

$$Z = \frac{3(f_A - f_B)}{B-A} + f_A + f_B$$

$$= \frac{3(1 - 0.1296)}{1.6 - 0} + (-4) + 0.864$$

$$= -1.504$$

$$Q = \int z^2 - f_A' f_B'$$

$$= \int (-1.504)^2 - (-4)(0.864)$$

$$= 2.3912$$

$$\lambda^* = A + \frac{f_A + Z + Q}{f_A' + f_B' + 2Z} (B-A)$$

$$= 0 + \frac{-4 + (-1.504) \pm 2.3912}{-4 + 0.864 + 2(-1.504)} (1.6 - 0)$$

$$\therefore \lambda_1 = 2.06$$

$$\lambda_2 = 0.81 \checkmark$$

$$A \quad \lambda^* \quad B$$

$$0 < 0.81 < 1.6$$

$$f'(\lambda^*) = 4(0.81 - 1)^3$$

$$= -0.0274$$

$f_A' < 0$
and

$f_B' > 0$

$$|f'(\lambda^*)| = |-0.0274| / 2 = 0.0137 \in A$$

∴ The optimal solution $\lambda^* = 0.81$

7- Newton method:-

Consider the quadratic approximation of the function $f(\lambda)$ at $\lambda = \lambda_i$ using the Taylor's series expansion:-

$$P(\lambda) = f(\lambda_i) + f'(\lambda_i)(\lambda - \lambda_i) + \frac{1}{2} f''(\lambda_i)(\lambda - \lambda_i)^2 \quad (1)$$

$$\quad \quad \quad + \frac{1}{3!} f'''(\lambda_i) + \dots$$

by setting the derivative of eq(1) equal to zero for the minimum of $f(\lambda)$, we obtain:-

$$f'(\lambda) = f'(\lambda_i) + f''(\lambda_i)(\lambda - \lambda_i) = 0 \quad (2)$$

If λ_i denotes an approximation to the minimum of $f(\lambda)$, eq(2) can be rearranged to obtain an improved approximation as:-

$$\lambda_{i+1} = \lambda_i - \frac{f'(\lambda_i)}{f''(\lambda_i)} \quad (3)$$

$$\lambda_{i+1} = \lambda_i - \frac{f'(\lambda_i)}{f''(\lambda_i)}$$

The iterative process of newton method can be described by the following steps:-

① Given the starting point λ_0 and G.

② Evaluate $f(\lambda)$ and $f'(\lambda)$ at λ_0 .

③ Find the new approximate solution of the problem as:-

$$\lambda_{i+1} = \lambda_i - \frac{f'(\lambda_i)}{f''(\lambda_i)}$$