

A complete Newton solver using Eigen

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Newton solver

This example (an extended version of `Examples/src/NewtonSolver`) is about a set of tools that implement generic Newton or quasi-Newton methods to determine the zero of scalar non-linear equations, as well as vector systems using the `Eigen` library.

The code structure is the following:

- ▶ `NewtonTraits` contains the definition of the types used by the main classes, to guarantee uniformity.
- ▶ `JacobianBase` is a base class which implements the action of a *quasi-Jacobian*: the user may choose among `FullJacobian` where the actual Jacobian must be specified by the user, and `DiscreteJacobian`, that approximates the Jacobian via finite differences.
- ▶ `JacobianFactory` instantiates a concrete derived class of `JacobianBase` family on the fly.
- ▶ `Newton` applies the Newton method, given the non-linear system and a `JacobianBase`.
- ▶ `NewtonOptions` and `NewtonResults` bind the input options and the output results.

Exercise

Consider the problem

$$\mathbf{f}(x, y) = \begin{bmatrix} (x - 1)^2 + 0.1(y - 5)^2 \\ 1.5 - x - 0.1y \end{bmatrix} = \mathbf{0}.$$

Starting from the provided solution sketch:

1. Implement the `NewtonTraits` class defining common types for homogeneity.
2. Implement the `FullJacobian` class (inheriting from `JacobianBase`) which, provided the full Jacobian matrix, solves the linear system using a direct solver with LU factorization.
3. `DiscreteJacobian` (inheriting from `JacobianBase`) which approximates the system Jacobian using finite differences and solves the linear system using a direct solver with LU factorization.
4. Implement a `JacobianFactory` method, returning an instance of `FullJacobian` or `DiscreteJacobian` depending on a parameter chosen by the user.
5. Solve the problem above using both the full and the discrete approach.