

Calculus 140, section 3.8 The Newton-Raphson Algorithm

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Example A: Approximate the value of $10^{3/2}$ using a linear approximation. *answer: ≈ 31.5*

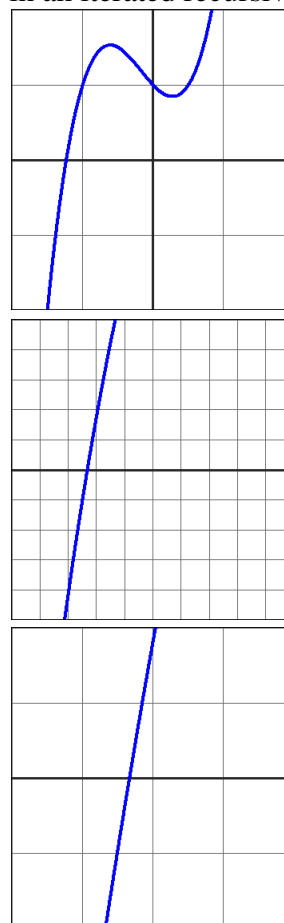
Can we get a better approximation?

The text explores quadratic and cubic approximations, which you don't need to know for this class.

We're going to go to the Newton-Raphson Algorithm, which uses linear approximations in an iterated recursive process, which will give us an approximation to any desired accuracy, i.e. within ϵ .

Example B: Approximate (5 decimal places) the zero/root of $f(x) = 2x^3 + x^2 - x + 1$.

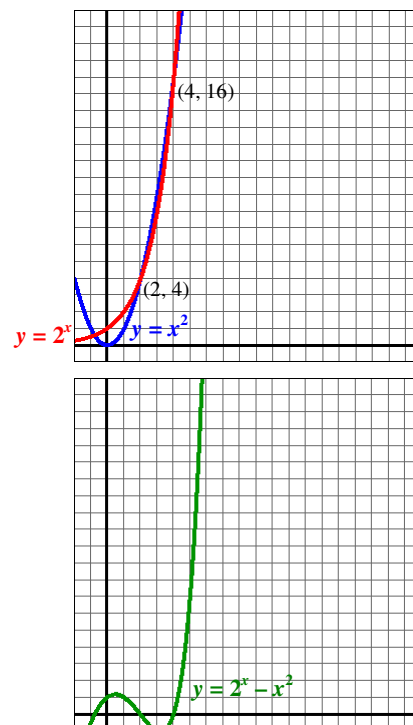
answer: ≈ -1.23375



There are some limitations of the Newton-Raphson Algorithm:

- If $f'(x_n) = 0$, then we get division by 0 and the process stops without an approximation.
- While just about any approximation for x_0 will do, it is better to be as close as possible to reduce the number of iterations necessary.
- The rounding involved creates an error which can sometimes grow with successive steps, thus limiting the overall accuracy. Reducing the number of iterations will help reduce the possible rounding error.

Example C: Approximate the negative-value intersection of $y = 2^x$ and $y = x^2$.
answer: x is approximately -0.766664696

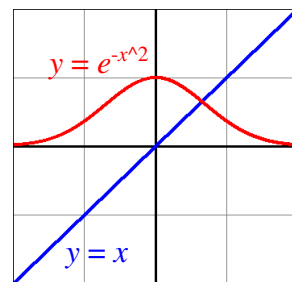


Example A revisited: Remember that the Newton-Raphson Algorithm will find approximations for the roots of a function, i.e. x -values for which $y = 0$. As a result, we'll always need to rearrange our information to a convenient form. For this Example, to approximate $10^{3/2}$, we'd go through the process below.

$$x = 10^{3/2} \Rightarrow x^{2/3} = 10 \Rightarrow x^{2/3} - 10 = 0 \Rightarrow \text{Let } f(x) = x^{2/3} - 10.$$

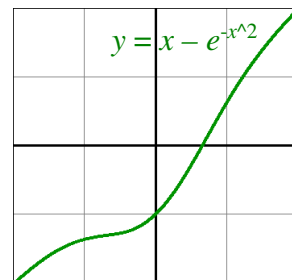
Example D: Approximate (5 decimal places) a solution to $x = e^{-x^2}$.
answer: approximately 0.65292

Even with a close “first approximation” of 0.6, ten iterations are needed, which is a lot of calculating to enter by hand, and could result in entry errors, which would thoroughly smeg the process. We'll use a spreadsheet to do the work for us. [The text does the same thing with a handheld calculator.]



caveat: If you are not already somewhat familiar with spreadsheets, this example isn't going to teach you how to enter the formulae correctly.

In the grid below, column A contains the numbers of iterations. Column B will have x_0 in row 1, then have the successive x -values transported from the end of the previous row. Columns C through E have the formulae for calculating $f(x_n)$, $f'(x_n)$, and x_{new} respectively. In the formulae, “B1”, “C1”, “D2”, etc. refer to the number values from the specified column-row cells. “EXP()”, like in WebAssign, calculates e raised to the value in the parentheses. The formulae in columns C and D will change according to the equation being solved, while columns B and E will stay the same for every



Newton-Raphson process.

$$n \quad c_n \quad f(x) = x - e^{-x^2} \quad f'(x) = 1 + 2xe^{-x^2} \quad c_{n+1} = c_n - \frac{f(c_n)}{f'(c_n)}$$

	A	B	C	D	E
1	1	c 1	=B1-EXP(-1*B1^2)	=1+2*B1*EXP(-B1^2)	=B1-C1/D1
2	2	=E1	=B2-EXP(-1*B2^2)	=1+2*B2*EXP(-B2^2)	=B2-C2/D2
3	3				

Once the formulae are in row 2, they can be copied down as many rows as needed, and the spreadsheet software will automatically adjust the column-row cell references.

When c_0 is entered into cell B1, the software will do all the calculating for us.

We can enter various values for x_0 into cell B1 and observe the changes in the Newton-Raphson process. You won't have time to copy every number into the chart below during the Lecture. Try it yourself using some spreadsheet software to see if you can get the correct result.

	A	B	C	D	E
1	1				
2	2				
3	3				
4	4				
5	5				
6	6				
7	7				
8	8				
9	9				
10	10				
11	11				
12	12				
13	13				
14					

Example E: Approximate (7 decimal places) the intersections of $y = \cos x$ and $y = x^2$.
 answer: x is approximately -0.8241323 and 0.8241323

This one is for you to do on your own for practice. Try both the "by hand" and the spreadsheet methods.

Note that if you find the positive-value answer, symmetry gives you the negative-value answer.

Starting with an x_0 between 0 and 1, five iterations should be enough to get you to the correct approximation.

Remember that you'll need to construct a function to set equal to 0.

