

Suppose we want to find a real root of the equation $f(i) = 0$ and there appears to be no apparent solution. Newton's method is an algorithm that finds successive values for i such that $f(i) \rightarrow 0$.

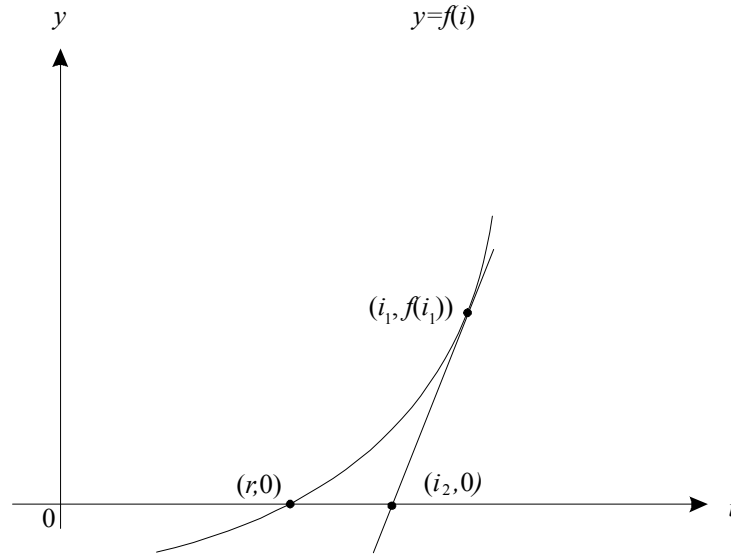


Figure 1. Graphical representation of Newton's Method

Newton's method proceeds as follows.

1. Estimate the root r for the equation $f(i) = 0$. Our first estimate is i_1 .
2. Find i_2 , the next estimate of the root where the *tangent* to the curve at $(i_1, f(i_1))$ crosses the x -axis. The equation for the tangent line is

$$y - f(i_1) = f'(i_1)(i - i_1) \quad (1)$$

3. The line crosses the x -axis at a point with coordinates $i = i_2, y = 0$. Substituting the foregoing values into equation (1) yields

$$0 - f(i_1) = f'(i_1)(i_2 - i_1) \quad (2)$$

4. Solve equation (2) for i_2 .

$$i_2 = i_1 - \frac{f(i_1)}{f'(i_1)} \quad (3)$$

5. Equation (3) can be generalized to produce a sequence $i_1, i_2, \dots, i_n, i_{n+1}$ such that when $|i_{n+1} - i_n| < \epsilon$, $f(i_{n+1}) \approx 0$.

$$i_{n+1} = i_n - \frac{f(i_n)}{f'(i_n)} \quad (4)$$

Example: $x^2 = 5$

1. $f(x) = x^2 - 5$
2. $f'(x) = 2x$
3. $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$
4. $x_{n+1} = x_n - \frac{x^2 - 5}{2x}$

```
#include <iostream>
#include <fstream>
using namespace std;
#define eps 1e-6
//-----
//Function g implements f'(x)=2x
//-----
double g(double x){return 2*x;}
//-----
//Function f implements f(x)=x**2-5
//-----
double f(double x){return x*x-5.0;}
//-----
//Function Newton employs Newton's method to find a root of the equation f(x)=x**2-5
//-----
double Newton(double x)
{
    double x1(x),x2;
    for (;;) {
        x2=x1-f(x1)/g(x1);
        if (fabs(x2-x1)<eps) return x2;
        x1=x2;
    }
}
//-----
int main()
{
    double x;
    for (;;) {
        cout << "Enter an estimate for x<0. ";
        cin >> x;
        if (fabs(x)<eps) {
            cout << "The value you entered is too close to zero. ";
            continue;
        }
        break;
    }
    cout << endl;
    cout << "x=" << Newton(x) << ".";
    cout << endl;
    return 0;
}
```

Figure 1. Program p01 that implements Newton's method to find roots for the equation $f(x) = x^2 - 5$

References:

1. Thomas, George, B. *Calculus and Analytic Geometry* 4th Ed. Addison-Wesley 1968 Library of Congress Card No. 68-17568. p324, 325