

(TOPICAL REVISION – SUGGESTED SOLUTIONS) NUMERICAL METHODS (PART 1) APPROXIMATION OF ROOTS OF EQUATIONS

1 Show that the equation $x^3 - 5x + 1 = 0$, has exactly one root in (0,1). Use two iterations of linear interpolation between x = 0 and x = 1 to yield a fractional approximation of this root. [4]

Three possible rearrangements of the given equation in the form x = F(x) are

$$x = \sqrt[3]{5x - 1},$$

$$x = \frac{1}{5}(x^3 + 1),$$

$$x = x^3 - 4x + 1.$$

Only one of these rearrangements will provide an iterative method, of the form $x_{n+1} = F(x_n)$, $x_0 = 2$, which converges to the **root between 2 and 3**. Use this rearrangement to find this root correct to 3 significant figures. [4]

It is known the correct rearrangement above provides a convergent iterative method by analysing the derivative of *F*. For this purpose, show that 0 < F'(x) < 1, whenever $x \ge 2$. [2]

[EJC/FM/2018/P1/Q9]

[Solution]

With $g(x) = x^3 - 5x + 1$, $x \in \mathbb{R}$. Note that g(0) = 1 > 0, g(1) = -3 < 0, thus $g(0) \cdot g(1) < 0$ Since g is continuous on [0,1], the equation g(x) = 0 has at least 1 root in [0,1]. $g^{(1)}(x) = 3x^2 - 5 < 0$, $x \in [0,1]$. Thus g(x) = 0 has at most 1 root in [0,1]. Therefore, g(x) = 0 has exactly 1 real root in [0,1].

Using linear interpolation on [0,1], we have

$$x_{1} = \frac{(0)g(1) - (1)g(0)}{g(1) - g(0)} = \frac{-1}{-3 - 1} = \frac{1}{4}$$

Since $g\left(\frac{1}{4}\right) = \frac{1}{64} - 5\left(\frac{1}{4}\right) + 1 = \frac{1}{64} - \frac{5 \times 16}{64} + \frac{64}{64} = -\frac{15}{64}, < 0 \text{ and } g(0) = 1 > 0$
 $\therefore \alpha \text{ lies in } (0, 1/4).$

$$x_{2} = \frac{(0)g\left(\frac{1}{4}\right) - \left(\frac{1}{4}\right)g(0)}{g\left(\frac{1}{4}\right) - g(0)} = \frac{-\left(\frac{1}{4}\right)}{-\frac{15}{64} - 1} = \frac{\left(\frac{1}{4}\right)}{\left(\frac{79}{64}\right)} = \frac{16}{79}$$

 $x = \sqrt[3]{5x-1}$, (This fixed point iterations based on this rearrangement converges to 2.13) $x_0 = 2$ $x_1 \approx 2.08$ $x_2 \approx 2.11$ $x_3 \approx 2.12$ $x_4 \approx 2.13$ $x_5 \approx 2.13$

Using GC, we can see for the other 2 schemes based on:

 $x = \frac{1}{5}(x^3 + 1)$, the fixed point iteration does not converge to a value between 2 and 3, but to 0.205.

 $x = x^3 - 4x + 1$, the fixed point iteration diverges.

$$F_{1}(x) = \sqrt[3]{5x-1}$$

$$F^{(1)}(x) = \frac{5}{3} (5x-1)^{-\frac{2}{3}} > 0, x > \frac{1}{5}$$

$$F^{(1)}(x) = \frac{5}{3} (5x-1)^{-\frac{2}{3}} < 1,$$
whenever $5x-1 > \left(\frac{5}{3}\right)^{3/2},$
i.e., $x > \frac{1}{5} \left[1 + \left(\frac{5}{3}\right)^{3/2}\right] \approx 0.630,$

which is satisfied as F(x) increases, whenever $x \ge 2 > 0.630$.

- 2 (a) The curve with equation $y = 2e^{x^2} + x 3$ has exactly one stationary point in the interval [-1, 0]. Use the Newton-Raphson method to find the *x*-coordinate of the stationary point, correct to 4 decimal places. [5]
 - (b) (i) Show that the equation $x^3 7x + 2 = 0$ has a root, α , in the interval [0, 1]. [1]
 - (ii) Student A uses the recurrence relation $x_{n+1} = \frac{1}{7} (14x_n x_n^3 2)$ for finding α . Explain why Student A will fail to find α . [2]
 - (iii) Student B uses the recurrence relation $x_{n+1} = \frac{1}{7} (x_n^3 + 2)$ for finding α . Find the approximate value of α to 5 decimal places. [2]

NJC/FM/2019/P1/8

[Solution]

2(a)	$\frac{dy}{dt} = 4xe^{x^2} + 1 = 0$
	ax The Newton-Raphson formula as follows:
	$x_{n+1} = x_n - \frac{4x_n e^{x_n^2} + 1}{8x_n^2 e^{x_n^2} + 4e^{x_n^2}}$
	$x_0 = -0.5$
	$x_1 = -0.29647$
	$x_2 = -0.23906$
	$x_3 = -0.23642$
	$x_4 = -0.23641$
	Hence, $x = -0.2364$.
	Checking,
	$4(-0.23635)e^{(-0.23635)^{2}} + 1 = 2.9 \times 10^{-4} > 0$
	$4(-0.23645)e^{(-0.23645)^2} + 1 = -1.8 \times 10^{-4} < 0$
(b)	$f(x) = x^3 - 7x + 2$
(i)	f(0) = 2
	f(1) = -4
	Since $f(0)f(1) < 0$ and f is continuous, there is a root in [0, 1].
(b)	Either use graph or display a series of values to show convergence fail.
(ii)	



- 3 Let $f(x) = \sec^2 2x e^x$. The equation f(x) = 0 has a root α in the interval [0.1, 0.3].
 - (a) Use Newton-Raphson method with initial approximation $x_0 = 0.1$ to find the first four approximations x_1 , x_2 , x_3 , x_4 to α . Deduce the behaviour of x_n for large *n* and use a graph of the function f to help you explain why the sequence is not converging to α . [5]
 - (b) Determine, with explanation, which one of these iterative formulae is more suitable in approximating the root α .

$$(\mathbf{I}) \qquad x_{n+1} = \ln\left(\sec^2\left(2x_n\right)\right)$$

(II)
$$x_{n+1} = \frac{1}{2}\cos^{-1}\left(e^{-\frac{x_n}{2}}\right)$$

Using an initial approximation of $x_0 = 0.3$ and the chosen iterative formula, find the approximation to the root α , correct to three decimal places. [4]

[Solution]

 $f'(x) = 4\sec^2 2x\tan 2x - e^x$ 2 $x_1 = 0.1 - \frac{f(0.1)}{f'(0.1)}$ = -0.1455040283≈-0.146 $x_2 = -0.0417668268$ ≈ -0.0418 $x_3 = -0.0048039104$ ≈ -0.00480 $x_4 = -0.0000781946$ ≈ -0.00008 As $n \to \infty, x_n \to 0$ y=f(x) X=0.1 X $x = \frac{\pi}{4}$ The initial approximation x_0 is too far from α . It is nearer to the root x = 0. Thus the sequence converges to this root instead of α .

[RVHS/FM/2018/P1/Q10]

(b)
Let
$$F(x) = \ln(\sec^2(2x))$$
 and $G(x) = \frac{1}{2}\cos^{-1}\left(e^{-\frac{x}{2}}\right)$
 $F'(x) = \frac{4\sec^2 2x \tan 2x}{\sec^2 2x}$
 $= 4\tan 2x$
 $G'(x) = -\frac{1}{2} \frac{\left(-\frac{1}{2}e^{-\frac{x}{2}}\right)}{\sqrt{1-\left(e^{-\frac{x}{2}}\right)^2}}$
 $= \frac{e^{-\frac{x}{2}}}{4\sqrt{1-e^{-x}}}$
 $|F'(0.3)| = 2.737 > 1$
 $|G'(0.3)| = 0.4227 < 1$
Thus $x_{n+1} = \frac{1}{2}\cos^{-1}\left(e^{-\frac{x}{2}}\right)$ is a more suitable iteration to use.
 $x_0 = 0.3$
 $x_1 = 0.2670688194$
 $x_2 = 0.2526829817$
 $x_3 = 0.2460804385$
 $x_4 = 0.2415055517$
 $x_5 = 0.24008020568$
 $x_6 = 0.2404652776$
 $x_7 = 0.2403038578$
 $\therefore \alpha \approx 0.240$ (to 3 d.p.)

4 (i) The function f is such that f(a)f(b) < 0, where a < b. A student concludes that the equation f(x) = 0 has exactly one root in the interval (a, b). Illustrate with a sketch, two possible scenarios in which the student could be wrong.

[2]

Given now that the equation $\sqrt{x-3} - \frac{2}{x^2} = 0$ has exactly one root α in the

INTERVAL (3,4).

(ii) Derive the iterative formula $x_{n+1} = 3 + \frac{4}{x_n^4}$ using the fixed point iteration method.

Using 3 as the initial value, apply this iterative formula to find an approximation for α , correct to 3 decimal places. You are required to check the accuracy of your answer in this question. [3]

- (iii) By using linear interpolation once, obtain, correct to 3 decimal places, a first approximation α_1 to α . Using α_1 as the initial value, apply the Newton-Raphson method once to obtain α_2 , leaving your answer to 3 decimal places. [3]
- (iv) Explain why the Newton-Raphson method in this case fails to give an approximation to α . [1]
- (v) Illustrate, on a single diagram, how α_1 and α_2 are obtained.

[Solution]

[CJC/FM/2018/P1/Q5]

[2]



(i) By sketching the graphs of $y = \tan^{-1}\left(\frac{x}{5}\right)$ and $y = \sin^{-1}\left(\frac{x}{6}\right)$ on the same diagram, show that

the equation
$$\tan^{-1}\left(\frac{x}{5}\right) = \sin^{-1}\left(\frac{x}{6}\right)$$
 has a positive real root, α . [2]

- (ii) Find the integer N such that $N < \alpha < N+1$.
- (iii) Illustrate graphically, using $x_0 = N$, why the iterative procedure

$$x_{n+1} = 5 \tan\left(\sin^{-1}\left(\frac{x_n}{6}\right)\right)$$

will not give a good approximate value of α .

(iv) Taking the initial approximation to be N, use the Newton-Raphson method to find α to 2 decimal places. [3]

[RI/FM/2017/P2/Q1]

[2]

[2]

Solution:



5



The root is 3.32 (to 2 d.p.)

(i) Show, with the aid of a sketch graph, that the equation

$$x + k \ln x = 0$$

has exactly one real root, α , in the interval $\frac{1}{2} < x < 1$ if $k > \frac{1}{2 \ln 2}$. [3]

- (ii) In the case k = 1, a student tries to use fixed point iteration in the form of x = F(x) to find the value of α .
 - (a) In his first attempt, the student uses $F(x) = -\ln x$ and $x_0 = 0.5$. Calculate the value of x_1 and x_2 , correct to 4 decimal places. Explain why this method will fail to find the value of α . [2]
 - (b) Suggest a possible F(x) for the student and using $x_0 = 0.5$, find the value of α , correct to 3 decimal places. [2]
 - (c) Use a diagram to explain how the iteration in (b) converges to α , showing clearly the position of x_0 , x_1 and x_2 . [2]

[HCI/FM/2017/P2/Q2]

6

[Solution]

i From the graph, the graphs y = xand $y = -k \ln x$ intersect only once. Hence there is exactly one real root.



 $x = -k \ln x$

ν

Since f (x) is continuous on $\left\lceil \frac{1}{2}, 1 \right\rceil$ and f $\left(\frac{1}{2} \right)$ f (1) < 0, by Intermediate Value Theorem, there exists a real root α in the interval $\left(\frac{1}{2},1\right)$.

(ii) (a)

 $x + \ln x = 0$

 $x = -\ln x$

$$x_1 = 0.6931, x_2 = 0.3665 (4 \text{ d.p.})$$

If the iteration continues, $x_3 = 1.0037$, $x_4 = -0.037 < 0$ and the iteration cannot continue since $\ln x$ is not defined for x < 0.

(b)

 $-x = \ln x$ $x = e^{-x} \Longrightarrow F(x) = e^{-x}$ By G.C., $\alpha = 0.567$ (3 d.p.)

(c)



- 7 (i) Show algebraically that the equation $x^3 x^2 6 = 0$ has exactly one real root in th interval (2, 3). [2]
 - (ii) Find an estimate of the root using 2 iterations of linear interpolation, correct to tw decimal places. [2]
 - (iii) Determine algebraically if the estimate in (ii) is an underestimate or overestimate the root. [3]

The equation $x^3 - x^2 - 6 = 0$, can be rearranged in the following ways (you are not required verify):

(A)
$$x = (x^2 + 6)^{\frac{1}{3}}$$
 (B) $x = x^2 - \frac{6}{x}$ (C) $x = \left(x + \frac{6}{x}\right)^{\frac{1}{2}}$

(iv) Determine with reasons which of the above expressions (A), (B) and (C) convergence the fixed point iteration method using the initial value $x_0 = 2$. If it converges, us a graph to demonstrate 3 iterations of its convergence to the root, labelling the poin x_0 , x_1 and x_2 clearly. [5]

TJC/FM/2019/P1/7

[Solution]

(i)
$$g(x) = x^3 - x^2 - 6$$

g(2) = -2 and g(3) = 12

Since y = g(x) is continuous,

a root exists in the interval (2, 3).

$$g'(x) = 3x^2 - 2x = 0 \Longrightarrow x = 0, \ x = \frac{2}{3}$$

Hence, g(x) is strictly increasing for $x > \frac{2}{3}$,

so there is exactly one root in the interval (2, 3).

(ii) Since
$$x_1 = \frac{a |f(b)| + b |f(a)|}{|f(b)| + |f(a)|}$$

 $x_1 = 2.142857143$

 $x_2 = 2.193415638$

Hence, an estimate of the root is x = 2.19.

(iii)
$$g'(x) = 3x^2 - 2 > 0$$
 and $g''(x) = 6x - 2 > 0$ for $x \in (2,3)$.

Since g(x) is strictly increasing and concave up in the interval (2, 3), the estimate is an underestimate of the root.

(iv)
For (A),
$$f'(x) = \frac{2}{3}x(x^2+6)^{-\frac{2}{3}} \Rightarrow f'(2) = 0.287 < 1$$
.
For (B), $f'(x) = 2x + \frac{6}{x^2} \Rightarrow f'(2) = 5.5 > 1$

For (C),
$$f'(x) = \frac{1}{2} \left(x + \frac{6}{x} \right)^{-\frac{1}{2}} \left(1 - \frac{6}{x^2} \right) \Longrightarrow f'(2) = -0.112 < 1$$

Only (A) and (C) satisfies the criterion for convergence.



$[M1-\text{Differentiation},\,A1-\text{Correct Evaluation},\,B1-\text{Correct Conclusion}]$

8 By considering the graphs of $y = \tan^2 x$ and $y = x^3$, show that the equation $\tan^2 x - x^3 = 0$ has exactly two roots in the interval $\frac{\pi}{2} < x < \frac{3\pi}{2}$. Denoting the smaller root by α , where $1 < \alpha < 2$, use linear interpolation once on the interval [1, 2] to estimate the value of α , giving your answer correct to 3 decimal places. Comment on the suitability of the method used in this case. [3]

Taking $x_1 = 1.8$, where x_1 is the initial approximation of α , use the Newton-Raphson method to obtain a sequence of approximations for α , giving your answer correct to 3 decimal places. You should demonstrate that the root is found to the required degree of accuracy. [3]

With the aid of a sketch, explain why any initial approximation x_1 such that $\frac{\pi}{2} < x_1 < \alpha$ will produce a sequence converging to α whereas some approximations x_1 such that $\alpha < x_1 < \frac{3\pi}{2}$ will not converge to α . [3]



HCI et al/FM/2018/P1/3



- 9 The function f is such that $f(x) = 2\cos x e^{-x}$.
 - (i) Matthias concludes that the equation f (x) = 0 has no roots in the interval [1,5]. Explain how Matthias may have arrived at this conclusion and draw a sketch to illustrate why he is wrong.
 [2]

The equation $2\cos x - e^{-x} = 0$ has a root α in the interval [1,2].

- (ii) Alice uses linear interpolation twice on the interval [1,2] to find an approximation to α.
 Find the approximation to α given by this method, giving your answer to 2 decimal places.
 Without any further interpolation, demonstrate how Alice can verify its correctness to 2 decimal places.
- (iii) Tabitha decides to use the Newton-Raphson method to find α with an initial approximation of $\alpha_1 = 1$, terminating the process when she has found two successive iterates that are equal when rounded to 5 decimal places. State the value of each of the iterates calculated correct to 5 decimal places. [3] Buoyed by her success, Tabitha decided to try and find other roots of the equation by using other starting points. Knowing that there is another root β in the interval [3,7], she decided to apply the Newton-Raphson method to find β with an initial approximation of $\beta_1 = 3$. Describe what she will discover and with an aid of a sketch, explain her discovery briefly. [2]
- (iv) Henry decided to use the following recurrence relation to find the roots of y = f(x):

$$x_{n+1} = -\ln(2\cos x_n)$$
 for $n \ge 1$.

Using $x_1 = 1.5$ as the starting point, calculate his obtained output for x_2 and explain why he will fail when attempting to calculate x_3 . [2]

Using $x_1 = 1$ as the starting point, state the output correct to 2 decimal places. With an aid of a sketch, explain briefly the recursive process that led to this output. [2]

ACJC/FM/2019/P1/9

[Solution]





10 Show that the equation $2x^5 - \sqrt{3}x^4 + 32x - 16\sqrt{3} = 0$ has a root α between 0 and 1. [1] Use the Newton-Raphson method with $f(x) = 2x^5 - \sqrt{3}x^4 + 32x - 16\sqrt{3}$, to find α correct to 4 decimal places. [3]

Suggest an integer *k* such that α can be expressed in the form $\frac{\sqrt{k}}{2}$. Without the use of a calculator, find the other roots of the equation f(x) = 0. Leave your answers in the form $re^{i\theta}$, where $-\pi < \theta \le \pi$. [4]

On an Argand diagram, the point P_0 represents the root α and the points P_k (k = 1, 2, 3, 4), taken in the anti-clockwise direction starting from P_0 , represent the remaining roots.

Find the exact area of the pentagon $P_0P_1P_2P_3P_4$.

[3] VJC/FM/2018/P2/4

[Solution]

 $f(x) = 2x^5 - \sqrt{3}x^4 + 32x - 16\sqrt{3}$ $f(0) = -16\sqrt{3} < 0$ $f(1) = 2 - \sqrt{3} + 32 - 16\sqrt{3} = 4.555... > 0$ Since f is a continuous function and there is a change in sign in the interval (0,1), there is a root between 0 and 1.(shown) Using Newton-Raphson formula, $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$, where $f'(x) = 10x^4 - 4\sqrt{3}x^3 + 32$: $x_0 = 1$ $x_1 = 0.870119$ $x_2 = 0.866028$ $x_3 = 0.866025$ $\begin{array}{c} f(0.86595) = -0.00250 < 0\\ f(0.86605) = 8.15 \times 10^{-4} > 0 \end{array} \right\} \therefore 0.86595 < \alpha < 86605 \end{array}$ $\therefore \alpha$ is 0.8660 (correct to 4 dp.) Given $\alpha = \frac{\sqrt{k}}{2}$, k = 3. Tm $f(x) = 2x^5 - \sqrt{3}x^4 + 32x - 16\sqrt{3} = (2x - \sqrt{3})(x^4 + 16)$ P_2 P_1 $x^4 + 16 = 0$ $x^4 = -16 = 2^4 e^{i\pi}$ Re P_0 $x = 2e^{i\left(\frac{2k+1}{4}\right)\pi}, k = 0, \pm 1, -2$ P_3 P_4 $=2e^{-i\frac{3\pi}{4}}, 2e^{-i\frac{\pi}{4}}, 2e^{i\frac{\pi}{4}}, 2e^{i\frac{3\pi}{4}}$ Area of pentagon = $(2\sqrt{2})(2\sqrt{2}) - \frac{1}{2}(2\sqrt{2})(\sqrt{2} - \frac{\sqrt{3}}{2}) = 6 + \frac{\sqrt{6}}{2}$ units²

Answers

 $\frac{16}{79}$; 2.13 1 (a) -0.2364 2 (b) (iii) $\alpha = 0.28917$ (a) $x_1 \approx -0.146$, $x_2 \approx -0.0418$, $x_3 \approx -0.00480$, $x_4 \approx -0.00008$ (b) $\alpha \approx 0.240$ 3 4 (ii) $\alpha = 3.046$ (iii) 2.995 5 (ii) 3 (iv) 3.32 6 (ii) (a) $x_1 = 0.6931$, $x_2 = 0.3665$ (4 d.p.) (b) $F(x) = e^{-x}$; $\alpha = 0.567$ (3 d.p.) 7 (ii) 2.19 (iii) underestimate 8 1.306; $\alpha = 1.928$ (to 3 d.p.)

9 (ii) 1.45 (iii) $\alpha_4 = 1.45367, \alpha_5 = 1.45367$ (iv) $x_2 = 1.95564$ (failed); -0.54 (2 d.p)

10 $\alpha = 0.8660 \ (4 \text{ dp.}); \ k \ (\text{omitted}), \ x = 2e^{-i\frac{3\pi}{4}}, \ 2e^{-i\frac{\pi}{4}}, \ 2e^{i\frac{\pi}{4}}, \ 2e^{i\frac{3\pi}{4}}; \ \text{ area} = 6 + \frac{\sqrt{6}}{2} \ \text{units}^2$