Kelly I. Dickson Uniformly Well-Conditioned Pseudo-Arclength Continuation

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Numerical continuation is the process of solving nonlinear equations of the form

$$G(x, \lambda) = 0$$

for various real number parameter values, λ . The obvious approach, called natural parameterization, is to perturb λ with each continuation step and find the corresponding solution x via a nonlinear solver (Newton's method). While this approach is reasonable for paths containing only regular points (points (x,λ) where the Jacobian matrix of G is nonsingular), the approach breaks down at simple fold points where the Jacobian matrix of G becomes singular and Newton's method fails. In order to remedy this, one may implement pseudoarclength continuation (PAC) which introduces a new parameter based on the arclength s of the solution path. In order to implement PAC, one converts the old problem $G(x,\lambda)=0$ to a new problem

$$F(x(s), \lambda(s)) = 0.$$

Using PAC on the new problem requires the Jacobian matrix of F, F', which ought to be nonsingular at both regular points and simple folds if we have indeed bypassed the problem that natural parameterization presents. While the nonsingularity of F' at regular points and simple folds is a known fact, we present a theorem that gives conditions under which F' is uniformly nonsingular for a path containing simple folds. We do this by bounding the smallest singular value of F' from below. The theorem justifies the use of PAC in a practical way for solution curves containing nothing "worse" than a simple fold.