

Bisection is Linearly Convergent

Assume that r is a root to $f(x) = 0$ in the interval $[a, b]$. Letting $a_1 = a$ and $b_1 = b$, the bisection algorithm produces a sequence of approximations of the form $x_n = \frac{a_n + b_n}{2}$. For $n \geq 1$, $b_n - a_n = \frac{1}{2^{n-1}}(b - a)$. Then $|x_n - r| \leq \frac{b - a}{2^n}$ and $|x_{n+1} - r| \leq \frac{b - a}{2^{n+1}}$. Hence

$$\lim_{n \rightarrow \infty} \left| \frac{x_{n+1} - r}{x_n - r} \right| = \lim_{n \rightarrow \infty} \left| \frac{(b - a) / 2^{n+1}}{(b - a) / 2^n} \right| = \frac{1}{2}$$

which shows that bisection is linearly convergent.