

In this example, we use the functions on screen 9 to find complex roots to the equation

$$f(z) = z^8 - 3z^5 + 2z - 1 = 0.$$

Graphing this polynomial in real mode shows only 2 real roots, so there must be another 6 complex roots. Since the coefficients are real, whenever $z = a + bi$ is a root, its complex conjugate $z = a - bi$ will also be a root. This means the 6 complex roots consist of 3 conjugate pairs.

We will show two different ways to search for complex roots.

(a) Secant Method

This is an iterative method. At each step we have two approximations to a root, z_1 and z_2 . The next approximation is then z_3 , defined by

$$z_3 = z_2 - f(z_2) \left(\frac{z_2 - z_1}{f(z_2) - f(z_1)} \right)$$

Then compute $f(z_3)$ and reset for the next iteration by updating so that the new z_1, z_2 values are the old z_2, z_3 from the previous iteration, with their function values also updated to match.

The secant formula insures that in some neighborhood of a root, z_3 will be closer to the root than z_1 or z_2 , so the sequence of z_3 values will converge to that root. In practice, this neighborhood might be small, meaning that we pick two initial guesses and start iterating without any guarantee of which root the sequence may ultimately converge to. It can even happen that there is no convergence at all from some starting points.

Define function f1 to evaluate $f(z)$, and f2 to do one secant step.

f1: 9, func, 11, sto, 8, y^x, 11, rcl, 5, y^x, 3, *, -, 11, rcl, 2, *, +, 1, -

f2: 9, func, 33, rcl, 31, rcl, -, 43, rcl, 41, rcl, -, /, 43, rcl, *, chs, 33, rcl, +, 35, sto,
1, f_n, 45, sto, 43, rcl, 41, sto, 45, rcl, 43, sto, 33, rcl, 31, sto, 35, rcl, 33, sto

Complex numbers take two storage registers each, one for the real part and one for the imaginary part. When f1 is being defined, pressing “11, sto” while on screen 9 will show “11, zsto” in the function definition. That indicates a complex number is being stored from the complex stack into registers 11 and 12.

z_1 will be kept in registers 31 and 32, with $f(z_1)$ in 41 and 42.

z_2 will be kept in registers 33 and 34, with $f(z_2)$ in 43 and 44.

z_3 will be kept in registers 35 and 36, with $f(z_3)$ in 45 and 46.

f2 makes a secant step to define z_3 , calls f1 for $f(z_3)$, then updates $z_2 \rightarrow z_1, z_3 \rightarrow z_2$, and their corresponding function values to be ready for the next iteration, then shows the latest z_3 in the display.

There is a root near $-0.8 + 1.25i$. Secant needs 2 starting points, so let

$z_1 = -0.79 + 1.24i$ (31, sto from screen 9 will store this in registers 31 and 32)

$z_2 = -0.80 + 1.25i$ (33, sto from screen 9 will store this in registers 33 and 34)

Call f1 for each of these and store the function values in 41,42 and 43,44.

9, func, $-0.79 + 1.24i$, enter, 31, sto, 1, f_n , 41, sto, $-0.80 + 1.25i$, enter, 33, sto, 1, f_n , 43, sto,
2, f_n will do one secant step and display the next iteration. The next few steps:

$-.799535632977 + 1.248559460928i$

$-.799568705068 + 1.248622622072i$

$-.799568751536 + 1.248623007537i$

$-.799568751542 + 1.248623007432i$

$-.799568751542 + 1.248623007432i$

Now check the function value with 1, f_n

$3.044926889808333696e-24 - 1.048583364786161721e-24i$

So we seem to have about 24 digits correct. Doing 2 more iterations gives $f(z) =$

$-1.100000000000000000e-55 - 2.200000000000000000e-55i$

The root is in registers 33 and 34 and should have over 50 digits correct.

Complex secant iteration often takes more steps to converge than it does for real-valued functions.

Try starting at $1 + i$ and $2 + 2i$. It takes about 20 iterations to converge to

$.627078280238 + .047441070579i$

Doing 1, f_n as before shows this is accurate to over 50 digits.

Secant iteration will not always converge to the root closest to the starting points. For some functions and some starting points it may not converge at all.

We can use the sum key from screen 7 to iterate the complex secant method. Define $f3(z_1, z_2, n)$ to do n secant steps with starting points z_1 and z_2 by summing $f2$ from 1 to n by steps of 1.

We are just using the sum function as a loop. All the secant iterates are kept in registers and we don't care about the sum of the terms. We will run $f3$ from screen 9 and after the sum, $f3$ will recall register 33 to display the last secant approximation to the root.

f3: 9, func, 38, sto, roll, 33, sto, roll, 31, sto, 1, f_n , 41, sto, 33, rcl, 1, f_n , 43, sto,
7, func, 1, enter, 38, rcl, 1, enter, 2, sum,
9, func, 33, rcl

Use $f3$ to start at $z_1 = 1 + i$ and $z_2 = 2 + 2i$ and do all 20 iterations at once.

9, func, 1+i, enter, 2+2i, enter, 20, enter, 3, f_n

That gives $.627078280238 + .047441070579i$ as before. Checking with 1, f_n shows

$-1.864542950000000000e-54 - 5.338554041400000000e-53i$.

We don't need the secant method to find the two real roots. After plotting $f1$ to get starting points for the solv key on screen 6, starting solv at -1 gives $-0.944550401394456448164395912277$ and starting at 1.5 gives $1.384170071335253499009642716959$ as the real roots.

(b) Complex Line Integrals

From the theory of complex functions, the argument principle says that the number of roots for a function $f(z)$ in a region of the complex plane bounded by a curve B is

$$\frac{1}{2\pi i} \int_B \frac{f'(z)}{f(z)} dz$$

assuming $f(z)$ has no singularities on or inside B . The integral around the curve B is to be done in a counter-clockwise direction.

A convenient curve B is the circle centered at $a + bi$ with radius r .

We can express this circle in parametric form as

$$z = z(t) = (a + bi) + r e^{it} = (a + r \cos(t)) + (b + r \sin(t))i$$

as t goes from 0 to 2π .

Then we will be integrating with respect to t in parametric form, so the f' term in the integral is

$$\frac{df}{dt} = \frac{df}{dz} \frac{dz}{dt}$$

Here $f(z) = z^8 - 3z^5 + 2z - 1$, so

$$f'(z) = (8z^7 - 15z^4 + 2) r i e^{it}$$

The integration function from screen 6 deals only with real-valued functions, but since we know this integral is a real integer, we just need to compute the imaginary part of the complex integral. That will cause the i multiplied by the imaginary part of the complex integral to cancel with the i in the denominator outside the integral.

$$\frac{1}{2\pi} \int_B g(z) dz = \frac{1}{2\pi} \int_0^{2\pi} g(z(t)) dt$$

where $g(z) = \text{Im}(f'(z)/f(z))$ is the imaginary part of $f'(z)/f(z)$, so it is a real-valued function.

Define `f4(t)` to compute $g(z(t))$. We will define circle B before using `f4` by storing $a + bi$ in registers 1,2 and $r + 0i$ in registers 3,4. `f1` is the function for $f(z)$ from the secant example above. `f5` will compute $f'(z)$. It is called from `f4` and uses the saved values of $r e^{it}$ and $z(t)$ that `f4` computes before it calls `f5`.

<code>f4: 9, func, 0+i, *, e^x, 3, rcl, *, 15, sto,</code>	(save $r e^{it}$ in registers 15,16)
<code>1, rcl, +, 13, sto,</code>	(save $z(t)$ in registers 13,14)
<code>1, f_n, 17, sto,</code>	(save $f(z)$ in registers 17,18)
<code>13, rcl, 5, f_n, 19, sto,</code>	(save $f'(z)$ in registers 19,20)
<code>17, rcl, /, imag, 2, /, pi, /</code>	(compute $f'(z)/(2\pi f(z))$)

`f5: 9, func, 7, yx, 8, *, 13, rcl, 4, yx, 15, *, -, 2, +, 15, rcl, *, 0+i, *`

f6 takes 2 inputs, $a + bi$ and $r + 0i$, stores them and then integrates f4.

f6: 9, func, 3, sto, roll, 1, sto,
6, func, 0, π , 2, *, 4, \int_a^b

To count the roots of $f(z)$ within the circle with center $0 + 0i$ and radius 1:

9, func, 0, enter, 1, enter, 6, f_n

That takes a while to run (a bit less than a minute) and returns

5.000000000000 + .000000000000 i

Switching to a real screen with 6, func will show more digits.

5.00000000000000000000000016445261074

This means there are 5 roots for this $f(z)$ inside the unit circle.

We could now try different (a, b, r) values to isolate the different complex roots within small circles. Try the circle centered at $0 + 1i$ with radius $1/4$.

9, func, 0+i, enter, 0.25, enter, 6, f_n, 6, func

That gives

1.00000000000000000000000000000000

meaning there is only one root within $1/4$ unit of $0 + i$.

Try to find this root by using f3 to do 10 secant steps starting at $0 + i$ and $0.1 + 0.9i$.

9, func, 0+i, enter, 0.1+0.9i, enter, 10, enter, 3, f_n

This gives $-0.047319363666 + .936759058604i$, and then 1, f_n shows the function value has magnitude less than $1e-55$, so this is the root within $1/4$ unit of $0 + i$.

There is a possible pitfall if we do too many secant steps. If we had done 20 steps instead of 10 above, we would have seen “unknown + unknown i” in the display as our result.

When the accuracy of the secant approximation gets close to the full accuracy of the calculator, the function values can be so close to zero that z_3 rounds to the same value as z_2 in the secant update formula. That means we get $z_2 = z_1$ and $f(z_2) = f(z_1)$ for the next iteration, so the next secant calculation fails due to division by zero and Calc-50 gives “unknown” as the result.

It is possible to fix this problem by using the select function from screen 7 to check for $z_2 = z_1$ and return $z_3 = z_2$ if so, else return the z_3 from the secant formula. That version is left as an exercise for the reader.

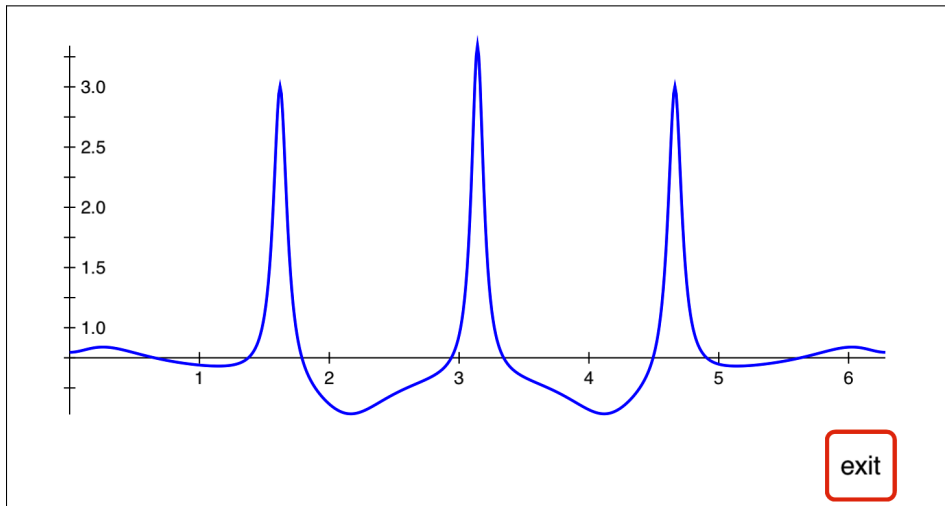
The second integration was more accurate as well as much faster than the first one.

5.000000000000000016445261074 is accurate enough in this case, since we know that the mathematically exact value for the integration is an integer.

But if we are curious about why the first integral was more difficult for the Calc-50 integration function, we can look at the two graphs of f_4 .

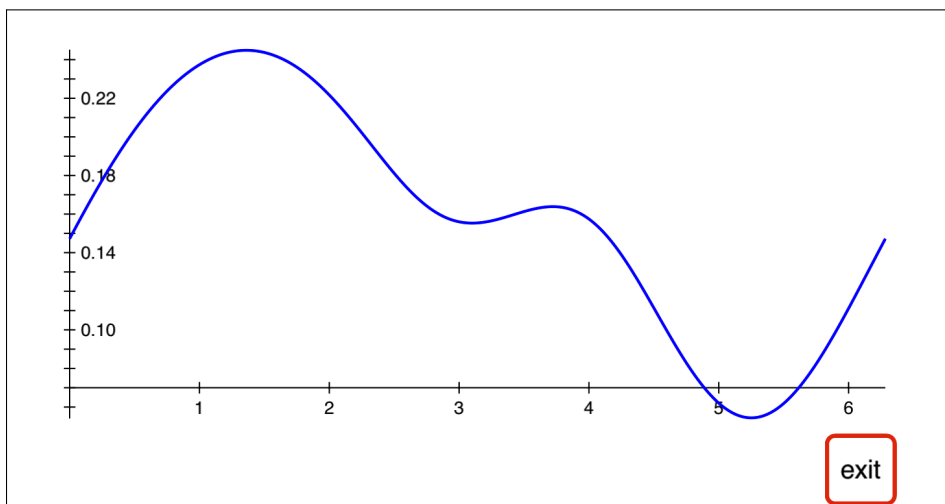
The first plot is the graph of f_4 when integrating around the circle centered at $0 + 0i$ with radius 1.

9, func, 0, enter, 1, sto, 1, enter, 3, sto,
7, func, 0, π , 2, *, 4, plot



The second plot is the graph of f_4 when integrating around the circle centered at $0 + 1i$ with radius $1/4$.

9, func, 0+1i, enter, 1, sto, 0.25, enter, 3, sto,
7, func, 0, π , 2, *, 4, plot



The three tall narrow spikes in the first graph are similar to interior singularities. The “General Comments about Calc-50” help pages that are found at help, 0, help, 1, etc., mention that to increase speed and accuracy for numerical integration we could try breaking the integral up into pieces, making multiple calls to the integrate function with these spikes being endpoints.

Three calls to the maxf function, starting at 1.5, 3, 4.5 locate the top of the spikes. First re-set the center to $0 + 0i$ and radius to 1.

9, func, 0, enter, 1, sto, 1, enter, 3, sto

Then find the values of t where f_4 has a local maximum. Store those values in registers 51, 52, 53.

6, func, 1.5, enter, 4, maxf, 51, sto

1.620940131315683546584706127597

3, enter, 4, maxf, 52, sto

3.141592653589793238462643383280

4.5, enter, 4, maxf, 53, sto

4.662245175863902930340580638962

Now break the original integral into 4 integrals and save the results in 61, 62, 63, 64.

0, enter, 51, rcl, 4, \int_a^b , 61, sto

1.381819564784612559867847566625

51, rcl, 52, rcl, 4, \int_a^b , 62, sto

1.118180435215387440132152433375

52, rcl, 53, rcl, 4, \int_a^b , 63, sto

1.118180435215387440132152433375

53, rcl, π , 2, *, 4, \int_a^b , 64, sto

1.381819564784612559867847566625

Each of these 4 integrals now takes only a second or two, and adding the four results gives more accuracy than before:

61, rcl, 62, rcl, +, 63, rcl, +, 64, rcl, +

5.000000000000000000000000000000

Finding max/min points or singularities on the graph and splitting an integral into pieces like this is a common method for trying to improve speed and/or accuracy of a difficult numerical integral.