

HOW TO USE MY CODE

Type 'make' in the cmd to compile both 'newton' and 'quasi_newton' implementations

- Alternatively Type 'make newton' or 'make quasi_newton' to compile individually

To run 'newton'/'quasi_newton', type './newton' or './quasi_newton' in cmd.

To remove any temporary files type 'make clean' in cmd

when specifying variables,

- $m > 1$ and integer
- tolerance must be real
- kmax must be integer

'Memory available to store computed r_k ? (yes-1,no-0):

- input 1 to save all computed r_k and produce table required in q2 and 4c
- input 0 if no memory available, or want to optimise solution computation speed

Print solution U? (yes-1,no-0)

- input 1 to print the computed solution for U
- input 0 to ignore the computed solution for U

Note:

- $U(1/2, 1/2)$ will only display if it exists
- average time for iterative loop will only display if at least 1 iteration of the loop is completed

FUNCTIONS

quasi_newton.f90: computes the numerical solution to the nonlinear equation using efficient practical quasi_newton method (4a)

newton.f90: computes the numerical solution to the non-linear equation using newtons method

laplace.f90: produces upper banded matrix for A as described in assignment1

func.f90: computes $F(U)$

jacobian.f90: computes $F'(U)$

bzero.f90: computes $F'(U)$ and stores the cholesky decomposition in same $m \times (m-1)^2$ matrix

OTHER

Makefile: compiles both quasi_newton and newton, with linking to BLAS and LAPACK