Complete Solutions Manual to Accompany

Numerical Analysis

TENTH EDITION

Richard L. Burden

Youngstown University Youngstown, OH

J. Douglas Faires

Youngstown University Youngstown, OH

Annette M. Burden

Youngstown University Youngstown, OH

Prepared by

Richard L. Burden

Youngstown University, Youngstown, OH

Annette M. Burden

Youngstown University, Youngstown, OH





© 2016 Cengage Learning

ALL RIGHTS RESERVED. No part of this work covered by the copyright herein may be reproduced, transmitted, stored, or used in any form or by any means graphic, electronic, or mechanical, including but not limited to photocopying, recording, scanning, digitizing, taping, Web distribution, information networks, or information storage and retrieval systems, except as permitted under Section 107 or 108 of the 1976 United States Copyright Act, without the prior written permission of the publisher except as may be permitted by the license terms below.

For product information and technology assistance, contact us at Cengage Learning Customer & Sales Support, 1-800-354-9706.

For permission to use material from this text or product, submit all requests online at www.cengage.com/permissions Further permissions questions can be emailed to permissionrequest@cengage.com.

ISBN-13: 978-130525369-8 ISBN-10: 1-305-25369-8

Cengage Learning

20 Channel Center Street Fourth Floor Boston, MA 02210 USA

Cengage Learning is a leading provider of customized learning solutions with office locations around the globe, including Singapore, the United Kingdom, Australia, Mexico, Brazil, and Japan. Locate your local office at: www.cengage.com/global.

Cengage Learning products are represented in Canada by Nelson Education, Ltd.

To learn more about Cengage Learning Solutions, visit **www.cengage.com**.

Purchase any of our products at your local college store or at our preferred online store www.cengagebrain.com.

NOTE: UNDER NO CIRCUMSTANCES MAY THIS MATERIAL OR ANY PORTION THEREOF BE SOLD, LICENSED, AUCTIONED, OR OTHERWISE REDISTRIBUTED EXCEPT AS MAY BE PERMITTED BY THE LICENSE TERMS HEREIN.

READ IMPORTANT LICENSE INFORMATION

Dear Professor or Other Supplement Recipient:

Cengage Learning has provided you with this product (the "Supplement") for your review and, to the extent that you adopt the associated textbook for use in connection with your course (the "Course"), you and your students who purchase the textbook may use the Supplement as described below. Cengage Learning has established these use limitations in response to concerns raised by authors, professors, and other users regarding the pedagogical problems stemming from unlimited distribution of Supplements.

Cengage Learning hereby grants you a nontransferable license to use the Supplement in connection with the Course, subject to the following conditions. The Supplement is for your personal, noncommercial use only and may not be reproduced, or distributed, except that portions of the Supplement may be provided to your students in connection with your instruction of the Course, so long as such students are advised that they may not copy or distribute any portion of the Supplement to any third party. Test banks, and other testing materials may be made available in the classroom and collected at the end of each class session, or posted electronically as described herein. Any material posted electronically must be through a passwordprotected site, with all copy and download functionality disabled, and accessible solely by your students who have purchased the associated textbook for the Course. You may not sell, license, auction, or otherwise redistribute the Supplement in any form. We ask that you take reasonable steps to protect the Supplement from unauthorized use, reproduction, or distribution. Your use of the Supplement indicates your acceptance of the conditions set forth in this Agreement. If you do not accept these conditions, you must return the Supplement unused within 30 days of receipt.

All rights (including without limitation, copyrights, patents, and trade secrets) in the Supplement are and will remain the sole and exclusive property of Cengage Learning and/or its licensors. The Supplement is furnished by Cengage Learning on an "as is" basis without any warranties, express or implied. This Agreement will be governed by and construed pursuant to the laws of the State of New York, without regard to such State's conflict of law rules.

Thank you for your assistance in helping to safeguard the integrity of the content contained in this Supplement. We trust you find the Supplement a useful teaching tool.

Contents

Chapter 1: Mathematical Preliminaries1
Chapter 2: Solutions of Equations of One Variable
Chapter 3: Interpolation and Polynomial Approximation
Chapter 4: Numerical Differentiation and Integration
Chapter 5: Initial-Value Problems for Ordinary Differential Equations
Chapter 6: Direct Methods for Solving Linear Equations 165
Chapter 7: Iterative Techniques in Matrix Algebra
Chapter 8: Approximation Theory
Chapter 9: Approximating Eigenvalues
Chapter 10: Numerical Solutions of Nonlinear Systems of Equations
Chapter 11: Boundary-Value Problems for Ordinary Differential Equations
Chapter 12: Numerical Solutions to Partial Differential Equations

Preface

This Instructor's Manual for the Tenth edition of Numerical Analysis by Burden, Faires, and Burden contains solutions to all the exercises in the book. Although the answers to the odd exercises are also in the back of the text, we have found that users of the book appreciate having all the solutions in one source. In addition, the results listed in this Instructor's Manual often go beyond those given in the back of the book. For example, we do not place the long solutions to theoretical and applied exercises in the book. You will find them here.

A Student Study Guide for the Tenth edition of Numerical Analysis is also available and the solutions given in the Guide are generally more detailed than those in the Instructor's Manual.

We have added a number of exercises to the text that can be implemented in any generic computer algebra system such as Maple, Matlab, Mathematica, Sage, and FreeMat. In our recent teaching of the course we found that students understood the concepts better when they worked through the algorithms step-by-step, but let the computer algebra system do the tedious computation.

It has been our practice to include in our Numerical Analysis book structured algorithms of all the techniques discussed in the text. The algorithms are given in a form that can be coded in any appropriate programming language, by students with even a minimal amount of programming expertise.

At our companion website for the book,

https://sites.google.com/site/numericalanalysis1burden/

you will find all the algorithms written in the programming languages FORTRAN, Pascal, C, Java, and in the Computer Algebra Systems, Maple, MATLAB, and Mathematica. For the Tenth edition, we have added new Maple programs to reflect the *NumericalAnalysis* package.

The companion website also contains additional information about the book and will be updated regularly to reflect any modifications that might be made. For example, we will place there any responses to questions from users of the book concerning interpretations of the exercises and appropriate applications of the techniques. We also have a set of PowerPoint files for many of the methods in the book. Many

of these files were created by Professor John Carroll of Dublin City University and several were developed by Dr. Annette M. Burden of Youngstown State University.

We hope our supplement package provides flexibility for instructors teaching Numerical Analysis. If you have any suggestions for improvements that can be incorporated into future editions of the book or the supplements, we would be most grateful to receive your comments. We can be most easily contacted by electronic mail at the addresses listed below.

Youngstown State University

Richard L. Burden rlburden@ysu.edu

February 22, 2015

Annette M. Burden amburden@ysu.edu

Mathematical Preliminaries

Exercise Set 1.1, page 14

- 1. For each part, $f \in C[a, b]$ on the given interval. Since f(a) and f(b) are of opposite sign, the Intermediate Value Theorem implies that a number c exists with f(c) = 0.
- 2. (a) $f(x) = \sqrt{(x) \cos x}; f(0) = -1 < 0, f(1) = 1 \cos 1 > 0.45 > 0$; Intermediate Value Theorem implies there is a c in (0, 1) such that f(c) = 0.
 - (b) $f(x) = e^x x^2 + 3x 2$; f(0) = -1 < 0, f(1) = e > 0; Intermediate Value Theorem implies there is a c in (0, 1) such that f(c) = 0.
 - (c) $f(x) = -3\tan(2x) + x$; f(0) = 0 so there is a c in [0, 1] such that f(c) = 0.
 - (d) $f(x) = \ln x x^2 + \frac{5}{2}x 1$; $f(\frac{1}{2}) = -\ln 2 < 0$, $f(1) = \frac{1}{2} > 0$; Intermediate Value Theorem implies there is a c in $(\frac{1}{2}, 1)$ such that f(c) = 0.
- 3. For each part, $f \in C[a, b]$, f' exists on (a, b) and f(a) = f(b) = 0. Rolle's Theorem implies that a number c exists in (a, b) with f'(c) = 0. For part (d), we can use [a, b] = [-1, 0] or [a, b] = [0, 2].
- 4. (a) [0,1]
 - (b) [0,1], [4,5], [-1,0]
 - (c) [-2, -2/3], [0, 1], [2, 4]
 - (d) [-3, -2], [-1, -0.5], and [-0.5, 0]
- 5. The maximum value for |f(x)| is given below.
 - (a) 0.4620981
 - (b) 0.8
 - (c) 5.164000
 - (d) 1.582572
- 6. (a) $f(x) = \frac{2x}{x^2+1}$; $0 \le x \le 2$; $f(x) \ge 0$ on [0,2], f'(1) = 0, f(0) = 0, f(1) = 1, $f(2) = \frac{4}{5}$, $\max_{0 \le x \le 2} |f(x)| = 1$.
 - (b) $f(x) = x^2 \sqrt{4-x}; 0 \le x \le 4; f'(0) = 0, f'(3.2) = 0, f(0) = 0, f(3.2) = 9.158934436, f(4) = 0, \max_{0 \le x \le 4} |f(x)| = 9.158934436.$
 - (c) $f(x) = x^3 4x + 2; 1 \le x \le 2; f'(\frac{2\sqrt{3}}{3}) = 0, f'(1) = -1, f(\frac{2\sqrt{3}}{3}) = -1.079201435, f(2) = 2, \max_{1 \le x \le 2} |f(x)| = 2.$

(d)
$$f(x) = x\sqrt{3-x^2}; 0 \le x \le 1; f'(\sqrt{\frac{3}{2}}) = 0, \sqrt{\frac{3}{2}} \text{ not in } [0,1], f(0) = 0, f(1) = \sqrt{2}, \max_{0 \le x \le 1} |f(x)| = \sqrt{2}.$$

- 7. For each part, $f \in C[a, b]$, f' exists on (a, b) and f(a) = f(b) = 0. Rolle's Theorem implies that a number c exists in (a, b) with f'(c) = 0. For part (d), we can use [a, b] = [-1, 0] or [a, b] = [0, 2].
- 8. Suppose p and q are in [a, b] with $p \neq q$ and f(p) = f(q) = 0. By the Mean Value Theorem, there exists $\xi \in (a, b)$ with

$$f(p) - f(q) = f'(\xi)(p - q).$$

But, f(p) - f(q) = 0 and $p \neq q$. So $f'(\xi) = 0$, contradicting the hypothesis.

- 9. (a) $P_2(x) = 0$
 - (b) $R_2(0.5) = 0.125$; actual error = 0.125
 - (c) $P_2(x) = 1 + 3(x-1) + 3(x-1)^2$
 - (d) $R_2(0.5) = -0.125$; actual error = -0.125
- 10. $P_3(x) = 1 + \frac{1}{2}x \frac{1}{8}x^2 + \frac{1}{16}x^3$

x	0.5	0.75	1.25	1.5
$\begin{array}{c} P_3(x) \\ \sqrt{x+1} \\ \sqrt{x+1} - P_3(x) \end{array}$	$\begin{array}{c} 1.2265625\\ 1.2247449\\ 0.0018176\end{array}$	$\begin{array}{c} 1.3310547 \\ 1.3228757 \\ 0.0081790 \end{array}$	1.5517578 1.5 0.0517578	$\begin{array}{c} 1.6796875 \\ 1.5811388 \\ 0.0985487 \end{array}$

11. Since

$$P_2(x) = 1 + x$$
 and $R_2(x) = \frac{-2e^{\xi}(\sin\xi + \cos\xi)}{6}x^3$

for some ξ between x and 0, we have the following:

- (a) $P_2(0.5) = 1.5$ and $|f(0.5) P_2(0.5)| \le 0.0932;$
- (b) $|f(x) P_2(x)| \le 1.252;$
- (c) $\int_0^1 f(x) \, dx \approx 1.5;$
- (d) $|\int_0^1 f(x) dx \int_0^1 P_2(x) dx| \le \int_0^1 |R_2(x)| dx \le 0.313$, and the actual error is 0.122.
- 12. $P_2(x) = 1.461930 + 0.617884 \left(x \frac{\pi}{6}\right) 0.844046 \left(x \frac{\pi}{6}\right)^2$ and $R_2(x) = -\frac{1}{3}e^{\xi}(\sin\xi + \cos\xi) \left(x \frac{\pi}{6}\right)^3$ for some ξ between x and $\frac{\pi}{6}$.
 - (a) $P_2(0.5) = 1.446879$ and f(0.5) = 1.446889. An error bound is 1.01×10^{-5} , and the actual error is 1.0×10^{-5} .
 - (b) $|f(x) P_2(x)| \le 0.135372$ on [0, 1]
 - (c) $\int_0^1 P_2(x) \, dx = 1.376542$ and $\int_0^1 f(x) \, dx = 1.378025$
 - (d) An error bound is 7.403×10^{-3} , and the actual error is 1.483×10^{-3} .

13. $P_3(x) = (x-1)^2 - \frac{1}{2}(x-1)^3$

- (a) $P_3(0.5) = 0.312500$, f(0.5) = 0.346574. An error bound is $0.291\overline{6}$, and the actual error is 0.034074.
- (b) $|f(x) P_3(x)| \le 0.291\overline{6}$ on [0.5, 1.5]
- (c) $\int_{0.5}^{1.5} P_3(x) dx = 0.08\overline{3}, \int_{0.5}^{1.5} (x-1) \ln x dx = 0.088020$
- (d) An error bound is $0.058\overline{3}$, and the actual error is 4.687×10^{-3} .
- 14. (a) $P_3(x) = -4 + 6x x^2 4x^3$; $P_3(0.4) = -2.016$ (b) $|R_3(0.4)| \le 0.05849$; $|f(0.4) - P_3(0.4)| = 0.013365367$ (c) $P_4(x) = -4 + 6x - x^2 - 4x^3$; $P_4(0.4) = -2.016$
 - (d) $|R_4(0.4)| \le 0.01366; |f(0.4) P_4(0.4)| = 0.013365367$
- 15. $P_4(x) = x + x^3$
 - (a) $|f(x) P_4(x)| \le 0.012405$
 - (b) $\int_0^{0.4} P_4(x) dx = 0.0864, \int_0^{0.4} x e^{x^2} dx = 0.086755$
 - (c) 8.27×10^{-4}
 - (d) $P'_4(0.2) = 1.12$, f'(0.2) = 1.124076. The actual error is 4.076×10^{-3} .
- 16. First we need to convert the degree measure for the sine function to radians. We have $180^\circ = \pi$ radians, so $1^\circ = \frac{\pi}{180}$ radians. Since,

$$f(x) = \sin x$$
, $f'(x) = \cos x$, $f''(x) = -\sin x$, and $f'''(x) = -\cos x$,

we have f(0) = 0, f'(0) = 1, and f''(0) = 0. The approximation $\sin x \approx x$ is given by

$$f(x) \approx P_2(x) = x$$
, and $R_2(x) = -\frac{\cos \xi}{3!} x^3$.

If we use the bound $|\cos \xi| \leq 1$, then

$$\left|\sin\frac{\pi}{180} - \frac{\pi}{180}\right| = \left|R_2\left(\frac{\pi}{180}\right)\right| = \left|\frac{-\cos\xi}{3!}\left(\frac{\pi}{180}\right)^3\right| \le 8.86 \times 10^{-7}.$$

17. Since $42^{\circ} = 7\pi/30$ radians, use $x_0 = \pi/4$. Then

$$\left| R_n \left(\frac{7\pi}{30} \right) \right| \le \frac{\left(\frac{\pi}{4} - \frac{7\pi}{30} \right)^{n+1}}{(n+1)!} < \frac{(0.053)^{n+1}}{(n+1)!}.$$

For $|R_n(\frac{7\pi}{30})| < 10^{-6}$, it suffices to take n = 3. To 7 digits,

$$\cos 42^{\circ} = 0.7431448$$
 and $P_3(42^{\circ}) = P_3(\frac{7\pi}{30}) = 0.7431446$,

so the actual error is 2×10^{-7} .

18.
$$P_n(x) = \sum_{k=0}^n x^k, \ n \ge 19$$

19.
$$P_n(x) = \sum_{k=0}^n \frac{1}{k!} x^k, \ n \ge 7$$

- 20. For *n* odd, $P_n(x) = x \frac{1}{3}x^3 + \frac{1}{5}x^5 + \dots + \frac{1}{n}(-1)^{(n-1)/2}x^n$. For *n* even, $P_n(x) = P_{n-1}(x)$.
- 21. A bound for the maximum error is 0.0026.
- 22. For x < 0, f(x) < 2x + k < 0, provided that $x < -\frac{1}{2}k$. Similarly, for x > 0, f(x) > 2x + k > 0, provided that $x > -\frac{1}{2}k$. By Theorem 1.11, there exists a number c with f(c) = 0. If f(c) = 0 and f(c') = 0 for some $c' \neq c$, then by Theorem 1.7, there exists a number p between c and c' with f'(p) = 0. However, $f'(x) = 3x^2 + 2 > 0$ for all x.
- 23. Since $R_2(1) = \frac{1}{6}e^{\xi}$, for some ξ in (0,1), we have $|E R_2(1)| = \frac{1}{6}|1 e^{\xi}| \le \frac{1}{6}(e-1)$.
- 24. (a) Use the series

$$e^{-t^2} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!}$$
 to integrate $\frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$

and obtain the result.

(b) We have

$$\frac{2}{\sqrt{\pi}}e^{-x^2}\sum_{k=0}^{\infty}\frac{2^kx^{2k+1}}{1\cdot 3\cdots (2k+1)} = \frac{2}{\sqrt{\pi}}\left[1-x^2+\frac{1}{2}x^4-\frac{1}{6}x^7+\frac{1}{24}x^8+\cdots\right]$$
$$\cdot\left[x+\frac{2}{3}x^3+\frac{4}{15}x^5+\frac{8}{105}x^7+\frac{16}{945}x^9+\cdots\right]$$
$$=\frac{2}{\sqrt{\pi}}\left[x-\frac{1}{3}x^3+\frac{1}{10}x^5-\frac{1}{42}x^7+\frac{1}{216}x^9+\cdots\right] = \operatorname{erf}(x)$$

- (c) 0.8427008
- (d) 0.8427069
- (e) The series in part (a) is alternating, so for any positive integer n and positive x we have the bound

$$\left| \operatorname{erf}(x) - \frac{2}{\sqrt{\pi}} \sum_{k=0}^{n} \frac{(-1)^{k} x^{2k+1}}{(2k+1)k!} \right| < \frac{x^{2n+3}}{(2n+3)(n+1)!}$$

We have no such bound for the positive term series in part (b).

- 25. (a) $P_n^{(k)}(x_0) = f^{(k)}(x_0)$ for k = 0, 1, ..., n. The shapes of P_n and f are the same at x_0 .
 - (b) $P_2(x) = 3 + 4(x 1) + 3(x 1)^2$.
- 26. (a) The assumption is that $f(x_i) = 0$ for each i = 0, 1, ..., n. Applying Rolle's Theorem on each on the intervals $[x_i, x_{i+1}]$ implies that for each i = 0, 1, ..., n-1 there exists a number z_i with $f'(z_i) = 0$. In addition, we have

 $a \le x_0 < z_0 < x_1 < z_1 < \dots < z_{n-1} < x_n \le b.$

(b) Apply the logic in part (a) to the function g(x) = f'(x) with the number of zeros of g in [a, b] reduced by 1. This implies that numbers w_i , for i = 0, 1, ..., n-2 exist with

 $g'(w_i) = f''(w_i) = 0$, and $a < z_0 < w_0 < z_1 < w_1 < \cdots < w_{n-2} < z_{n-1} < b$.

- (c) Continuing by induction following the logic in parts (a) and (b) provides n+1-j distinct zeros of $f^{(j)}$ in [a, b].
- (d) The conclusion of the theorem follows from part (c) when j = n, for in this case there will be (at least) (n + 1) n = 1 zero in [a, b].
- 27. First observe that for $f(x) = x \sin x$ we have $f'(x) = 1 \cos x \ge 0$, because $-1 \le \cos x \le 1$ for all values of x.
 - (a) The observation implies that f(x) is non-decreasing for all values of x, and in particular that f(x) > f(0) = 0 when x > 0. Hence for $x \ge 0$, we have $x \ge \sin x$, and $|\sin x| = \sin x \le x = |x|$.
 - (b) When x < 0, we have -x > 0. Since $\sin x$ is an odd function, the fact (from part (a)) that $\sin(-x) \le (-x)$ implies that $|\sin x| = -\sin x \le -x = |x|$. As a consequence, for all real numbers x we have $|\sin x| \le |x|$.
- 28. (a) Let x_0 be any number in [a, b]. Given $\epsilon > 0$, let $\delta = \epsilon/L$. If $|x x_0| < \delta$ and $a \le x \le b$, then $|f(x) f(x_0)| \le L|x x_0| < \epsilon$.
 - (b) Using the Mean Value Theorem, we have

$$|f(x_2) - f(x_1)| = |f'(\xi)||x_2 - x_1|,$$

for some ξ between x_1 and x_2 , so

$$|f(x_2) - f(x_1)| \le L|x_2 - x_1|.$$

- (c) One example is $f(x) = x^{1/3}$ on [0, 1].
- 29. (a) The number $\frac{1}{2}(f(x_1) + f(x_2))$ is the average of $f(x_1)$ and $f(x_2)$, so it lies between these two values of f. By the Intermediate Value Theorem 1.11 there exist a number ξ between x_1 and x_2 with

$$f(\xi) = \frac{1}{2}(f(x_1) + f(x_2)) = \frac{1}{2}f(x_1) + \frac{1}{2}f(x_2).$$

(b) Let $m = \min\{f(x_1), f(x_2)\}$ and $M = \max\{f(x_1), f(x_2)\}$. Then $m \le f(x_1) \le M$ and $m \le f(x_2) \le M$, so

$$c_1 m \le c_1 f(x_1) \le c_1 M$$
 and $c_2 m \le c_2 f(x_2) \le c_2 M$.

Thus

$$(c_1 + c_2)m \le c_1 f(x_1) + c_2 f(x_2) \le (c_1 + c_2)M$$

and

$$m \le \frac{c_1 f(x_1) + c_2 f(x_2)}{c_1 + c_2} \le M$$

By the Intermediate Value Theorem 1.11 applied to the interval with endpoints x_1 and x_2 , there exists a number ξ between x_1 and x_2 for which

$$f(\xi) = \frac{c_1 f(x_1) + c_2 f(x_2)}{c_1 + c_2}.$$

(c) Let $f(x) = x^2 + 1$, $x_1 = 0$, $x_2 = 1$, $c_1 = 2$, and $c_2 = -1$. Then for all values of x,

$$f(x) > 0$$
 but $\frac{c_1 f(x_1) + c_2 f(x_2)}{c_1 + c_2} = \frac{2(1) - 1(2)}{2 - 1} = 0$

30. (a) Since f is continuous at p and $f(p) \neq 0$, there exists a $\delta > 0$ with

$$|f(x) - f(p)| < \frac{|f(p)|}{2},$$

for $|x - p| < \delta$ and a < x < b. We restrict δ so that $[p - \delta, p + \delta]$ is a subset of [a, b]. Thus, for $x \in [p - \delta, p + \delta]$, we have $x \in [a, b]$. So

$$-\frac{|f(p)|}{2} < f(x) - f(p) < \frac{|f(p)|}{2} \quad \text{and} \quad f(p) - \frac{|f(p)|}{2} < f(x) < f(p) + \frac{|f(p)|}{2}.$$

If f(p) > 0, then

$$f(p) - \frac{|f(p)|}{2} = \frac{f(p)}{2} > 0$$
, so $f(x) > f(p) - \frac{|f(p)|}{2} > 0$

If f(p) < 0, then |f(p)| = -f(p), and

$$f(x) < f(p) + \frac{|f(p)|}{2} = f(p) - \frac{f(p)}{2} = \frac{f(p)}{2} < 0.$$

In either case, $f(x) \neq 0$, for $x \in [p - \delta, p + \delta]$.

(b) Since f is continuous at p and f(p) = 0, there exists a $\delta > 0$ with

|f(x) - f(p)| < k, for $|x - p| < \delta$ and a < x < b.

We restrict δ so that $[p - \delta, p + \delta]$ is a subset of [a, b]. Thus, for $x \in [p - \delta, p + \delta]$, we have

|f(x)| = |f(x) - f(p)| < k.

Exercise Set 1.2, page 28

1. We have

	Absolute error	Relative error
(a)	0.001264	4.025×10^{-4}
(b)	7.346×10^{-6}	2.338×10^{-6}
(c)	2.818×10^{-4}	1.037×10^{-4}
(d)	2.136×10^{-4}	1.510×10^{-4}

2. We have

	Absolute error	Relative error
$\overline{(a)}$	2.647×10^{1}	1.202×10^{-3} arule
(b)	1.454×10^1	1.050×10^{-2}
(c)	420	1.042×10^{-2}
(d)	3.343×10^3	9.213×10^{-3}

9:29pm February 22, 2015

- 3. The largest intervals are
 - (a) (149.85, 150.15)
 - (b) (899.1, 900.9)
 - (c) (1498.5, 1501.5)
 - (d) (89.91, 90.09)
- 4. The largest intervals are:
 - (a) (3.1412784, 3.1419068)
 - (b) (2.7180100, 2.7185536)
 - (c) (1.4140721, 1.4143549)
 - (d) (1.9127398, 1.9131224)
- 5. The calculations and their errors are:
 - (a) (i) 17/15 (ii) 1.13 (iii) 1.13 (iv) both 3×10^{-3}
 - (b) (i) 4/15 (ii) 0.266 (iii) 0.266 (iv) both 2.5×10^{-3}
 - (c) (i) 139/660 (ii) 0.211 (iii) 0.210 (iv) 2×10^{-3} , 3×10^{-3}
 - (d) (i) 301/660 (ii) 0.455 (iii) 0.456 (iv) 2×10^{-3} , 1×10^{-4}
- 6. We have

	Approximation	Absolute error	Relative error
(a) (b) (c) (d)	$134 \\ 133 \\ 2.00 \\ 1.67$	0.079 0.499 0.327 0.003	$5.90 \times 10^{-4} \\ 3.77 \times 10^{-3} \\ 0.195 \\ 1.70 \times 10^{-3}$

7. We have

	Approximation	Absolute error	Relative error
(a)	1.80	0.154	0.0786
(b)	-15.1	0.0546	3.60×10^{-3}
(c)	0.286	2.86×10^{-4}	10^{-3}
(d)	23.9	0.058	2.42×10^{-3}

8. We have

	Approximation	Absolute error	Relative error
(a)	1.986	0.03246	0.01662
(b)	-15.16	0.005377	$3.548 imes10^{-4}$
(c)	0.2857	1.429×10^{-5}	5×10^{-5}
(d)	23.96	1.739×10^{-3}	7.260×10^{-5}

9. We have

	Approximation	Absolute error	Relative error
(a)	3.55	1.60	0.817
(b)	-15.2	0.0454	0.00299
(c)	0.284	0.00171	0.00600
(d)	0	0.02150	1

10. We have

	Approximation	Absolute error	Relative error
(a)	1.983	0.02945	0.01508
(b)	-15.15	0.004622	3.050×10^{-4}
(c)	0.2855	2.143×10^{-4}	$7.5 imes 10^{-4}$
(d)	23.94	0.018261	7.62×10^{-4}

11. We have

	Approximation	Absolute error	Relative error
(a) (b)	3.14557613 3.14162103	$\begin{array}{c} 3.983 \times 10^{-3} \\ 2.838 \times 10^{-5} \end{array}$	$\begin{array}{c} 1.268 \times 10^{-3} \\ 9.032 \times 10^{-6} \end{array}$

12. We have

	Approximation	Absolute error	Relative error
(a) (b)	$2.7166667 \\ 2.718281801$	$\begin{array}{c} 0.0016152 \\ 2.73 \times 10^{-8} \end{array}$	$5.9418 \times 10^{-4} \\ 1.00 \times 10^{-8}$

13. (a) We have

$$\lim_{x \to 0} \frac{x \cos x - \sin x}{x - \sin x} = \lim_{x \to 0} \frac{-x \sin x}{1 - \cos x} = \lim_{x \to 0} \frac{-\sin x - x \cos x}{\sin x} = \lim_{x \to 0} \frac{-2 \cos x + x \sin x}{\cos x} = -2$$

(b) $f(0.1) \approx -1.941$

(c)
$$\frac{x(1-\frac{1}{2}x^2) - (x-\frac{1}{6}x^3)}{x - (x-\frac{1}{6}x^3)} = -2$$

(d) The relative error in part (b) is 0.029. The relative error in part (c) is 0.00050.

14. (a)
$$\lim_{x \to 0} \frac{e^x - e^{-x}}{x} = \lim_{x \to 0} \frac{e^x + e^{-x}}{1} = 2$$

- (b) $f(0.1) \approx 2.05$
- (c) $\frac{1}{x}\left(\left(1+x+\frac{1}{2}x^2+\frac{1}{6}x^3\right)-\left(1-x+\frac{1}{2}x^2-\frac{1}{6}x^3\right)\right)=\frac{1}{x}\left(2x+\frac{1}{3}x^3\right)=2+\frac{1}{3}x^2;$ using three-digit rounding arithmetic and x=0.1, we obtain 2.00.
- (d) The relative error in part (b) is = 0.0233. The relative error in part (c) is = 0.00166.

15.

	$\overline{x_1}$	Absolute error	Relative error	$\overline{x_2}$	Absolute error	Relative error	
(a) (b)	92.26 0 005421	0.01542 1 264 × 10 ⁻⁶	1.672×10^{-4} 2 333 × 10^{-4}	0.005419	6.273×10^{-7} 4.580×10^{-3}	1.157×10^{-4} 4 965 × 10 ⁻⁵	
(c) (d)	10.98 -0.001149	6.875×10^{-3} 7.566×10^{-8}	6.257×10^{-4} 6.584×10^{-5}	$0.001149 \\ -10.98$	7.566×10^{-8} 6.875×10^{-3}	6.584×10^{-5} 6.257×10^{-4}	

16.

	Approximation for x_1	Absolute error	Relative error
(a) (b) (c) (d)	$1.903 \\ -0.07840 \\ 1.223 \\ 6.235$	$\begin{array}{c} 6.53518\times 10^{-4}\\ 8.79361\times 10^{-6}\\ 1.29800\times 10^{-4}\\ 1.7591\times 10^{-3} \end{array}$	$\begin{array}{c} 3.43533 \times 10^{-4} \\ 1.12151 \times 10^{-4} \\ 1.06144 \times 10^{-4} \\ 2.8205 \times 10^{-4} \end{array}$

$\begin{array}{ccccccc} (a) & 0.7430 & 4.04830 \times 10^{-4} & 5.44561 \\ (b) & -4.060 & 3.80274 \times 10^{-4} & 9.36723 \times 10^{-5} \\ (c) & -2.223 & 1.2977 \times 10^{-4} & 5.8393 \times 10^{-5} \\ (d) & -0.3208 & 1.2063 \times 10^{-4} & 3.7617 \times 10^{-4} \end{array}$		Approximation for x_2	Absolute error	Relative error
	(a) (b) (c) (d)	$\begin{array}{c} 0.7430 \\ -4.060 \\ -2.223 \\ -0.3208 \end{array}$	$\begin{array}{c} 4.04830\times10^{-4}\\ 3.80274\times10^{-4}\\ 1.2977\times10^{-4}\\ 1.2063\times10^{-4} \end{array}$	$\begin{array}{c} 5.44561\\ 9.36723\times 10^{-5}\\ 5.8393\times 10^{-5}\\ 3.7617\times 10^{-4}\end{array}$

17.

	Approximation for x_1	Absolute error	Relative error
(a)	92.24	0.004580	4.965×10^{-5}
(b)	0.005417	2.736×10^{-6}	$5.048 imes 10^{-4}$
(c)	10.98	6.875×10^{-3}	6.257×10^{-4}
(d)	-0.001149	7.566×10^{-8}	6.584×10^{-5}

9:29pm February 22, 2015

	Approximation for x_2	Absolute error	Relative error
$(a) \\ (b) \\ (c) \\ (d)$	$\begin{array}{c} 0.005418 \\ -92.25 \\ 0.001149 \\ -10.98 \end{array}$	$\begin{array}{c} 2.373\times10^{-6}\\ 5.420\times10^{-3}\\ 7.566\times10^{-8}\\ 6.875\times10^{-3} \end{array}$	$\begin{array}{c} 4.377\times10^{-4}\\ 5.875\times10^{-5}\\ 6.584\times10^{-5}\\ 6.257\times10^{-4} \end{array}$

18.

	Approximation for x_1	Absolute error	Relative error
(a) (b) (c) (d)	$ \begin{array}{r} 1.901 \\ -0.07843 \\ 1.222 \\ 6.235 \end{array} $	$\begin{array}{c} 1.346\times10^{-3}\\ 2.121\times10^{-5}\\ 8.702\times10^{-4}\\ 1.759\times10^{-3} \end{array}$	$\begin{array}{c} 7.078 \times 10^{-4} \\ 2.705 \times 10^{-4} \\ 7.116 \times 10^{-4} \\ 2.820 \times 10^{-4} \end{array}$

	Approximation for x_2	Absolute error	Relative error
(a)	0.7438	3.952×10^{-4}	5.316×10^{-4}
(b)	-4.059	$6.197 imes10^{-4}$	$1.526 imes 10^{-4}$
(c)	-2.222	$8.702 imes 10^{-4}$	$3.915 imes 10^{-4}$
(d)	-0.3207	2.063×10^{-5}	6.433×10^{-5}

19. The machine numbers are equivalent to

- (a) 3224
- (b) -3224
- (c) 1.32421875
- $(d) \ 1.324218750000002220446049250313080847263336181640625$
- 20. (a) Next Largest: 3224.000000000045474735088646411895751953125; Next Smallest: 3223.99999999999954525264911353588104248046875
 - (b) Next Largest: -3224.000000000045474735088646411895751953125;
 Next Smallest: -3223.99999999999954525264911353588104248046875
 - (c) Next Largest: 1.324218750000002220446049250313080847263336181640625;
 Next Smallest: 1.3242187499999997779553950749686919152736663818359375
 - (d) Next Largest: 1.324218750000000444089209850062616169452667236328125;
 Next Smallest: 1.32421875
- 21. (b) The first formula gives -0.00658, and the second formula gives -0.0100. The true three-digit value is -0.0116.
- 22. (a) -1.82

- (b) 7.09×10^{-3}
- (c) The formula in (b) is more accurate since subtraction is not involved.
- 23. The approximate solutions to the systems are
 - (a) x = 2.451, y = -1.635
 - (b) x = 507.7, y = 82.00
- 24. (a) x = 2.460 y = -1.634(b) x = 477.0 y = 76.93
- 25. (a) In nested form, we have $f(x) = (((1.01e^x 4.62)e^x 3.11)e^x + 12.2)e^x 1.99.$ (b) -6.79
 - (c) −7.07
 - (d) The absolute errors are

$$|-7.61 - (-6.71)| = 0.82$$
 and $|-7.61 - (-7.07)| = 0.54$.

Nesting is significantly better since the relative errors are

$$\left|\frac{0.82}{-7.61}\right| = 0.108$$
 and $\left|\frac{0.54}{-7.61}\right| = 0.071$,

26. Since $0.995 \le P \le 1.005$, $0.0995 \le V \le 0.1005$, $0.082055 \le R \le 0.082065$, and $0.004195 \le N \le 0.004205$, we have $287.61^{\circ} \le T \le 293.42^{\circ}$. Note that $15^{\circ}C = 288.16K$.

When P is doubled and V is halved, $1.99 \le P \le 2.01$ and $0.0497 \le V \le 0.0503$ so that $286.61^{\circ} \le T \le 293.72^{\circ}$. Note that $19^{\circ}C = 292.16K$. The laboratory figures are within an acceptable range.

27. (a) m = 17

(b) We have

$$\binom{m}{k} = \frac{m!}{k!(m-k)!} = \frac{m(m-1)\cdots(m-k-1)(m-k)!}{k!(m-k)!} = \binom{m}{k} \binom{m-1}{k-1} \cdots \binom{m-k-1}{1}$$

(c) m = 181707

(d) 2,597,000; actual error 1960; relative error 7.541×10^{-4}

28. When $d_{k+1} < 5$,

$$\left|\frac{y - fl(y)}{y}\right| = \frac{0.d_{k+1}\dots \times 10^{n-k}}{0.d_1\dots \times 10^n} \le \frac{0.5 \times 10^{-k}}{0.1} = 0.5 \times 10^{-k+1}.$$

When $d_{k+1} > 5$,

$$\left|\frac{y - fl(y)}{y}\right| = \frac{(1 - 0.d_{k+1}\dots) \times 10^{n-k}}{0.d_1\dots \times 10^n} < \frac{(1 - 0.5) \times 10^{-k}}{0.1} = 0.5 \times 10^{-k+1}$$

- 29. (a) The actual error is $|f'(\xi)\epsilon|$, and the relative error is $|f'(\xi)\epsilon| \cdot |f(x_0)|^{-1}$, where the number ξ is between x_0 and $x_0 + \epsilon$.
 - (b) (i) 1.4×10^{-5} ; 5.1×10^{-6} (ii) 2.7×10^{-6} ; 3.2×10^{-6}
 - (c) (i) 1.2; 5.1×10^{-5} (ii) 4.2×10^{-5} ; 7.8×10^{-5}

Exercise Set 1.3, page 39

- 1 (a) The approximate sums are 1.53 and 1.54, respectively. The actual value is 1.549. Significant roundoff error occurs earlier with the first method.
 - (b) The approximate sums are 1.16 and 1.19, respectively. The actual value is 1.197. Significant roundoff error occurs earlier with the first method.
 - 2. We have

Appr	roximation	Absolute Error	Relative Error
(a) (b) (c) (d)	2.715 2.716 2.716 2.718	$\begin{array}{c} 3.282 \times 10^{-3} \\ 2.282 \times 10^{-3} \\ 2.282 \times 10^{-3} \\ 2.818 \times 10^{-4} \end{array}$	$\begin{array}{c} 1.207 \times 10^{-3} \\ 8.394 \times 10^{-4} \\ 8.394 \times 10^{-4} \\ 1.037 \times 10^{-4} \end{array}$

- 3. (a) 2000 terms
 - (b) 20,000,000,000 terms
- 4. 4 terms
- 5. 3 terms
- 6. (a) $O\left(\frac{1}{n}\right)$
 - (b) $O\left(\frac{1}{n^2}\right)$
 - (c) $O\left(\frac{1}{n^2}\right)$
 - (d) $O\left(\frac{1}{n}\right)$
- 7. The rates of convergence are:
 - (a) $O(h^2)$
 - (b) O(h)
 - (c) $O(h^2)$
 - (d) O(h)
- 8. (a) If $|\alpha_n \alpha|/(1/n^p) \leq K$, then

$$|\alpha_n - \alpha| \le K(1/n^p) \le K(1/n^q) \quad \text{since} \quad 0 < q < p.$$

Thus

$$|\alpha_n - \alpha|/(1/n^p) \le K$$
 and $\{\alpha_n\}_{n=1}^{\infty} \to \alpha$

with rate of convergence $O(1/n^p)$.

(b)

n	1/n	$1/n^2$	$1/n^3$	$1/n^5$
$5 \\ 10 \\ 50 \\ 100$	$0.2 \\ 0.1 \\ 0.02 \\ 0.01$	$0.04 \\ 0.01 \\ 0.0004 \\ 10^{-4}$	$0.008 \\ 0.001 \\ 8 \times 10^{-6} \\ 10^{-6}$	$\begin{array}{c} 0.0016\\ 0.0001\\ 1.6\times10^{-7}\\ 10^{-8}\end{array}$

The most rapid convergence rate is $O(1/n^4)$.

9. (a) If $F(h) = L + O(h^p)$, there is a constant k > 0 such that

$$|F(h) - L| \le kh^p,$$

for sufficiently small h > 0. If 0 < q < p and 0 < h < 1, then $h^q > h^p$. Thus, $kh^p < kh^q$, so

$$|F(h) - L| \le kh^q$$
 and $F(h) = L + O(h^q)$

(b) For various powers of h we have the entries in the following table.

h	h^2	h^3	h^4
0.5	0.25	0.125	0.0625
0.1	0.01	0.001	0.0001
0.01	0.0001	0.00001	10^{-12}
0.001	10 °	10 5	10 12

The most rapid convergence rate is $O(h^4)$.

- 10. Suppose that for sufficiently small |x| we have positive constants K_1 and K_2 independent of x, for which
 - $|F_1(x) L_1| \le K_1 |x|^{\alpha}$ and $|F_2(x) L_2| \le K_2 |x|^{\beta}$. Let $c = \max(|c_1|, |c_2|, 1), K = \max(K_1, K_2), \text{ and } \delta = \max(\alpha, \beta).$
 - (a) We have

$$|F(x) - c_1 L_1 - c_2 L_2| = |c_1 (F_1(x) - L_1) + c_2 (F_2(x) - L_2)|$$

$$\leq |c_1|K_1|x|^{\alpha} + |c_2|K_2|x|^{\beta} \leq cK[|x|^{\alpha} + |x|^{\beta}]$$

$$\leq cK|x|^{\gamma}[1 + |x|^{\delta - \gamma}] \leq \tilde{K}|x|^{\gamma},$$

for sufficiently small |x| and some constant \tilde{K} . Thus, $F(x) = c_1L_1 + c_2L_2 + O(x^{\gamma})$. (b) We have

$$|G(x) - L_1 - L_2| = |F_1(c_1x) + F_2(c_2x) - L_1 - L_2|$$

$$\leq K_1 |c_1x|^{\alpha} + K_2 |c_2x|^{\beta} \leq K c^{\delta} [|x|^{\alpha} + |x|^{\beta}]$$

$$\leq K c^{\delta} |x|^{\gamma} [1 + |x|^{\delta - \gamma}] \leq \tilde{K} |x|^{\gamma},$$

for sufficiently small |x| and some constant \tilde{K} . Thus, $G(x) = L_1 + L_2 + O(x^{\gamma})$.

11. Since

$$\lim_{n \to \infty} x_n = \lim_{n \to \infty} x_{n+1} = x \text{ and } x_{n+1} = 1 + \frac{1}{x_n},$$

we have

$$x = 1 + \frac{1}{x}$$
, so $x^2 - x - 1 = 0$.

The quadratic formula implies that

$$x = \frac{1}{2} \left(1 + \sqrt{5} \right).$$

This number is called the *golden ratio*. It appears frequently in mathematics and the sciences.

- 12. Let $F_n = C^n$. Substitute into $F_{n+2} = F_n + F_{n+1}$ to obtain $C^{n+2} = C^n + C^{n+1}$ or $C^n [C^2 C 1] = 0$. Solving the quadratic equation $C^2 C 1 = 0$ gives $C = \frac{1\pm\sqrt{5}}{2}$. So $F_n = a(\frac{1+\sqrt{5}}{2})^n + b(\frac{1-\sqrt{5}}{2})$ satisfies the recurrence relation $F_{n+2} = F_n + F_{n+1}$. For $F_0 = 1$ and $F_1 = 1$ we need $a = \frac{1+\sqrt{5}}{2}\frac{1}{\sqrt{5}}$ and $b = -(\frac{1-\sqrt{5}}{2})\frac{1}{\sqrt{5}}$. Hence, $F_n = \frac{1}{\sqrt{5}}((\frac{1+\sqrt{5}}{2})^{n+1} (\frac{1-\sqrt{5}}{2})^{n+1})$.
- 13. $SUM = \sum_{i=1}^{N} x_i$. This saves one step since initialization is $SUM = x_1$ instead of SUM = 0. . Problems may occur if N = 0.
- 14. (a) OUTPUT is PRODUCT = 0 which is correct only if $x_i = 0$ for some *i*.
 - (b) OUTPUT is PRODUCT = $x_1 x_2 \dots x_N$.
 - (c) OUTPUT is PRODUCT = $x_1 x_2 \dots x_N$ but exists with the correct value 0 if one of $x_i = 0$.
- 15. (a) n(n+1)/2 multiplications; (n+2)(n-1)/2 additions.

(b)
$$\sum_{i=1}^{n} a_i \left(\sum_{j=1}^{i} b_j \right)$$
 requires *n* multiplications; $(n+2)(n-1)/2$ additions.

Solutions of Equations of One Variable

Exercise Set 2.1, page 54

- 1. $p_3 = 0.625$
- 2. (a) $p_3 = -0.6875$
 - (b) $p_3 = 1.09375$
- 3. The Bisection method gives:
 - (a) $p_7 = 0.5859$
 - (b) $p_8 = 3.002$
 - (c) $p_7 = 3.419$
- 4. The Bisection method gives:
 - (a) $p_7 = -1.414$
 - (b) $p_8 = 1.414$
 - (c) $p_7 = 2.727$
 - (d) $p_7 = -0.7265$
- 5. The Bisection method gives:
 - (a) $p_{17} = 0.641182$
 - (b) $p_{17} = 0.257530$
 - (c) For the interval [-3, -2], we have $p_{17} = -2.191307$, and for the interval [-1, 0], we have $p_{17} = -0.798164$.
 - (d) For the interval [0.2, 0.3], we have $p_{14} = 0.297528$, and for the interval [1.2, 1.3], we have $p_{14} = 1.256622$.
- 6. (a) $p_{17} = 1.51213837$
 - (b) $p_{18} = 1.239707947$
 - (c) For the interval [1,2], we have $p_{17} = 1.41239166$, and for the interval [2,4], we have $p_{18} = 3.05710602$.

- (d) For the interval [0, 0.5], we have $p_{16} = 0.20603180$, and for the interval [0.5, 1], we have $p_{16} = 0.68196869$.
- 7. (a)



- (b) Using [1.5, 2] from part (a) gives $p_{16} = 1.89550018$.
- 8. (a)



(b) Using [4.2, 4.6] from part (a) gives $p_{16} = 4.4934143$.

9. (a)



(b)
$$p_{17} = 1.00762177$$

10. (a)



9:29pm February 22, 2015

(b) $p_{11} = -1.250976563$

11. (a) 2

- (b) -2
- (c) -1
- (d) 1

12. (a) 0

- (b) 0
- (c) 2
- (d) -2

13. The cube root of 25 is approximately $p_{14} = 2.92401$, using [2, 3].

- 14. We have $\sqrt{3} \approx p_{14} = 1.7320$, using [1,2].
- 15. The depth of the water is 0.838 ft.
- 16. The angle θ changes at the approximate rate w = -0.317059.
- 17. A bound is $n \ge 14$, and $p_{14} = 1.32477$.
- 18. A bound for the number of iterations is $n \ge 12$ and $p_{12} = 1.3787$.
- 19. Since $\lim_{n\to\infty} (p_n p_{n-1}) = \lim_{n\to\infty} 1/n = 0$, the difference in the terms goes to zero. However, p_n is the *n*th term of the divergent harmonic series, so $\lim_{n\to\infty} p_n = \infty$.

20. For n > 1,

 \mathbf{SO}

$$|f(p_n)| = \left(\frac{1}{n}\right)^{10} \le \left(\frac{1}{2}\right)^{10} = \frac{1}{1024} < 10^{-3},$$
$$|p - p_n| = \frac{1}{n} < 10^{-3} \Leftrightarrow 1000 < n.$$

21. Since -1 < a < 0 and 2 < b < 3, we have 1 < a + b < 3 or 1/2 < 1/2(a + b) < 3/2 in all cases. Further,

$$f(x) < 0$$
, for $-1 < x < 0$ and $1 < x < 2$;
 $f(x) > 0$, for $0 < x < 1$ and $2 < x < 3$.

Thus, $a_1 = a$, $f(a_1) < 0$, $b_1 = b$, and $f(b_1) > 0$.

- (a) Since a + b < 2, we have $p_1 = \frac{a+b}{2}$ and $1/2 < p_1 < 1$. Thus, $f(p_1) > 0$. Hence, $a_2 = a_1 = a$ and $b_2 = p_1$. The only zero of f in $[a_2, b_2]$ is p = 0, so the convergence will be to 0.
- (b) Since a + b > 2, we have $p_1 = \frac{a+b}{2}$ and $1 < p_1 < 3/2$. Thus, $f(p_1) < 0$. Hence, $a_2 = p_1$ and $b_2 = b_1 = b$. The only zero of f in $[a_2, b_2]$ is p = 2, so the convergence will be to 2.
- (c) Since a + b = 2, we have $p_1 = \frac{a+b}{2} = 1$ and $f(p_1) = 0$. Thus, a zero of f has been found on the first iteration. The convergence is to p = 1.

Exercise Set 2.2, page 64

1. For the value of x under consideration we have

(a)
$$x = (3 + x - 2x^2)^{1/4} \Leftrightarrow x^4 = 3 + x - 2x^2 \Leftrightarrow f(x) = 0$$

(b) $x = \left(\frac{x + 3 - x^4}{2}\right)^{1/2} \Leftrightarrow 2x^2 = x + 3 - x^4 \Leftrightarrow f(x) = 0$
(c) $x = \left(\frac{x + 3}{x^2 + 2}\right)^{1/2} \Leftrightarrow x^2(x^2 + 2) = x + 3 \Leftrightarrow f(x) = 0$
(d) $x = \frac{3x^4 + 2x^2 + 3}{4x^3 + 4x - 1} \Leftrightarrow 4x^4 + 4x^2 - x = 3x^4 + 2x^2 + 3 \Leftrightarrow f(x) = 0$

- 2. (a) $p_4 = 1.10782$; (b) $p_4 = 0.987506$; (c) $p_4 = 1.12364$; (d) $p_4 = 1.12412$; (b) Part (d) gives the best answer since $|p_4 - p_3|$ is the smallest for (d).
- 3. (a) Solve for 2x then divide by 2. $p_1 = 0.5625, p_2 = 0.58898926, p_3 = 0.60216264, p_4 = 0.60917204$
 - (b) Solve for x^3 , divide by x^2 . $p_1 = 0, p_2$ undefined
 - (c) Solve for x^3 , divide by x, then take positive square root. $p_1 = 0, p_2$ undefined
 - (d) Solve for x^3 , then take negative of the cubed root. $p_1 = 0, p_2 = -1, p_3 = -1.4422496, p_4 = -1.57197274$. Parts (a) and (d) seem promising.
- 4. (a) $x^4 + 3x^2 2 = 0 \Leftrightarrow 3x^2 = 2 x^4 \Leftrightarrow x = \sqrt{\frac{2-x^4}{3}}; p_0 = 1, p_1 = 0.577350269, p_2 = 0.79349204, p_3 = 0.73111023, p_4 = 0.75592901.$
 - (b) $x^4 + 3x^2 2 = 0 \Leftrightarrow x^4 = 2 3x^2 \Leftrightarrow x = \sqrt[4]{2 3x^2}$; $p_0 = 1, p_1$ undefined.
 - (c) $x^4 + 3x^2 2 = 0 \Leftrightarrow 3x^2 = 2 x^4 \Leftrightarrow x = \frac{2 x^4}{3x}$; $p_0 = 1, p_1 = \frac{1}{3}, p_2 = 1.9876543, p_3 = -2.2821844, p_4 = 3.6700326$.
 - (d) $x^4 + 3x^2 2 = 0 \Leftrightarrow x^4 = 2 3x^2 \Leftrightarrow x^3 = \frac{2 3x^2}{x} \Leftrightarrow x = \sqrt[3]{\frac{2 3x^2}{x}}; p_0 = 1, p_1 = -1, p_2 = 1, p_3 = -1, p_4 = 1.$

Only the method of part (a) seems promising.

- 5. The order in descending speed of convergence is (b), (d), and (a). The sequence in (c) does not converge.
- 6. The sequence in (c) converges faster than in (d). The sequences in (a) and (b) diverge.
- 7. With $g(x) = (3x^2 + 3)^{1/4}$ and $p_0 = 1$, $p_6 = 1.94332$ is accurate to within 0.01.
- 8. With $g(x) = \sqrt{1 + \frac{1}{x}}$ and $p_0 = 1$, we have $p_4 = 1.324$.
- 9. Since $g'(x) = \frac{1}{4}\cos\frac{x}{2}$, g is continuous and g' exists on $[0, 2\pi]$. Further, g'(x) = 0 only when $x = \pi$, so that $g(0) = g(2\pi) = \pi \leq g(x) = \leq g(\pi) = \pi + \frac{1}{2}$ and $|g'(x)| \leq \frac{1}{4}$, for $0 \leq x \leq 2\pi$. Theorem 2.3 implies that a unique fixed point p exists in $[0, 2\pi]$. With $k = \frac{1}{4}$ and $p_0 = \pi$, we have $p_1 = \pi + \frac{1}{2}$. Corollary 2.5 implies that

$$|p_n - p| \le \frac{k^n}{1-k} |p_1 - p_0| = \frac{2}{3} \left(\frac{1}{4}\right)^n.$$

For the bound to be less than 0.1, we need $n \ge 4$. However, $p_3 = 3.626996$ is accurate to within 0.01.

- 10. Using $p_0 = 1$ gives $p_{12} = 0.6412053$. Since $|g'(x)| = 2^{-x} \ln 2 \le 0.551$ on $\left[\frac{1}{3}, 1\right]$ with k = 0.551, Corollary 2.5 gives a bound of 16 iterations.
- 11. For $p_0 = 1.0$ and $g(x) = 0.5(x + \frac{3}{x})$, we have $\sqrt{3} \approx p_4 = 1.73205$.
- 12. For $g(x) = 5/\sqrt{x}$ and $p_0 = 2.5$, we have $p_{14} = 2.92399$.
- 13. (a) With [0, 1] and $p_0 = 0$, we have $p_9 = 0.257531$.
 - (b) With [2.5, 3.0] and $p_0 = 2.5$, we have $p_{17} = 2.690650$.
 - (c) With [0.25, 1] and $p_0 = 0.25$, we have $p_{14} = 0.909999$.
 - (d) With [0.3, 0.7] and $p_0 = 0.3$, we have $p_{39} = 0.469625$.
 - (e) With [0.3, 0.6] and $p_0 = 0.3$, we have $p_{48} = 0.448059$.
 - (f) With [0, 1] and $p_0 = 0$, we have $p_6 = 0.704812$.
- 14. The inequalities in Corollary 2.4 give $|p_n p| < k^n \max(p_0 a, b p_0)$. We want

$$k^n \max(p_0 - a, b - p_0) < 10^{-5}$$
 so we need $n > \frac{\ln(10^{-5}) - \ln(\max(p_0 - a, b - p_0))}{\ln k}$

- (a) Using $g(x) = 2 + \sin x$ we have k = 0.9899924966 so that with $p_0 = 2$ we have $n > \ln(0.00001) / \ln k = 1144.663221$. However, our tolerance is met with $p_{63} = 2.5541998$.
- (b) Using $g(x) = \sqrt[3]{2x+5}$ we have k = 0.1540802832 so that with $p_0 = 2$ we have $n > \ln(0.00001) / \ln k = 6.155718005$. However, our tolerance is met with $p_6 = 2.0945503$.
- (c) Using $g(x) = \sqrt{e^x/3}$ and the interval [0,1] we have k = 0.4759448347 so that with $p_0 = 1$ we have $n > \ln(0.0001) / \ln k = 15.50659829$. However, our tolerance is met with $p_{12} = 0.91001496$.
- (d) Using $g(x) = \cos x$ and the interval [0, 1] we have k = 0.8414709848 so that with $p_0 = 0$ we have $n > \ln(0.00001) / \ln k > 66.70148074$. However, our tolerance is met with $p_{30} = 0.73908230$.
- 15. For $g(x) = (2x^2 10\cos x)/(3x)$, we have the following:

$$p_0 = 3 \Rightarrow p_8 = 3.16193; \quad p_0 = -3 \Rightarrow p_8 = -3.16193.$$

For $g(x) = \arccos(-0.1x^2)$, we have the following:

$$p_0 = 1 \Rightarrow p_{11} = 1.96882; \quad p_0 = -1 \Rightarrow p_{11} = -1.96882.$$

- 16. For $g(x) = \frac{1}{\tan x} \frac{1}{x} + x$ and $p_0 = 4$, we have $p_4 = 4.493409$.
- 17. With $g(x) = \frac{1}{\pi} \arcsin\left(-\frac{x}{2}\right) + 2$, we have $p_5 = 1.683855$.
- 18. With $g(t) = 501.0625 201.0625e^{-0.4t}$ and $p_0 = 5.0$, $p_3 = 6.0028$ is within 0.01 s of the actual time.

19. Since g' is continuous at p and |g'(p)| > 1, by letting $\epsilon = |g'(p)| - 1$ there exists a number $\delta > 0$ such that |g'(x) - g'(p)| < |g'(p)| - 1 whenever $0 < |x - p| < \delta$. Hence, for any x satisfying $0 < |x - p| < \delta$, we have

$$|g'(x)| \ge |g'(p)| - |g'(x) - g'(p)| > |g'(p)| - (|g'(p)| - 1) = 1.$$

If p_0 is chosen so that $0 < |p - p_0| < \delta$, we have by the Mean Value Theorem that

$$|p_1 - p| = |g(p_0) - g(p)| = |g'(\xi)||p_0 - p|,$$

for some ξ between p_0 and p. Thus, $0 < |p - \xi| < \delta$ so $|p_1 - p| = |g'(\xi)||p_0 - p| > |p_0 - p|$.

20. (a) If fixed-point iteration converges to the limit p, then

$$p = \lim_{n \to \infty} p_n = \lim_{n \to \infty} 2p_{n-1} - Ap_{n-1}^2 = 2p - Ap^2.$$

Solving for p gives $p = \frac{1}{A}$.

(b) Any subinterval [c, d] of $\left(\frac{1}{2A}, \frac{3}{2A}\right)$ containing $\frac{1}{A}$ suffices. Since

$$g(x) = 2x - Ax^2$$
, $g'(x) = 2 - 2Ax$,

so g(x) is continuous, and g'(x) exists. Further, g'(x) = 0 only if $x = \frac{1}{A}$. Since

$$g\left(\frac{1}{A}\right) = \frac{1}{A}, \quad g\left(\frac{1}{2A}\right) = g\left(\frac{3}{2A}\right) = \frac{3}{4A}, \quad \text{and we have} \quad \frac{3}{4A} \le g(x) \le \frac{1}{A}.$$

For x in $\left(\frac{1}{2A}, \frac{3}{2A}\right)$, we have

$$\left|x - \frac{1}{A}\right| < \frac{1}{2A}$$
 so $|g'(x)| = 2A \left|x - \frac{1}{A}\right| < 2A \left(\frac{1}{2A}\right) = 1.$

- 21. One of many examples is $g(x) = \sqrt{2x-1}$ on $\left\lfloor \frac{1}{2}, 1 \right\rfloor$.
- 22. (a) The proof of existence is unchanged. For uniqueness, suppose p and q are fixed points in [a, b] with $p \neq q$. By the Mean Value Theorem, a number ξ in (a, b) exists with

$$p-q = g(p) - g(q) = g'(\xi)(p-q) \le k(p-q) < p-q,$$

giving the same contradiction as in Theorem 2.3.

(b) Consider $g(x) = 1 - x^2$ on [0, 1]. The function g has the unique fixed point

$$p = \frac{1}{2} \left(-1 + \sqrt{5} \right).$$

With $p_0 = 0.7$, the sequence eventually alternates between 0 and 1.

23. (a) Suppose that $x_0 > \sqrt{2}$. Then

$$x_1 - \sqrt{2} = g(x_0) - g\left(\sqrt{2}\right) = g'(\xi)\left(x_0 - \sqrt{2}\right),$$

where $\sqrt{2} < \xi < x$. Thus, $x_1 - \sqrt{2} > 0$ and $x_1 > \sqrt{2}$. Further,

$$x_1 = \frac{x_0}{2} + \frac{1}{x_0} < \frac{x_0}{2} + \frac{1}{\sqrt{2}} = \frac{x_0 + \sqrt{2}}{2}$$

and $\sqrt{2} < x_1 < x_0$. By an inductive argument,

$$\sqrt{2} < x_{m+1} < x_m < \ldots < x_0.$$

Thus, $\{x_m\}$ is a decreasing sequence which has a lower bound and must converge. Suppose $p = \lim_{m \to \infty} x_m$. Then

$$p = \lim_{m \to \infty} \left(\frac{x_{m-1}}{2} + \frac{1}{x_{m-1}} \right) = \frac{p}{2} + \frac{1}{p}.$$
 Thus $p = \frac{p}{2} + \frac{1}{p}$

which implies that $p = \pm \sqrt{2}$. Since $x_m > \sqrt{2}$ for all m, we have $\lim_{m \to \infty} x_m = \sqrt{2}$. (b) We have

$$0 < \left(x_0 - \sqrt{2}\right)^2 = x_0^2 - 2x_0\sqrt{2} + 2,$$

so $2x_0\sqrt{2} < x_0^2 + 2$ and $\sqrt{2} < \frac{x_0}{2} + \frac{1}{x_0} = x_1$.

(c) Case 1: $0 < x_0 < \sqrt{2}$, which implies that $\sqrt{2} < x_1$ by part (b). Thus,

$$0 < x_0 < \sqrt{2} < x_{m+1} < x_m < \ldots < x_1$$
 and $\lim_{m \to \infty} x_m = \sqrt{2}$

Case 2: $x_0 = \sqrt{2}$, which implies that $x_m = \sqrt{2}$ for all m and $\lim_{m \to \infty} x_m = \sqrt{2}$. Case 3: $x_0 > \sqrt{2}$, which by part (a) implies that $\lim_{m \to \infty} x_m = \sqrt{2}$.

$$g(x) = \frac{x}{2} + \frac{A}{2x}.$$

Note that $g\left(\sqrt{A}\right) = \sqrt{A}$. Also,

$$g'(x) = 1/2 - A/(2x^2)$$
 if $x \neq 0$ and $g'(x) > 0$ if $x > \sqrt{A}$

If $x_0 = \sqrt{A}$, then $x_m = \sqrt{A}$ for all m and $\lim_{m \to \infty} x_m = \sqrt{A}$. If $x_0 > A$, then

$$x_1 - \sqrt{A} = g(x_0) - g\left(\sqrt{A}\right) = g'(\xi)\left(x_0 - \sqrt{A}\right) > 0.$$

Further,

$$x_1 = \frac{x_0}{2} + \frac{A}{2x_0} < \frac{x_0}{2} + \frac{A}{2\sqrt{A}} = \frac{1}{2}\left(x_0 + \sqrt{A}\right).$$

Thus, $\sqrt{A} < x_1 < x_0$. Inductively,

$$\sqrt{A} < x_{m+1} < x_m < \ldots < x_0$$

and $\lim_{m\to\infty} x_m = \sqrt{A}$ by an argument similar to that in Exercise 23(a). If $0 < x_0 < \sqrt{A}$, then

$$0 < (x_0 - \sqrt{A})^2 = x_0^2 - 2x_0\sqrt{A} + A$$
 and $2x_0\sqrt{A} < x_0^2 + A$,

which leads to

$$\sqrt{A} < \frac{x_0}{2} + \frac{A}{2x_0} = x_1.$$

Thus

$$0 < x_0 < \sqrt{A} < x_{m+1} < x_m < \ldots < x_1,$$

and by the preceding argument, $\lim_{m\to\infty} x_m = \sqrt{A}$.

- (b) If $x_0 < 0$, then $\lim_{m \to \infty} x_m = -\sqrt{A}$.
- 25. Replace the second sentence in the proof with: "Since g satisfies a Lipschitz condition on [a, b] with a Lipschitz constant L < 1, we have, for each n,

$$|p_n - p| = |g(p_{n-1}) - g(p)| \le L|p_{n-1} - p|.$$

The rest of the proof is the same, with k replaced by L.

26. Let $\varepsilon = (1 - |g'(p)|)/2$. Since g' is continuous at p, there exists a number $\delta > 0$ such that for $x \in [p - \delta, p + \delta]$, we have $|g'(x) - g'(p)| < \varepsilon$. Thus, $|g'(x)| < |g'(p)| + \varepsilon < 1$ for $x \in [p - \delta, p + \delta]$. By the Mean Value Theorem

$$|g(x) - g(p)| = |g'(c)||x - p| < |x - p|,$$

for $x \in [p - \delta, p + \delta]$. Applying the Fixed-Point Theorem completes the problem.

Exercise Set 2.3, page 75

- 1. $p_2 = 2.60714$
- 2. $p_2 = -0.865684$; If $p_0 = 0$, $f'(p_0) = 0$ and p_1 cannot be computed.
- 3. (a) 2.45454
 - (b) 2.44444
 - (c) Part (a) is better.
- 4. (a) -1.25208
 - (b) -0.841355
- 5. (a) For $p_0 = 2$, we have $p_5 = 2.69065$.
 - (b) For $p_0 = -3$, we have $p_3 = -2.87939$.
 - (c) For $p_0 = 0$, we have $p_4 = 0.73909$.

- (d) For $p_0 = 0$, we have $p_3 = 0.96434$.
- 6. (a) For $p_0 = 1$, we have $p_8 = 1.829384$.
 - (b) For $p_0 = 1.5$, we have $p_4 = 1.397748$.
 - (c) For $p_0 = 2$, we have $p_4 = 2.370687$; and for $p_0 = 4$, we have $p_4 = 3.722113$.
 - (d) For $p_0 = 1$, we have $p_4 = 1.412391$; and for $p_0 = 4$, we have $p_5 = 3.057104$.
 - (e) For $p_0 = 1$, we have $p_4 = 0.910008$; and for $p_0 = 3$, we have $p_9 = 3.733079$.
 - (f) For $p_0 = 0$, we have $p_4 = 0.588533$; for $p_0 = 3$, we have $p_3 = 3.096364$; and for $p_0 = 6$, we have $p_3 = 6.285049$.
- 7. Using the endpoints of the intervals as p_0 and p_1 , we have:
 - (a) $p_{11} = 2.69065$
 - (b) $p_7 = -2.87939$
 - (c) $p_6 = 0.73909$
 - (d) $p_5 = 0.96433$
- 8. Using the endpoints of the intervals as p_0 and p_1 , we have:
 - (a) $p_7 = 1.829384$
 - (b) $p_9 = 1.397749$
 - (c) $p_6 = 2.370687; p_7 = 3.722113$
 - (d) $p_8 = 1.412391; p_7 = 3.057104$
 - (e) $p_6 = 0.910008; p_{10} = 3.733079$
 - (f) $p_6 = 0.588533; p_5 = 3.096364; p_5 = 6.285049$
- 9. Using the endpoints of the intervals as p_0 and p_1 , we have:
 - (a) $p_{16} = 2.69060$
 - (b) $p_6 = -2.87938$
 - (c) $p_7 = 0.73908$
 - (d) $p_6 = 0.96433$
- 10. Using the endpoints of the intervals as p_0 and p_1 , we have:
 - (a) $p_8 = 1.829383$
 - (b) $p_9 = 1.397749$
 - (c) $p_6 = 2.370687; p_8 = 3.722112$
 - (d) $p_{10} = 1.412392; p_{12} = 3.057099$
 - (e) $p_7 = 0.910008; p_{29} = 3.733065$
 - (f) $p_9 = 0.588533; p_5 = 3.096364; p_5 = 6.285049$
- 11. (a) Newton's method with $p_0 = 1.5$ gives $p_3 = 1.51213455$. The Secant method with $p_0 = 1$ and $p_1 = 2$ gives $p_{10} = 1.51213455$. The Method of False Position with $p_0 = 1$ and $p_1 = 2$ gives $p_{17} = 1.51212954$.

- (b) Newton's method with $p_0 = 0.5$ gives $p_5 = 0.976773017$. The Secant method with $p_0 = 0$ and $p_1 = 1$ gives $p_5 = 10.976773017$. The Method of False Position with $p_0 = 0$ and $p_1 = 1$ gives $p_5 = 0.976772976$.
- 12. (a) We have

	Initial Approximation	Result	Initial Approximation	Result
Newton's	$p_0 = 1.5$	$p_4 = 1.41239117$	$p_0 = 3.0$	$p_4 = 3.05710355$
Secant	$p_0 = 1, p_1 = 2$	$p_8 = 1.41239117$	$p_0 = 2, p_1 = 4$	$p_{10} = 3.05710355$
False Position	$p_0 = 1, p_1 = 2$	$p_{13} = 1.41239119$	$p_0 = 2, p_1 = 4$	$p_{19} = 3.05710353$

(b) We have

	Initial Approximation	Result	Initial Approximation	Result
Newton's	$p_0 = 0.25$	$p_4 = 0.206035120$	$p_0 = 0.75$	$p_4 = 0.681974809$
Secant	$p_0 = 0, p_1 = 0.5$	$p_9 = 0.206035120$	$p_0 = 0.5, p_1 = 1$	$p_8 = 0.681974809$
False Position	$p_0 = 0, p_1 = 0.5$	$p_{12} = 0.206035125$	$p_0 = 0.5, p_1 = 1$	$p_{15} = 0.681974791$

- 13. (a) For $p_0 = -1$ and $p_1 = 0$, we have $p_{17} = -0.04065850$, and for $p_0 = 0$ and $p_1 = 1$, we have $p_9 = 0.9623984$.
 - (b) For $p_0 = -1$ and $p_1 = 0$, we have $p_5 = -0.04065929$, and for $p_0 = 0$ and $p_1 = 1$, we have $p_{12} = -0.04065929$.
 - (c) For $p_0 = -0.5$, we have $p_5 = -0.04065929$, and for $p_0 = 0.5$, we have $p_{21} = 0.9623989$.
- 14. (a) The Bisection method yields $p_{10} = 0.4476563$.
 - (b) The method of False Position yields $p_{10} = 0.442067$.
 - (c) The Secant method yields $p_{10} = -195.8950$.
- 15. Newton's method for the various values of p_0 gives the following results.
 - (a) $p_0 = -10, p_{11} = -4.30624527$
 - (b) $p_0 = -5, p_5 = -4.30624527$
 - (c) $p_0 = -3, p_5 = 0.824498585$
 - (d) $p_0 = -1, p_4 = -0.824498585$
 - (e) $p_0 = 0, p_1$ cannot be computed because f'(0) = 0
 - (f) $p_0 = 1, p_4 = 0.824498585$
 - (g) $p_0 = 3, p_5 = -0.824498585$
 - (h) $p_0 = 5, p_5 = 4.30624527$

(i) $p_0 = 10, p_{11} = 4.30624527$

- 16. Newton's method for the various values of p_0 gives the following results.
 - (a) $p_8 = -1.379365$
 - (b) $p_7 = -1.379365$
 - (c) $p_7 = 1.379365$
 - (d) $p_7 = -1.379365$
 - (e) $p_7 = 1.379365$
 - (f) $p_8 = 1.379365$
- 17. For $f(x) = \ln(x^2 + 1) e^{0.4x} \cos \pi x$, we have the following roots.
 - (a) For $p_0 = -0.5$, we have $p_3 = -0.4341431$.
 - (b) For $p_0 = 0.5$, we have $p_3 = 0.4506567$. For $p_0 = 1.5$, we have $p_3 = 1.7447381$. For $p_0 = 2.5$, we have $p_5 = 2.2383198$. For $p_0 = 3.5$, we have $p_4 = 3.7090412$.
 - (c) The initial approximation n 0.5 is quite reasonable.
 - (d) For $p_0 = 24.5$, we have $p_2 = 24.4998870$.
- 18. Newton's method gives $p_{15} = 1.895488$, for $p_0 = \frac{\pi}{2}$; and $p_{19} = 1.895489$, for $p_0 = 5\pi$. The sequence does not converge in 200 iterations for $p_0 = 10\pi$. The results do not indicate the fast convergence usually associated with Newton's method.
- 19. For $p_0 = 1$, we have $p_5 = 0.589755$. The point has the coordinates (0.589755, 0.347811).
- 20. For $p_0 = 2$, we have $p_2 = 1.866760$. The point is (1.866760, 0.535687).
- 21. The two numbers are approximately 6.512849 and 13.487151.
- 22. We have $\lambda \approx 0.100998$ and $N(2) \approx 2,187,950$.
- 23. The borrower can afford to pay at most 8.10%.
- 24. The minimal annual interest rate is 6.67%.
- 25. We have $P_L = 363432$, c = -1.0266939, and k = 0.026504522. The 1990 population is P(30) = 248,319, and the 2020 population is P(60) = 300,528.
- 26. We have $P_L = 446505$, c = 0.91226292, and k = 0.014800625. The 1990 population is P(30) = 248,707, and the 2020 population is P(60) = 306,528.
- 27. Using $p_0 = 0.5$ and $p_1 = 0.9$, the Secant method gives $p_5 = 0.842$.
- 28. (a) $\frac{1}{3}e, t = 3$ hours
 - (b) 11 hours and 5 minutes
 - (c) 21 hours and 14 minutes

29. (a) We have, approximately,

$$A = 17.74, \quad B = 87.21, \quad C = 9.66, \quad \text{and} \quad E = 47.47$$

With these values we have

$$A\sin\alpha\cos\alpha + B\sin^2\alpha - C\cos\alpha - E\sin\alpha = 0.02.$$

- (b) Newton's method gives $\alpha \approx 33.2^{\circ}$.
- 30. This formula involves the subtraction of nearly equal numbers in both the numerator and denominator if p_{n-1} and p_{n-2} are nearly equal.
- 31. The equation of the tangent line is

$$y - f(p_{n-1}) = f'(p_{n-1})(x - p_{n-1}).$$

To complete this problem, set y = 0 and solve for $x = p_n$.

32. For some ξ_n between p_n and p,

$$f(p) = f(p_n) + (p - p_n)f'(p_n) + \frac{(p - p_n)^2}{2}f''(\xi_n)$$

$$0 = f(p_n) + (p - p_n)f'(p_n) + \frac{(p - p_n)^2}{2}f''(\xi_n)$$

Since $f'(p_n) \neq 0$,

$$0 = \frac{f(p_n)}{f'(p_n)} + p - p_n + \frac{(p - p_n)^2}{2f'(p_n)}f''(\xi_n)$$

we have

$$p - [p_n - \frac{f(p_n)}{f'(p_n)}] = -\frac{(p - p_n)^2}{2f'(p_n)}f''(\xi_n)$$

and

$$p - p_{n+1} = -\frac{(p - p_n)^2}{2f'(p_n)}f''(p_n).$$

 So

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

Exercise Set 2.4, page 85

- 1. (a) For $p_0 = 0.5$, we have $p_{13} = 0.567135$.
 - (b) For $p_0 = -1.5$, we have $p_{23} = -1.414325$.
 - (c) For $p_0 = 0.5$, we have $p_{22} = 0.641166$.
 - (d) For $p_0 = -0.5$, we have $p_{23} = -0.183274$.
- 2. (a) For $p_0 = 0.5$, we have $p_{15} = 0.739076589$.
 - (b) For $p_0 = -2.5$, we have $p_9 = -1.33434594$.
 - (c) For $p_0 = 3.5$, we have $p_5 = 3.14156793$.
 - (d) For $p_0 = 4.0$, we have $p_{44} = 3.37354190$.
- 3. Modified Newton's method in Eq. (2.11) gives the following:
 - (a) For $p_0 = 0.5$, we have $p_3 = 0.567143$.
 - (b) For $p_0 = -1.5$, we have $p_2 = -1.414158$.
 - (c) For $p_0 = 0.5$, we have $p_3 = 0.641274$.
 - (d) For $p_0 = -0.5$, we have $p_5 = -0.183319$.
- 4. (a) For $p_0 = 0.5$, we have $p_4 = 0.739087439$.
 - (b) For $p_0 = -2.5$, we have $p_{53} = -1.33434594$.
 - (c) For $p_0 = 3.5$, we have $p_5 = 3.14156793$.
 - (d) For $p_0 = 4.0$, we have $p_3 = -3.72957639$.
- 5. Newton's method with $p_0 = -0.5$ gives $p_{13} = -0.169607$. Modified Newton's method in Eq. (2.11) with $p_0 = -0.5$ gives $p_{11} = -0.169607$.
- 6. (a) Since

$$\lim_{n \to \infty} \frac{|p_{n+1} - p|}{|p_n - p|} = \lim_{n \to \infty} \frac{\frac{1}{n+1}}{\frac{1}{n}} = \lim_{n \to \infty} \frac{n}{n+1} = 1,$$

we have linear convergence. To have $|p_n - p| < 5 \times 10^{-2}$, we need $n \ge 20$. (b) Since

$$\lim_{n \to \infty} \frac{|p_{n+1} - p|}{|p_n - p|} = \lim_{n \to \infty} \frac{\frac{1}{(n+1)^2}}{\frac{1}{n^2}} = \lim_{n \to \infty} \left(\frac{n}{n+1}\right)^2 = 1,$$

we have linear convergence. To have $|p_n - p| < 5 \times 10^{-2}$, we need $n \ge 5$.

7. (a) For k > 0,

$$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n \to \infty} \frac{\frac{1}{(n+1)^k}}{\frac{1}{n^k}} = \lim_{n \to \infty} \left(\frac{n}{n+1}\right)^k = 1,$$

so the convergence is linear.

- (b) We need to have $N > 10^{m/k}$.
- 8. (a) Since

$$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|^2} = \lim_{n \to \infty} \frac{10^{-2^{n+1}}}{(10^{-2^n})^2} = \lim_{n \to \infty} \frac{10^{-2^{n+1}}}{10^{-2^{n+1}}} = 1,$$

the sequence is quadratically convergent.

(b) We have

$$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|^2} = \lim_{n \to \infty} \frac{10^{-(n+1)^k}}{\left(10^{-n^k}\right)^2} = \lim_{n \to \infty} \frac{10^{-(n+1)^k}}{10^{-2n^k}}$$
$$= \lim_{n \to \infty} 10^{2n^k - (n+1)^k} = \lim_{n \to \infty} 10^{n^k (2 - \left(\frac{n+1}{n}\right)^k)} = \infty,$$

so the sequence $p_n = 10^{-n^k}$ does not converge quadratically.

- 9. Typical examples are
 - (a) $p_n = 10^{-3^n}$ (b) $p_n = 10^{-\alpha^n}$
- 10. Suppose $f(x) = (x p)^m q(x)$. Since

$$g(x) = x - \frac{m(x-p)q(x)}{mq(x) + (x-p)q'(x)},$$

we have g'(p) = 0.

11. This follows from the fact that

$$\lim_{n \to \infty} \frac{\left|\frac{b-a}{2^{n+1}}\right|}{\left|\frac{b-a}{2^n}\right|} = \frac{1}{2}.$$

12. If f has a zero of multiplicity m at p, then f can be written as

$$f(x) = (x - p)^m q(x),$$

for $x \neq p$, where

$$\lim_{x \to p} q(x) \neq 0.$$

Thus,

$$f'(x) = m(x-p)^{m-1}q(x) + (x-p)^m q'(x)$$

and f'(p) = 0. Also,

$$f''(x) = m(m-1)(x-p)^{m-2}q(x) + 2m(x-p)^{m-1}q'(x) + (x-p)^m q''(x)$$

and f''(p) = 0. In general, for $k \leq m$,

$$f^{(k)}(x) = \sum_{j=0}^{k} \binom{k}{j} \frac{d^{j}(x-p)^{m}}{dx^{j}} q^{(k-j)}(x) = \sum_{j=0}^{k} \binom{k}{j} m(m-1) \cdots (m-j+1)(x-p)^{m-j} q^{(k-j)}(x).$$

Thus, for $0 \le k \le m-1$, we have $f^{(k)}(p) = 0$, but $f^{(m)}(p) = m! \lim_{x \to p} q(x) \ne 0$. Conversely, suppose that

$$f(p) = f'(p) = \dots = f^{(m-1)}(p) = 0$$
 and $f^{(m)}(p) \neq 0$.

Consider the (m-1)th Taylor polynomial of f expanded about p:

$$f(x) = f(p) + f'(p)(x-p) + \dots + \frac{f^{(m-1)}(p)(x-p)^{m-1}}{(m-1)!} + \frac{f^{(m)}(\xi(x))(x-p)^m}{m!}$$
$$= (x-p)^m \frac{f^{(m)}(\xi(x))}{m!},$$

where $\xi(x)$ is between x and p.

Since $f^{(m)}$ is continuous, let

$$q(x) = \frac{f^{(m)}(\xi(x))}{m!}.$$

Then $f(x) = (x - p)^m q(x)$ and

$$\lim_{x \to p} q(x) = \frac{f^{(m)}(p)}{m!} \neq 0.$$

Hence f has a zero of multiplicity m at p.

13. If

$$\frac{|p_{n+1}-p|}{|p_n-p|^3} = 0.75 \quad \text{and} \quad |p_0-p| = 0.5, \quad \text{then} \quad |p_n-p| = (0.75)^{(3^n-1)/2} |p_0-p|^{3^n}.$$

To have $|p_n - p| \le 10^{-8}$ requires that $n \ge 3$.

14. Let $e_n = p_n - p$. If

$$\lim_{n \to \infty} \frac{|e_{n+1}|}{|e_n|^{\alpha}} = \lambda > 0,$$

then for sufficiently large values of $n,\, |e_{n+1}|\approx \lambda |e_n|^\alpha.$ Thus,

$$|e_n| \approx \lambda |e_{n-1}|^{\alpha}$$
 and $|e_{n-1}| \approx \lambda^{-1/\alpha} |e_n|^{1/\alpha}$.

Using the hypothesis gives

$$\lambda |e_n|^{\alpha} \approx |e_{n+1}| \approx C |e_n| \lambda^{-1/\alpha} |e_n|^{1/\alpha}, \quad \text{so} \quad |e_n|^{\alpha} \approx C \lambda^{-1/\alpha - 1} |e_n|^{1+1/\alpha}.$$

Since the powers of $|e_n|$ must agree,

$$\alpha = 1 + 1/\alpha$$
 and $\alpha = \frac{1 + \sqrt{5}}{2} \approx 1.62.$

The number α is the golden ratio that appeared in Exercise 11 of section 1.3.

Exercise Set 2.5, page 90

1. The results are listed in the following table.

	(a)	(b)	(c)	(d)
\hat{p}_0	0.258684	0.907859	0.548101	0.731385
\hat{p}_1	0.257613	0.909568	0.547915	0.736087
\hat{p}_2	0.257536	0.909917	0.547847	0.737653
\hat{p}_3	0.257531	0.909989	0.547823	0.738469
\hat{p}_4	0.257530	0.910004	0.547814	0.738798
\hat{p}_5	0.257530	0.910007	0.547810	0.738958

- 2. Newton's Method gives $p_{16} = -0.1828876$ and $\hat{p}_7 = -0.183387$.
- 3. Steffensen's method gives $p_0^{(1)} = 0.826427$.
- 4. Steffensen's method gives $p_0^{(1)} = 2.152905$ and $p_0^{(2)} = 1.873464$.
- 5. Steffensen's method gives $p_1^{(0)} = 1.5$.
- 6. Steffensen's method gives $p_2^{(0)} = 1.73205$.

7. For
$$g(x) = \sqrt{1 + \frac{1}{x}}$$
 and $p_0^{(0)} = 1$, we have $p_0^{(3)} = 1.32472$.

8. For
$$g(x) = 2^{-x}$$
 and $p_0^{(0)} = 1$, we have $p_0^{(3)} = 0.64119$.

9. For
$$g(x) = 0.5(x + \frac{3}{x})$$
 and $p_0^{(0)} = 0.5$, we have $p_0^{(4)} = 1.73205$.

10. For $g(x) = \frac{5}{\sqrt{x}}$ and $p_0^{(0)} = 2.5$, we have $p_0^{(3)} = 2.92401774$.

11. (a) For
$$g(x) = (2 - e^x + x^2)/3$$
 and $p_0^{(0)} = 0$, we have $p_0^{(3)} = 0.257530$.

(b) For $g(x) = 0.5(\sin x + \cos x)$ and $p_0^{(0)} = 0$, we have $p_0^{(4)} = 0.704812$.

(c) With
$$p_0^{(0)} = 0.25, p_0^{(4)} = 0.910007572.$$

(d) With $p_0^{(0)} = 0.3$, $p_0^{(4)} = 0.469621923$.

12. (a) For $g(x) = 2 + \sin x$ and $p_0^{(0)} = 2$, we have $p_0^{(4)} = 2.55419595$. (b) For $g(x) = \sqrt[3]{2x+5}$ and $p_0^{(0)} = 2$, we have $p_0^{(2)} = 2.09455148$. (c) With $g(x) = \sqrt{\frac{ex}{3}}$ and $p_0^{(0)} = 1$, we have $p_0^{(3)} = 0.910007574$. (d) With $g(x) = \cos x$, and $p_0^{(0)} = 0$, we have $p_0^{(4)} = 0.739085133$.

13. Aitken's Δ^2 method gives:

(a) $\hat{p}_{10} = 0.0\overline{45}$

- (b) $\hat{p}_2 = 0.0363$
- 14. (a) A positive constant λ exists with

$$\lambda = \lim_{n \to \infty} \frac{|p_{n+1} - p|}{|p_n - p|^{\alpha}}$$

Hence

$$\lim_{n \to \infty} \left| \frac{p_{n+1} - p}{p_n - p} \right| = \lim_{n \to \infty} \frac{|p_{n+1} - p|}{|p_n - p|^{\alpha}} \cdot |p_n - p|^{\alpha - 1} = \lambda \cdot 0 = 0 \quad \text{and} \quad \lim_{n \to \infty} \frac{p_{n+1} - p}{p_n - p} = 0.$$

- (b) One example is $p_n = \frac{1}{n^n}$.
- 15. We have

 \mathbf{SO}

$$\frac{|p_{n+1} - p_n|}{|p_n - p|} = \frac{|p_{n+1} - p + p - p_n|}{|p_n - p|} = \left|\frac{p_{n+1} - p}{p_n - p} - 1\right|,$$

$$\lim_{n \to \infty} \frac{|p_{n+1} - p_n|}{|p_n - p|} = \lim_{n \to \infty} \left| \frac{p_{n+1} - p}{p_n - p} - 1 \right| = 1.$$

16.

$$\frac{\hat{p}_n - p}{p_n - p} = \frac{\lambda \left(\delta_n + \delta_{n+1}\right) - 2\delta_n + \delta_n \delta_{n+1} - 2\delta_n (\lambda - 1) - \delta_n^2}{(\lambda - 1)^2 + \lambda \left(\delta_n + \delta_{n+1}\right) - 2\delta_n + \delta_n \delta_{n+1}}$$

17. (a) Since
$$p_n = P_n(x) = \sum_{k=0}^n \frac{1}{k!} x^k$$
, we have
 $p_n - p = P_n(x) - e^x = \frac{-e^{\xi}}{(n+1)!} x^{n+1}$,

where ξ is between 0 and x. Thus, $p_n - p \neq 0$, for all $n \ge 0$. Further,

$$\frac{p_{n+1}-p}{p_n-p} = \frac{\frac{-e^{\xi_1}}{(n+2)!}x^{n+2}}{\frac{-e^{\xi}}{(n+1)!}x^{n+1}} = \frac{e^{(\xi_1-\xi)}x}{n+2},$$

where ξ_1 is between 0 and 1. Thus, $\lambda = \lim_{n \to \infty} \frac{e^{(\xi_1 - \xi)}x}{n+2} = 0 < 1$. (b)

n	p_n	\hat{p}_n
0	1	3
1	2	2.75
2	2.5	$2.7\overline{2}$
3	$2.\overline{6}$	2.71875
4	$2.708\overline{3}$	$2.718\overline{3}$
5	$2.71\overline{6}$	2.7182870
6	$2.7180\overline{5}$	2.7182823
7	2.7182539	2.7182818
8	2.7182787	2.7182818
9	2.7182815	
10	2.7182818	

(c) Aitken's Δ^2 method gives quite an improvement for this problem. For example, \hat{p}_6 is accurate to within 5×10^{-7} . We need p_{10} to have this accuracy.

Exercise Set 2.6, page 100

- 1. (a) For $p_0 = 1$, we have $p_{22} = 2.69065$.
 - (b) For $p_0 = 1$, we have $p_5 = 0.53209$; for $p_0 = -1$, we have $p_3 = -0.65270$; and for $p_0 = -3$, we have $p_3 = -2.87939$.
 - (c) For $p_0 = 1$, we have $p_5 = 1.32472$.
 - (d) For $p_0 = 1$, we have $p_4 = 1.12412$; and for $p_0 = 0$, we have $p_8 = -0.87605$.
 - (e) For $p_0 = 0$, we have $p_6 = -0.47006$; for $p_0 = -1$, we have $p_4 = -0.88533$; and for $p_0 = -3$, we have $p_4 = -2.64561$.
 - (f) For $p_0 = 0$, we have $p_{10} = 1.49819$.
- 2. (a) For $p_0 = 0$, we have $p_9 = -4.123106$; and for $p_0 = 3$, we have $p_6 = 4.123106$. The complex roots are $-2.5 \pm 1.322879i$.
 - (b) For $p_0 = 1$, we have $p_7 = -3.548233$; and for $p_0 = 4$, we have $p_5 = 4.38111$. The complex roots are $0.5835597 \pm 1.494188i$.
 - (c) The only roots are complex, and they are $\pm\sqrt{2}i$ and $-0.5\pm0.5\sqrt{3}i$.
 - (d) For $p_0 = 1$, we have $p_5 = -0.250237$; for $p_0 = 2$, we have $p_5 = 2.260086$; and for $p_0 = -11$, we have $p_6 = -12.612430$. The complex roots are $-0.1987094 \pm 0.8133125i$.
 - (e) For $p_0 = 0$, we have $p_8 = 0.846743$; and for $p_0 = -1$, we have $p_9 = -3.358044$. The complex roots are $-1.494350 \pm 1.744219i$.
 - (f) For $p_0 = 0$, we have $p_8 = 2.069323$; and for $p_0 = 1$, we have $p_3 = 0.861174$. The complex roots are $-1.465248 \pm 0.8116722i$.
 - (g) For $p_0 = 0$, we have $p_6 = -0.732051$; for $p_0 = 1$, we have $p_4 = 1.414214$; for $p_0 = 3$, we have $p_5 = 2.732051$; and for $p_0 = -2$, we have $p_6 = -1.414214$.
 - (h) For $p_0 = 0$, we have $p_5 = 0.585786$; for $p_0 = 2$, we have $p_2 = 3$; and for $p_0 = 4$, we have $p_6 = 3.414214$.

32

	p_0	p_1	p_2	Approximate roots	Complex Conjugate roots
(a)	$-1 \\ 0$	$\begin{array}{c} 0 \\ 1 \end{array}$	$\frac{1}{2}$	$p_7 = -0.34532 - 1.31873i$ $p_6 = 2.69065$	-0.34532 + 1.31873i
(b)	$\begin{array}{c} 0 \\ 1 \\ -2 \end{array}$	$ \begin{array}{c} 1 \\ 2 \\ -3 \end{array} $	$2 \\ 3 \\ -2.5$	$p_6 = 0.53209$ $p_9 = -0.65270$ $p_4 = -2.87939$	
(c)	$\begin{array}{c} 0 \\ -2 \end{array}$	$1 \\ -1$	$\begin{array}{c} 2\\ 0 \end{array}$	$p_5 = 1.32472$ $p_7 = -0.66236 - 0.56228i$	-0.66236 + 0.56228i
(d)	$\begin{array}{c} 0 \\ 2 \\ -2 \end{array}$	$\begin{array}{c} 1 \\ 3 \\ 0 \end{array}$	2 4 -1	$p_5 = 1.12412 p_{12} = -0.12403 + 1.74096i p_5 = -0.87605$	-0.12403 - 1.74096i
(e)	$0 \\ 1 \\ -1$	$ \begin{array}{c} 1 \\ 0 \\ -2 \end{array} $	$2 \\ -0.5 \\ -3$	$p_{10} = -0.88533$ $p_5 = -0.47006$ $p_5 = -2.64561$	
(f)	$\begin{array}{c} 0 \\ -1 \\ 1 \end{array}$	$\begin{array}{c}1\\-2\\0\end{array}$	$2 \\ -3 \\ -1$	$p_6 = 1.49819$ $p_{10} = -0.51363 - 1.09156i$ $p_8 = 0.26454 - 1.32837i$	$\begin{array}{c} -0.51363 + 1.09156i \\ 0.26454 + 1.32837i \end{array}$

3. The following table lists the initial approximation and the roots.

	p_0	p_1	p_2	Approximate roots	Complex Conjugate roots
(a)	0	1	2	$p_{11} = -2.5 - 1.322876i$	-2.5 + 1.322876i
	1	2	3	$p_6 = 4.123106$	
	-3	-4	-5	$p_5 = -4.123106$	
(b)	0	1	2	$p_7 = 0.583560 - 1.494188i$	0.583560 + 1.494188i
	2	3	4	$p_6 = 4.381113$	
	-2	-3	-4	$p_5 = -3.548233$	
(c)	0	1	2	$p_{11} = 1.414214i$	-1.414214i
	-1	-2	-3	$p_{10} = -0.5 + 0.866025i$	-0.5 - 0.866025i
(d)	0	1	2	$p_7 = 2.260086$	
. /	3	4	5	$p_{14} = -0.198710 + 0.813313i$	-0.198710 + 0.813313i
	11	12	13	$p_{22} = -0.250237$	
	-9	-10	-11	$p_6 = -12.612430$	
(e)	0	1	2	$p_6 = 0.846743$	
	3	4	5	$p_{12} = -1.494349 + 1.744218i$	-1.494349 - 1.744218i
	-1	-2	-3	$p_7 = -3.358044$	
(f)	0	1	2	$p_6 = 2.069323$	
	$^{-1}$	0	1	$p_5 = 0.861174$	
	-1	-2	-3	$p_8 = -1.465248 + 0.811672i$	-1.465248 - 0.811672i
(g)	0	1	2	$p_6 = 1.414214$	
	-2	-1	0	$p_7 = -0.732051$	
	0	-2	$^{-1}$	$p_7 = -1.414214$	
	2	3	4	$p_6 = 2.732051$	
(h)	0	1	2	$p_8 = 3$	
	$^{-1}$	0	1	$p_5 = 0.585786$	
	2.5	3.5	4	$p_6 = 3.414214$	

4. The following table lists the initial approximation and the roots.

- 5. (a) The roots are 1.244, 8.847, and -1.091, and the critical points are 0 and 6.
 - (b) The roots are 0.5798, 1.521, 2.332, and -2.432, and the critical points are 1, 2.001, and -1.5.
- 6. We get convergence to the root 0.27 with $p_0 = 0.28$. We need p_0 closer to 0.29 since $f'(0.28\overline{3}) = 0$.
- 7. The methods all find the solution 0.23235.
- 8. The width is approximately W = 16.2121 ft.
- 9. The minimal material is approximately 573.64895 cm².
- 10. Fibonacci's answer was 1.3688081078532, and Newton's Method gives 1.36880810782137 with a tolerance of 10^{-16} , so Fibonacci's answer is within 4×10^{-11} . This accuracy is amazing for the time.

Exercise Set 2.6