

For full credit, please clearly show all your work.

Problem 1

Consider the fixed point iteration $x_{n+1} = g(x_n)$ where $g(x) = 3\left(\frac{x}{2} + 2\right)^{-1}$ with initial guess $x_0 = 0$. Show that the fixed point iteration converges.

Need $[a, b]$ where

- 1) $|g'(x)| < 1$
- 2) $g(x) \in [a, b]$

$$x_1 = g(x_0) = \frac{3}{2} \rightarrow \text{Try } [a, b] = [0, 2]$$

$$g'(x) = 3 \cdot -\left(\frac{x}{2} + 2\right)^{-2} \cdot \frac{1}{2} = -\frac{3}{2} \frac{1}{\left(\frac{x}{2} + 2\right)^2} < 0, \text{ if } x > 0$$

\Rightarrow Max/min $g(x)$ at endpoints

$$g(0) = \frac{3}{2}, \quad g(2) = 3\left(\frac{2}{2} + 2\right)^{-1} = 1$$

$$\rightarrow g(x) \in [0, 2] \text{ if } x \in [0, 2]$$

$$g''(x) = \frac{3}{2} \frac{1}{\left(\frac{x}{2} + 2\right)^3}, \text{ increasing for } x \geq 0$$

\Rightarrow Max/min $g'(x)$ at endpoints

$$g'(0) = -\frac{3}{2} \cdot \frac{1}{2^2} = -\frac{3}{8} \quad g'(2) = -\frac{3}{2} \cdot \frac{1}{3^2} = -\frac{1}{6}$$

$$\rightarrow |g'(x)| < 1 \text{ if } x \in [0, 2]$$

\Rightarrow Fixed point converges w/ $x_0 = 0$

Problem 2

Consider the sequence $\{x_n\}$ where $x_n = \frac{1+n}{2n^3}$.

1. Find the limit as $n \rightarrow \infty$.
2. Find the order of convergence. (Recall: If $\lim_{n \rightarrow \infty} \frac{|x_{n+1}-x_n|}{|x_n-x_{n-1}|^\alpha} = C$, what is the order of convergence?)

$$1) \lim_{n \rightarrow \infty} x_n = 0$$

$$2) \lim_{n \rightarrow \infty} \frac{2+n}{2(n+1)^3} \cdot \left(\frac{2n^3}{1+n} \right)^\alpha$$

$$= \lim_{n \rightarrow \infty} \frac{2^\alpha (2+n) n^{3\alpha}}{2(n+1)^{3+\alpha}}$$

only care about highest powers

$$= \lim_{n \rightarrow \infty} \frac{2^\alpha n^{3\alpha+1}}{2 n^{3+\alpha}}$$

$$= \begin{cases} 0 & , \alpha < 1 \\ 1 & , \alpha = 1 \\ \infty & , \alpha > 1 \end{cases}$$

\Rightarrow Linearly convergent