

THE NEWTON-RAPHSON METHOD

The Newton- Raphson method can be used to find numerical solutions to equations of the form $f(x) = 0$. You need to be able to differentiate $f(x)$ in order to use this method.

The Newton- Raphson formula is:

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

Example 1

Recall that in lesson 1 we saw that the function $f(x) = x - \cos(x)$ has a root, α , in the interval $0 < \alpha < 1$.

Using $x_0 = 0.5$ as a first approximation to α , apply the Newton-Raphson procedure three times to find a better approximation to α which, in this case, will be accurate to 7 decimal places.

To perform iterations quickly, do the following on your calculator:

[0.5] [=]

[ANS] - (ANS - cos(ANS))/(1 + sin(ANS))

Then press [=].

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Example 2

$$f(x) = \frac{1}{2}x^4 - x^3 + x - 3$$

The equation $f(x) = 0$ has a root β in the interval $[-2, -1]$.

- (c) Taking -1.5 as a first approximation to β , apply the Newton-Raphson process once to $f(x)$ to obtain a second approximation to β .
Give your answer to 2 decimal places.

(5)

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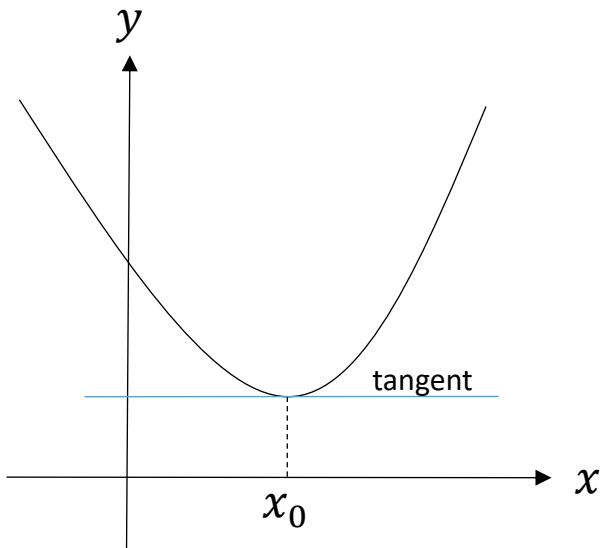
Example 3

$$f(x) = 3x^2 - \frac{11}{x^2}$$

- (c) Taking 1.4 as a first approximation to α , apply the Newton-Raphson procedure once to $f(x)$ to obtain a second approximation to α , giving your answer to 3 decimal places.

(5)

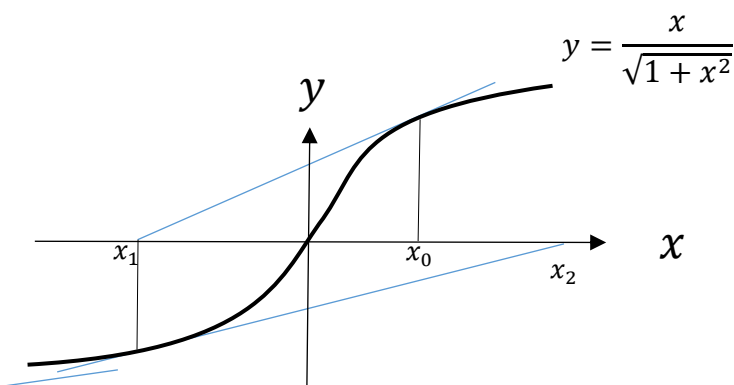
When does Newton-Raphson fail?



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

If the starting value x_0 was the **stationary point**, then $f'(x_0) = 0$, resulting in a division by 0 in the above formula.

Graphically, it is because the tangent will never reach the x -axis.



Newton-Raphson also suffers from the same drawbacks as solving by iteration, in that it is possible for the values of x_i to **diverge**.

In this example, the x_i oscillate either side of 0, but get gradually further away from $\alpha = 0$.