Let function f be continuous on [a,b] and differentiable on (a,b). If f(a) and f(b) have different signs, then, by the Intermediate Value Theorem, f must have a zero between a and b.

Estimate the zero:
$$x = x_1$$

$$y - f(x_1) = f'(x_1)(x - x_1) <= \frac{\text{set } y = 0, x = x_2}{\text{solve for } x_2}$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} <= \text{next estimate} = x_2$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

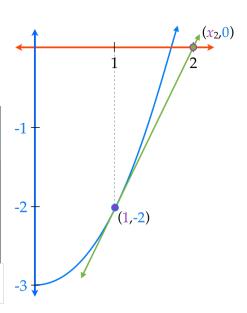
 $(x_1,f(x_1))$ slope: $f'(x_1)$ $(x_3,0)$ $(x_2, 0)$ a x_1 slope: $f'(x_2)$ $(x_2,f(x_2))$

Repeated Application is called Newton's Method

Calculate three iterations of Newton's Method to approximate the zero of $f(x) = x^2 - 3$. Use $x_1 = 1$.

$$f'(x) = 2x$$

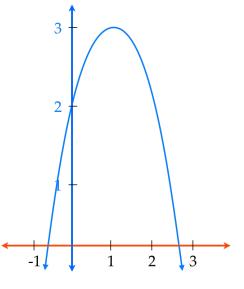
n	χ_n	$f(x_n)$	$f'(x_n)$	$\frac{f(x_n)}{f'(x_n)}$	$x_n - \frac{f(x_n)}{f'(x_n)}$
1					
2					
3					
4					



Calculate three iterations of Newton's Method to approximate the zeros of $f(x) = -x^2 + 2x + 2$.

$$f'(x) = -2x + 2$$

п	χ_n	$f(x_n)$	$f'(x_n)$	$\frac{f(x_n)}{f'(x_n)}$	$x_n - \frac{f(x_n)}{f'(x_n)}$
1					
2					
3					
4					



Limitations to Newton's Method

If $f'(x_n) = 0$, method fails.

If f is non-differentiable at x-intercept (zero), method fails.

If each iteration moves further away from the *x*-intercept (zero), method fails.