

Convergence of Newton's Method

Given $f(x)=0$

$f'(x) \neq 0$ and $f''(x)$ is continuous on the close finite interval $[a,b]$

Condition:-

1. $f(a).f(b)<0$
2. $f''(x)$ is either ≥ 0 or ≤ 0 for all x belongs to $[a,b]$
3. At the end points a,b

$$(|f(a)| / |f'(a)|) < b-a$$

and

$$(|f(b)| / |f'(b)|) < b-a$$

Then Newton's method converges to the unique solution $[a,b]$

Q. $2x^3+5x^2+5x+3=0$ $[-2,-1]$ converges=?

$$f(x)= 2x^3+5x^2+5x+3$$

$$f'(x)=6x^2+10x+5$$

$$f''(x)=12x+10$$

$$f(a)=f(-2)=2(-2)^3+5(-2)^2+5(-2)+3=-16+20-10+3=-3$$

$$f'(a)=f'(-2)=9$$

$$f(b)=f(-1)=1$$

$$f'(b)=f'(-1)=1$$

$$(|f(a)| / |f'(a)|) < b-a$$

$$\Rightarrow 3/9 < -1 -(-2)$$

$$\Rightarrow 1/3 < 1 \quad \text{.....true}$$

$$(|f(b)| / |f'(b)|) < b-a$$

$$\Rightarrow 1/1 < 1$$

$$1 < 1 \quad \text{.....false}$$

Then Newton's method does not converges to the unique solution $[-2,-1]$.