

Problem 4

To find all solutions to the following nonlinear system of equations:

$$\begin{aligned}2x^2 - y^2 &= 0 \\ 2xy^2 - x^2 &= 1\end{aligned}$$

we note that any solution will be the intersection points of $y = \pm x\sqrt{2}$ and $y = \pm\sqrt{\frac{1+x^2}{2x}}$. To get the intersection points, we equate the two functions:

$$\begin{aligned}\pm x\sqrt{2} &= \pm\sqrt{\frac{1+x^2}{2x}} \\ \Rightarrow 2x^2 &= \frac{1+x^2}{2x} \quad . \\ \Rightarrow 4x^3 - x^2 - 1 &= 0\end{aligned}$$

Any solution to the nonlinear system will have values of x that are roots to the cubic polynomial $4x^3 - x^2 - 1$. Graphing this polynomial reveals only one real-valued root which is near $x = 0.7$. Using Newton's Method with $f(x) = 4x^3 - x^2 - 1$, $f'(x) = 12x^2 - 2x$, and an initial value of 0.5, the one and only root is 0.725270085, correct to 9 decimal places. Plugging this into either of the equations of y above, we get $y = 1.025686790$ and $y = -1.025686790$. These are the only intersection points, and thus, the only solutions to the nonlinear system.

Alternatively, we could have proceeded by writing y in terms of x , as follows:

$$\begin{aligned}y^2 &= 2x^2 \\ \Rightarrow 2x2x^2 - x^2 &= 1 \quad . \\ \Rightarrow 4x^3 - x^2 - 1 &= 0\end{aligned}$$

This cubic, as shown above, has $x = 0.725270085$ as its only solution. Plugging this into either equation in the system yields $y = \pm 1.025686790$, exactly as before.

Yet another method for finding a solution to the nonlinear system is to use the two-dimensional version of Newton's Method with

$$\vec{f}(x, y) = \begin{bmatrix} 2x^2 - y^2 \\ 2xy^2 - x^2 - 1 \end{bmatrix}$$

and

$$J(x, y) = \begin{bmatrix} 4x & -2y \\ 2y^2 - 2x & 4xy \end{bmatrix}$$

Starting with an initial guess of $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$, we get the following sequence of approximations.

$$\begin{aligned}\vec{f}(1, 1) &= \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \\ \vec{f}(0.75, 1) &= \begin{bmatrix} 0.125 \\ -0.0625 \end{bmatrix}, \\ \vec{f}(0.725, 1.025) &= \begin{bmatrix} 6.25e-4 \\ .00221875 \end{bmatrix},\end{aligned}$$

$$\begin{aligned}\vec{f}(0.7252702703, 1.025687212) &= \begin{bmatrix} -3.261677e-7 \\ 1.3734906e-6 \end{bmatrix}, \\ \vec{f}(0.7252700851, 1.025686791) &= \begin{bmatrix} 0.0000000000 \\ 0.0000000000 \end{bmatrix}.\end{aligned}$$

Thus, the solution to the system when using the two-dimensional Newton's Method with an initial guess of $x = 1$ and $y = 1$ is $x = 0.725270085$ and $y = 1.025686791$.