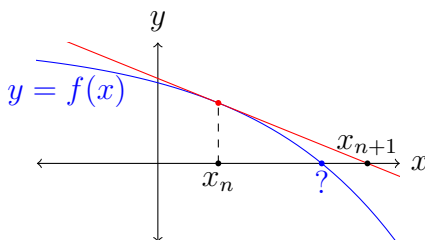


Newton's method is a technique for solving an equation of the form $f(x) = 0$ not by algebra, but by *iteration*: it finds a solution as the limit of an iterative process. Starting with a number x_1 , we set

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

as long as this makes sense (that is, as long as each $f'(x_n)$ is nonzero). What this procedure does is illustrated below: draw the tangent line to the graph of $y = f(x)$ at the point where $x = x_n$ and where this line meets the x -axis is x_{n+1} .



When the numbers x_1, x_2, x_3, \dots converge to a solution of $f(x) = 0$, they often do so *quickly*: the number of correct digits in x_n tends to double after each iteration.

Example. Let $f(x) = x^2 - 5$. Then

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

The table below illustrates two iterations, where $x_1 = 1$ and $x_1 = 2$. Both sequences of numbers x_n converge to $\sqrt{5}$, and by the 6th iterate x_n matches $\sqrt{5}$ in 8 digits.¹

n	x_n	x_n
1	1.0000000	<u>2.0000000</u>
2	3.0000000	<u>2.2500000</u>
3	<u>2.3333333</u>	<u>2.2361111</u>
4	<u>2.2380952</u>	<u>2.2360679</u>
5	<u>2.2360688</u>	<u>2.2360679</u>
6	<u>2.2360679</u>	<u>2.2360679</u>

¹The truth is even better: the sequence starting with $x_1 = 1$ has x_6 matching $\sqrt{5}$ in 13 digits and the sequence starting with $x_1 = 2$ has x_6 matching $\sqrt{5}$ in over 30 digits.

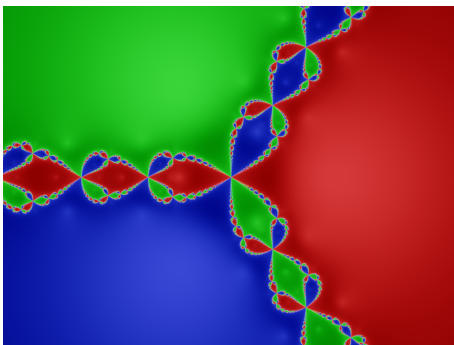
For some functions $f(x)$ and starting points x_1 , Newton's method does not converge. There are conditions under which Newton's method is guaranteed to converge (see [here](#), although this is stated in the setting of a multivariable form of Newton's method), but in this introductory calculus course we don't discuss such conditions.

Here are a few examples where Newton's method is used.

Application 1. Solving equations such as [Kepler's equation](#) $a + b \sin x = x$ for constants a and b , which is used for [GPS calculations](#) (see slide 54 [here](#)).

Application 2. Computing $1/\sqrt{x}$ for [video games](#). (This is needed to rescale vectors to have length 1.)

Application 3. For a polynomial $f(x)$ with more than two roots in the complex numbers, coloring complex numbers by which of the roots of $f(x)$ they go to under Newton's method leads to [fractal images](#) called the [Julia sets](#) of $x - f(x)/f'(x)$. Below is the case of $f(x) = x^3 - 1$, which has 3 roots in the complex numbers: red points under Newton's method go to the root 1, green points under Newton's method go to the root $-1/2 + (\sqrt{3}/2)i$ and blue points under Newton's method go to the root $-1/2 - (\sqrt{3}/2)i$.



Equations arising in applications often involve many variables, and there may be no way to see a solution to such equations in a graph. There is a version of Newton's method for solving systems of nonlinear equations in several variables (based on multivariable calculus and linear algebra), and when it works it tends to do so quickly, just like in one variable. Here are applications of the multivariable Newton's method.

Application 4. [Inverse kinematics](#) problems (robotics, video game animation).

Application 5. Multivariable [optimization problems](#) are solved with a higher-dimensional analogue of the equation $f'(x) = 0$, which is a type of equation to which Newton's method can be used. An example of this is maximizing log-likelihood as part of [logistic regression](#), a widely used statistical model in machine learning.

Application 6. The numerical solution of nonlinear differential equations. Discretization turns differential equations into algebraic equations (polynomials), and Newton’s method is the most widely used numerical technique for solving nonlinear algebraic equations. See [here](#).

Most equations do not have direct formulas for their solutions. This is why it’s important to appreciate iterative solution methods, of which there are many “named” types. We have seen Newton’s method. Others include [gradient descent](#) for finding the minimum of a function and [k-means clustering](#) in data mining.