

KING SAUD UNIVERSITY
DEPARTMENT OF MATHEMATICS

Math 254

(SEMESTER 1, 1437-1438)

FIRST MID-TERM EXAM

FULL MARKS: 25

TIME 90min

Question 1

[5 Marks]

Let $g \in C[a, b]$ with $g(x) \in [a, b]$ for all $x \in [a, b]$ and $g'(x)$ is a continuous function on (a, b) such that $|g'(x)| \leq \lambda < 1$ for all $x \in (a, b)$. Show that

$$|\alpha - x_n| \leq \frac{\lambda^n}{1 - \lambda} |x_1 - x_0|.$$

Question 2

[5 Marks]

If $x = \alpha$ be a root of $f(x) = 0$ and $f'(\alpha) = f''(\alpha) = f'''(\alpha) = 0$ but $f^{(4)}(\alpha) \neq 0$. show that the rate of convergence of first modified Newton's method is at least quadratic.

Question 3

[5 Marks]

Show that the nonlinear equation

$$x^3 - 13x^2 + 35x + 49 = 0$$

has a root at $x = 7$ and use a quadratic convergent iterative method to find its first two approximations using $x_0 = 9$.

Question 4

[5 Marks]

Show that

$$\ln x - x + 1.5 = 0$$

has a solution in $[2, 3]$ and then use the bisection method to compute the first three approximations. Also, compute an error bound and the absolute error for your approximation.

Question 5

[5 Marks]

Find the value of a and b so that the rate of convergence of the iterative scheme

$$x_{n+1} = ax_n + \frac{bN}{x_n^2}, \quad n \geq 0$$

for computing the third root of a positive number N becomes quadratic.

Q. 1)

$$\alpha = g(\alpha) \quad , \quad x_n = g(x_{n-1})$$

$$|\alpha - x_n| = |g(\alpha) - g(x_{n-1})| = |g'(\eta) (\alpha - x_{n-1})| \quad \begin{array}{l} \text{by mean} \\ \text{value theorem} \\ \alpha < \eta < x_{n-1} \end{array}$$
$$= |g'(\eta)| |\alpha - x_{n-1}|$$

$$|\alpha - x_n| \leq \lambda |\alpha - x_{n-1}|$$

$$|\alpha - x_{n-1}| \leq \lambda |\alpha - x_{n-2}|$$

⋮

$$|\alpha - x_1| \leq \lambda |\alpha - x_0|$$

$$|\alpha - x_n| \leq \lambda^n |\alpha - x_0| \quad (1)$$

$$|\alpha - x_0| = |\alpha - x_1 + x_1 - x_0|$$

$$\leq |\alpha - x_1| + |x_1 - x_0| \leq \lambda |\alpha - x_0| + |x_1 - x_0|$$

Then $(1 - \lambda) |\alpha - x_0| \leq |x_1 - x_0|$

$$|\alpha - x_0| \leq \frac{1}{1 - \lambda} |x_1 - x_0| \quad (2)$$

Using (1) and (2) we obtain

$$|\alpha - x_n| \leq \frac{\lambda^n}{1 - \lambda} |x_1 - x_0|$$

Q2) α is a root of order 4 $\Rightarrow f(x) = (x - \alpha)^4 h(x)$, $h(\alpha) \neq 0$

First modified Newton : $g(x) = x - 4 \frac{f(x)}{f'(x)}$

$$= x - 4 \frac{(x - \alpha)^4 h(x)}{4(x - \alpha)^3 h(x) + (x - \alpha)^4 h'(x)}$$

$$= x - 4 \frac{(x - \alpha) h(x)}{4 h(x) + (x - \alpha) h'(x)}$$

$$g'(x) = 1 - 4 \frac{[h(x) + (x-\alpha)h'(x)], [4h(x) + (x-\alpha)h'(x)]}{[4h(x) + (x-\alpha)h'(x)]^2} - \frac{(x-\alpha)h(x)[4h(x) + (x-\alpha)h'(x)]'}{[4h(x) + (x-\alpha)h'(x)]^2}$$

$$g'(a) = 1 - 4 \frac{[h(a)] \cdot 4h'(a)}{[4h(a)]^2} = 1 - \frac{16h'(a)}{16h^2(a)} = 0$$

Then the rate of convergence is at least quadratic

Q3)

$$f(x) = x^3 - 13x^2 + 35x + 49$$

$$f(7) = 343 - 637 + 245 + 49 = 0 \quad \text{Then } f \text{ has a root at } x=7$$

$$f'(x) = 3x^2 - 26x + 35$$

$$f'(7) = 147 - 182 + 35 = 0$$

$$f''(x) = 6x - 26$$

$$f''(7) = 42 - 26 \neq 0$$

we remark that $x=7$ is a root of order of multiplicity $m=2$

Then we will use the first modified Newton's method

$$x_{n+1} = x_n - 2 \frac{f(x_n)}{f'(x_n)} = x_n - 2 \frac{x_n^3 - 13x_n^2 + 35x_n + 49}{3x_n^2 - 26x_n + 35}$$

$$x_0 = 9$$

$$x_1 = 9 - 2 \frac{49}{44} = \frac{79}{11} \approx 7.181818$$

$$x_2 = 9 - 2 \frac{0.270500}{3.0082} \approx 8.8201$$

Q4) $f(x) = \ln x - x + 1.5$

$$f(2) = 0.1931$$

$$f(3) = -0.4013$$

$$f(2) \cdot f(3) < 0 \quad \text{then } \alpha \in (2, 3)$$

$$x_1 = \frac{2+3}{2} = \frac{5}{2} \quad \rightarrow f\left(\frac{5}{2}\right) = -0.083 < 0$$

$$\text{then } \alpha \in [2, 2.5]$$

$$x_2 = \frac{2+2.5}{2} = 2.25 \quad \rightarrow f(2.25) = 0.0609 > 0$$

$$\text{then } \alpha \in [2.25, 2.5]$$

$$x_3 = \frac{2.25+2.5}{2} = 2.375$$

$$\text{Error Bound: } |\alpha - x_3| \leq \frac{b-a}{2^n} = \frac{3-2}{2^3} = \frac{1}{8}$$

Q5)

$$\alpha = N^{1/3}$$

$$g(x) = ax + \frac{bN}{x^2}$$

$$g'(x) = a - \frac{2bN}{x^3}$$

$$g''(x) = \frac{6bN}{x^4}$$

$$g(N^{1/3}) = N^{1/3} \quad \rightarrow \quad a N^{1/3} + \frac{bN}{N^{2/3}} = N^{1/3} \quad \rightarrow \quad a + b = 1$$

$$g'(N^{1/3}) = 0 \quad \rightarrow \quad a - \frac{2bN}{N} = 0 \quad \rightarrow \quad a - 2b = 0$$

$$\rightarrow \quad 3b = 1 \quad \rightarrow \quad b = 1/3$$

$$\rightarrow \quad a = 1 - b = 2/3$$

$$g''(N^{1/3}) = \frac{2N}{N^{4/3}} \neq 0$$

→ the convergence is quadratic