

# Newton's Method

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Even for relatively simple functions like polynomials, there is no closed algebraic solution if the degree of the polynomial is greater than four.

An alternative to an algebraic solution is a **numerical** solution.

A numerical solution is a series of computations designed to produce an approximately correct numerical value for a solution to the equation.

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The initial guess is generally labelled  $x_0$

Subsequent approximations are computed by a *recursion* formula, which gives the next approximation as a function of the previous approximations.

For Newton's method, the recursion formula is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$



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Let's examine the recursion formula more closely:

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The equation of the line tangent to the graph of  $f(x)$  at  $x = x_n$  is:

$$y - f(x_n) = f'(x_n)(x - x_n) \quad \text{or} \quad y = f'(x_n)(x - x_n) + f(x_n)$$

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We obtain the  $x$ -intercept (equivalent to a root of the tangent line equation) by setting  $y$  to zero:

$$0 = f'(x_n)(x - x_n) + f(x_n)$$

and solving for  $x$

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Subtracting  $f(x_n)$  from both sides we get

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Finally we add  $x_n$  to both sides to get the  $x$  intercept as:

$$x = x_n - \frac{f(x_n)}{f'(x_n)}$$

We take this to be  $x_{n+1}$  and repeat the process.

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# Example 1

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Find  $\sqrt[3]{2}$  to six decimal places.

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In this case the recursion formula is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = x_n - \frac{x_n^3 - 2}{3x_n^2}$$

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We can simplify this a bit to

$$x_{n+1} = x_n - \frac{x_n^3 - 2}{3x_n^2} = \frac{2x_n}{3} - \frac{2}{3x_n^2}$$

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Then

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We now pick  $x_0$ , the initial guess

Then

$$x_1 = \frac{2x_0}{3} - \frac{2}{3x_0^2}$$

and

$$x_2 = \frac{2x_1}{3} - \frac{2}{3x_1^2}$$

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Continung,

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Continung,

$$x_5 = \frac{2x_4}{3} - \frac{2}{3x_4^2}$$

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$$x_4 = \frac{2x_3}{3} - \frac{2}{3x_3^2}$$

Continung,

$$x_5 = \frac{2x_4}{3} - \frac{2}{3x_4^2}$$

We continue until the desired number of correct digits is obtained, which we can tell by how many digits remain the same from the previous iteration.

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