

$$\boxed{\vec{f}(\vec{x}) = 0}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

\Rightarrow

$$\begin{bmatrix} f_1(\vec{x}) \\ f_2(\vec{x}) \\ \vdots \\ f_n(\vec{x}) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

Example: $f_1(x_1, x_2); f_2(x_1, x_2)$ $\vec{f} = \begin{Bmatrix} f_1(\vec{x}) \\ f_2(\vec{x}) \end{Bmatrix}; \vec{x} = \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix}$

$$\boxed{\vec{f} = 0}$$

Write Taylor Series Expansion at $\vec{x}^k = \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix}^k$ $k = \text{iteration number}$

$$f_1(x_1^k + \Delta x_1, x_2^k + \Delta x_2) \stackrel{\approx 0}{=} f_1(x_1^k, x_2^k) + \frac{\partial f_1}{\partial x_1} \bigg|_{\vec{x}^k} \Delta x_1 + \frac{\partial f_1}{\partial x_2} \bigg|_{\vec{x}^k} \Delta x_2$$

$$+ \frac{1}{2!} \left[\frac{\partial^2 f_1}{\partial x_1^2} \bigg|_{\vec{x}^k} (\Delta x_1)^2 + 2 \frac{\partial^2 f_1}{\partial x_1 \partial x_2} \bigg|_{\vec{x}^k} \Delta x_1 \Delta x_2 + \frac{\partial^2 f_1}{\partial x_2^2} \bigg|_{\vec{x}^k} (\Delta x_2)^2 \right] + \dots$$

$$f_2(x_1^k + \Delta x_1, x_2^k + \Delta x_2) \stackrel{\approx 0}{=} f_2(x_1^k, x_2^k) + \frac{\partial f_2}{\partial x_1} \bigg|_{\vec{x}^k} \Delta x_1 + \frac{\partial f_2}{\partial x_2} \bigg|_{\vec{x}^k} \Delta x_2$$

$$+ \frac{1}{2!} \left[\frac{\partial^2 f_2}{\partial x_1^2} \bigg|_{\vec{x}^k} (\Delta x_1)^2 + 2 \frac{\partial^2 f_2}{\partial x_1 \partial x_2} \bigg|_{\vec{x}^k} \Delta x_1 \Delta x_2 + \frac{\partial^2 f_2}{\partial x_2^2} \bigg|_{\vec{x}^k} (\Delta x_2)^2 \right] + \dots$$

$$-f_1(x_1^k, x_2^k) = \frac{\partial f_1}{\partial x_1} \bigg|_{\vec{x}^k} \Delta x_1^k + \frac{\partial f_1}{\partial x_2} \bigg|_{\vec{x}^k} \Delta x_2^k$$

$$-f_2(x_1^k, x_2^k) = \frac{\partial f_2}{\partial x_1} \bigg|_{\vec{x}^k} \Delta x_1^k + \frac{\partial f_2}{\partial x_2} \bigg|_{\vec{x}^k} \Delta x_2^k$$

$$-\begin{Bmatrix} f_1(x_1, x_2) \\ f_2(x_1, x_2) \end{Bmatrix}^{(k)} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix}^{(k)} \begin{Bmatrix} \Delta x_1 \\ \Delta x_2 \end{Bmatrix}^{(k)}$$

$$\vec{x}^k = \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix}^k$$

$$\vec{x}^{k+1} = \vec{x}^k + \Delta \vec{x}^k$$

$$\Delta \vec{x}^k = \begin{Bmatrix} \Delta x_1 \\ \Delta x_2 \end{Bmatrix}^k$$

$$\vec{x}^0 = \begin{Bmatrix} x_1^0 \\ x_2^0 \end{Bmatrix}$$

$$\vec{J} = \left[\frac{\partial f_i}{\partial x_j} \right]$$

$$i=1, \dots, n$$

$$j=1, \dots, n$$

$$\boxed{\vec{f}(\vec{x}) = 0} \quad \text{at } \vec{x}^0$$

Jacobian Matrix = \vec{J}

$$\left(\frac{\partial f_1}{\partial x_2} \right)^k \approx$$

$$\frac{f_1(x_1^k, x_2^k + h, x_3^k) - f_1(x_1^k, x_2^k, x_3^k)}{h}$$

$h \rightarrow \text{step size (small)}$