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1 # newton - Newton-Raphson solver
2 #
3 # For APC 524 Homework 3
4 # CWR, 18 Oct 2010
5
6 import numpy as N
7 import functions as F
8
9 class Newton(object):
10     def __init__(self, f, tol=1.e-6, maxiter=20, dx=1.e-6):
11         """Return a new object to find roots of  $f(x) = 0$  using Newton's method.
12         tol: tolerance for iteration (iterate until  $|f(x)| < \text{tol}$ )
13         maxiter: maximum number of iterations to perform
14         dx: step size for computing approximate Jacobian"""
15         self._f = f
16         self._tol = tol
17         self._maxiter = maxiter
18         self._dx = dx
19
20     def solve(self, x0):
21         """Return a root of  $f(x) = 0$ , using Newton's method, starting from
22         initial guess  $x_0$ """
23         x = x0
24         for i in xrange(self._maxiter):
25             fx = self._f(x)
26             if N.linalg.norm(fx) < self._tol:
27                 return x
28             x = self.step(x, fx)
29         return x
30
31     def step(self, x, fx=None):
32         """Take a single step of a Newton method, starting from  $x$ 
33         If the argument  $fx$  is provided, assumes  $fx = f(x)$ """
34         if fx is None:
35             fx = self._f(x)
36         Df_x = F.ApproximateJacobian(self._f, x, self._dx)
37         h = N.linalg.solve(N.matrix(Df_x), N.matrix(fx))
38         return x + h
39
```