

Lab exercises

Prof. S. De Marchi

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Solve the following problems

1. Take the function $f(x) = x^2 - \log(x^2 + 2)$, of which we want to compute its zeros. Then, consider the iteration functions $g_{1,2}(x) = \pm\sqrt{\log(x^2 + 2)}$, which converge to the positive and the negative root, respectively (see below the graph of f and g'_1)

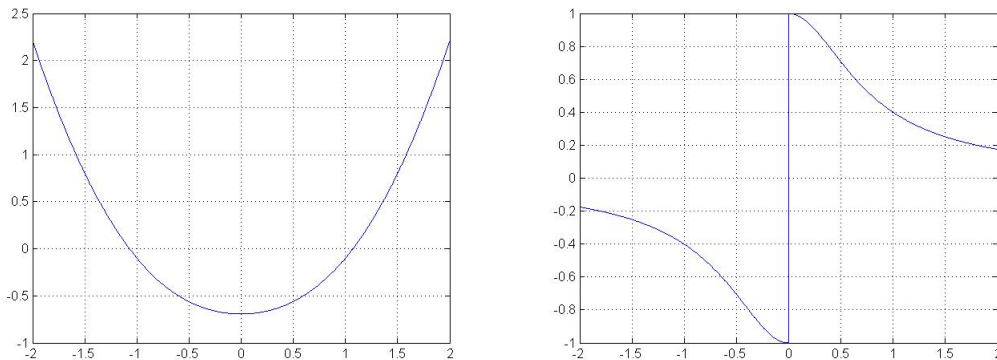


Figure 1: The plot of f and g' of Exercise ??

- Plot relative error showing a linear convergence of the method
- By using the *Aitken acceleration method*, show that the sequence $x_{k+1} = g(x_k)$ can be accelerated at least with order of convergence 2.

For helping the implementation of Aitken's method, the following steps should be done

- (a) Choose $x = 0$, the tolerance ϵ and maximum number of iterations `max_it`.
 - (b) Compute $x_1 = g(x_0)$ and $x_2 = g(x_1)$.
 - (c) Then set the first element of the Aitken's sequence $y = x_0 - \frac{(x_1 - x_0)^2}{x_2 - 2x_1 + x_0}$.
 - (d) Set the new $x_0 = y$ and x_1, x_2 as before.
 - (e) Continue until $|y - x_2| \geq \epsilon$ and the iterations are less than `max_it`.
2. Take the function $f(x) = \tan(x) - \log(x^2 + 2)$, $x \in [0, 1]$, which has a zero $\alpha \approx 0.76$. Consider the fixed point iteration with $g(x) = \arctan(\log(x^2 + 2))$. Compare the behavior of this iterative scheme and the Aitken's one for the computation of α

3. Implement the *Steffensen's method* for solving $f(x) = (x - 1)e^x = 0$ (which has the unique zero in $x = 1$). Compare it with the fixed point iteration schemes

$$g_1(x) = \log(x e^x), \quad g_2(x) = \frac{e^x + x}{e^x + 1}, \quad g_3(x) = \frac{x^2 - x + 1}{x}$$

by checking the convergence evaluating their first derivatives at the zero. Take as initial value, tolerance and max number of iteration the values $x_0 = 2$, $tol = 10^{-10}$, $nmax = 100$, respectively.

Just to remind, the sequence generated by Steffensen is the following

$$x_{k+1} = x_k - \frac{(f(x_k))^2}{f(x_k + f(x_k)) - f(x_k)}, \quad k \geq 0.$$

Time: **2 hours**.