

In [1]:



```
1 #Numerical Exercise 4
2 #Md Shariar Imroze Khan
3 #Matriculation Number: 220202354
4
5 import numpy as np
6 import math
7 from sympy import *
8 import random
```

In [2]:



```

1 ##### (a): Criteria 1 #####
2 def newton(f, df, x0, ea, er, N=50):
3
4     def g(x):
5         return x - f(x)/df(x)
6
7     def g0(x_0):
8         return x0-f(x0)/df(x0)
9
10    approx = [x0]
11
12    n = 0
13    ea = 10**-3
14    er = 10**-10
15
16    while n < 100:
17        # Calculate p[n+1]
18        approx.append(g(approx[n]))
19
20        # Check for convergence
21
22        if abs(approx[n]) < ea: #Criteria 1
23            #if abs(approx[n]) < er*abs(approx[0])+ea: #Criteria 2
24            #if abs(approx[n+1] - approx[n]) < ea : #Criteria 3
25            #if abs(approx[n+1]-approx[n]) < er*abs(approx[0])+ea: #Criteria 4
26            return approx
27        n = n + 1
28
29
30    def f(x):
31        return exp(-x)-10**(-9)
32
33
34    def df(x):
35        return -exp(-x)
36
37    # Start Newton's method
38    approx = newton(f,df,0,10**-3,10**-10)
39
40    for i in range(0,len(approx)):
41        if approx[i] > 0:
42            print(f"{i} {approx[i]}")
43        else:
44            print(f"{i} {approx[i]}")

```

0 0

1 0.9999999990000000

In [3]:



```

1 ##### (a): Criteria 2 #####
2 def newton(f, df, x0, ea, er, N=50):
3
4     def g(x):
5         return x - f(x)/df(x)
6
7     def g0(x_0):
8         return x0-f(x0)/df(x0)
9
10    approx = [x0]
11
12    n = 0
13    ea = 10**-3
14    er = 10**-10
15
16    while n < 100:
17        # Calculate p[n+1]
18        approx.append(g(approx[n]))
19
20        # Check for convergence
21
22        #if abs(approx[n]) < ea: #Criteria 1
23        if abs(approx[n]) < er*abs(approx[0])+ea: #Criteria 2
24        #if abs(approx[n+1] - approx[n]) < ea : #Criteria 3
25        #if abs(approx[n+1]-approx[n]) < er*abs(approx[0])+ea: #Criteria 4
26            return approx
27        n = n + 1
28
29
30    def f(x):
31        return exp(-x)-10**(-9)
32
33
34    def df(x):
35        return -exp(-x)
36
37    # Start Newton's method
38    approx = newton(f,df,0,10**-3,10**-10)
39
40    for i in range(0,len(approx)):
41        if approx[i] > 0:
42            print(f"{i} {approx[i]}")
43        else:
44            print(f"{i} {approx[i]}")

```

0 0

1 0.9999999990000000

In [4]:



```

1 ##### (a): Criteria 3 #####
2 def newton(f, df, x0, ea, er, N=50):
3
4     def g(x):
5         return x - f(x)/df(x)
6
7     def g0(x_0):
8         return x0-f(x0)/df(x0)
9
10    approx = [x0]
11
12    n = 0
13    ea = 10**-3
14    er = 10**-10
15
16    while n < 100:
17        # Calculate p[n+1]
18        approx.append(g(approx[n]))
19
20        # Check for convergence
21
22        #if abs(approx[n]) < ea: #Criteria 1
23        #if abs(approx[n]) < er*abs(approx[0])+ea: #Criteria 2
24        if abs(approx[n+1] - approx[n]) < ea : #Criteria 3
25        #if abs(approx[n+1]-approx[n]) < er*abs(approx[0])+ea: #Criteria 4
26            return approx
27        n = n + 1
28
29
30    def f(x):
31        return exp(-x)-10**(-9)
32
33
34    def df(x):
35        return -exp(-x)
36
37    # Start Newton's method
38    approx = newton(f,df,0,10**-3,10**-10)
39
40    for i in range(0,len(approx)):
41        if approx[i] > 0:
42            print(f"{i} {approx[i]}")
43        else:
44            print(f"{i} {approx[i]}")

```

```

0 0
1 0.9999999990000000
2 1.99999999628172
3 2.99999998889266
4 3.99999996880713
5 4.99999991420898
6 5.99999976579583
7 6.99999936236713
8 7.99999826573467
9 8.99999528478185
10 9.99998718173613
11 10.999965155527
12 11.9999052834972

```

```
13 12.9997425441206
14 13.9993002446159
15 14.9980984815662
16 15.9948356743842
17 16.9859953363382
18 17.9621763078303
19 18.8989534601427
20 19.7376249208985
21 20.3644249604722
22 20.6659394724895
23 20.7216536347528
24 20.7232645380466
25 20.7232658369456
```

In [5]:



```

1 ##### (a): Criteria 4 #####
2 def newton(f, df, x0, ea, er, N=50):
3
4     def g(x):
5         return x - f(x)/df(x)
6
7     def g0(x_0):
8         return x0-f(x0)/df(x0)
9
10    approx = [x0]
11
12    n = 0
13    ea = 10**-3
14    er = 10**-10
15
16    while n < 100:
17        # Calculate p[n+1]
18        approx.append(g(approx[n]))
19
20        # Check for convergence
21
22        #if abs(approx[n]) < ea: #Criteria 1
23        #if abs(approx[n]) < er*abs(approx[0])+ea: #Criteria 2
24        #if abs(approx[n+1] - approx[n]) < ea : #Criteria 3
25        if abs(approx[n+1]-approx[n]) < er*abs(approx[0])+ea: #Criteria 4
26            return approx
27        n = n + 1
28
29
30    def f(x):
31        return exp(-x)-10**(-9)
32
33
34    def df(x):
35        return -exp(-x)
36
37    # Start Newton's method
38    approx = newton(f,df,0,10**-3,10**-10)
39
40    for i in range(0,len(approx)):
41        if approx[i] > 0:
42            print(f"{i} {approx[i]}")
43        else:
44            print(f"{i} {approx[i]}")

```

```

0 0
1 0.999999999000000
2 1.99999999628172
3 2.99999998889266
4 3.99999996880713
5 4.99999991420898
6 5.99999976579583
7 6.99999936236713
8 7.99999826573467
9 8.99999528478185
10 9.9998718173613
11 10.999965155527
12 11.9999052834972

```

```

13 12.9997425441206
14 13.9993002446159
15 14.9980984815662
16 15.9948356743842
17 16.9859953363382
18 17.9621763078303
19 18.8989534601427
20 19.7376249208985
21 20.3644249604722
22 20.6659394724895
23 20.7216536347528
24 20.7232645380466
25 20.7232658369456

```

In [6]:

```

1 ##### (b) #####
2 def f(X):
3     x, y = X
4     return (x-1)**4 + 2*(x-1)**2*(y-1)**2+(y+1)**4-2*(y-1)**2-(2*y+1)**2+1
5
6 def f_grad(X):
7     x, y = X
8     return [4*(x-1)*((x-1)**2+(y-1)**2),
9             4*((x**2)*(y-1)-2*x*(y-1)+y*(y**2+3*y+1))]
10
11 def f_hess(X):
12     x, y = X
13     return [[12*(x-1)**2+4*(y-1)**2, 8*(x-1)*(y-1)],
14             [8*(x-1)*(y-1), 4*(x-1)**2+12*(y+1)**2-12]]

```

In [7]:

```

1 def newton_ST1(x_init, epsilon=1e-4, er=10**-10, max_iterations=100): #with stopping cr
2     x = x_init
3     prev_x = np.zeros(2)
4     for i in range(max_iterations):
5         x = x - np.linalg.solve(np.array(f_hess(x)), np.array(f_grad(x)))
6
7         #Criteria 1
8         if np.linalg.norm((f_grad(prev_x),f_grad(x)),ord=np.inf) < epsilon:
9             return x, i + 1
10        prev_x=x
11        print(x,'-iterations: ', i+1)
12    return x, max_iterations

```

In [8]:



```
1 def newton_ST2(x_init, epsilon=1e-4, er=10**-10, max_iterations=100): # with stopping c
2     x = x_init
3     prev_x = np.zeros(2)
4     for i in range(max_iterations):
5         x = x - np.linalg.solve(np.array(f_hess(x)), np.array(f_grad(x)))
6
7         #Criteria 2
8         if (np.linalg.norm((f_grad(prev_x),f_grad(x)),ord=np.inf)) < er*np.linalg.norm
9             return x, i + 1
10        prev_x=x
11        print(x,'-iterations: ', i+1)
12    return x, max_iterations
```

In [9]:



```
1 x_init = np.array([1.21,-1.15])
```

In [10]:



```
1 g_x0 = f_grad(x_init)
2 h_x0 = f_hess(x_init)
```



In [11]:



```

1 x_min, it = newton_ST1(x_init)
2 print('Extremum at, x* =', x_min)
3 print('Value of Extremum, f(x*) =', f(x_min))
4 print('Iterations =', it-1)

```

```

[1.22347794 0.0062247 ] -iterations:  1
[ 5.74413364 12.10449565] -iterations:  2
[4.53149904  7.73513692] -iterations:  3
[3.72503909  4.84502883] -iterations:  4
[3.15949736  2.95707653] -iterations:  5
[2.69901629  1.75793293] -iterations:  6
[2.26836071  1.01879421] -iterations:  7
[1.85023558  0.54058313] -iterations:  8
[1.37603724  0.11254893] -iterations:  9
[-0.16325096 -2.15878114] -iterations: 10
[-1.91947523  2.98941097] -iterations: 11
[-1.14706992  1.81596466] -iterations: 12
[-0.54191668  1.086685  ] -iterations: 13
[-0.04461626  0.61249457] -iterations: 14
[0.42701068  0.21970153] -iterations: 15
[ 1.2862043  -0.71118192] -iterations: 16
[1.25202334  0.05758623] -iterations: 17
[-1.18666097 -4.97534666] -iterations: 18
[ 0.13794453 -4.12450733] -iterations: 19
[ 0.76711646 -3.51856926] -iterations: 20
[ 0.96540618 -3.19229074] -iterations: 21
[ 0.99861546 -3.10866569] -iterations: 22
[ 0.99999673 -3.10381862] -iterations: 23
[ 1.          -3.1038034] -iterations: 24
Extremum at, x* = [ 1.          -3.1038034]
Value of Extremum, f(x*) = -40.21219689670468
Iterations = 24

```

In [12]:



```
1 x_min, it = newton_ST2(x_init)
2 print('Extremum at, x* =', x_min)
3 print('Value of Extremum, f(x*) =', f(x_min))
4 print('Iterations =', it-1)
```

```
[1.22347794 0.0062247 ] -iterations: 1
[ 5.74413364 12.10449565] -iterations: 2
[4.53149904 7.73513692] -iterations: 3
[3.72503909 4.84502883] -iterations: 4
[3.15949736 2.95707653] -iterations: 5
[2.69901629 1.75793293] -iterations: 6
[2.26836071 1.01879421] -iterations: 7
[1.85023558 0.54058313] -iterations: 8
[1.37603724 0.11254893] -iterations: 9
[-0.16325096 -2.15878114] -iterations: 10
[-1.91947523  2.98941097] -iterations: 11
[-1.14706992  1.81596466] -iterations: 12
[-0.54191668  1.086685  ] -iterations: 13
[-0.04461626  0.61249457] -iterations: 14
[0.42701068 0.21970153] -iterations: 15
[ 1.2862043  -0.71118192] -iterations: 16
[1.25202334 0.05758623] -iterations: 17
[-1.18666097 -4.97534666] -iterations: 18
[ 0.13794453 -4.12450733] -iterations: 19
[ 0.76711646 -3.51856926] -iterations: 20
[ 0.96540618 -3.19229074] -iterations: 21
[ 0.99861546 -3.10866569] -iterations: 22
[ 0.99999673 -3.10381862] -iterations: 23
[ 1.          -3.1038034] -iterations: 24
Extremum at, x* = [ 1.          -3.1038034]
Value of Extremum, f(x*) = -40.21219689670468
Iterations = 24
```

In [ ]:



1