

## Numerical Algorithms (MU4IN910)

Tutorial-Practical 5 - Nonlinear equations

## 1. Tutorial

**Exercise 1** (Square root). The goal of this exercise is to calculate the square root of a real number.

- 1. Give an algorithm for computing the square root.
- **2.** Show that the algorithm converges to the square root.
- 3. Show that the convergence is quadratic.

**Exercise 2** (Newton's p-adic method). Let f be a polynomial with integer coefficients. We will see in this exercise how to reassemble the solutions of f modulo a prime p into solutions modulo  $p^k$ .

**1.** Let f be a polynomial with coefficients in  $\mathbb{Z}$ . Let us note f' the formal derivative of f. Show that f' has coefficients in  $\mathbb{Z}$  and that there exists a polynomial r in two variables and with integer coefficients such that:

$$f(x+h) = f(x) + f'(x)h + r(x,h)h^2.$$

**2.** Let f be a polynomial with coefficients in  $\mathbb{Z}$  and p be a prime not dividing the leading coefficient of f. Show that if there exists  $x_1$  satisfying

$$f(x_1) = 0 \mod p$$
 and  $f'(x_1) \neq 0 \mod p$ 

then there exists for all k > 1 an integer  $x_k$  such that

$$f(x_k) = 0 \mod p^k \text{ and } x_k = x_{k-1} \mod p^{k-1}.$$

- **3.** Deduce from the previous question an algorithm allowing to construct a root of a polynomial modulo  $p^k$  (k > 1 an integer) from its image modulo p. Study its complexity.
- **4.** Let p be an odd prime number. Show that if a is a *quadratic residue* modulo p then it is a quadratic residue modulo  $p^k$  (k > 1 an integer).
- **5.** Let  $x_1 = 3$ . Show that  $x_1$  is a *simple root* of  $f = x^2 2$  seen in  $\mathbb{Z}/7\mathbb{Z}[x]$ . Compute a square root of 2 modulo  $7^k$  for k = 2, 3, 4.

## 2. Practical

**Exercise 3** (Calculation of roots of nonlinear functions).

- 1. Implement Newton's method seen in class for non-linear functions.
- **2.** Deduce an approximate solution of the positive root of the equation  $x^3 = \cos(x)$ . Study the speed of convergence.

**Exercise 4** (Newton's *p*-adic method).

- **1.** Implement in MATLAB Newton's *p*-adic method from exercise 2.
- **2.** Test your code on the example of the question 5 of the exercise 2.

**Exercise 5** (Inversion of a matrix). Consider  $A \in \mathbb{R}^{n \times n}$ , invertible. We look for its inverse by the Newton's method applied to the function  $f(X) = A - X^{-1}$ .

- **1.** Show that Newton's iteration verifies  $X_{n+1} = 2X_n X_n A X_n$ .
- **2.** Program the method starting from  $X_0 := A^T/\text{Trace}(A^TA)$ . We define the error by  $e_n = \|I X_nA\|_2$ .