

## NEWTON'S METHOD AND RATIOS OF FIBONACCI NUMBERS

JOHN GILL

*Electrical Engineering Dept., Stanford University, Stanford, CA 94305*

GARY MILLER

*Massachusetts Institute of Technology, Cambridge, MA 02139*

### ABSTRACT

The sequence  $\{F_{n+1}/F_n\}$  of ratios of consecutive Fibonacci numbers converges to the golden mean  $\varphi = \frac{1}{2}(1 + \sqrt{5})$ , the positive root of  $x^2 - x - 1 = 0$ . Newton's method for the equation  $x^2 - x - 1 = 0$  with initial approximation 1 produces the subsequence  $\{F_{2^{n+1}}/F_{2^n}\}$  of Fibonacci ratios. The secant method for this equation with initial approximations 1 and 2 produces the subsequence  $\{F_{F_{n+1}}/F_{F_n}\}$ . These results generalize to quadratic equations with roots of unequal magnitudes.

It is well known that the ratios of successive Fibonacci numbers converge to the golden mean. We recall that the Fibonacci numbers  $\{F_n\}$  are defined by the recurrence  $F_n = F_{n-1} + F_{n-2}$  with  $F_0 = 0$  and  $F_1 = 1$ .<sup>\*</sup> The golden mean,  $\varphi = \frac{1}{2}(1 + \sqrt{5}) \approx 1.618$ , is the positive solution of the equation  $x^2 - x - 1 = 0$ .

The ratios  $\{F_{n+1}/F_n\}$  of consecutive Fibonacci numbers are a sequence of rational numbers converging to  $\varphi$  linearly; that is, the number of digits of  $F_{n+1}/F_n$  which agree with  $\varphi$  is approximately a linear function of  $n$ . In fact, there are constants  $\alpha, \beta > 0$  and  $\varepsilon < 1$  such that  $\alpha\varepsilon^n < |F_{n+1}/F_n - \varphi| < \beta\varepsilon^n$ .

We can obtain sequences of rational numbers converging more rapidly to  $\varphi$  by using procedures of numerical analysis for approximating solutions of the equation  $x^2 - x - 1 = 0$ . Two common methods for solving an equation  $f(x) = 0$  numerically are Newton's method and the secant method (*regula falsi*) [1, 3]. Each method generates a sequence  $\{x_n\}$  converging to a solution of  $f(x) = 0$ . For Newton's method,

$$(1) \quad x_n = \text{NEWTON}(x_{n-1}) = x_{n-1} - \frac{f(x_{n-1})}{f'(x_{n-1})}.$$

The secant method is obtained from Newton's method by replacing  $f'(x_{n-1})$  by a difference quotient:

$$(2) \quad \begin{aligned} x_n = \text{SECANT}(x_{n-1}, x_{n-2}) &= x_{n-1} - \frac{f(x_{n-1})(x_{n-1} - x_{n-2})}{f(x_{n-1}) - f(x_{n-2})} \\ &= \frac{x_{n-2}f(x_{n-1}) - x_{n-1}f(x_{n-2})}{f(x_{n-1}) - f(x_{n-2})}. \end{aligned}$$

[The first expression for  $\text{SECANT}(x_{n-1}, x_{n-2})$  is more useful for numerical calculations, while the second expression reveals the symmetric roles of  $x_{n-1}$  and  $x_{n-2}$ .] The familiar geometric interpretations of Newton's method and the secant method are given in Figure 1.

Newton's method requires an initial approximation  $x_0$ ; the secant method requires two approximations  $x_0$  and  $x_1$ . If the initial values are sufficiently close to a solution  $\xi$  of  $f(x) = 0$ , then the sequences  $\{x_n\}$  defined by either method converge to  $\xi$ . Suppose that  $f'(\xi) \neq 0$ ; that is,  $\xi$  is a simple zero of  $f$ . Then, the convergence of Newton's method is quadratic [1]: the number of correct digits of  $x_n$  is about twice that of  $x_{n-1}$ , since  $|x_n - \xi| \approx \alpha|x_{n-1} - \xi|^2$

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<sup>\*</sup>For future reference, we note the first few Fibonacci numbers: 0, 1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, 144, 233, 377, 610, 987, 1597.

for some  $\alpha > 0$ . Similarly, the order of convergence of the secant method is  $\varphi \approx 1.618$ . since  $|x_n - \xi| \approx \alpha |x_{n-1} - \xi|^\varphi$  for some  $\alpha > 0$  [3].

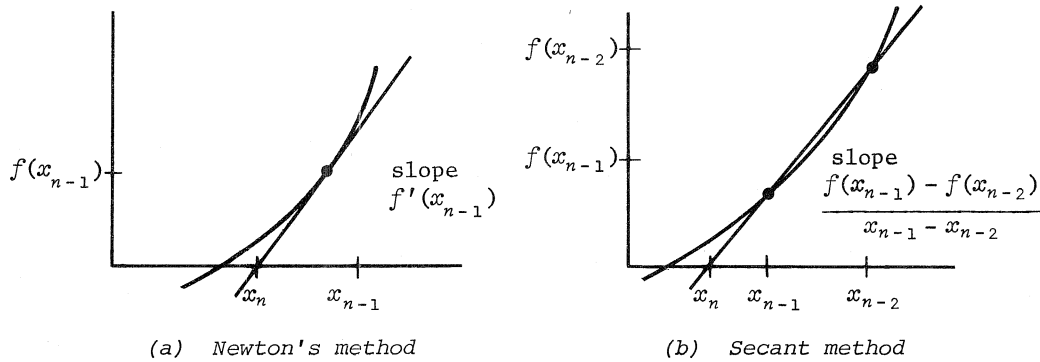


Fig. 1. Geometric interpretations of Newton's method and secant method

Both these methods applied to the equation  $x^2 - x - 1 = 0$  yield sequences converging to  $\varphi$  more rapidly than  $\{F_{n+1}/F_n\}$ . For this equation, we calculate easily that

$$(3) \quad \text{NEWTON}(x_{n-1}) = \frac{x_{n-1}^2 + 1}{2x_{n-1} - 1} \quad \text{and} \quad \text{SECANT}(x_{n-1}, x_{n-2}) = \frac{x_{n-1}x_{n-2} + 1}{x_{n-1} + x_{n-2} - 1}.$$

For initial approximations to  $\varphi$ , it is natural to choose Fibonacci ratios. For example, with  $x_0 = 1$ , Newton's method produces the sequence,

$$1, 2/1, 5/3, 34/21, 1597/987, \dots,$$

which we recognize (see note on page 1) as a subsequence of Fibonacci ratios. From a few more sample calculations [e.g.,

$$\text{NEWTON}(3/2) = 13/8 \quad \text{or} \quad \text{NEWTON}(8/5) = 89/55]$$

we infer the identity:

$$(4) \quad \text{NEWTON}(F_{n+1}/F_n) = F_{2n+1}/F_{2n}.$$

The sequence  $\{x_n\}$  generated by Newton's method with  $x_0 = 1$  is defined by  $x_n = F_{2n+1}/F_{2n}$ . Now it is obvious that the convergence of  $\{x_n\}$  is quadratic, since there are constants  $\alpha, \beta > 0$  and  $\varepsilon < 1$  such that  $\alpha\varepsilon^{2n} < |x_n - \varphi| < \beta\varepsilon^{2n}$ .

We can similarly apply the secant method with Fibonacci ratios as initial approximations. From examples such as

$$\text{SECANT}(1, 2) = 3/2, \quad \text{SECANT}(2, 3/2) = 8/5, \quad \text{and} \quad \text{SECANT}(3/2, 8/5) = 34/21,$$

we infer the general rule:

$$(5) \quad \text{SECANT}(F_{m+1}/F_m, F_{n+1}/F_n) = F_{m+n+1}/F_{m+n}.$$

In particular, if  $x_1 = 1$  and  $x_2 = 2$ , then the sequence  $\{x_n\}$  generated by the secant method is given by  $x_n = F_{F_n+1}/F_{F_n}$ . Since  $F_n$  is asymptotic to  $\varphi^n/\sqrt{5}$ , there are constants  $\alpha, \beta > 0$  and  $\varepsilon < 1$  such that  $\alpha\varepsilon^{\varphi^n} < |x_n - \varphi| < \beta\varepsilon^{\varphi^n}$ , which dramatically illustrates that the order of convergence of the secant method is  $\varphi$ .

Equations (4) and (5) are interesting because they imply that the sequences of rational approximations to  $\varphi$  produced by Newton's method and by the secant method are simple subsequences of Fibonacci ratios.

We now verify (4) and (5). In fact, these identities are valid in general for any sequence  $\{u_n\}$  defined by a second-order linear difference equation with  $u_0 = 0$  and  $u_1 = 1$ , provided the sequence  $\{u_{n+1}/u_n\}$  is convergent.

Lemma: Let  $\{u_n\}$  be defined by  $au_n + bu_{n-1} + cu_{n-2} = 0$  with  $u_0 = 0$  and  $u_1 = 1$ . Then  $au_{m+1}u_{n+1} - cu_mu_n = au_{m+n+1}$  for all  $m, n \geq 0$ .

Proof: By induction on  $n$ . For  $n = 0$ , the lemma holds for all  $m$  since

$$au_{m+1}u_1 - cu_mu_0 = au_{m+1}.$$

Now assume that for  $n - 1$  the lemma is true for all  $m$ . Then

$$\begin{aligned} au_{m+1}u_{n+1} - cu_mu_n &= (-bu_n - cu_{n-1})u_{m+1} + (au_{m+2} + bu_{m+1})u_n \\ &= au_{m+2}u_n - cu_{m+1}u_{n-1} \\ &= au_{(m+1)+(n-1)+1} \\ &= au_{m+n+1}. \quad \square \end{aligned}$$

The lemma generalizes the Fibonacci identity [2]:

$$F_{m+1}F_{n+1} + F_mF_n = F_{m+n+1}.$$

Suppose that  $ax^2 + bx + c$  has distinct zeros  $\lambda_1$  and  $\lambda_2$ . Any sequence  $\{u_n\}$  satisfying the recurrence  $au_n + bu_{n-1} + cu_{n-2} = 0$  is of the form

$$u_n = k_1\lambda_1^n + k_2\lambda_2^n,$$

where  $k_1$  and  $k_2$  are constants determined by the initial values  $u_0$  and  $u_1$ . If  $|\lambda_1| > |\lambda_2|$  and  $k_1 \neq 0$ , then  $u_n$  is asymptotic to  $k_1\lambda_1^n$ , and so  $\{u_{n+1}/u_n\}$  converges linearly to  $\lambda_1$ . We now show that if  $u_0 = 0$  and  $u_1 = 1$ , then Newton's method and the secant method, starting with ratios from  $\{u_{n+1}/u_n\}$ , generate subsequences of  $\{u_{n+1}/u_n\}$ .

Theorem: Let  $\{u_n\}$  be defined by  $au_n + bu_{n-1} + cu_{n-2} = 0$  with  $u_0 = 0$  and  $u_1 = 1$ . If the characteristic polynomial  $f(x) = ax^2 + bx + c$  has zeros  $\lambda_1$  and  $\lambda_2$  with  $|\lambda_1| > |\lambda_2|$ , then:

- (i)  $u_n \neq 0$  for all  $n > 0$ ;
- (ii)  $\lim_{n \rightarrow \infty} u_{n+1}/u_n = \lambda_1$ ;
- (iii)  $\text{NEWTON}(u_{n+1}/u_n) = u_{2n+1}/u_{2n}$ ;
- (iv)  $\text{SECANT}(u_{m+1}/u_m, u_{n+1}/u_n) = u_{m+n+1}/u_{m+n}$ .

Proof:

(i) It is easily verified that  $u_n = k(\lambda_1^n - \lambda_2^n)$ , where  $k = \pm a/\sqrt{b^2 - 4ac}$ . (The sign of  $k$  depends on the signs of  $a$  and  $b$ .) Since  $|\lambda_1| > |\lambda_2|$ , if  $n > 0$ , then  $|\lambda_1^n| > |\lambda_2^n|$  and, therefore,  $u_n \neq 0$ .

(ii) We note, as an aside, that the sequence  $\{u_{n+1}/u_n\}$  satisfies the first-order recurrence  $x_n = -(bx_{n-1} + c)/ax_{n-1}$ . To verify (ii):

$$\frac{u_{n+1}}{u_n} = \frac{k(\lambda_1^{n+1} - \lambda_2^{n+1})}{k(\lambda_1^n - \lambda_2^n)} = \lambda_1 \frac{1 - (\lambda_1/\lambda_2)^{n+1}}{1 - (\lambda_1/\lambda_2)^n} \rightarrow \lambda_1 \text{ as } n \rightarrow \infty, \text{ since } |\lambda_1/\lambda_2| < 1.$$

(iii) For the equation  $ax^2 + bx + c = 0$ , Newton's method and the secant method are given by

$$(6) \quad \text{NEWTON}(x_{n-1}) = \frac{ax_{n-1}^2 - c}{2ax_{n-1} + b} \quad \text{and} \quad \text{SECANT}(x_{n-1}, x_{n-2}) = \frac{ax_{n-1}x_{n-2} - c}{a(x_{n-1} + x_{n-2}) + b}.$$

Therefore,  $\text{NEWTON}(x_{n-1}) = \text{SECANT}(x_{n-1}, x_{n-1})$ , and so (iii) follows from (iv). Note that this identity holds for any polynomial equation  $f(x) = 0$ .

(iv) By (6),

$$\begin{aligned} \text{SECANT}(u_{m+1}/u_m, u_{n+1}/u_n) &= \frac{a(u_{m+1}/u_m)(u_{n+1}/u_n) - c}{a(u_{m+1}/u_m + u_{n+1}/u_n) + b} \\ &= \frac{au_{m+1}u_{n+1} - cu_m u_n}{au_{m+1}u_n + au_m u_{n+1} + bu_m u_n} \\ &= \frac{au_{m+1}u_{n+1} - cu_m u_n}{au_{m+1}u_n - cu_m u_{n-1}} \\ &= au_{m+n+1}/au_{m+n} \quad (\text{by the lemma}) \\ &= u_{m+n+1}/u_{m+n} \cdot \square \end{aligned}$$

Remarks:

1. The theorem does not generalize to polynomials of degree higher than 2.
2. Not only do the ratios of the consecutive Fibonacci numbers converge to  $\varphi$ , they are the "best" rational approximation to  $\varphi$ ; i.e., if  $n > 1$ ,  $0 < F \leq F_n$  and  $P/F \neq F_{n+1}/F_n$ , then  $|F_{n+1}/F_n - \varphi| < |P/F - \varphi|$  by [4]. Since Newton's method and the secant method produce subsequences of Fibonacci ratios, they also produce the best rational approximation to  $\varphi$ .

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## A CHARACTERIZATION OF THE FUNDAMENTAL SOLUTIONS TO PELL'S EQUATION $u^2 - Dv^2 = C$

M. J. DeLEON

*Florida Atlantic University, Boca Raton, FL 33432*

Due to a confusion originating with Euler, the diophantine equation

$$(1) \quad u^2 - Dv^2 = C,$$

where  $D$  is a positive integer that is not a perfect square and  $C$  is a nonzero integer, is usually called *Pell's equation*. In a previous article [1, Theorem 2], the following theorem was proved.

Theorem 1: Let  $x_1 + y_1\sqrt{D}$  be the fundamental solution to  $x^2 - Dy^2 = 1$ . If  $k =$