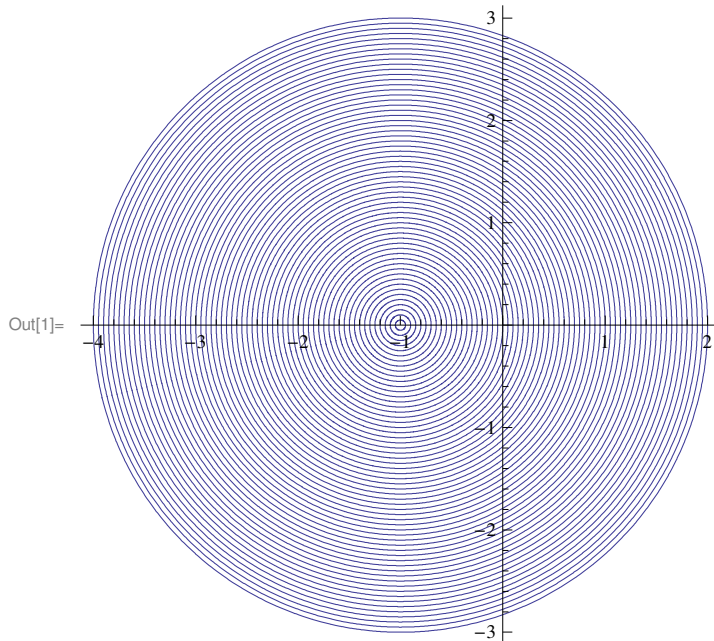


% We want to find the complex roots of $z^5 - z - 1 = 0$,
 using the iterative method $z = (1 + z)^{1/5} = g(z)$.
 To use the Banach Fixed Point Theorem we want to see
 1) $g : A \rightarrow A$ where A is a closed subset of \mathbb{C}
 2) g is a contraction (Lipschitz continuous with $L < 1$)

Lets try a circular region A , around $z = -1$. To do this we let $1 + z = R E^{i t}$,
 so that $z = R E^{i t} - 1$, and let R goes from 0 to 3, gives us a disk around $z = -1$.

In[1]:= $A =$

ParametricPlot[Table[{Re[$R E^{i t} - 1$], Im[$R E^{i t} - 1$]}, {R, 0, 3, 0.05}], {t, 0, 2 Pi}]



% Is this region a contraction for g ?

In[2]:= $g[z_] := (1 + z)^{1/5}$

In[3]:= $g'[z]$

Out[3]= $\frac{1}{5 (1 + z)^{4/5}}$

% Now $g'(z) =$

$\frac{1}{5} (1 + z)^{-4/5} = \frac{1}{5} (R E^{i t})^{-4/5} = \frac{1}{5} (5 R^{4/5}) E^{-4 i t / 5}$,

So that the complex Mod (this is the Mod now), $|g'(z)| = \frac{1}{5} R^{-4/5}$,

this is less than 1 means,

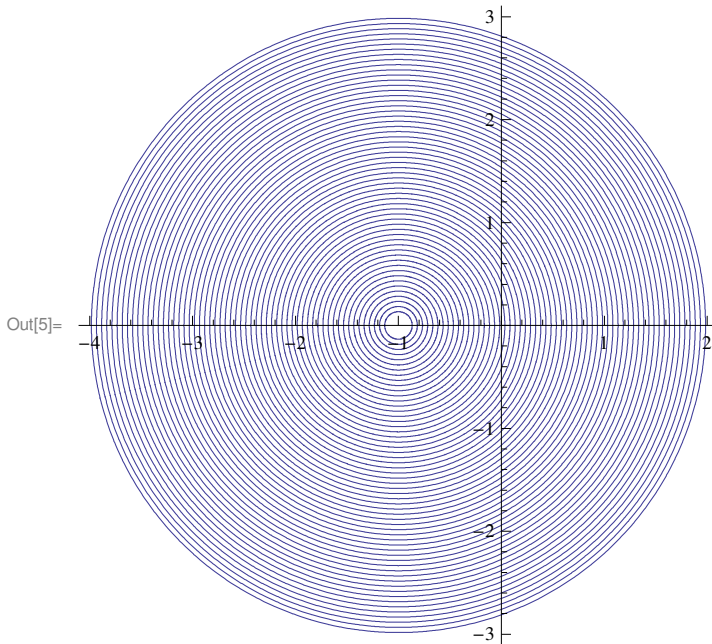
$R^{4/5} > 1/5$ or $R > (1/5)^{5/4}$,

so we get rid of radii less than this ie less than

In[4]:= $N[(1/5)^{5/4}]$

Out[4]= 0.133748

```
In[5]:= A = ParametricPlot[
  Table[{Re[RE^(It) - 1], Im[RE^(It) - 1]}, {R, (1/5)^(5/4), 3, 0.05}], {t, 0, 2 Pi}]
```



% But how actually g' decides the convergence in the complex case?. What does the MVT look like in complex?

Complex line integral over a curve c (with end point z_1 and z_2) of g' is

$$g(z_2) - g(z_1) = \int_{z_1}^{z_2} g' dz \text{ provided that } g \text{ is analytic and the curve } c \text{ is smooth,}$$

(the integral will remain the same for any smooth curve with the same end points, that can be collapsed to c , ie homeomorphic to c). Now for a straight line c

$$\begin{aligned} |g(z_2) - g(z_1)| &\leq \int_{z_1}^{z_2} |g'| |dz| \leq \text{Max}\{|g'|\} \int_{z_1}^{z_2} |dz| \\ &= \text{Max}\{|g'|\} \text{Lenth of } c = \text{Max}\{|g'|\} |z_2 - z_1|. \end{aligned}$$

There will be a maximum (since g is analytic) and,

$L = \text{Max}\{|g'|\}$ is a Lipschitz constant with the requirement for a contraction is, $L < 1$ (ie $R > (1/5)^{(5/4)}$).

A sufficient requirement here is to be able to join any two points by a straight line which lies entirely within the set. Such sets are called Convex, here the set A is clearly not convex due to its hole at the center.

But now we can directly work with the given function for Lipschitz continuity as follows

$$|g(z_2) - g(z_1)| = |(1+z_2)^{1/5} - (1+z_1)^{1/5}|$$

Notice that

$$(x - y) = (x^{1/5} - y^{1/5})$$

$$(x^{4/5} + x^{3/5}y^{1/5} + x^{2/5}y^{2/5} + x^{1/5}y^{3/5} + y^{4/5})$$

and that,

$$\begin{aligned} |x - y| &\geq |x^{1/5} - y^{1/5}| (|x^{4/5}| + |x^{3/5}| |y^{1/5}| \\ &\quad + |x^{2/5}| |y^{2/5}| + |x^{1/5}| |y^{3/5}| + |y^{4/5}|) \end{aligned}$$

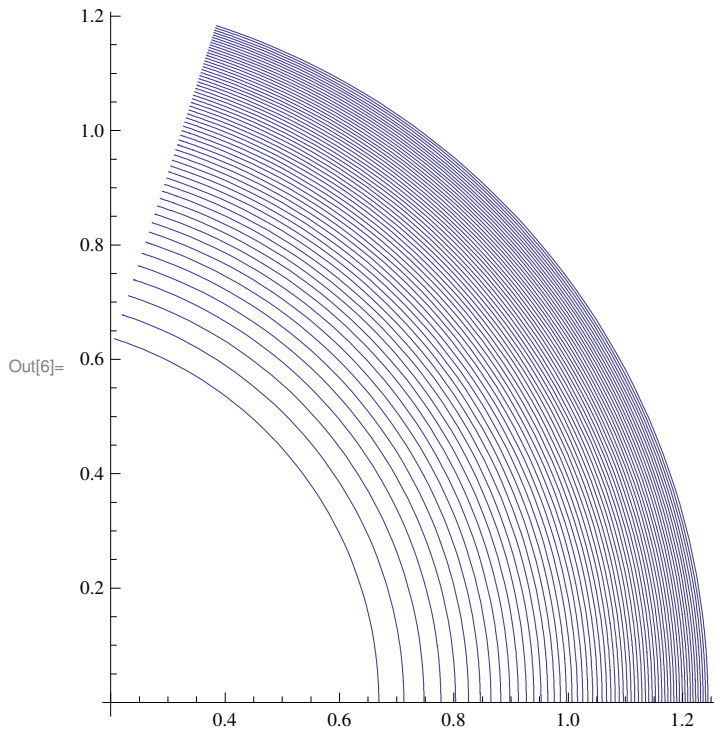
$$\geq |x^{1/5} - y^{1/5}| 5R^{4/5} \text{ for } |x|, |y| > R$$

So with $x = 1 + z_2$ and $y = 1 + z_1$,

we get $|g(z_2) - g(z_1)| \leq 1 / (5R^{4/5}) |z_2 - z_1|$ giving us the same region A with, $R > (1/5)^{(5/4)}$ for g to be a contraction (without assuming the convexity of A).

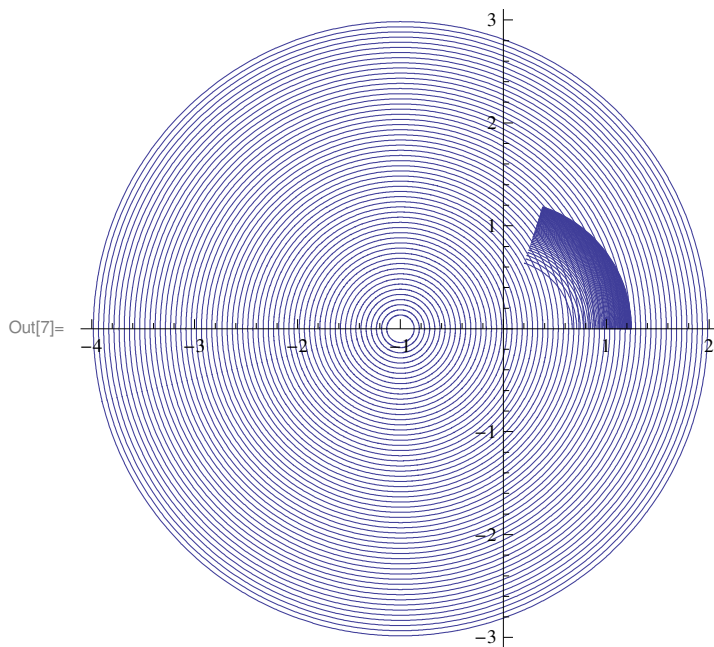
% Now the image of $g(z) = (1+z)^{1/5} = (RE^{(It)})^{1/5} = R^{1/5} E^{(It/5)}$

```
In[6]:= B = ParametricPlot[Table[{Re[R^(1/5) E^(I t / 5)], Im[R^(1/5) E^(I t / 5)]},
  {R, (1/5)^(5/4), 3, 0.05}], {t, 0, 2 Pi}]
```



% To see if $g : A \rightarrow A$, we plot them together

```
In[7]:= Show[{A, B}]
```



% Lets see what the roots actually are

```
In[8]:= Roots[z^5 - z - 1 == 0, z]
```

```
Out[8]= z == Root[-1 - #1 + #1^5 &, 1] || z == Root[-1 - #1 + #1^5 &, 2] ||
  z == Root[-1 - #1 + #1^5 &, 3] || z == Root[-1 - #1 + #1^5 &, 4] || z == Root[-1 - #1 + #1^5 &, 5]
```

```
In[9]:= N[%]
```

```
Out[9]= z == 1.1673 || z == -0.764884 - 0.352472 i ||
z == -0.764884 + 0.352472 i || z == 0.181232 - 1.08395 i || z == 0.181232 + 1.08395 i
```

```
In[10]:= T = Table[{Re[%[[n]][[2]]], Im[%[[n]][[2]]]}, {n, 1, 5}]
```

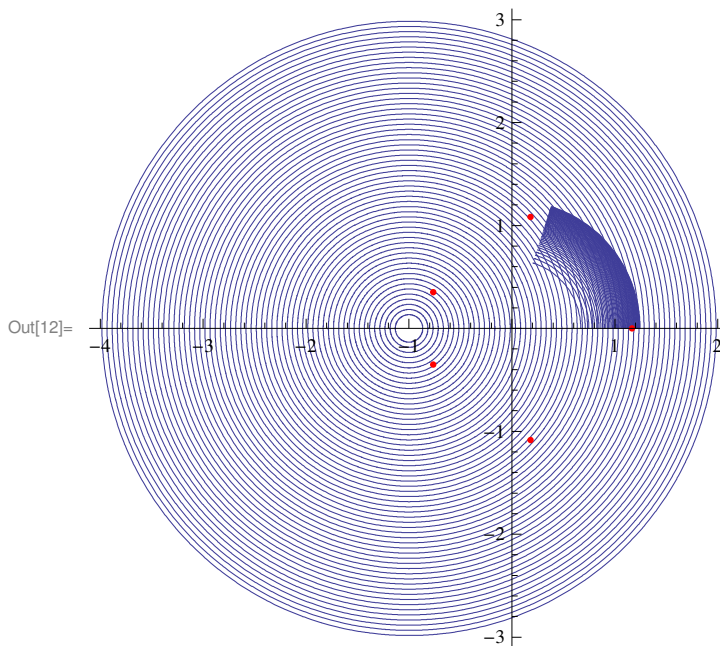
```
Out[10]= {{1.1673, 0}, {-0.764884, -0.352472},
{-0.764884, 0.352472}, {0.181232, -1.08395}, {0.181232, 1.08395}}
```

```
% Lets see where the roots actually located
```

```
In[11]:= P = Graphics[{Red, Point[T]}];
```

```
% Now everyting together
```

```
In[12]:= Show[{A, B, P}]
```



```
% We can see that we can get the 1 st root by this g. So lets do the iterations.
```

```
In[13]:= z = 1 + 2 I; S = {};
```

```
For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]
```

```
1. + 2. i
```

```
1.21599 + 0.192593 i
```

```
1.17321 + 0.0203438 i
```

```
1.16795 + 0.00218662 i
```

```
1.16737 + 0.000235485 i
```

```
1.16731 + 0.0000253657 i
```

```
% S is the point set
```

In[14]:= **S**

```
Out[14]= {{1, 2}, {1.2159869826, 0.1925934177},
          {1.1732078739, 0.0203438340}, {1.1679474384, 0.0021866166},
          {1.1673733782, 0.0002354852}, {1.1673114550, 0.0000253657}}
```

% These are the points in 2 D

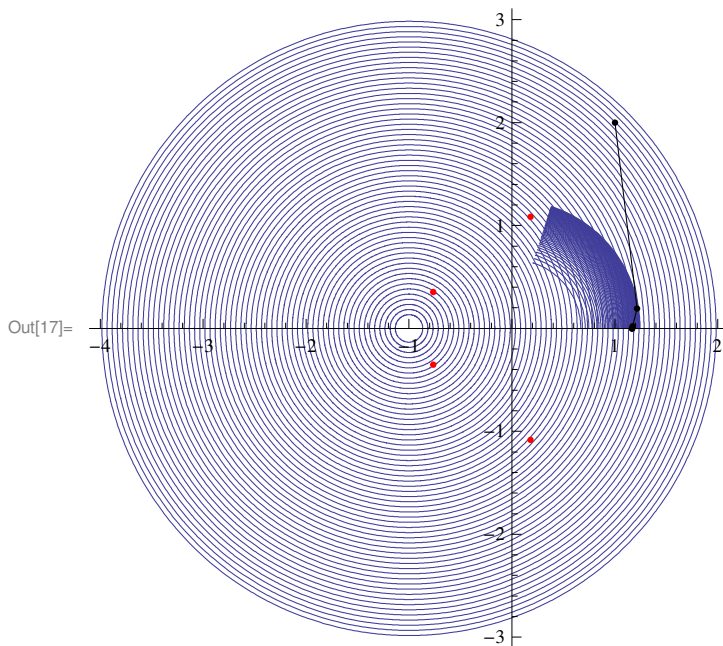
In[15]:= **Q = Graphics[Point[S]];**

% This is the line connected version

In[16]:= **U = Graphics[Line[S]];**

% See all of them in the same picture

In[17]:= **Show[{A, B, P, Q, U}]**



% It is clear that we cannot get the other roots by using this g. This

is because our root taking is not general (ie there are other branches).

We know $E^{(I t)} = \text{Cos}[t] + I \text{Sin}[t]$, so that $E^{(I 2 n \text{Pi})} = 1$ where n is an integer.

Now

$g[z_] := (1 + z)^{(1/5)} = ((1 + z) \cdot 1)^{(1/5)} = (1 + z)^{(1/5)} E^{(I 2 n \text{Pi} / 5)}$

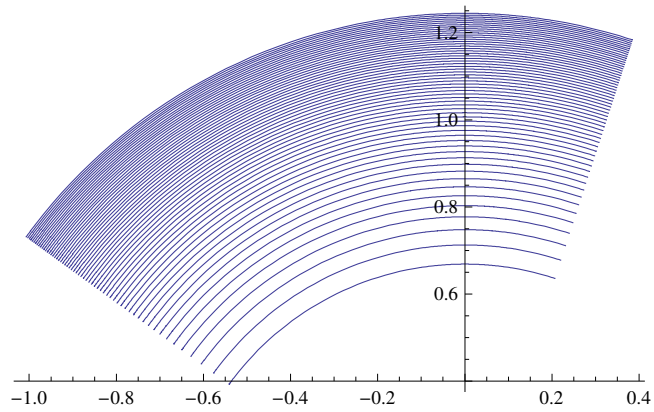
Lets define a new g with $n = 1$

In[18]:= **$g[z_] := (1 + z)^{(1/5)} E^{(I 2 \text{Pi} / 5)}$**

% Now the image of $g(z)$ with $1 + z = R E^{(I t)}$ is

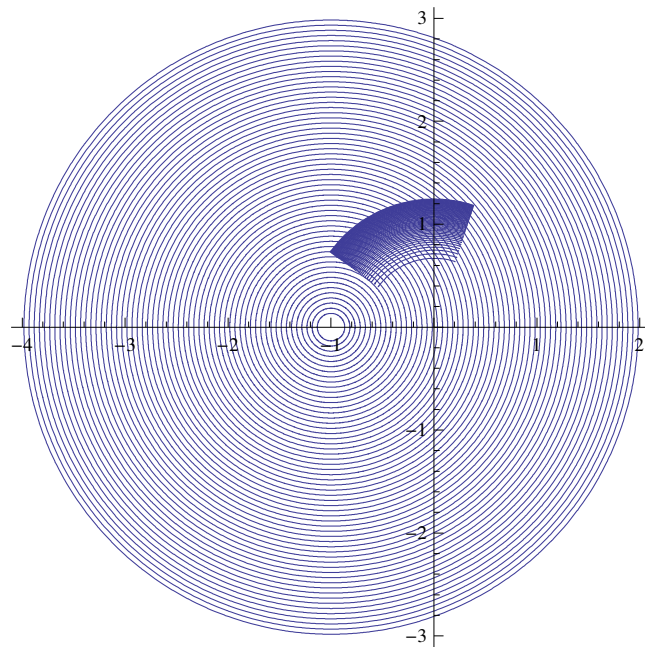
```
In[19]:= B = ParametricPlot [  
  Table[{Re[R^(1/5) E^(I t / 5) E^(I 2 Pi / 5)], Im[R^(1/5) E^(I t / 5) E^(I 2 Pi / 5)]},  
    {R, (1/5)^(5/4), 3, 0.05}], {t, 0, 2 Pi}]
```

Out[19]=

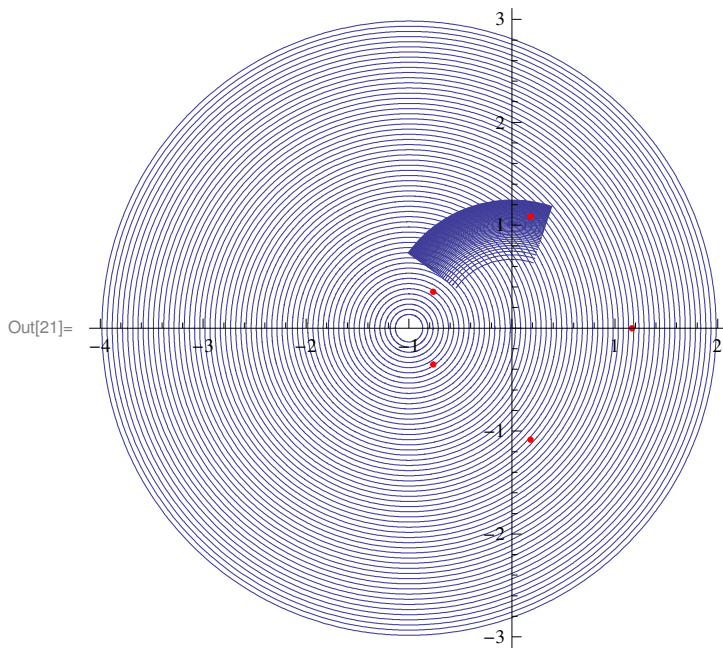


In[20]:= Show[{A, B}]

Out[20]=



```
In[21]:= Show[{A, B, P}]
```



% We can see that now we can get the 2 nd root by this g. So lets do the iterations

```
In[22]:= z = 1 + 2 I; S = {};
For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]
```

```
1. + 2. i
```

```
0.192593 + 1.21599 i
```

```
0.17188 + 1.09902 i
```

```
0.178956 + 1.0848 i
```

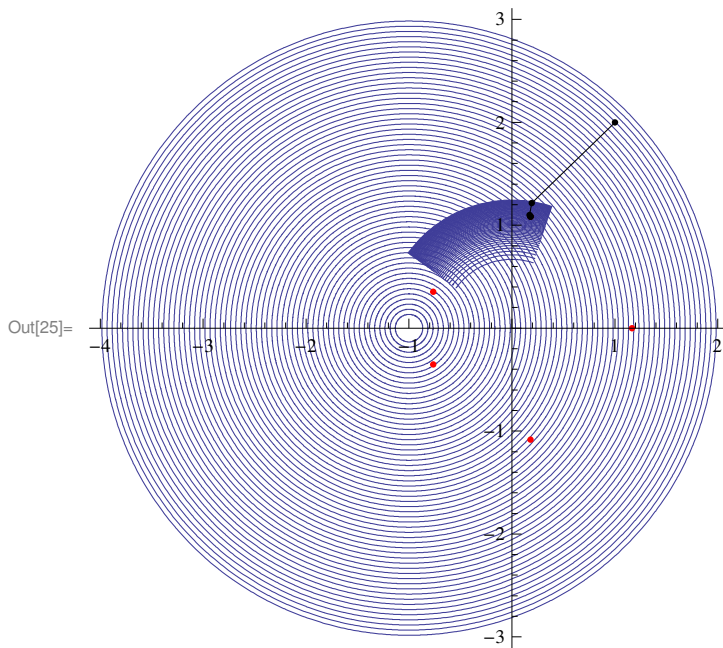
```
0.180915 + 1.08385 i
```

```
0.181207 + 1.08392 i
```

```
In[23]:= Q = Graphics[Point[S]]; 
```

```
In[24]:= U = Graphics[Line[S]]; 
```

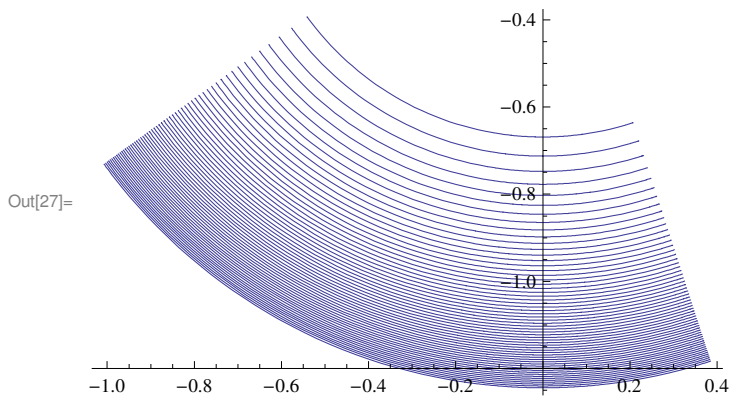
In[25]:= Show[{A, B, P, Q, U}]



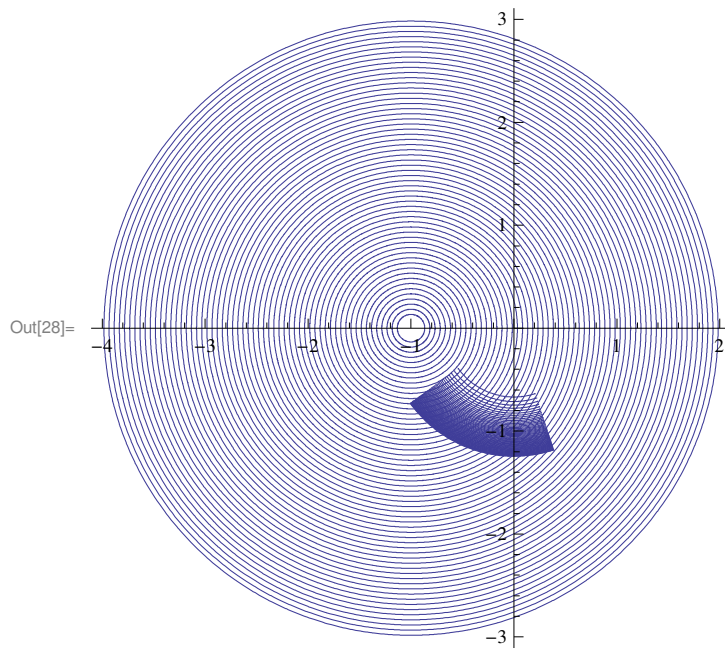
% Now to find the 5 th root, lets define a new g with n = 3

In[26]:= g[z_] := (1 + z)^(1/5) E^(I 6 Pi / 5)

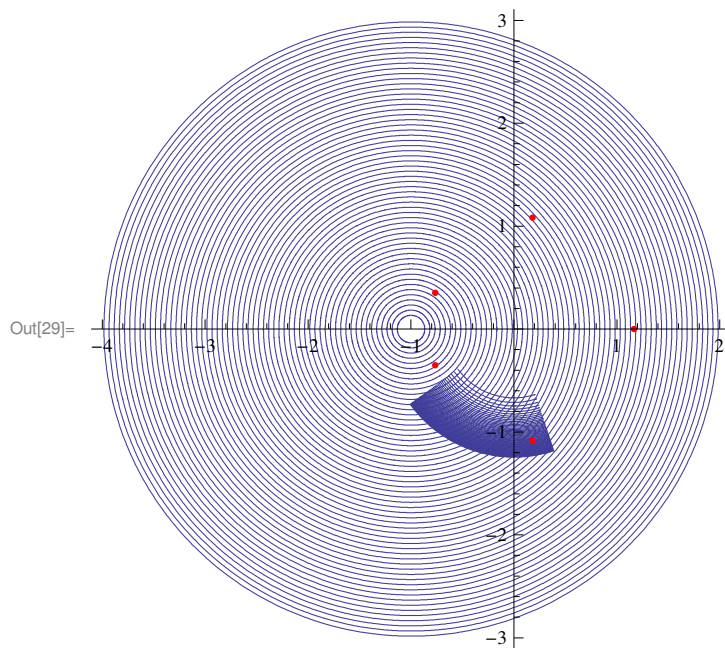
In[27]:= B = ParametricPlot[
 Table[{Re[R^(1/5) E^(I t / 5) E^(I 6 Pi / 5)], Im[R^(1/5) E^(I t / 5) E^(I 6 Pi / 5)]},
 {R, (1/5)^(5/4), 3, 0.05}], {t, 0, 2 Pi}]



In[28]:= Show[{A, B}]



In[29]:= Show[{A, B, P}]



In[30]:= $z = 1 + 2 I$; $S = \{\}$;
 For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]

```

1. + 2. i
-0.870551 - 0.870551 i
-0.917779 - 0.32846 i
-0.752724 - 0.286094 i
-0.738875 - 0.363051 i
-0.770659 - 0.361744 i

```

```
In[31]:= Q = Graphics[Point[S]];

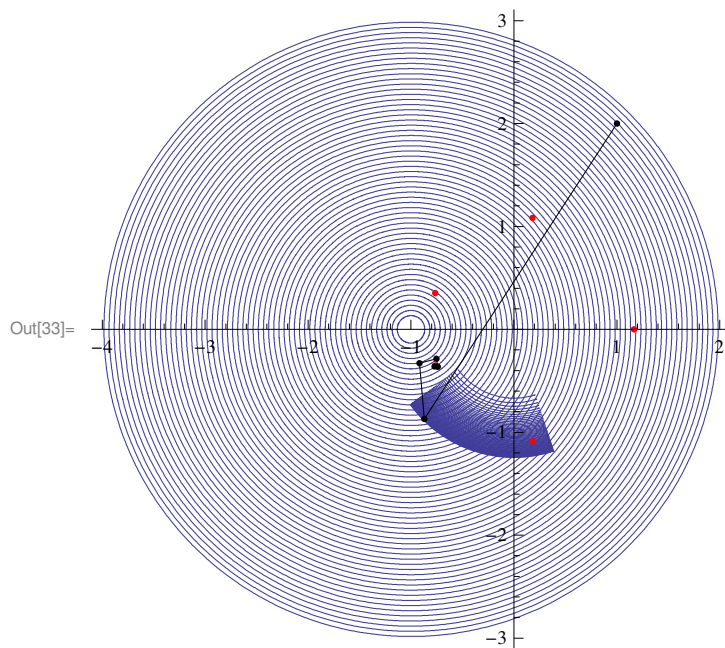
```

```
In[32]:= U = Graphics[Line[S]];

```

```
In[33]:= Show[{A, B, P, Q, U}]

```



% We have a serious problem,
iterations goes outside the region and we don ' t get the root we want . How did that happen ?

This happens because of the way Mathematica defines Arg,
it goes from - Pi to Pi, not from 0 to 2 Pi . We were good
as long as we were on the upper half plane . Now redefine Arg as arg

```
In[34]:= arg[z_] := 2 Pi (1 - Sign[Arg[z]]) / 2 + Arg[z]

```

% Redefine g

```
In[35]:= g[z_] := Abs[(1 + z)]^(1 / 5) E^(I arg[1 + z] / 5) E^(I 6 Pi / 5)

```

% Lets do the iterations now

```
In[36]:= z = 1 + 2 I; S = {};

```

```
For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]

```

```

1. + 2. i
-0.870551 - 0.870551 i
0.0287747 - 0.97436 i
0.173477 - 1.05806 i
0.182598 - 1.08049 i
0.181673 - 1.08369 i

```

```
In[37]:= Q = Graphics[Point[S]];

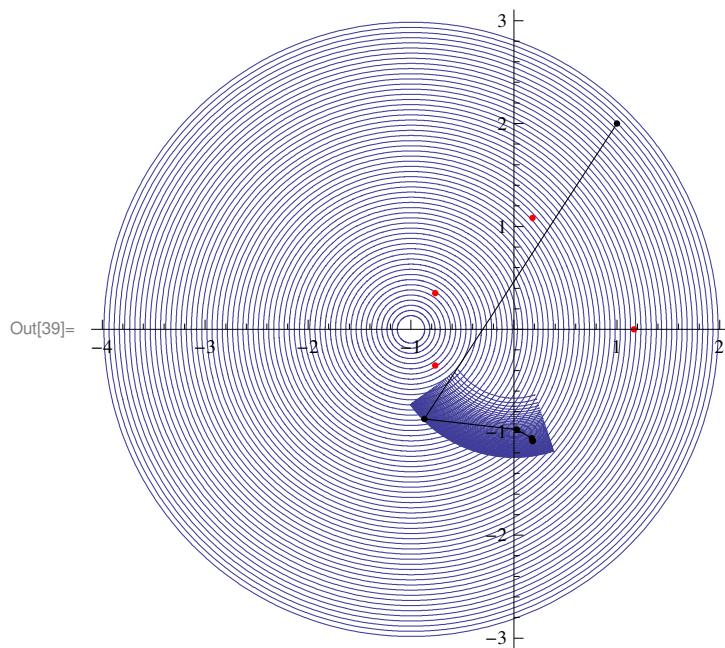
```

```
In[38]:= U = Graphics[Line[S]];

```

```
In[39]:= Show[{A, B, P, Q, U}]

```



```
% To get the 3 rd root Lets define new g with n = 2

```

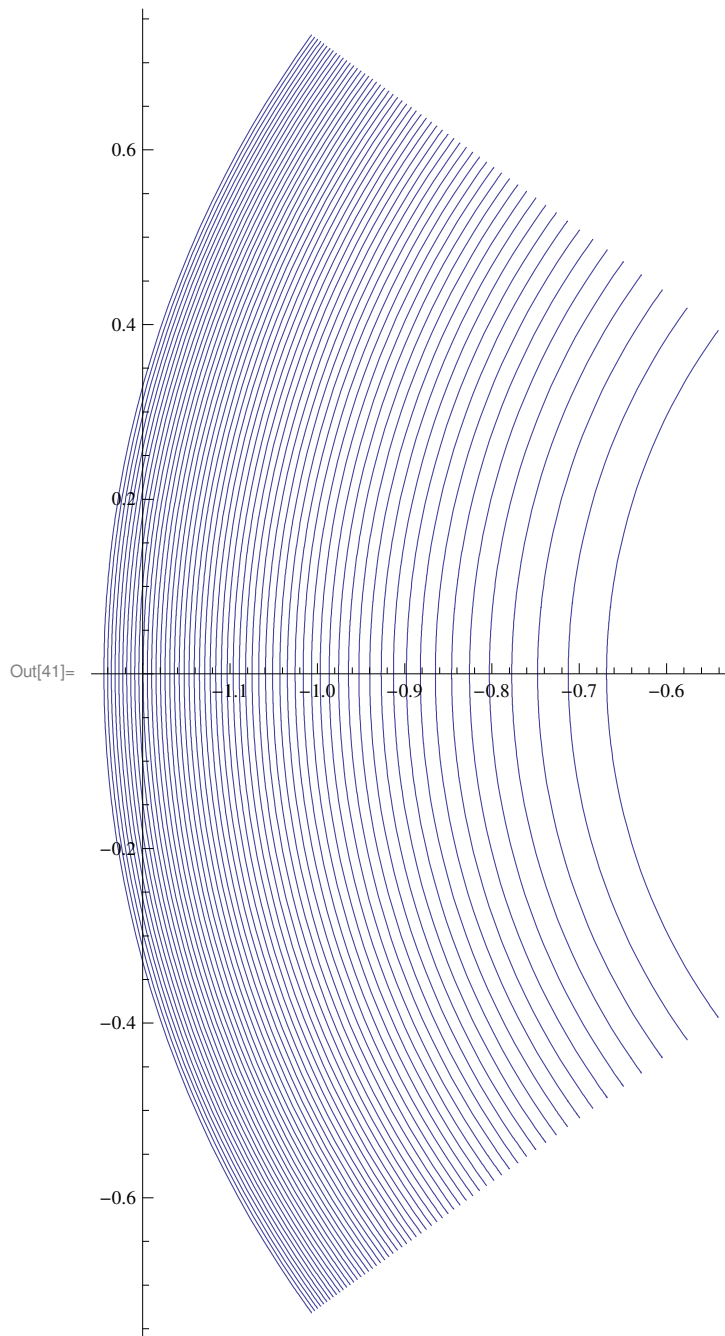
```
In[40]:= g[z_] := Abs[1 + z]^(1/5) E^(I arg[1 + z] / 5) E^(I 4 Pi / 5)

```

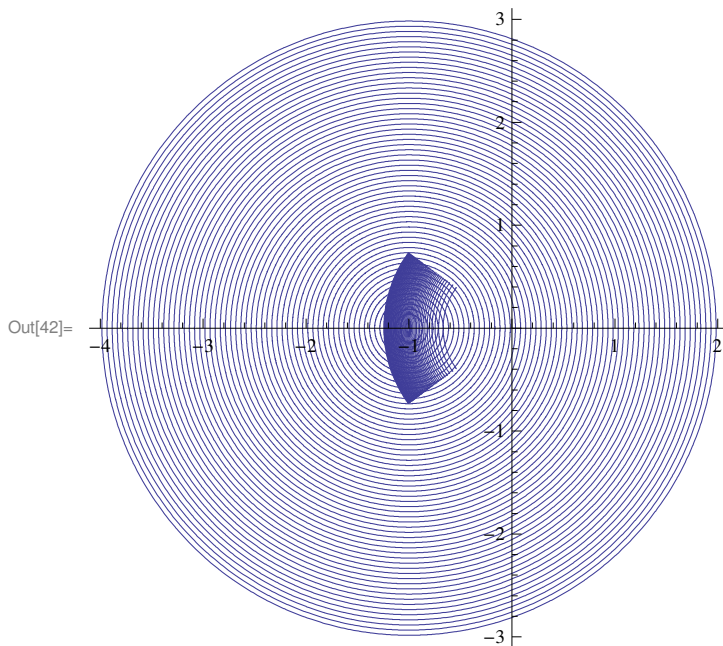
```
% Now the image of g (z) with 1 + z = R E^(I t)

```

```
In[41]:= B = ParametricPlot[  
  Table[{Re[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)], Im[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)]},  
    {R, (1/5)^(5/4), 3, 0.05}], {t, 0, 2 Pi}]
```



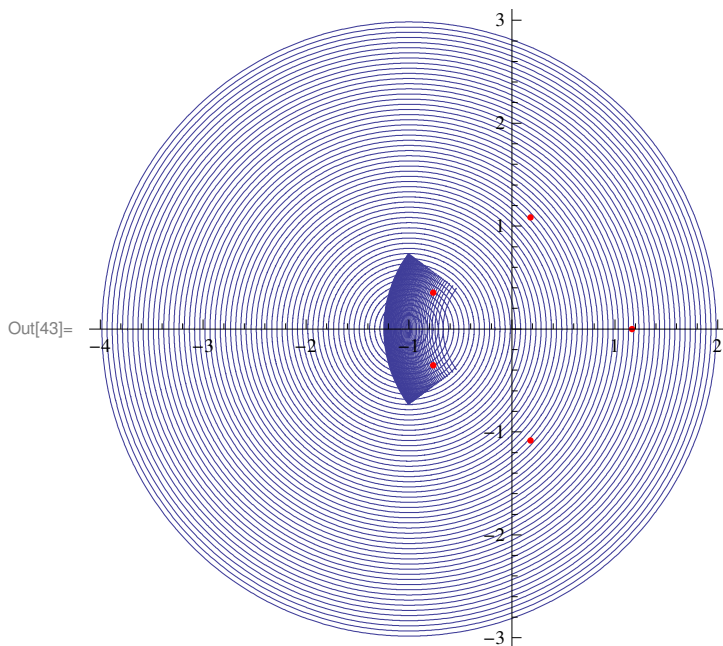
```
In[42]:= Show[{A, B}]
```



% This time however, the image of g is not within A (there is a hole in A at the center), violating the requirements of the Banach Fixed Point Theorem. So things can go wrong.

% Lets plot with roots

```
In[43]:= Show[{A, B, P}]
```



% We can see that there are two roots, violating uniqueness. Lets try iterations anyway

```
In[44]:= z = 1 + 2 I; S = {};
For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]
```

```

1. + 2. i
-1.09696 + 0.558928 i
-0.858087 + 0.246567 i
-0.710552 + 0.316129 i
-0.755481 + 0.376594 i
-0.774697 + 0.354669 i

```

```
In[45]:= Q = Graphics[Point[S]];

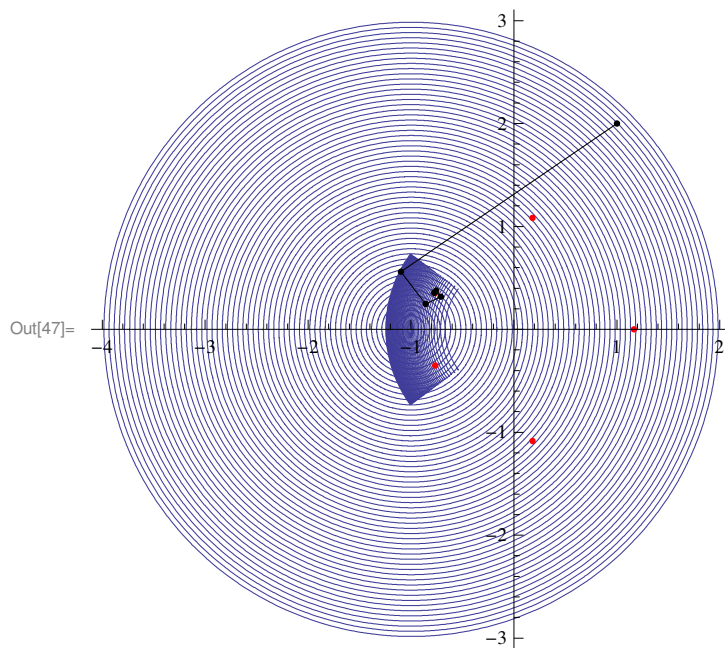
```

```
In[46]:= U = Graphics[Line[S]];

```

```
In[47]:= Show[{A, B, P, Q, U}]

```



% We will never get the 4 th root if we start anywhere on the upper half plane. But inspired by symmetry, lets start with $z = 1 - 2 I$ to get the other root.

```
In[48]:= z = 1 - 2 I; S = {};

```

```
For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]

```

```

1. - 2. i
-1.09696 - 0.558928 i
-0.858087 - 0.246567 i
-0.710552 - 0.316129 i
-0.755481 - 0.376594 i
-0.774697 - 0.354669 i

```

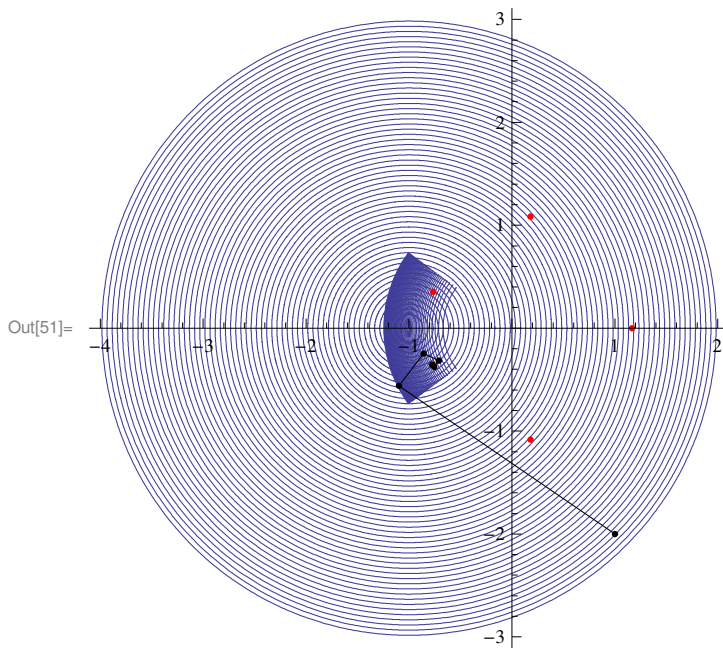
```
In[49]:= Q = Graphics[Point[S]];

```

```
In[50]:= U = Graphics[Line[S]];

```

In[51]:= Show[{A, B, P, Q, U}]



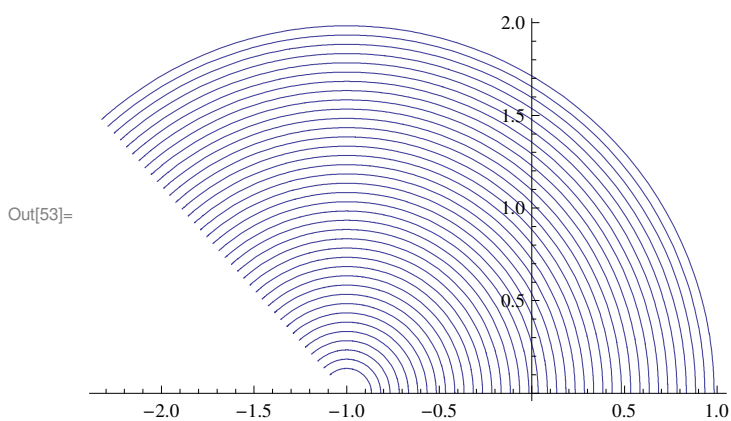
% We had all those trouble and guesswork since we failed to meet requirements of the Banach Fixed Point Theorem. Now we try to change the region A to account for these requirements. I have figured out that it can be done by reducing the radius to 2 and angle less than (see why?)

In[52]:= N[5 (Pi - ArcSin[(1/5)^(5/4)] - 4 Pi / 5)]

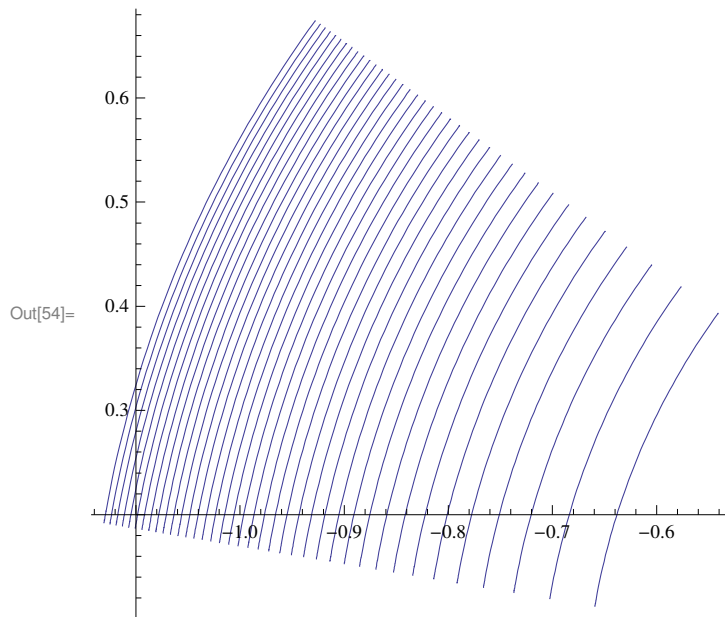
Out[52]= 2.47084

% Taking angles upto 2.3 the new domain is

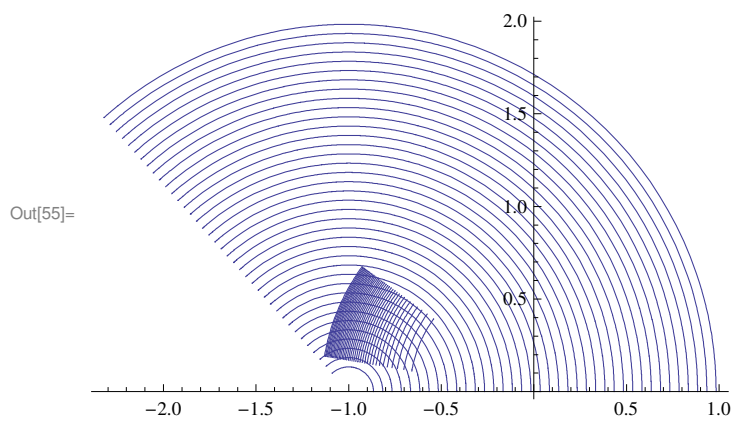
In[53]:= A = ParametricPlot [
 Table[{Re[RE^(I t) - 1], Im[RE^(I t)]}, {R, (1/5)^(5/4), 2, 0.05}], {t, 0, 2.3}]



```
In[54]:= B = ParametricPlot[
  Table[{Re[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)], Im[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)]},
    {R, (1/5)^(5/4), 2, 0.05}], {t, 0, 2.3}]
```

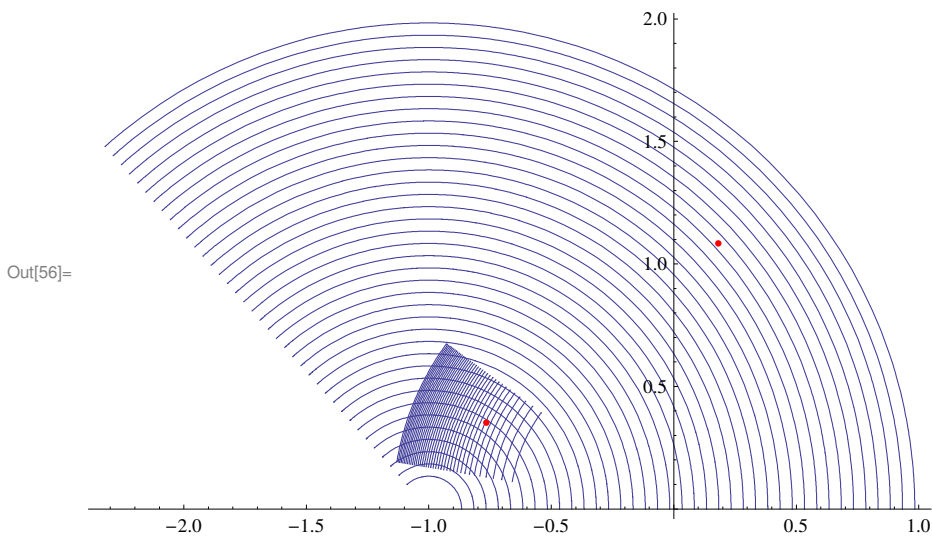


```
In[55]:= Show[{A, B}]
```



% Now we meet both requirements of the theorem

In[56]:= Show[{A, B, P}]



% We can see that there is a unique root in the overlapping regions, we must be able to get it. Try iterations

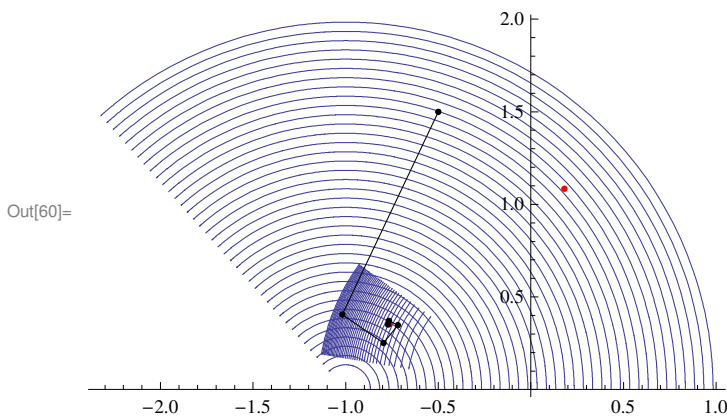
In[57]:= z = -0.5 + 1.5 I; S = {};
 For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]

-0.5 + 1.5 i
 -1.01838 + 0.404996 i
 -0.796244 + 0.250753 i
 -0.718113 + 0.347448 i
 -0.766478 + 0.370704 i
 -0.771869 + 0.350813 i

In[58]:= Q = Graphics[Point[S]];

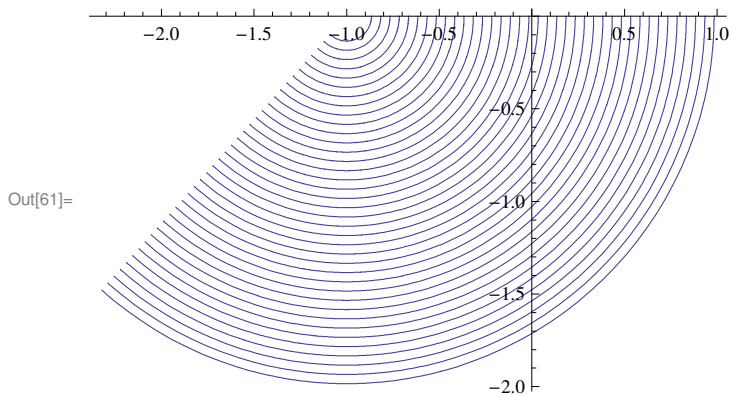
In[59]:= U = Graphics[Line[S]];

In[60]:= Show[{A, B, P, Q, U}]

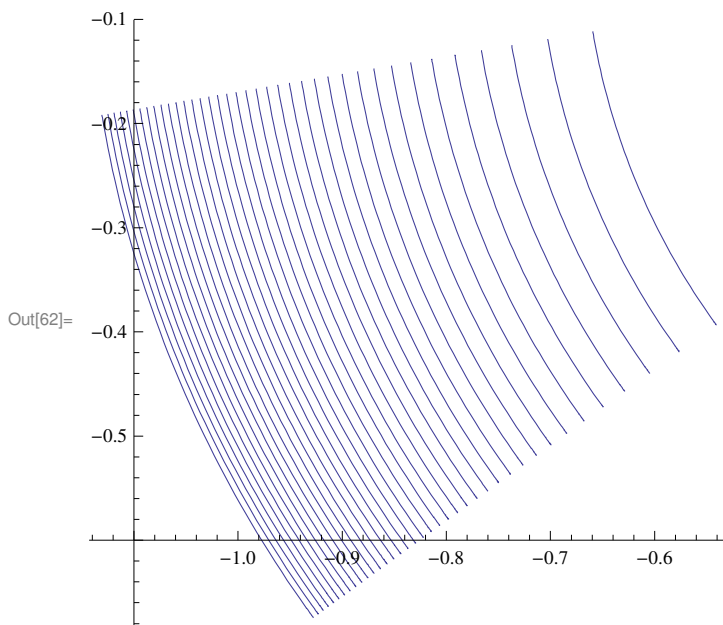


% Now we try to get the 4 th root according to the Banach Fixed Point Theorem. We find a domain on the lower half plane which is a mirror image of the previous one

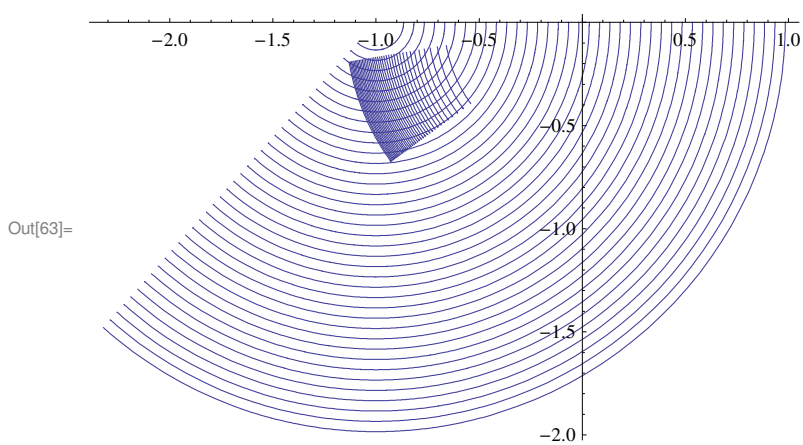
```
In[61]:= A = ParametricPlot[Table[{Re[R E^(I t) - 1], Im[R E^(I t)]},
  {R, (1/5)^(5/4), 2, 0.05}], {t, 2 Pi - 2.3, 2 Pi}]
```



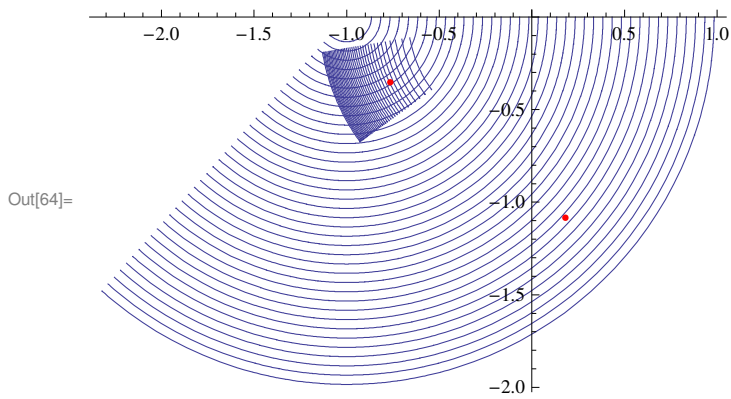
```
In[62]:= B = ParametricPlot[
  Table[{Re[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)], Im[R^(1/5) E^(I t / 5) E^(I 4 Pi / 5)]},
  {R, (1/5)^(5/4), 2, 0.05}], {t, 2 Pi - 2.3, 2 Pi}]
```



```
In[63]:= Show[{A, B}]
```



In[64]:= Show[{A, B, P}]



In[65]:= z = -0.5 - 1.5 I; S = {};

For[k = 0, k ≤ 5, k++, {Print[N[z]], S = Append[S, {Re[z], Im[z]}], z = N[g[z], 10]}]

-0.5 - 1.5 i

-1.01838 - 0.404996 i

-0.796244 - 0.250753 i

-0.718113 - 0.347448 i

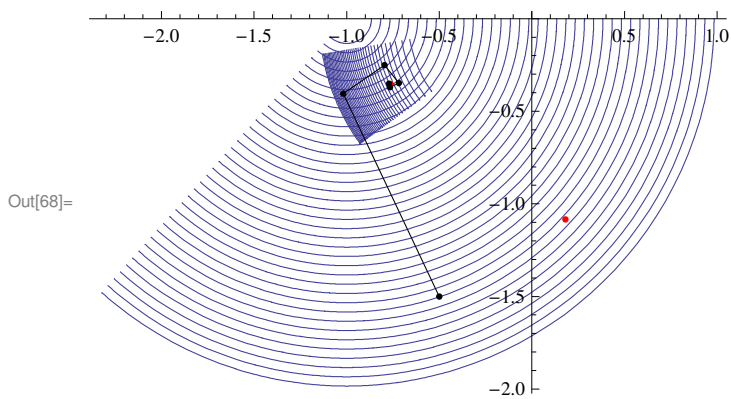
-0.766478 - 0.370704 i

-0.771869 - 0.350813 i

In[66]:= Q = Graphics[Point[S]];

In[67]:= U = Graphics[Line[S]];

In[68]:= Show[{A, B, P, Q, U}]



**% Finally we found all the roots and saw
Banach Fixed Point Theorem in action! We are happy now!**