

Newton's Method is Quadratically Convergent

Assume that r is a root to $f(x) = 0$ and $f'(x) \neq 0$. The sequence $\{x_i\}$ of Newton's algorithm is $x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$. From Taylor's Theorem, we have

$$f(r) = P_1(r) + R_1(r) = f(x_i) + f'(x_i)(r - x_i) + \frac{f''(c)}{2!}(r - x_i)^2$$

where c is between r and x_i . Since $f(r) = 0$,

$$\begin{aligned} 0 &= f(x_i) + f'(x_i)(r - x_i) + \frac{f''(c)}{2!}(r - x_i)^2 \\ \Rightarrow \frac{-f(x_i)}{f'(x_i)} &= (r - x_i) + \frac{f''(c)}{f'(x_i)} \frac{(r - x_i)^2}{2} \\ \Rightarrow x_i - \frac{f(x_i)}{f'(x_i)} - r &= x_{i+1} - r = \frac{f''(c)}{f'(x_i)} \frac{(r - x_i)^2}{2} \\ \Rightarrow \frac{|x_{i+1} - r|}{|x_i - r|^2} &= \left| \frac{f''(c)}{2f'(x_i)} \right| = \lambda \end{aligned}$$

which shows that Newton's method is quadratically convergent.