

Homework 5

```
In [20]: import FPI_systems_script as fp
import numpy as np
import newton_method_nd_script as newton
import matplotlib.pyplot as plt
```

Problem 1

a)

```
In [23]: x=1
y=1
f = lambda x,y: 3*x**2-y**2
g = lambda x,y: 3*x*y**2-x**3-1
tol = 1e-6
xn=np.array([0])
yn=np.array([0])
i = 0
nmax = 100
print(x-xn[0])
while i<nmax:
    i+=1
    xn= np.append(xn,[x-(1/6)*f(x,y)-(1/18)*g(x,y)])
    yn = np.append(yn,[ y-(1/6)*g(x,y)])
    x=xn[i]
    y=yn[i]
    print("|x,y=",x," ",y,"|n=",i,"|")
```

1

x,y= 0.6111111111111112 , 0.8333333333333334	n= 1
x,y= 0.537627648224356 , 0.825845907636031	n= 2
x,y= 0.5098526471793883 , 0.8350754051244156	n= 3
x,y= 0.4997639081553767 , 0.8460583046842721	n= 4
x,y= 0.4970514812695153 , 0.8546596424061794	n= 5
x,y= 0.49712847475471206 , 0.8602593332311694	n= 6
x,y= 0.49796584037338293 , 0.8634534504994335	n= 7
x,y= 0.49877852266327083 , 0.8650705340475626	n= 8
x,y= 0.49935234523423094 , 0.8657885093270078	n= 9
x,y= 0.49969573668160794 , 0.8660529592641877	n= 10
x,y= 0.49987716481688294 , 0.8661171234315466	n= 11
x,y= 0.49996205493101037 , 0.8661081278813082	n= 12
x,y= 0.49999613062601456 , 0.8660817949315464	n= 13
x,y= 0.5000065274435789 , 0.8660583435897949	n= 14
x,y= 0.5000074742301264 , 0.8660424479279674	n= 15
x,y= 0.5000055743369228 , 0.8660331988708097	n= 16
x,y= 0.5000034477437609 , 0.8660284298701143	n= 17
x,y= 0.5000018733305437 , 0.8660262575922866	n= 18
x,y= 0.5000009037890777 , 0.8660254195493174	n= 19
x,y= 0.5000003788539021 , 0.8660251867758471	n= 20
x,y= 0.5000001265332682 , 0.8660251860299434	n= 21
x,y= 0.5000000212920462 , 0.8660252486871047	n= 22
x,y= 0.49999998648531685 , 0.8660253105232057	n= 23
x,y= 0.49999998090778286 , 0.8660253542851718	n= 24
x,y= 0.4999999849003055 , 0.866025380492036	n= 25
x,y= 0.4999999903464918 , 0.8660253943528655	n= 26
x,y= 0.49999999461637457 , 0.8660254008502335	n= 27
x,y= 0.49999999733330663 , 0.866025403466688	n= 28
x,y= 0.49999999884301444 , 0.8660254042709514	n= 29
x,y= 0.49999999958814473 , 0.8660254043495316	n= 30
x,y= 0.49999999990995775 , 0.866025404207803	n= 31
x,y= 0.5000000000235898 , 0.8660254040469915	n= 32
x,y= 0.5000000000477254 , 0.8660254039274053	n= 33
x,y= 0.5000000000405211 , 0.8660254038535676	n= 34
x,y= 0.5000000000268617 , 0.8660254038135036	n= 35
x,y= 0.5000000000153876 , 0.8660254037942027	n= 36
x,y= 0.5000000000078209 , 0.8660254037861278	n= 37
x,y= 0.5000000000035025 , 0.8660254037834412	n= 38
x,y= 0.5000000000013154 , 0.8660254037829974	n= 39
x,y= 0.500000000000034 , 0.8660254037832926	n= 40
x,y= 0.4999999999997624 , 0.8660254037837039	n= 41
x,y= 0.4999999999988404 , 0.8660254037840279	n= 42
x,y= 0.499999999998924 , 0.8660254037842348	n= 43
x,y= 0.499999999999258 , 0.86602540378435	n= 44
x,y= 0.499999999999563 , 0.866025403784407	n= 45
x,y= 0.4999999999997724 , 0.8660254037844316	n= 46
x,y= 0.4999999999998945 , 0.8660254037844404	n= 47
x,y= 0.4999999999999584 , 0.8660254037844423	n= 48
x,y= 0.4999999999999988 , 0.8660254037844417	n= 49
x,y= 0.4999999999999999 , 0.8660254037844407	n= 50
x,y= 0.5000000000000003 , 0.8660254037844399	n= 51
x,y= 0.5000000000000003 , 0.8660254037844393	n= 52
x,y= 0.5000000000000002 , 0.8660254037844389	n= 53
x,y= 0.5000000000000002 , 0.8660254037844388	n= 54
x,y= 0.5000000000000002 , 0.8660254037844387	n= 55

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|x,y= 0.5000000000000001 , 0.8660254037844386 |n= 56 |
|x,y= 0.5 , 0.8660254037844386 |n= 57 |
|x,y= 0.5 , 0.8660254037844386 |n= 58 |
|x,y= 0.5 , 0.8660254037844386 |n= 59 |
|x,y= 0.5 , 0.8660254037844386 |n= 60 |
|x,y= 0.5 , 0.8660254037844386 |n= 61 |
|x,y= 0.5 , 0.8660254037844386 |n= 62 |
|x,y= 0.5 , 0.8660254037844386 |n= 63 |
|x,y= 0.5 , 0.8660254037844386 |n= 64 |
|x,y= 0.5 , 0.8660254037844386 |n= 65 |
|x,y= 0.5 , 0.8660254037844386 |n= 66 |
|x,y= 0.5 , 0.8660254037844386 |n= 67 |
|x,y= 0.5 , 0.8660254037844386 |n= 68 |
|x,y= 0.5 , 0.8660254037844386 |n= 69 |
|x,y= 0.5 , 0.8660254037844386 |n= 70 |
|x,y= 0.5 , 0.8660254037844386 |n= 71 |
|x,y= 0.5 , 0.8660254037844386 |n= 72 |
|x,y= 0.5 , 0.8660254037844386 |n= 73 |
|x,y= 0.5 , 0.8660254037844386 |n= 74 |
|x,y= 0.5 , 0.8660254037844386 |n= 75 |
|x,y= 0.5 , 0.8660254037844386 |n= 76 |
|x,y= 0.5 , 0.8660254037844386 |n= 77 |
|x,y= 0.5 , 0.8660254037844386 |n= 78 |
|x,y= 0.5 , 0.8660254037844386 |n= 79 |
|x,y= 0.5 , 0.8660254037844386 |n= 80 |
|x,y= 0.5 , 0.8660254037844386 |n= 81 |
|x,y= 0.5 , 0.8660254037844386 |n= 82 |
|x,y= 0.5 , 0.8660254037844386 |n= 83 |
|x,y= 0.5 , 0.8660254037844386 |n= 84 |
|x,y= 0.5 , 0.8660254037844386 |n= 85 |
|x,y= 0.5 , 0.8660254037844386 |n= 86 |
|x,y= 0.5 , 0.8660254037844386 |n= 87 |
|x,y= 0.5 , 0.8660254037844386 |n= 88 |
|x,y= 0.5 , 0.8660254037844386 |n= 89 |
|x,y= 0.5 , 0.8660254037844386 |n= 90 |
|x,y= 0.5 , 0.8660254037844386 |n= 91 |
|x,y= 0.5 , 0.8660254037844386 |n= 92 |
|x,y= 0.5 , 0.8660254037844386 |n= 93 |
|x,y= 0.5 , 0.8660254037844386 |n= 94 |
|x,y= 0.5 , 0.8660254037844386 |n= 95 |
|x,y= 0.5 , 0.8660254037844386 |n= 96 |
|x,y= 0.5 , 0.8660254037844386 |n= 97 |
|x,y= 0.5 , 0.8660254037844386 |n= 98 |
|x,y= 0.5 , 0.8660254037844386 |n= 99 |
|x,y= 0.5 , 0.8660254037844386 |n= 100 |

```

This looks like it converges linearly as we get 1 digit every 3 iterations roughly

b)

These entries represent the inverse of the jacobian of $F(X) = (f(x), g(x))$

c)

```

In [10]: dfdx = lambda x: 6*x
         dfdy = lambda y: -2*y
         dgdx = lambda x,y: 3*y**2-3*x**2
         dgdy = lambda x,y: 6*x*y

         x0 = np.array([1,1])
         tol=1e-14
         nmax=100

         def F(x):
             return np.array([3*x[0]**2-x[1]**2, 3*x[0]*x[1]**2-x[0]**3-1])

         def JF(x):
             return np.array([[6*x[0], -2*x[1]], [3*x[1]**2-3*x[0]**2, 6*x[0]*x[1]]])

```

```

In [11]: r, rn, nf, nj = newton.newton_method_nd(F, JF, x0, tol, nmax)

```

```

In [16]: print("r=", r)
         print("iterations = ", nf)

```

```

r= [0.5      0.8660254]
iterations = 7

```

```

In [17]: for a in rn:
         print("|", a, "|")

```

```

| [1. 1.] |
| [0.61111111 0.83333333] |
| [0.50365908 0.85249442] |
| [0.49996412 0.86604564] |
| [0.5      0.8660254] |
| [0.5      0.8660254] |
| [0.5      0.8660254] |

```

This converges much faster than the fixed point method.

d)

The correct numerical result is $x = 0.5, y = \sqrt{3/4}$

$$d) \quad x, y = (0.5, \sqrt{3/4})$$

$$f(0.5, \sqrt{3/4}) = 3 \cdot \frac{1}{4} - \frac{3}{4} = 0 \quad \checkmark$$

$$g(0.5, \sqrt{3/4}) = \frac{3}{2} \cdot \frac{3}{4} - \frac{1}{8} - 1 = 0 \quad \checkmark$$

Problem 2

Here we need to satisfy $|g_i(X_0)| < 1$ for every i .

(2) what $\left| \frac{\delta g_i(\vec{x})}{\delta x_j} \right| \leq \frac{k}{n}$ $n=2$, $k \leq 1$ so:

$$\left| \frac{\delta g_i(\vec{x})}{\delta x_j} \right| \leq \frac{1}{2}$$

$$\left| \frac{\delta g_0(\vec{x})}{\delta x_0} \right| = \frac{1}{\sqrt{2}} \frac{1}{2} 2(x+y) (1+(x+y)^2)^{-1/2} \leq \frac{1}{2}$$

$$\left| \frac{\delta g_0}{\delta x_0} \right|: |(x+y)(1+(x+y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$\left| \frac{\delta g_0}{\delta x_1} \right|: |(x+y)(1+(x+y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$\left| \frac{\delta g_1}{\delta x_0} \right|: |(x-y)(1+(x-y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$\left| \frac{\delta g_1}{\delta x_1} \right|: |(x-y)(1+(x-y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$|(x+y)(1+(x+y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$|(x-y)(1+(x-y)^2)^{-1/2}| \leq \frac{1}{\sqrt{2}}$$

$$|x+y| \leq \sqrt{1+(x+y)^2} \frac{1}{\sqrt{2}}$$

$$|x-y| \leq \sqrt{1+(x-y)^2} \frac{1}{\sqrt{2}}$$

$$(x+y)^2 \leq (1+(x+y)^2)^{1/2}$$

$$(x-y)^2 \leq (1+(x-y)^2)^{1/2}$$

$$\frac{(x+y)^2}{2} \leq \frac{1}{2} \rightarrow x^2 + 2xy + y^2 \leq 1 \quad (1)$$

$$\frac{(x-y)^2}{2} \leq \frac{1}{2} \rightarrow x^2 - 2xy + y^2 \leq 1 \quad (2)$$

Triangle ineq.:

$$|(1) + (2)| \leq |(1)| + |(2)| \leq 2$$

drop "1"
as x, y are
squared

$$2x^2 + 2y^2 \leq 2$$

$$x^2 + y^2 \leq 1$$

$$\&: |(1) - (2)| \leq |(1)| + |(2)| \leq 2$$

$$|4xy| \leq 2$$

$$|xy| \leq \frac{1}{2}$$

$$\text{so: } x \leq 1, y \leq 1 \\ \& \quad |xy| \leq 1/2$$

Problem 3

a)

③

$$\text{Normal line: } l_n = \frac{x - x_n}{\frac{\partial f}{\partial x}(x_n, y_n)} - \frac{y - y_n}{\frac{\partial f}{\partial y}(x_n, y_n)} = 0$$

$$w) \quad \& f(x, y) = 0$$

$$\text{so define } F(\vec{x}) = \begin{bmatrix} l_n(\vec{x}) \\ f(\vec{x}) \end{bmatrix} = 0$$

& apply 2D newton's to above.

$$\text{so: } J_F(\vec{x}) = \begin{bmatrix} \frac{\partial l}{\partial x} & \frac{\partial l}{\partial y} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{bmatrix} = \begin{bmatrix} \frac{1}{\frac{\partial f}{\partial x}(x_n, y_n)} & -\frac{1}{\frac{\partial f}{\partial y}(x_n, y_n)} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{bmatrix}$$

lecture 13

$$\text{so } \vec{x}_{k+1} = \vec{x}_k - J_F^{-1}(\vec{x}_k) F(\vec{x}_k) \leftarrow \text{replace } k \text{ w/ } n$$

$$J_F^{-1}(\vec{x}) = \frac{1}{f_x^2 + f_y^2} \begin{bmatrix} f_x f_y^2 & f_x \\ -f_x^2 f_y & f_y \end{bmatrix}$$

$$\det(J_F) = \frac{\partial f}{\partial y} \frac{\partial f}{\partial x}^{-1} + \frac{\partial f}{\partial x} \frac{\partial f}{\partial y}^{-1} = f_y f_x / (f_x^2 + f_y^2)$$

$$J_F^{-1}(\vec{x}_n) F(\vec{x}_n) = \frac{1}{\det(J_F)} \begin{bmatrix} f_x f_y^2 (l_n) + f_x (f_n) \\ -f_x^2 f_y (l_n) + f_y (f_n) \end{bmatrix}$$

$$= \frac{1}{f_x^2 + f_y^2} \begin{bmatrix} \cancel{x - x_n} f_y^2 + f f_x \\ -\cancel{f_x^2 (y - y_n)} + f f_y \end{bmatrix}$$

$$= \frac{1}{f_x^2 + f_y^2} \begin{bmatrix} 0 & + & f f_x \\ 0 & + & f f_y \end{bmatrix}$$

$$= \frac{1}{f_x^2 + f_y^2} \begin{bmatrix} f_x \\ f_y \end{bmatrix}$$

$$\text{so: } \vec{X}_{n+1} = \vec{X}_n - \frac{f}{f_x^2 + f_y^2} \begin{bmatrix} f_x \\ f_y \end{bmatrix}$$

b)

Here we need to plug our function into the newton's method function.

```
In [18]: f = lambda x,y,z: x**2+4*y**2+4*z**2-16
fx = lambda x: 2*x
fy = lambda y: 8*y
fz = lambda z: 8*z
```

```
In [49]: n=0
x0=y0=z0=1
xn3 = np.array([[x0,y0,z0]])
"""print(xn3)"""
while n<nmax:
    d = -f(x0,y0,z0)/(fx(x0)**2+fy(y0)**2+fz(z0)**2)
    x0=x0+d*fx(x0)
    y0=y0+d*fy(y0)
    z0=z0+d*fz(z0)
    xn3 = np.vstack((xn3,[[x0,y0,z0]]))
    print("|x|y|z|")
    print("|",x0,"|",y0,"|",z0,"|")
    n+=1
"""print(xn3[:,0])"""
t = range(n+1)
plt.plot(t,(1.093642317388195-xn3[:,0])/1.093642317388195 )
plt.xlim(0,10)
plt.xlabel("n")
plt.ylabel("Relative error of x")
```

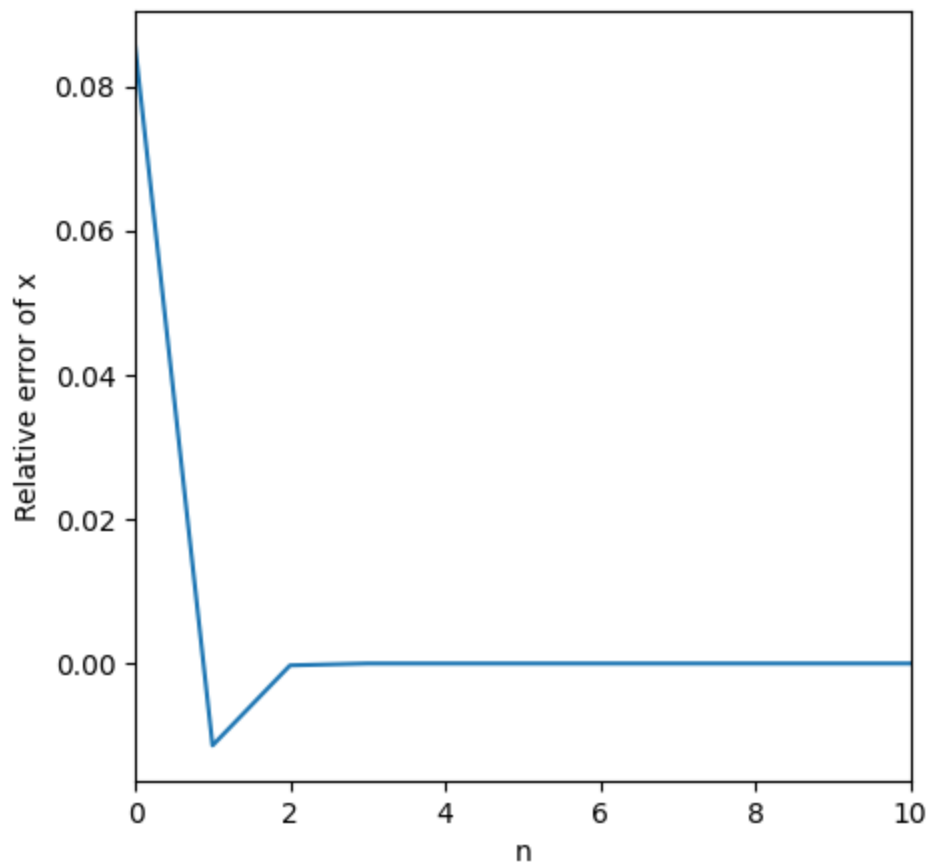
[illegible]

[illegible]

[illegible]

x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	
x y z			
1.093642317388195	1.3603283832230446	1.3603283832230446	

Out[49]: Text(0, 0.5, 'Relative error of x')



This plot is indicative of all 3 variables x, y, z , which all converge after ~ 4 -5 iterations. We also can see from the table that 2-3 digits are "locked" after each step, and that the accuracy increases by $\sim 10^{-2}$ each iteration.

In []: