

Hey paul, was having trouble organizing the publisher function with matlab, extra credit problems 5 and 6 printed out after my Newtons function and problem two is at the end.
Thanks!

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Housekeeping

```
clear all; close all; clc;

%{
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    Last Edited: 10/14/2021
%}
```

Problem One:

```
%define functions
syms x [1 2]
f(1,1) = x(1).^3 - x(2).^3 + x(1);
f(2,1) = x(1).^2 + x(2).^2 - 1;
%cell array of functions
```

Problem 2

```
%included in pdf
```

Problem 3

```
%test different initial guesses to find a soluton

%this will probably take awhile
[r1, i(1)] = newtons_nonlin(f , x, [0 0], 1e-9, 100);
[r2, i(2)] = newtons_nonlin(f , x, [0 1], 1e-9, 100);
[r3, i(3)] = newtons_nonlin(f , x, [1 0], 1e-9, 100);
[r4, i(4)] = newtons_nonlin(f , x, [1 1], 1e-9, 100);
[r5, i(5)] = newtons_nonlin(f , x, [0.5 0], 1e-9, 100);
[r6, i(6)] = newtons_nonlin(f , x, [0 0.5], 1e-9, 100);
[r7, i(7)] = newtons_nonlin(f , x, [0.5 0.5], 1e-9, 100);
[r8, i(8)] = newtons_nonlin(f , x, [0.8 0.1], 1e-9, 100);
[r9, i(9)] = newtons_nonlin(f , x, [0.1 0.8], 1e-9, 100);
```

```
%display in plotting section
```

```

grid on;
xlabel('X1')
ylabel('X2');
title('Contour Plot of Level 0 for f1 and f2');
%plot where f1 is equal to zero, easy when x1 and x2 are equal to zero
scatter(0,0,'r*')
%plot where f2 = 0, rewrite equation f2 so that x1^2 + x2 - 1 = 0 ->
% x1^2 + x2^2 = 1, x1 = +- 1 and x2 = 0 or x1 = 0 and x2 = +-1
scatter(1,0,'m*');
scatter(-1,0, 'm*');
legend('f1 = x1^3 - x2^3 + x1', 'f2 = x1^2 + x2^2 - 1', 'f1 = 0', 'f2 =
0', 'Location', 'southeast');
hold off;
snapnow

fprintf('\n-----\n')
fprintf('Problem 1 parts (i) and (ii):')
fprintf('\n-----\n')
fprintf('\n Points that satisfy f1 = 0:\n x1 = 0, x2 = 0 \n \n Points
which satisfy f2 = 0:\n x1 = 0 , x2 = +- 1 \n x1 = +- 1 , x2 = 0 \n
\n');
fprintf('Looking at the graph, there are no points where f1 and f2
share a root.\n\n');

%problem 3
fprintf('\n-----\n')
fprintf('Problem 3:')
fprintf('\n-----\n\n')
fprintf('Implementing Newton''s Method for systems several intial
guesses were used to determine points that satisfy f1 = 0 and f2 =
0\n\n')
fprintf('Initial Guess ( x1, x2) | Newton''s answer ( r1 , r2)\n')
fprintf('-----\n')
fprintf('          (0 , 0) |              (%0.4f , %0.4f)
\n',r1)
fprintf('          (0 , 1) |              (%0.4f , %0.4f)
\n',r2)
fprintf('          (1 , 0) |              (%0.4f , %0.4f)
\n',r3)
fprintf('          (1 , 1) |              (%0.4f , %0.4f)
\n',r4)
fprintf('          (0.5 , 0) |              (%0.4f , %0.4f)
\n',r5)
fprintf('          (0 , 0.5) |              (%0.4f , %0.4f)
\n',r6)
fprintf('          (0.5 , 0.5) |              (%0.4f , %0.4f)
\n',r7)
fprintf('          (0.8 , 0.1) |              (%0.4f , %0.4f)
\n',r8)

```

```

fprintf('          (0.1 , 0.8)          |          (%0.4f , %0.4f)
          \n',r9)
fprintf('          (0.4 , 0.5)          |          (%0.4f , %0.4f)
          \n',r10)
fprintf('          (0.5 , 0.4)          |          (%0.4f , %0.4f)
          \n',r11)
fprintf('          (0.3 , 0.2)          |          (%0.4f , %0.4f)
          \n',r12)
fprintf('          (0.9 , -0.9)         |          (%0.4f , %0.4f)
          \n', r13)
fprintf('          (-0.9 , 0.9)         |          (%0.4f , %0.4f)
          \n', r14)
fprintf('          (-0.9 , -0.9)        |          (%0.4f , %0.4f)
          \n', r15)
fprintf('Solutions that do converge are converging to either x1 =
0.5080 x2 = 0.8614 or x1 = -0.5080 x2 = -0.8614, which seems to
be where\n f1 = f2.\n')
fprintf('Evaluating f1 and f2 at either return the following results:
\n')
fprintf('f1(0.5080, 0.8614) = %0.5f \n', double( subs(f(1), x,
[0.5080, 0.8614]) ))
fprintf('f2(0.5080, 0.8614) = %0.5f \n', double( subs(f(2), x,
[0.5080, 0.8614]) ))

fprintf('f1(-0.5080, -0.8614) = %0.5f \n', double( subs(f(1), x,
[-0.5080, -0.8614]) ))
fprintf('f2(-0.5080, -0.8614) = %0.5f \n', double( subs(f(2), x,
[-0.5080, -0.8614]) ))
fprintf('The above evaluations provide semiaccurate approximations for
the roots r1 and r2 such that f1(r1,r2) = f2(r1,r2) = 0\n')
% problem 4
fprintf('\n-----
\n')
fprintf('Problem 4:')
fprintf('\n-----
\n\n')
fprintf('Jacobian using value of x1 = 1 and x2 = 0\n\n')
disp(jacob_4)
fprintf('\nDeterminant of Jacobian: %0.4f\n',det_p4);
fprintf('Determinant of jacobian is singular which is equivalent to
the case for newtons method with a differentiable functin f(x)' =
0\n meaning the inverse does not exist. Causing the approximation
to fail due to pi = -J(xi)^-1/f(xi) to not exist or be inaccurate.
\nThese fails can be seen in the previous problem where the
approximated root is evaluated to (NaN, Nan)\n')

%problem 5
fprintf('\n-----
\n')
fprintf('Problem 5:')
fprintf('\n-----
\n\n')
figure(2)
hold on;

```

```

for i = 1:30
    for j = 1:30
        [~, it] = newtons_nonlin(f, x, [X1_5(i,j) X2_5(i,j)], 1e-9,
100);

        if ( i < 15 )
            col = 'k';
        else
            col = 'm';
        end
        scatter3(X1_5(i,j), X2_5(i,j), it, col)
    end
end
%hopefully my machine crashes
grid on;
title('Iterates from Newton''s method in (x1, x2) space');
xlabel('X1')
ylabel('X2')
zlabel('Iterations i')
view([-5 -2 5])
hold off;
snapnow

fprintf('\n Observing figure(2), it seems that as initial guess of X2
approaches zero the number of iterations needed for newtons method to
converge increases, \nmaybe im making this up at this point but as X2
approaches zero teh determinant of the jacobian also approaches zero
causing the method to decrease in accuracy')
%
% Problem 6

figure(3)
title('My sad attempt of creating a quiver plot of the Newton
Directions');
hold on;
xlabel('x')
ylabel('f(x1, x2)');
grid on;
axis equal;
for i = 1:10
    for j = 1:10
        f_eval = double( subs(f, x, [X1_6(i,j), X2_6(i,j)]) );
        j_eval = double( subs(jacob, x, [X1_6(i,j), X2_6(i,j)]) );
        p_mesh = -j_eval \ f_eval;
        quiver(X1_6(i,j), X2_6(i,j), p_mesh(1), p_mesh(2))
    end
end
end

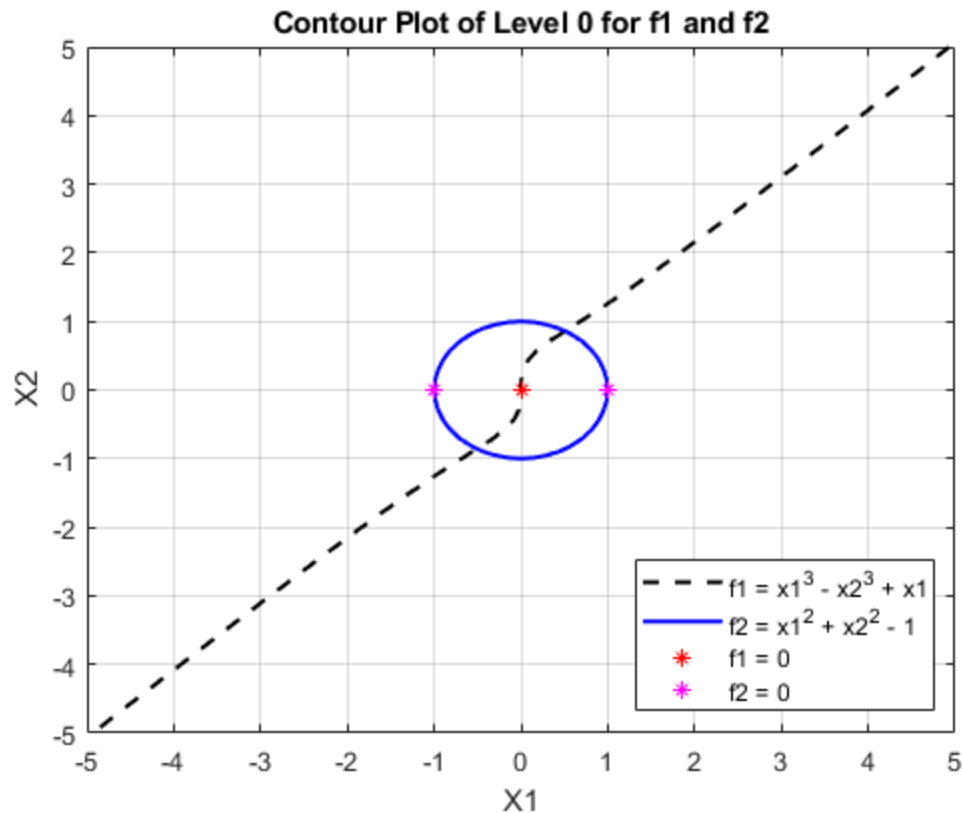
%add f1 and f2 cause why not yolo
hand_f1 = fcontour(f(1), 'k--', 'LineWidth', 1.5);
hand_f1.LevelList = 0;
hand_f2 = fcontour(f(2), 'b', 'LineWidth', 1.5);

```

```
hand_f2.LevelList = 0;
```

```
hold off;  
snapnow
```

```
fprintf('This is another shot in the dark, but im assuming arrows show  
the magnitude in change of the next iteration for newtons method,\n similar to problem 5 arrows closer to the X2 axis where are larger  
in magnitude and reach far beyond any of the functions in the  
X1,X2 plane \n which is then reflected in the method becoming more  
inefficient and inaccurate\n');
```



Problem 1 parts (i) and (ii):

Points that satisfy $f1 = 0$:
 $x1 = 0, x2 = 0$

Points which satisfy $f2 = 0$:
 $x1 = 0, x2 = \pm 1$
 $x1 = \pm 1, x2 = 0$

Looking at the graph, there are no points where $f1$ and $f2$ share a root.

Problem 3:

Implementing Newton's Method for systems several initial guesses were used to determine points that satisfy $f1 = 0$ and $f2 = 0$

<i>Initial Guess (x1, x2) Newton's answer (r1 , r2)</i>	
(0 , 0)	(NaN , NaN)
(0 , 1)	(0.5080 , 0.8614)
(1 , 0)	(NaN , NaN)
(1 , 1)	(0.5080 , 0.8614)
(0.5 , 0)	(NaN , NaN)
(0 , 0.5)	(0.5080 , 0.8614)
(0.5 , 0.5)	(0.5080 , 0.8614)
(0.8 , 0.1)	(0.5080 , 0.8614)
(0.1 , 0.8)	(0.5080 , 0.8614)
(0.4 , 0.5)	(0.5080 , 0.8614)
(0.5 , 0.4)	(0.5080 , 0.8614)
(0.3 , 0.2)	(-0.5080 , -0.8614)
(0.9 , -0.9)	(-0.5080 , -0.8614)
(-0.9 , 0.9)	(0.5080 , 0.8614)
(-0.9 , -0.9)	(0.5080 , 0.8614)

Solutions that do converge are converging to either $x1 = 0.5080$ $x2 = 0.8614$ or $x1 = -0.5080$ $x2 = -0.8614$, which seems to be where $f1 = f2$.

Evaluating $f1$ and $f2$ at either return the following results:

$f1(0.5080, 0.8614) = -0.00007$

$f2(0.5080, 0.8614) = 0.00007$

$f1(-0.5080, -0.8614) = 0.00007$

$f2(-0.5080, -0.8614) = 0.00007$

The above evaluations provide semiaccurate approximations for the roots $r1$ and $r2$ such that $f1(r1,r2) = f2(r1,r2) = 0$

Problem 4:

Jacobian using value of $x_1 = 1$ and $x_2 = 0$

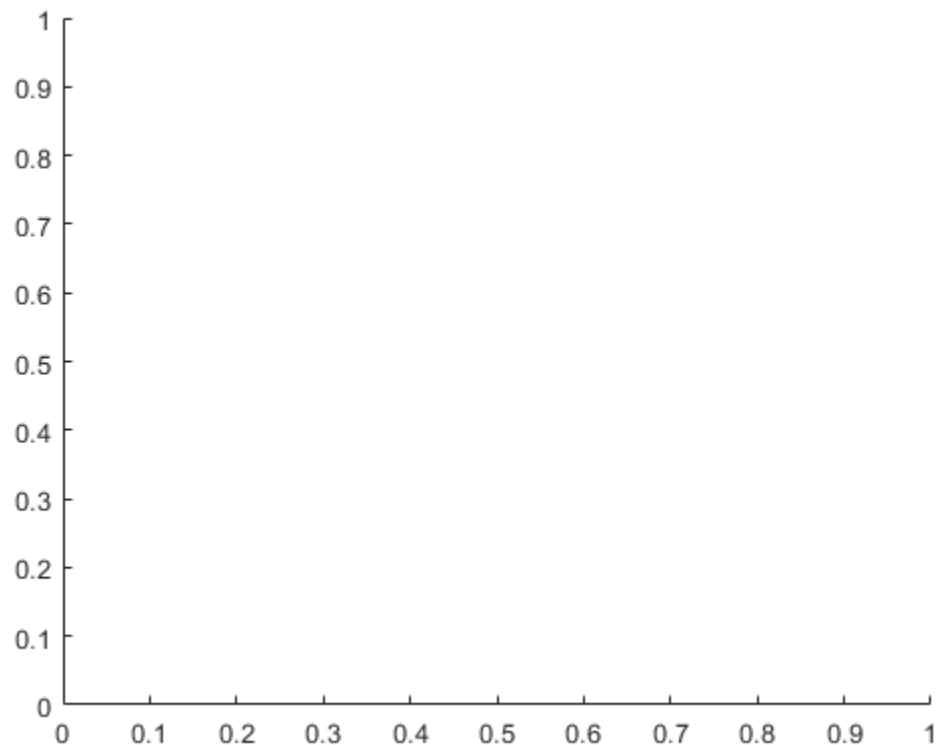
```
4      0
2      0
```

Determinant of Jacobian: 0.0000

Determinant of jacobian is singular which is equivalent to the case for newtons method with a differentiable function $f(x)' = 0$ meaning the inverse does not exist. Causing the approximation to fail due to $p_i = -J(x_i)^{-1}/f(x_i)$ to not exist or be inaccurate.

These fails can be seen in the previous problem where the approximated root is evaluated to (NaN, NaN)

Problem 5:



Functions

how to evaluate array of functions `subs(f,[x(1),x(2)],[0,0])`

```
function [r,i] = newtons_nonlin(f, vars, r0, tol, maxit)
%{
```

Purpose: MATLAB implementation of Newton's Method for non linear systems.

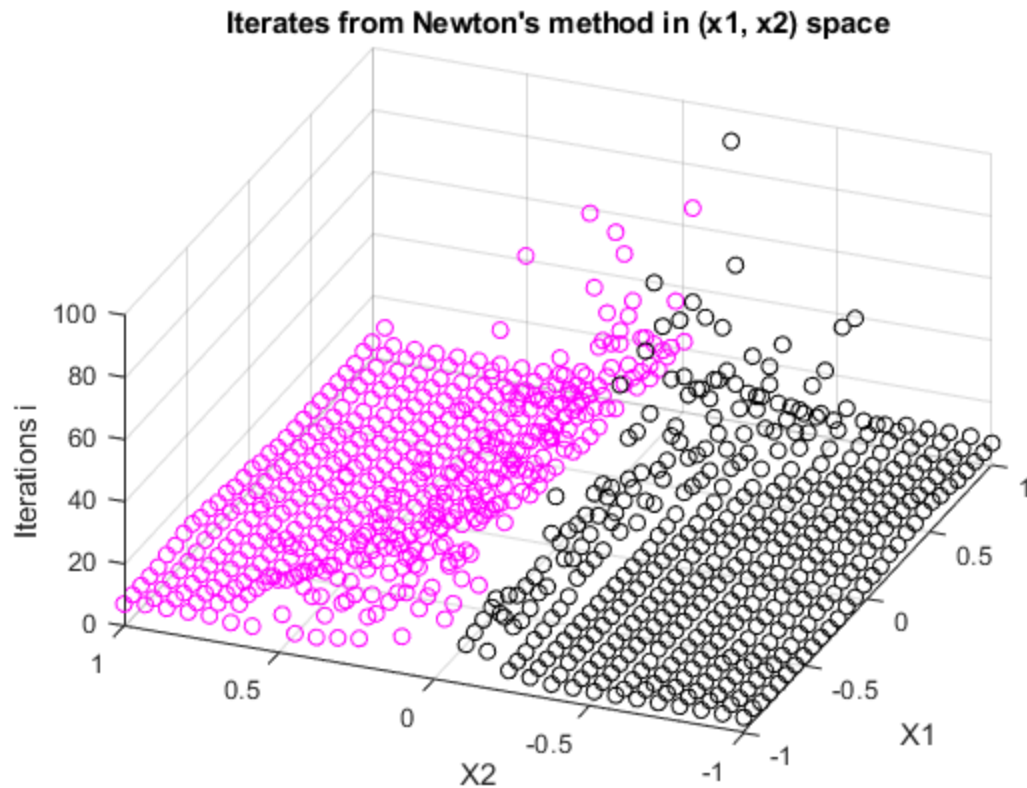
Inputs:

f: array of symbolic functions (column, i dont think it matters but im too tired to care oops)
vars: array of symbolic scalar variables
r0: vector of initial guesses
tol: tolerance
maxit: maximum iteration count

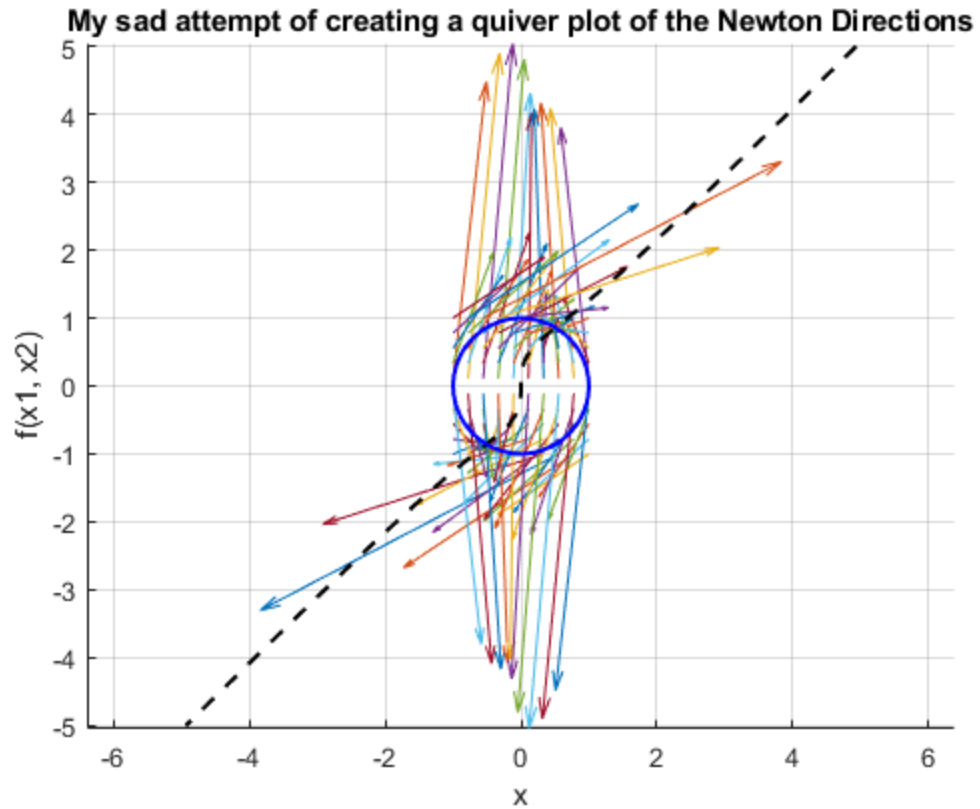
Outputs:

r: array of approximation values for root of functions
i: number of iterations

```
%}  
%get jacobian with f and x  
jacob = jacobian(f, vars);  
x0 = r0; %x0  
for i = 0:maxit  
    %p0 = -J(x0) \ f(x0)  
    b = subs(f,vars, x0);  
    A = subs(jacob, vars, x0);  
    p0 = -double(A) \ double(b);  
    x0 = x0.';  
    x1 = x0 + p0;  
  
    %stopping criteria  
    if ( norm(x1 - x0) < tol ) || ( norm(x1) < tol )  
        break;  
    else  
        %swap and repeat  
        x0 = x1.';  
    end  
end  
  
r = x0.';  
end
```



Observing figure(2), it seems that as initial guess of X_2 approaches zero the number of iterations needed for Newton's method to converge increases, maybe I'm making this up at this point but as X_2 approaches zero the determinant of the Jacobian also approaches zero causing the method to decrease in accuracy



This is another shot in the dark, but im assuming arrows show the magnitude in change of the next iteration for newtons method, similar to problem 5 arrows closer to the X_2 axis where are larger in magnitude and reach far beyond any of the functions in the X_1, X_2 plane which is then reflected in the method becoming more inefficient and inaccurate

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Homework 6

Friday, October 15, 2021

1:40 PM

Problem 2

$$f = \begin{bmatrix} f_1(x_1, x_2) \\ f_2(x_1, x_2) \end{bmatrix} \\ = \begin{bmatrix} x_1^3 - x_2^3 + x_1 \\ x_1^2 + x_2^2 - 1 \end{bmatrix}$$

$$\bar{J}_f = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix}$$

$$\frac{\partial f_1}{\partial x_1} = 3x_1^2 + 1$$

$$\frac{\partial f_1}{\partial x_2} = -3x_2^2$$

$$\frac{\partial f_2}{\partial x_1} = 2x_1 - 1$$

$$\frac{\partial f_2}{\partial x_2} = 2x_2$$

$$\bar{J}_f = \begin{bmatrix} 3x_1^2 + 1 & , & -3x_2^2 \\ 2x_1 - 1 & , & 2x_2 \end{bmatrix}$$