

Newton's iterations; Examples

Example . Find a numerical method to compute $\sqrt{a}$ using only $+$, $-$, $*$, $/$ arithmetic operations. Test it for $a = 3$.

Answer. It's easy to see that $\sqrt{a}$ is a root for $f(x) = x^2 - a$.

Newton's method gives

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} = x_k - \frac{x_k^2 - a}{2x_k} = \frac{x_k}{2} + \frac{a}{2x_k}$$

Test it on $a = 3$: Choose $x_0 = 1.7$.

	error
$x_0 = 1.7$	7.2×10^{-2}
$x_1 = 1.7324$	3.0×10^{-4}
$x_2 = 1.7321$	2.6×10^{-8}

Numerical Solution Of Nonlinear Problems

J. E. Dennis, Jr., Robert B. Schnabel



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Numerical Solution of Systems of Nonlinear Algebraic Equations contains invited lectures of the NSF CBMS Regional Conference on the Numerical Solution of Nonlinear Algebraic Systems with Applications to Problems in Physics Engineering and Economics held on July 10 14 1972 This book is composed of 10 chapters and begins with the concepts of nonlinear algebraic equations in continuum mechanics The succeeding chapters deal with the numerical solution of quasilinear elliptic equations the nonlinear systems in semi infinite programming and the solution of large systems of linear algebraic equations These topics are followed by a survey of some computational techniques for the nonlinear least squares problem The remaining chapters explore the problem of nonlinear functional minimization the modification methods and the computer oriented algorithms for solving system These chapters also examine the principles of contractor theory of solving equations This book will prove useful to undergraduate and graduate students **Numerical Solutions of Nonlinear Problems** James M. Ortega, Werner C. Rheinboldt, 1970 **Numerical Methods for Nonlinear Partial Differential Equations** Sören Bartels, 2015-01-19

The description of many interesting phenomena in science and engineering leads to infinite dimensional minimization or evolution problems that define nonlinear partial differential equations While the development and analysis of numerical methods for linear partial differential equations is nearly complete only few results are available in the case of nonlinear equations This monograph devises numerical methods for nonlinear model problems arising in the mathematical description of phase transitions large bending problems image processing and inelastic material behavior For each of these problems the underlying mathematical model is discussed the essential analytical properties are explained and the proposed numerical method is rigorously analyzed The practicality of the algorithms is illustrated by means of short implementations *Numerical Solutions of Nonlinear Problems* James M. Ortega, Werner C. Rheinboldt, 1970

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This book deals with the efficient numerical solution of challenging nonlinear problems in science and engineering both in finite dimension algebraic systems and in infinite dimension ordinary and partial differential equations Its focus is on local and global Newton methods for direct problems or Gauss Newton methods for inverse problems The term affine invariance means that the presented algorithms and their convergence analysis are invariant under one out of four subclasses of affine transformations of the problem to be solved Compared to traditional textbooks the distinguishing affine invariance approach leads to shorter theorems and proofs and permits the construction of fully adaptive algorithms Lots of numerical illustrations comparison tables and exercises make the text useful

in computational mathematics classes At the same time the book opens many directions for possible future research

Numerical Methods for Unconstrained Optimization and Nonlinear Equations J. E. Dennis, Jr., Robert B. Schnabel, 1996-12-01 A complete state of the art description of the methods for unconstrained optimization and systems of nonlinear equations

Studies in Numerical Analysis 2 James McDonough Ortega, Werner Carl Rheinboldt, 1970

Topics in Numerical Analysis G. Alefeld, Xiaojun Chen, 2001-09-11 This collection of papers on numerical analysis with special emphasis on nonlinear problems covers a broad spectrum of fields Several papers are involved in applying numerical methods for proving the existence of solutions of nonlinear problems e g of boundary problems or of obstacle problems Naturally the solution of linear and nonlinear problems by iterative methods is the subject of a couple of papers Here topics like the fast verification of solutions of monotone matrix equations the convergence of linear asynchronous iteration with spectral radius of modulus one or aggregation and disaggregation methods for p cyclic Markov chains are treated On the other hand papers involved in optimization problems can be found Nearly all fields of modern numerical analysis are touched by at least one paper

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Numerical Methods for Nonlinear Algebraic Equations Philip Rabinowitz, British Computer Society. Numerical Analysis Specialist Group, 1970

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Computational Solution of Nonlinear Systems of Equations Eugene L. Allgower, Kurt Georg, 1990-04-03 Nonlinear equations arise in essentially every branch of modern science engineering and mathematics However in only a very few special cases is it possible to obtain useful solutions to nonlinear equations via analytical calculations As a result many scientists resort to computational methods This book contains the proceedings of the Joint AMS SIAM Summer Seminar Computational Solution of Nonlinear Systems of Equations held in July 1988 at Colorado State University The aim of the book is to give a wide ranging survey of essentially all of the methods which comprise currently active areas of research in the computational solution of systems of nonlinear equations A number of entry level survey papers were solicited and a series of test problems has been collected in an appendix Most of the articles are accessible to students who have had a course in numerical analysis

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Studies in Numerical Analysis Society for Industrial and Applied Mathematics, 1970

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Variational Methods for the Numerical Solution of Nonlinear Elliptic Problem Roland Glowinski, 2015-11-04 Variational Methods for the Numerical Solution of Nonlinear Elliptic Problems addresses computational methods that have proven efficient for the solution of a large variety of nonlinear elliptic problems These methods can be applied to many problems in science and engineering but this book focuses on their application to problems in continuum mechanics and physics This book differs from others on the topic by presenting examples of the power and versatility of operator splitting methods providing a

detailed introduction to alternating direction methods of multipliers and their applicability to the solution of nonlinear possibly nonsmooth problems from science and engineering and showing that nonlinear least squares methods combined with operator splitting and conjugate gradient algorithms provide efficient tools for the solution of highly nonlinear problems The book provides useful insights suitable for advanced graduate students faculty and researchers in applied and computational mathematics as well as research engineers mathematical physicists and systems engineers

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