

Fixed-Point Iteration

To find a solution to $\mathbf{p} = g(\mathbf{p})$ given an initial approximation $\mathbf{p0}$.

INPUT **p0**; tolerance **TOL**; maximum number of iteration **N0**.

OUTPUT solution **p** or message of failure

STEP1 Set i = 1.

STEP2 While $i \le N0$ do Steps 3-6

STEP3 Set $\mathbf{p} = g(\mathbf{p0})$.

STEP4 If $|\mathbf{p}-\mathbf{p0}| < \mathbf{TOL}$ then

OUTPUT(p);

STOP.

STEP5 Set i = i + 1.

STEP6 Set p0 = p.

STEP7 OUTPUT("The method failed after **N0** iterations"); STOP.