

4.8 Newton's method

Claim: Find $r \in \mathbb{R}$, $\ni f(r) \approx 0$.

Algorithm: Newton's method

Input: ε : tolerant(容許誤差),

Max: the maximum number of Newton iterations.

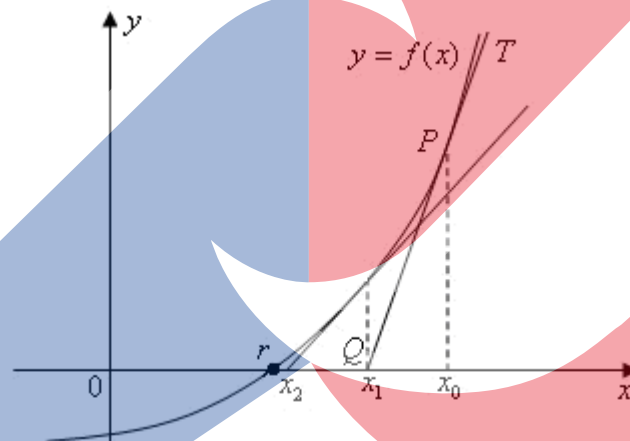
Step 1. Choose an initial estimate x_0 that is "close to" r .

Step 2. For $n = 0, 1, 2, \dots, \text{Max}$ do

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

Step 3. If $|f(x_{n+1})| < \varepsilon$, then $r \approx x_{n+1}$

Else go to Step 2.



Ex 1. Use Newton's method to solve $x^3 + 2x + 1 = 0$.

Sol: Let $f(x) = x^3 + 2x + 1$, then $f'(x) = 3x^2 + 2$ and

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

n	x_n	$f(x_n)$	$f'(x_n)$	x_{n+1}
0	0.0	1.0	2.0	-0.5
1	-0.5	-1.125	2.75	-0.09091
2	-0.09091	0.8174	2.0248	-0.3128
3	-0.3128	0.3438	2.2935	-0.4627
4	-0.4627	-0.02447	2.6423	-0.4534
5	-0.4534	-1.085×10^{-4}		

The solution is about $r \approx -0.4534$.

Ex 2. Use Newton method to approximate $\sqrt[5]{2}$, accurate to within 10^{-3} .

Sol : Let $x = \sqrt[5]{2}$, then $x^5 = 2$ or $x^5 - 2 = 0$.

Assume that $f(x) = x^5 - 2$, then $f'(x) = 5x^4$.

n	x_n	$f(x_n)$	$f'(x_n)$	x_{n+1}
0	1.0	-1.0	5.0	1.2000
1	1.2000	0.4883	10.368	1.1529
2	1.1529	0.03685	8.8336	1.1487
3	1.1487	1.4320×10^{-5}		

From above the table, we obtain $\sqrt[5]{2} \approx 1.1487$.



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