

7. Tutorial on the lecture „Introduction to Numerical Mathematics“

Problem 28:

For a fixed $k \in \mathbb{N}$ we want to compute the value

$$s = \lim_{n \rightarrow \infty} \underbrace{k \sqrt{k+1 + k \sqrt{k+1 + \dots + k \sqrt{k+1}}}_{n \text{ roots}}.$$

Specify a step function φ and an interval I such that the iteration $x_{n+1} = \varphi(x_n)$ converges to s for all initial values $x_0 \in I$. What is the exact value of s depending on k ?

Problem 29:

If you enter a number $x \geq 0$ in a calculator and press the root-key ($\sqrt{\quad}$) several times, you observe numerically a convergence to a fixed-point. Analyze this behavior in terms of Banach's fixed-point theorem, check the preconditions and determine Lipschitz constant.

Problem 30:

The function $f(x) = \cos^2 x$ has exactly one fixed-point. Specify a largest possible interval (a, b) such that the conditions of Banach's fixed-point theorem are satisfied for any closed $I \subset (a, b)$.

Consider once again problem 30. Let $x_0 = 0.6$. Give an a-priori estimation for the error after k steps as accurate as possible. Determine for this, starting from x_0 , a Lipschitz constant L as small as possible so that a contraction is present, and use L for the estimation. After how many steps is x_k certainly not further away from the fixed-point than $\varepsilon = 10^{-2}$?

Compute three steps and an a-posteriori error estimation for the last two iterations.

Problem 31:

Use Newton's method on the example of calculating $\sqrt{2}$ as solution of $f(x) = x^2 - 2 = 0$. Use as starting values $x_0 = 2$ and $x_0 = 100$ and as stopping criterion the error of the residual norm dropping below 10^{-6} .