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Newton-raphson method example

Newton's method for thought to find the root of the equation is easiest to understand by example. At the very least, I learned more easily than an example. So, maybe you did, too. In this article I have collected some very teaching examples for the Newton-Raphson method and for what it does. You'll see it work well and fail amazingly. I show you the similarities and pictures you need to understand what's going on, and I give you a piece of python code so you can try all of it yourself. Before we dive into the example, let me mention that I have written a complete introduction to the Newton method itself, here on ComputingSkillSet.com, in my article The Newton Method Explains: Details, Pictures, Python Code. If at any step in one of the examples you feel you can benefit from seeing this particular step explanation, just jump there and come back afterwards. And another thing: The Newton method of finding functional roots is also called the Newton-Raphson method, so I'll use both of these names to be modified. Example 1: Calculating the square root of a positive number with the NewtonNewton method can be used to calculate the square root of a positive actual number. Sounds interesting, right? But how does this calculation algorithm help calculate square roots? Here's how:Let's say that we're interested in square root 2. Then, we see the function $f(x)=x^2-2$ Why is this function? Because of the way the Newton method works is that it can help us find zero functions, if we already have a fabrix idea where zero is like that. To use this strategy, the above function is designed so that it has zero on, Yes indeed, a square root of two: $f(x)=0\rightarrow x^2-2=0\rightarrow x^2=2$ This means that if we use the Newton method to find zero (root) of this function, it will give you the At this point, it's clear, by the way, what to do, if you want a square root seven instead: You'll use $f(x)=x^2-7$). But because we want to see the numbers out that many people recognize, let's stick to the square root of two. Here's an overview of what this function is and its derivative looks like: The Newton method tells you to start with an initial guess, x_0 , and then change it the following lines until you are satisfied with the result or the failed algorithm: $x_{i+1}=x_i-\frac{f(x_i)}{f'(x_i)}$ this becomes $x_{i+1}=x_i-\frac{f(x_i^2-2)}{2x_i}$ and that's quite easy to do , even by hand, if we wish. Ok, first we pick the initial guess. We know (playing naive on purpose here) that roots Two are somewhere between numbers 1 and 2, so let's choose $x_0=1.5$), that's right in the middle. Then we get $x_1=1.5-1.5\cdot\frac{f(1.5)}{f'(1.5)}=1.5-\frac{f(0.25)}{f'(0.25)}=1.5-0.08333333=1.41666666$ So this is the first step. One thing we need to note is the relative difference in x_i from one step to the next, namely: $\frac{x_{i+1}-x_i}{x_i}=\frac{f(x_i)}{f'(x_i)}$ For certain examples and steps we have, $\frac{f(x_0)}{f'(x_0)}=0.05555555$ Ok, next step. This time, doing calculations without a calculator isn't very fun anymore, but I'll still note the numbers as if we were going to do it that way: $x_2=1.41666666-\frac{f(1.41666666^2-2)}{2\cdot 1.41666666}=1.41666666-0.00245098=1.414215686275-0.000002123900=1.414213562375$ You definitely realize that I keep adding more digits to those numbers, and that's because it is necessary. The result is getting closer to the true root of our equation really quickly now. Let's take a look at the relative differences for this step: $\frac{f(x_2)}{f'(x_2)}=0.0000015$ So, because the next step should be (and will) smaller than this one, we can estimate that our results are already accurate to 5 digits or more. Another step, ok? Here we go: $x_3=1.414213562375-\frac{f(1.414213562375^2-2)}{2\cdot 1.414213562375}=1.414213562375-0.0000000000002=1.414213562373$ Only minor changes. In fact, the relative difference is 0.00000000001 and we are completed. This works well and is quite quick, because we are close to the roots and the function behaves well. To describe this, here is an ancient plot built to go these steps. It's all very close and hard to see anything:Function is plotted in blue and hard to see under red tents. The red stars marked spies on the curve, where his steps were. Green Xs mark the same points on the x-axis, and the handsome lines of green lead to each other's stars. Even for certain options of this initial guess, fast convergence, it is different for other initial guesses. To get the idea, how different, we can plot the number of maintenance measures needed to achieve a certain level of relative accuracy, in our case (10^{-10}) . The result is the following figures:This red dot shows fast concentration areas, where they are low, and slow concentration, where they are high. In general, a small slope of the function in question at certain initial guesses leads to a slower concentration. Instances The original is very inappropriate, since there is a vanishing slope and so Newton's algorithm fails. In summary, we have seen that the Newton method can be to get the probable values for the square root of a positive real number in a simple way. Example 2: Calculating the cubic root of a positive number with the next example NewtonThis method is the same as the first, but will be a little bit more annoying to do by hand. We will use the Newton-Raphson method to calculate the cubic root of number 2. This is an unusual number like a square root of two, but it's easy enough to check out a pocket calculator that can do cubic roots. So here we go. The function we define for this purpose is (can you guess after reading the first example?) $f(x)=x^3-2$ This function has a root (single) property in $x=\sqrt[3]{2}$), which is what we want to know and what method Newton will help us find. The function and appearance of its derivatives like this:To start a search, let's choose the initial guess, say $x_0=1.8$). With the general formula $x_{i+1}=x_i-\frac{f(x_i)}{f'(x_i)}$ we found for our solid-root generation function $x_{i+1}=x_i-\frac{f(x_i^3-2)}{3x_i^2}$ Using this to $x_0=1.8$), we arrived at $x_1=1.405761316872$) and relative differences 0.219021490626). Repeat procedures (for more information, see example 1 above), we get $x_2=1.274527978340$) with relative differences 0.093353926415), $x_3=1.260087815373$) with relative differences 0.011329812458), $x_4=1.259921071964$) with relative difference 0.000132326816), $x_5=1.259921049895$) with relative differences 0.00000017517), and $x_6=1.259921049895$) with relative differences 0.000000000000000). Yes, that's right – the last step doesn't change anything in the digits shown here. So that is our result: $\sqrt[3]{2}=1.259921049895$ In the picture, these measures can once again be described by the estuary that suits it:In this case, at least the first towel measures and the keys are clearly distinguished from the other, before the plot becomes crowded near real value. Again, we can ask about reliance on the number of necessary steps on the initial guess. Testing this and plotting these numbers across the range plotted in the overview, we got:Low areas in the red-dot curve provided a good solution after a few low auction steps, while high areas took longer. The point to avoid again the origin, in which the slope of our function vanishes and the algorithm of the Newton-Raphson method stops. Example 3: Calculating any positive root number with the NewtonThis method example also deals with calculating the roots, but I want to keep this brief. You already got an idea from the first two with concrete numbers and illustrations. In this example, I want to simply write a general formula for calculating the roots number a). To find a number that is root $(n>1)$ from the actual number positive a), which function do we need to use in the Newton method? We use $f(x)=x^n-a$ because this is zero, where $x=\sqrt[n]{a}$). Now, remember the Newton-Raphson broadcast move, namely $x_{i+1}=x_i-\frac{f(x_i)}{f'(x_i)}$ and replace to f and f' accredited. That brings us to $x_{i+1}=x_i-\frac{f(x_i^n-a)}{n\cdot x_i^{n-1}}$ In the same way, we can clearly build a iteration step in terms of the functions we want to investigate. This works, provided that we can write a functional form for its functions and derivatives. In the next few instances we will see and experience a variety of ways, in which newton methods can and will fail. Example 4: Newton method fails when there is no root in my article Newton Method Explains: Details, Pictures, Python Code, I mentioned some cases where the Newton method can or will fail. In the following, I presented several examples to exactly those cases. The first is that the function, for which we try to find the roots, actually has nothing. Now you might say that this is an artificial state, because we usually know whether the functionality we investigate has root or not. Although this is true for something like $f(x)=x^2$), it can indeed be more complicated in general. Think about the following circumstances: You tell me about some interesting phenomena. We are thinking about similarities together that are supposed to describe this phenomenon. But our similarities are not algebraic to start with, so we don't know what the solution looks like, we just know that it should be a single variable function, which the most important part is zero (root). So in the first step, we need to calculate the functionality we want to use the Newton method. And then it can happen that there is no roots for this function. Ok, enough with the mind experiment, let's take a look at the example. Above, we have used the function $f(x)=x^2-2$ to calculate the square roots of two, because we know that its roots are the numbers we want. If we move this function by adding number four to it, we get $f(x)=x^2+2$)and no (real) root yet. So, let's try the Newton method on this and see what happens. Its functions and appearance of derivatives like this:Here we can clearly see that the (blue) function does not even come near zero. Its derivative is problematic in the same fashion as above, that is, there is zero value for the slope on the origin. I started the Newton method at $x_0=1.8$) and gave it 10 steps to try and find a solution (remember that this is enough in the example of finding the above square root), but (obviously), an algorithm keep wandering around:To see immediately that simply using more steps doesn't (because it can't) help, here is the same plot again, but this time Possible steps, i.e. the maximum 100 lights:So, there are 100 noticeables in this picture (or maybe not everything actually appears between $x=-2$) and $x=2$). You can see a lot of them, that's pretty good. So, if your Newton-Raphson auction doesn't get together and you don't know why, this case is a possibility. Example 5: Newton's method of running to the functional asymptotic regionAnother is likely a failure of the Newton method to occur, when there is an asymptotic region in functions, for example, the function falls from the monotony toward positive infinity, but does not reach zero. What? Let's take a look at the concrete example. We will use the function $f(x)=x\cdot\exp(-x)$ which has such asymptotic region towards positive infinity. Here it is plotted along with its derivatives:We can clearly see that the function actually has the roots, which the Newton-Raphson method can also find, but only if it starts at the appropriate point. Our selection $x_0=1.8$), for example is located near the maximum function, more precisely, on the maximum right. If the search for root with the Newton method starts there, the following happens:We observe that the slope on the maximum right is always negative. So, once the method starts there, x_i can only move to larger and larger numbers and their sequence is actually different great. If, on the other hand, a search is started on the maximum left, say on $x_0=0.5$), the method of finding the roots after 6 steps. Here's a graph with a lease path presented by red stars on the curve and the green Xs on the x: I axis should mention here that chatting towards zero solutions (as is the case here) is slightly problematic when defined through relative differences. Once the level of root accuracy is such that it appears as zero in computer memory, division by zero encountered. However, meaningful values are produced on the way to this

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