

By induction means following the pattern.

Suppose  $x_0$  satisfies  $0 \leq x_0 \leq \xi_2$

Then

$$\alpha = \frac{1}{2}(x_0 + \xi_1) < \frac{1}{2}(\xi_2 + \xi_1) = \frac{1}{2}(1 + \sqrt{c-1} + 1 - \sqrt{c-1}) = 1$$

So

$$x_1 - \xi_1 = \frac{1}{2}(x_0 + \xi_1)(x_0 - \xi_1) = \alpha(x_0 - \xi_1)$$

$$|x_1 - \xi_1| \leq \alpha |x_0 - \xi_1|.$$

Try to continue, Need to show  $0 \leq x_1 < \xi_2$ .

Case  $e_0 > 0$  then  $e_{n+1} < |e_n|$  implies

$$x_{n+1} - \xi_1 < x_n - \xi_1 \quad \text{and so} \quad x_{n+1} < x_n < \xi_2$$

Case  $e_0 < 0$  then  $x_0 < \xi_1$

$$x_{n+1} = \frac{1}{2}(x_n^2 + c) < \frac{1}{2}(\xi_1^2 + c) = \frac{1}{2}(1 - 2\sqrt{1-c} + 1 - c + c) -$$

$$= 1 - \sqrt{1-c} < \xi_1 < \xi_2$$

In either case  $0 \leq x_1 < \xi_2$ , Also  $x_1 < x_0$  in

the first case so  $\frac{1}{2}(x_1 + \xi_1) \leq \frac{1}{2}(x_0 + \xi_1)$  }  $\leq \gamma$

In the second case  $\frac{1}{2}(x_1 + \xi_1) \leq \frac{1}{2}(\xi_1 + \xi_1)$  }

where  $\gamma = \max\left(\underbrace{\frac{1}{2}(\alpha_0 + \xi_1)}_{\alpha}, \frac{1}{2}(\xi_1 + \xi_1)\right)$

Thus  $\alpha \leq \gamma$  and

$$|x_1 - \xi_1| \leq \alpha |x_0 - \xi_1| \leq \gamma |x_0 - \xi_1|$$

$$|x_1 + \xi_1| \leq \gamma \quad (\text{from the two cases})$$

Therefore

$$|x_2 - \xi_1| \leq \frac{1}{2} |x_1 + \xi_1| |x_1 - \xi_1| = \gamma^2 |x_0 - \xi_1|$$

Following this pattern

$$|x_k - \xi_1| \leq \gamma^k |x_0 - \xi_1| \rightarrow 0 \quad \text{as } k \rightarrow \infty,$$

Newton's method: given  $x_0$  define

$$x_{k+1} = g(x_k) \quad \text{where } g(x) = x - \frac{f(x)}{f'(x)}$$

Then  $x_k$  is a sequence of approximations for the root  $\xi$  where  $f(\xi) = 0$  provided  $x_0$  is close to  $\xi$ .

Secant Method: Given  $x_0, x_1$  define

$$x_{k+1} = x_k - \frac{f(x_k)(x_k - x_{k-1})}{f(x_k) - f(x_{k-1})}$$

Idea is after solving  $Ax=b$  for  $x$  then plug the answer back in to get a residual error

$$r = A\tilde{x} - b$$

$\tilde{x}$  is an approximation for exact answer.

How well can the residual error be used to check whether  $\tilde{x}$  is close to  $x$ ?

The rounding errors when computing  $r$  determine whether the computer can even tell the difference between  $\tilde{x}$  and the true solution  $x$ .

Given a matrix  $A$  how well does computing  $r$  allow us to check whether our approximation is correct.

How big is  $r$ ? how much does  $x$  and  $\tilde{x}$  differ?

Use norms: Suppose  $r \in \mathbb{R}^n$

Euclidean norm

$$\|r\|_2 = \sqrt{r \cdot r} = \sqrt{\sum_{i=1}^n r_i^2}$$

Maximum norm

$$\|r\|_\infty = \max \{|r_1|, |r_2|, \dots, |r_n|\}$$

1-norm

$$\|r\|_1 = |r_1| + |r_2| + \dots + |r_n|$$

What's a norm?

**Definition 2.6** Suppose that  $\mathcal{V}$  is a linear space over the field  $\mathbb{R}$  of real numbers. The nonnegative real-valued function  $\|\cdot\|$  is said to be a **norm** on the space  $\mathcal{V}$  provided that it satisfies the following axioms:

- 1  $\|v\| = 0$  if, and only if,  $v = 0$  in  $\mathcal{V}$ ;
- 2  $\|\lambda v\| = |\lambda| \|v\|$  for all  $\lambda \in \mathbb{R}$  and all  $v$  in  $\mathcal{V}$ ;
- 3  $\|u+v\| \leq \|u\| + \|v\|$  for all  $u$  and  $v$  in  $\mathcal{V}$  (the triangle inequality).

Question: do the Euclidean, 1-norm and maximum norms satisfy these three properties? Yes. How? Why?

Many more norms for  $p \geq 1$

$$\|r\|_p = \sqrt[p]{\sum |r_i|^p}$$