a, b]$ with $f(p) = 0$ for some $p \in [a, b]$ such that Newton's method fails to converge for any initial guess not equal to p .

Problem 2. Derive the error formula for Newton's method:

$$|p - p_{n+1}| \leq \frac{M}{2|f'(p_n)|} |p - p_n|^2$$

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Problem 3. Generalize one of your homework problems. Construct a sequence p_n converging to p at order α with asymptotic error constant λ .

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Problem 4. Steffensen's method is applied to a function $g(x)$ using $p_0^{(0)} = 1, p_2^{(0)} = 3$ to obtain $p_0^{(1)} = .75$. What is $p_1^{(0)}$?

Problem 5. Prove that if p_n converges linearly to p and $\lim_{n \rightarrow \infty} \frac{p_{n+1} - p}{p_n - p} < 1$, then $\lim_{n \rightarrow \infty} \frac{\hat{p}_n - p}{p_n - p} = 0$ where \hat{p}_n comes from Aitken's Δ^2 method. (Hint: let $\delta_n = (p_{n+1} - p)/(p_n - p) - \lambda$ and show that $\lim_{n \rightarrow \infty} \delta_n = 0$. Then express $(\hat{p}_{n+1} - p)/(p_n - p)$ in terms of δ_n, δ_{n+1} and λ).