

Project Report

MATH 205 Numerical Analysis

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The nonlinear system presented below in unknowns (u, x, v, λ, μ) , where

$$\begin{aligned} & \boldsymbol{x} = (\boldsymbol{x}_{1}, \boldsymbol{x}_{2}, \cdots, \boldsymbol{x}_{N})^{T}, \quad \boldsymbol{x}_{i} = (x_{i}^{1}, x_{i}^{2})^{T} \in \mathbb{R}^{2}, \\ & \boldsymbol{v} = (\boldsymbol{v}_{1}, \boldsymbol{v}_{2}, \cdots, \boldsymbol{v}_{N})^{T}, \quad \boldsymbol{v}_{i} = (v_{i}^{1}, x_{i}^{2})^{T} \in \mathbb{R}^{2}, \\ & \boldsymbol{\lambda} = (\boldsymbol{\lambda}_{0}, \boldsymbol{\lambda}_{1}, \cdots, \boldsymbol{\lambda}_{N-1})^{T}, \quad \boldsymbol{\lambda}_{i} = (\lambda_{i}^{1}, \lambda_{i}^{2})^{T} \in \mathbb{R}^{2}, \\ & \boldsymbol{\mu} = (\boldsymbol{\mu}_{0}, \boldsymbol{\mu}_{1}, \cdots, \boldsymbol{\mu}_{N-1})^{T}, \quad \boldsymbol{\mu}_{i} = (\mu_{i}^{1}, \mu_{i}^{2})^{T} \in \mathbb{R}^{2}, \\ & \boldsymbol{u} = (u_{0}, u_{1}, \cdots, u_{N})^{T}, \quad u_{i} \in \mathbb{R} \\ & \boldsymbol{\lambda}_{N} = \boldsymbol{0}, \quad \boldsymbol{\mu}_{N} = \boldsymbol{0}, \quad \boldsymbol{v}_{0} = (0, 0)^{T}, \quad \boldsymbol{x}_{0} = (1, 1)^{T}, \quad l_{0} = \sqrt{2}, \quad \boldsymbol{x}_{d} = (0, 2)^{T} \\ & \boldsymbol{k} = 1, \quad \boldsymbol{m} = 1, \quad \Delta t = \frac{b-a}{N}, \quad t \in [0, 10], \quad L_{i} = ||\boldsymbol{x}_{i} - (u_{i}, 0)^{T}||, \quad \boldsymbol{a} = (0, 1)^{T}, \\ & \boldsymbol{x}_{i} = \boldsymbol{x}(t_{i}), \quad \boldsymbol{v}_{i} = \boldsymbol{v}(t_{i}), \quad \boldsymbol{\lambda}_{i} = \boldsymbol{\lambda}(t_{i}), \quad \boldsymbol{\mu}_{i} = \boldsymbol{\mu}(t_{i}), \quad u_{i} = \boldsymbol{u}(t_{i}), \quad t_{i} = i\Delta t, \quad \alpha = 1, \\ & \boldsymbol{I}_{2 \times 2} = \text{ Identity matrix}, \quad \boldsymbol{e}_{1} = \text{ unit vector}. \end{aligned}$$

 $\begin{cases} \frac{\lambda_{n+1} - \lambda_n}{\Delta t} + \boldsymbol{\mu}_{n+1} = \mathbf{0}, \\ \frac{\mu_{n+1} - \mu_n}{\Delta t} - (\boldsymbol{x}_n - \boldsymbol{x}_d) - \\ \left(\frac{k l_0}{m L_n^3} (\boldsymbol{x}_n - (u_n, 0)^T) (\boldsymbol{x}_n - (u_n, 0)^T)^T + \frac{k}{m} (\frac{L_n - l_0}{L_n}) \boldsymbol{I}\right) \boldsymbol{\lambda}_{n+1} = \mathbf{0}, \\ \frac{v_{n+1} - v_n}{\Delta t} + \frac{k}{m} (\frac{L_n - l_0}{L_n}) (\boldsymbol{x}_n - (u_n, 0)^T) - \frac{1}{m} \boldsymbol{a} = \mathbf{0}, \\ \frac{\boldsymbol{x}_{n+1} - \boldsymbol{x}_n}{\Delta t} - \boldsymbol{v}_n = \mathbf{0}, \\ n = 0, 1, \dots, N - 1 \end{cases}$

$$\alpha u_n + \boldsymbol{\lambda}_n^T \left(\left[\frac{-kl_0}{mL_n^3} \boldsymbol{e}_1^T (\boldsymbol{x}_n - (u_n, 0)^T) \right] (\boldsymbol{x}_n - (u_n, 0)^T) + \frac{-k}{m} (\frac{L_n - l_0}{L_n}) \boldsymbol{e}_1 \right) = 0, \ n = 0, 1, \cdots, N$$

is derived from discretizing a set of nonlinear differential equations.

To solve the problem, apply the Newton method with N=100 and N=200 using finite difference Jacobian (as explained at the class) to approximate the Jacobian at each iteration. During each iteration, the linear system must be solved using the pivoting Gaussian elimination method.(PA = LU).

After finding the solution, plot vector u on the interval with endpoints [0, 10]

Figure 1. Project Problem

Full Code

```
using LinearAlgebra
using Plots

# variables given
N = 200
alpha = 1
k = m = 1
10 = sqrt(2)
xd = Float64[0, 2] # floating point numbers, for stability and precise
calculation
```

```
a = Float64[0, 1]
x0 = Float64[1, 1]
v0 = Float64[0, 0]
lamda n = Float64[0, 0]
mju_n = Float64[0, 0]
delta t = 10 / N # difference between (b-a) / N
function Li(xi,ui) # making 'Li' as a function for easier handling, given in a
         norm(xi - [ui,0])
end
function F(X)
         N = (length(X) - 1) \div 9 \# 9*N + 1 = X (number of equations), just writing in
form of N
         result = Float64[]
         #= 'reshape' using for organization of input vector 'X' into array;
         variables of system at each step (if we look 'deeper' in task, can see some
position, velocity, damping parameters...)=#
         x = reshape(X[1:2N], 2, N) # '2, N' - 2-dimesional array with 'N' columns
         v = reshape(X[2N + 1:4N], 2, N)
         lamda = reshape(X[4N + 1:6N], 2, N)
         mju = reshape(X[6N + 1:8N], 2, N)
         u = X[8N + 1:9N + 1]
         for i in 1:N-2 # 'N-2' - allows handling boundary conditions seperately
                   # first equation
                   # let's explain it for the first system, for others, similar logic is
                   \# r = (subtraction of all rows of columns 'i+2' and 'i+1') / delta t +
all rows in coulmns 'i+2' of mju
                   r = (lamda[:, i+2] - lamda[:, i+1]) / delta_t + mju[:, i+2]
                   push!(result, r[1]) # adds first element of 'r' into result
                   push!(result, r[2])
                   # second equation
                   d = (x[:, i] - [u[i+1], 0]) # making in portion, reducing complexity and
increasing readability
                   Ln = Li(x[:, i], u[i+1])
                   r = ((mju[:, i+2] - mju[:, i+1]) / delta_t) - (x[:, i] - xd) - (k * 10 * mju[:, i+2]) - (k * 1
d * d' / (m * Ln^3)+k/m * (Ln - 10)/Ln * [1 0; 0 1])*lamda[:, i+2]
```

```
push!(result, r[1])
                                      push!(result, r[2])
                                      # third equation
                                      d = (x[:, i] - [u[i+1], 0])
                                      Ln = Li(x[:, i], u[i+1])
                                      r = ((v[:, i+1] - v[:, i]) / delta_t) + (k * (Ln - 10) * d / (m * Ln)) - (m 
(a/m)
                                      push!(result, r[1])
                                      push!(result, r[2])
                                      # fourth equation
                                      r = ((x[:, i+1] - x[:, i]) / delta_t) - v[:, i]
                                      push!(result, r[1])
                                      push!(result, r[2])
                                      # fifth equation
                                      d = (x[:, i] - [u[i+1], 0])
                                      Ln = Li(x[:, i], u[i+1])
                                      r = (alpha*u[i+1]) + (lamda[:, i+1]')*((-k * 10 * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * [1 0] * d / (m * 10 ) * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1
Ln^3))[1] * d+(-k / m * (Ln - 10) / Ln * [1, 0]))
                                      push!(result, r)
                   end
                    # first equation
                    rspecial = (lamda[:, 2] - lamda[:, 1]) / delta t + mju[:, 2] # second and
 first time steps
                   push!(result, rspecial[1])
                   push!(result, rspecial[2])
                   rspecial = (lamda n - lamda[:, N]) / delta t + mju n
                   push!(result, rspecial[1])
                   push!(result, rspecial[2])
                   # second equation
                  d = (x0 - [u[1], 0])
                   Ln = Li(x0, u[1])
                   rspecial = ((mju[:, 2] - mju[:, 1]) / delta_t)-(x0 - xd)-((k * 10 * d * d' /
(m * Ln^3))+(k/m * (Ln - 10)/Ln * [1 0; 0 1]))* lamda[:, 2]
                   push!(result, rspecial[1])
                   push!(result, rspecial[2])
```

```
d = (x[:, N-1] - [u[N], 0])
   Ln = Li(x[:, N-1], u[N])
   rspecial = ((mju_n - mju[:, N]) / delta_t)-(x[:, N-1] - xd)-((k * 10 * d * d'))
/ (m * Ln^3))+(k/m * (Ln - 10)/Ln * [1 0; 0 1]))* lamda_n
   push!(result, rspecial[1])
   push!(result, rspecial[2])
   # third equation
   d = (x0 - [u[1], 0])
   Ln = Li(x0, u[1])
   rspecial = ((v[:, 1] - v0) / delta_t)+(k * (Ln - l0) * d / (m * Ln))-(a / m)
   push!(result, rspecial[1])
   push!(result, rspecial[2])
   d = (x[:, N-1] - [u[N], 0])
   Ln = Li(x[:, N-1], u[N])
   rspecial = ((v[:, N] - v[:, N-1]) / delta_t)+(k * (Ln - 10) * d / (m * Ln))-
(a / m)
   push!(result, rspecial[1])
   push!(result, rspecial[2])
   # fourth equation
   rspecial = ((x[:, 1] - x0) / delta_t)-v0
   push!(result, rspecial[1])
   push!(result, rspecial[2])
   rspecial = ((x[:, N] - x[:, N-1]) / delta_t)- v[:, N-1]
   push!(result, rspecial[1])
   push!(result, rspecial[2])
   # fifth Equation
   d = (x0 - [u[1], 0])
   Ln = Li(x0, u[1])
   Ln^3))[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0]))
   push!(result, rspecial)
   d = (x[:, N-1] - [u[N], 0])
   Ln = Li(x[:, N-1], u[N])
```

```
rspecial = (alpha*u[N])+(lamda[:, N]')*(((-k * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10) * (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10) * (m * 10) * (m * 10 * [1 0] * d / (m * 10) * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10)
Ln^3))[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0]))
          push!(result, rspecial)
         d = (x[:, N] - [u[N + 1], 0])
          Ln = Li(x[:, N], u[N + 1])
          rspecial = (alpha*u[N + 1])+(lamda_n')*(((-k * 10 * [1 0] * d / (m *
Ln^3))[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0]))
         push!(result, rspecial)
          return result
end
function Jacobian(F, X)
         N = length(X) # calculating vector's size
          J = zeros(N, N) # currently initialized as 'zeros', Jacobian will be stored
         tol = 1e-6 #tolerance
          for j in 1:N # iterating
                    xi = copy(X) # making copy so function is not directly effected at each
iteration
                   xi[j] += tol # approximate derivatives at the perturbed points
                   J[:,j] = (F(xi) - F(X)) / tol # computing finite difference approximation
         end
         return J
end
function LU decomposition(A, b)
          n = size(A, 1) # calculation of square matrix
          L = zeros(n, n) # initialization of empty matrix, will store LT part of LU
decomposition
          U = copy(A) # UT part of LU decomposition
          P = Matrix(I, n, n) # permutation matrix to keep track of row interchanges
and for better stability
          for k in 1:n-1
                   val, index = findmax(abs.(U[k:n, k])) # finds the index of MAX absolute
value in given submatrix; used for partial pivoting
                    index += k - 1 # we need to make it relative to original matrix, not
submatrix
                   if val == 0 # if MAX absolute value is zero
                             error("Division by 0!")
```

```
end
        # partial pivoting, element with the largest absolute value is placed at
diagonal for stability; swaping rows 'k' and 'index'
       U[[k, index], :] = U[[index, k], :]
        L[[k, index], :] = L[[index, k], :]
        P[[k, index], :] = P[[index, k], :]
        for i in k+1:n
            L[i, k] = U[i, k] / U[k, k] # calculating to eliminate entries below
            for j in k+1:n
                U[i, j] -= L[i, k] * U[k, j] # eliminates the entries below
            end
        end
    end
    for i in 1:n
        L[i, i] = 1.0 # set diagonal entries to 1
   end
   # apply permutation to b
   b = P * b
   n = length(b) # length of vector b
   y = zeros(n)
   x = zeros(n)
   # forward substitution: Ly = b
    for i in 1:n # itterating over each eq in system
        y[i] = b[i] # from each eq y, to correspond b
       for j in 1:i-1
            y[i] -= L[i, j] * y[j] # updating 'y[i]', subtracting product of
correspond element from 'L' and previously calculated value 'y[j]'
        y[i] = y[i] / L[i, i]
   end
    for i in n:-1:1 # in reverse order from last eq
        x[i] = y[i]
        for j in i+1:n # iterates over elements of 'x'
            x[i] -= U[i, j] * x[j] # updaitng 'x[i]', similarly like in forward
substitution
       end
```

```
x[i] = x[i] / U[i, i] # dividing by diagonal of 'U' at '[i,i]'
    return x
    end
function NewtonMethod(F, x0; maxIter=1000, tol=1e-6)
    x = copy(x0)
    for iter in 1:maxIter
        println("Iteration:",iter)
        J = Jacobian(F, x)
        deltaX = LU decomposition(J, -F(x))
        x .+= deltaX
        if norm(deltaX) < tol</pre>
            return x
        end
    end
    error("Maximum number of iterations reached.")
    return 0
end
result = NewtonMethod(F, rand(Float64, 9 * N + 1))
u = result[8N + 1:end]
t = LinRange(0, 10, length(u));
plot(t, u,title="Numerical Analysis Approximation(N=200 Alpha=1)",label="u-line",
ylabel="u", xlabel="t", line = 2)
scatter!(t,u,label="u-points")
savefig("N=200 Alpha=1.png")
```

Figure 2. Full Code

```
using LinearAlgebra
using Plots
# variables given
N = 200
alpha = 1
k = m = 1
10 = sqrt(2)
xd = Float64[0, 2] # floating point numbers, for stability and precise
calculation
a = Float64[0, 1]
x0 = Float64[1, 1]
v0 = Float64[0, 0]
lamda_n = Float64[0, 0]
mju_n = Float64[0, 0]
delta_t = 10 / N # difference between (b-a) / N
function Li(xi,ui) # making 'Li' as a function for easier handling, given in a
task
    norm(xi - [ui,0])
```

Figure 3. Initial Values

```
function F(X)
    N = (length(X) - 1) \div 9 \# 9*N + 1 = X (number of equations), just writing in
form of N
    result = Float64[]
   #= 'reshape' using for organization of input vector 'X' into array;
    variables of system at each step (if we look 'deeper' in task, can see some
position, velocity, damping parameters...)=#
   x = reshape(X[1:2N], 2, N) # '2, N' - 2-dimensional array with 'N' columns
   v = reshape(X[2N + 1:4N], 2, N)
   lamda = reshape(X[4N + 1:6N], 2, N)
   mju = reshape(X[6N + 1:8N], 2, N)
   u = X[8N + 1:9N + 1]
   for i in 1:N-2 # 'N-2' - allows handling boundary conditions seperately
       # first equation
        # let's explain it for the first system, for others, similar logic is
        \# r = (subtraction of all rows of columns 'i+2' and 'i+1') / delta t +
        r = (lamda[:, i+2] - lamda[:, i+1]) / delta_t + mju[:, i+2]
        push!(result, r[1]) # adds first element of 'r' into result
        push!(result, r[2])
        # second equation
        d = (x[:, i] - [u[i+1], 0]) # making in portion, reducing complexity and
increasing readability
        Ln = Li(x[:, i], u[i+1])
        r = ((mju[:, i+2] - mju[:, i+1]) / delta_t) - (x[:, i] - xd) - (k * 10 *
d * d' / (m * Ln^3)+k/m * (Ln - 10)/Ln * [1 0; 0 1])*lamda[:, i+2]
        push!(result, r[1])
        push!(result, r[2])
        # third equation
        d = (x[:, i] - [u[i+1], 0])
        Ln = Li(x[:, i], u[i+1])
        r = ((v[:, i+1] - v[:, i]) / delta_t) + (k * (Ln - 10) * d / (m * Ln)) -
(a/m)
        push!(result, r[1])
        push!(result, r[2])
```

```
# fourth equation
                      r = ((x[:, i+1] - x[:, i]) / delta_t) - v[:, i]
                      push!(result, r[1])
                      push!(result, r[2])
                      # fifth equation
                      d = (x[:, i] - [u[i+1], 0])
                      Ln = Li(x[:, i], u[i+1])
                      r = (alpha*u[i+1]) + (lamda[:, i+1]')*((-k * 10 * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * d / (m * 10 ) * [1 0] * [1 0] * d / (m * 10 ) * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1 0] * [1
Ln^3)[1] * d+(-k / m * (Ln - 10) / Ln * [1, 0]))
                      push!(result, r)
           end
           # first equation
           rspecial = (lamda[:, 2] - lamda[:, 1]) / delta_t + mju[:, 2] # second and
first time steps
           push!(result, rspecial[1])
           push!(result, rspecial[2])
           rspecial = (lamda_n - lamda[:, N]) / delta_t + mju_n
           push!(result, rspecial[1])
           push!(result, rspecial[2])
          # second equation
           d = (x0 - [u[1], 0])
           Ln = Li(x0, u[1])
           rspecial = ((mju[:, 2] - mju[:, 1]) / delta_t)-(x0 - xd)-((k * 10 * d * d' /
(m * Ln^3))+(k/m * (Ln - 10)/Ln * [1 0; 0 1]))* lamda[:, 2]
           push!(result, rspecial[1])
           push!(result, rspecial[2])
           d = (x[:, N-1] - [u[N], 0])
           Ln = Li(x[:, N-1], u[N])
           rspecial = ((mju_n - mju[:, N]) / delta_t)-(x[:, N-1] - xd)-((k * 10 * d * d'))
/ (m * Ln^3))+(k/m * (Ln - 10)/Ln * [1 0; 0 1]))* lamda_n
           push!(result, rspecial[1])
           push!(result, rspecial[2])
          d = (x0 - [u[1], 0])
```

```
Ln = Li(x0, u[1])
                         rspecial = ((v[:, 1] - v0) / delta_t)+(k * (Ln - l0) * d / (m * Ln))-(a / m)
                        push!(result, rspecial[1])
                        push!(result, rspecial[2])
                        d = (x[:, N-1] - [u[N], 0])
                        Ln = Li(x[:, N-1], u[N])
                         rspecial = ((v[:, N] - v[:, N-1]) / delta_t)+(k * (Ln - 10) * d / (m * Ln))-
(a / m)
                        push!(result, rspecial[1])
                        push!(result, rspecial[2])
                        # fourth equation
                        rspecial = ((x[:, 1] - x0) / delta_t)-v0
                        push!(result, rspecial[1])
                        push!(result, rspecial[2])
                        rspecial = ((x[:, N] - x[:, N-1]) / delta_t)- v[:, N-1]
                        push!(result, rspecial[1])
                        push!(result, rspecial[2])
                        # fifth Equation
                        d = (x0 - [u[1], 0])
                        Ln = Li(x0, u[1])
                         rspecial = (alpha*u[1])+(lamda[:, 1]')*(((-k * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10) * (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10) * (m * 10) * (m * 10 * [1 0] * d / (m * 10) * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10)
Ln^3)[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0])
                        push!(result, rspecial)
                        d = (x[:, N-1] - [u[N], 0])
                        Ln = Li(x[:, N-1], u[N])
                         rspecial = (alpha*u[N])+(lamda[:, N]')*(((-k * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m * 10) * (m * 10) * (m * 10 * [1 0] * (m * 10) * (m *
Ln^3))[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0]))
                        push!(result, rspecial)
                        d = (x[:, N] - [u[N + 1], 0])
                        Ln = Li(x[:, N], u[N + 1])
                         rspecial = (alpha*u[N + 1])+(lamda_n')*(((-k * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10 * [1 0] * d / (m * 10) * d / (m * 10 * [1 0] * d / (m * 10) * d / (m * 1
Ln^3))[1] * d)+(-k / m * (Ln - 10) / Ln * [1, 0]))
                        push!(result, rspecial)
```

```
return result
end
```

Figure 4. Function Definition

Function F(X): Defines the system of nonlinear equations. It creates a vector of 9N+1 equations.

```
function Jacobian(F, X)
   N = length(X) # calculating vector's size
   J = zeros(N, N) # currently initialized as 'zeros', Jacobian will be stored
   tol = 1e-6 #tolerance
   for j in 1:N # iterating
        xi = copy(X) # making copy so function is not directly effected at each
iteration
        xi[j] += tol # approximate derivatives at the perturbed points
        J[:,j] = (F(xi) - F(X)) / tol # computing finite difference approximation
        end

   return J
end
```

Figure 5. Jacobian Function

Function Jacobian(**F**, **X**): Determines the system of equations Jacobian matrix at a given point. It computes the appropriate modification in F and estimates elements of Jacobian matrix using finite differences.

```
function LU decomposition(A, b)
    n = size(A, 1) # calculation of square matrix
    L = zeros(n, n) # initialization of empty matrix, will store LT part of LU
decomposition
   U = copy(A) # UT part of LU decomposition
    P = Matrix(I, n, n) # permutation matrix to keep track of row interchanges
and for better stability
    for k in 1:n-1
        val, index = findmax(abs.(U[k:n, k])) # finds the index of MAX absolute
value in given submatrix; used for partial pivoting
        index += k - 1 # we need to make it relative to original matrix, not
submatrix
        if val == 0 # if MAX absolute value is zero
            error("Division by 0!")
        end
        # partial pivoting, element with the largest absolute value is placed at
diagonal for stability; swaping rows 'k' and 'index'
       U[[k, index], :] = U[[index, k], :]
        L[[k, index], :] = L[[index, k], :]
        P[[k, index], :] = P[[index, k], :]
        for i in k+1:n
            L[i, k] = U[i, k] / U[k, k] # calculating to eliminate entries below
diagonal
            for j in k+1:n
                U[i, j] -= L[i, k] * U[k, j] # eliminates the entries below
            end
        end
    end
    for i in 1:n
        L[i, i] = 1.0 # set diagonal entries to 1
   end
   # apply permutation to b
   b = P * b
   n = length(b) # length of vector b
   y = zeros(n)
   x = zeros(n)
   # forward substitution: Ly = b
```

```
for i in 1:n # itterating over each eq in system
       y[i] = b[i] # from each eq y, to correspond b
       for j in 1:i-1
           y[i] -= L[i, j] * y[j] # updating 'y[i]', subtracting product of
correspond element from 'L' and previously calculated value 'y[j]'
       end
       y[i] = y[i] / L[i, i]
   end
   for i in n:-1:1 # in reverse order from last eq
       x[i] = y[i]
       for j in i+1:n # iterates over elements of 'x'
           x[i] -= U[i, j] * x[j] # updaitng 'x[i]', similarly like in forward
substitution
       x[i] = x[i] / U[i, i] # dividing by diagonal of 'U' at '[i,i]'
   end
   return x
   end
```

Figure 6. LU Decomposition Function

Function LU_decomposition(A, b): Performes the LU decomposition. It decomposes the given matrix A into an upper triangular matrix U and lower triangular matrix L, A = LU. And after that solves the LU decomposition using forward and backward substitution.

```
function NewtonMethod(F, x0; maxIter=1000, tol=1e-6)
   x=copy(x0)
   for iter in 1:maxIter
        println("Iteration:",iter)
        J = Jacobian(F, x)
        deltaX = LU_decomposition(J, -F(x))
        x .+= deltaX
        if norm(deltaX) < tol
            return x
        end
   end
   error("Maximum number of iterations reached.")
   return 0</pre>
```

Figure 7. Newton Method

Funtction NewtonMethod(F, x0): The Newton-Raphson technique for solving nonlinear equations. The solution is updated using LU decomposition at each iteration.

```
result = NewtonMethod(F, rand(Float64, 9 * N + 1))
u = result[8N + 1:end]
t = LinRange(0, 10, length(u));
plot(t, u,title="Numerical Analysis Approximation(N=200 Alpha=1)",label="u-line",
ylabel="u", xlabel="t", line = 2)
scatter!(t,u,label="u-points")
savefig("N=200 Alpha=1.png")
```

Figure 8. Plotting

Plotting: The result is plotted and scattered on the graph.

Numerical Analysis Approximation(N=100 Alpha=1)

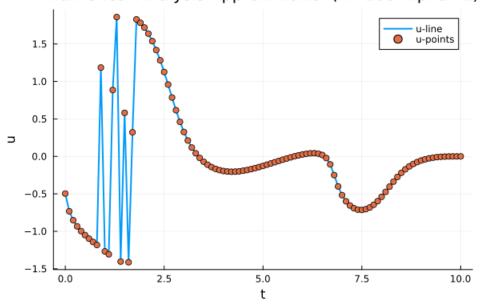


Figure 9. Graph of the Nonlinear EQ (N=100 Alpha=1)

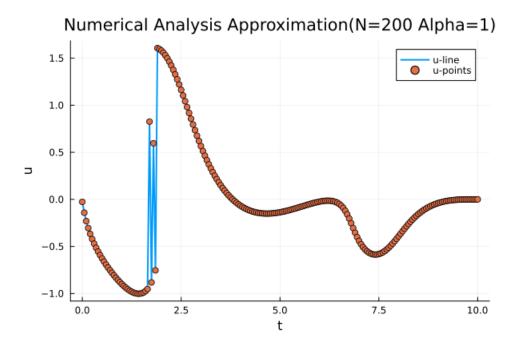


Figure 10. Graph of the Nonlinear EQ (N=200 Alpha=1)

Numerical Analysis Approximation(N=100 Alpha=10)

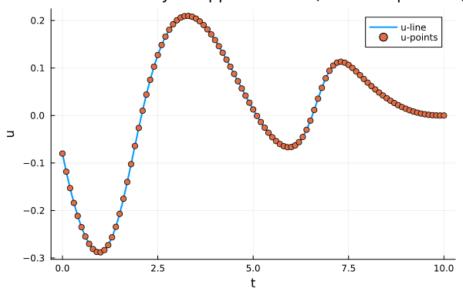


Figure 11. Graph of the Nonlinear EQ (N=100 Alpha=10)

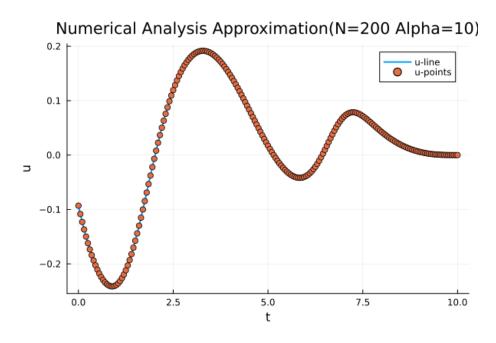


Figure 12. Graph of the Nonlinear EQ (N=200 Alpha=10)

Results: Figures 9, 10, 11, 12 show the graph of the given nonlinear equation on the given interval with endpoints t = [0, 10]