



Article

Numerical Solution of Nonlinear Problems with Multiple Roots Using Derivative-Free Algorithms

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Abstract: In the study of systems' dynamics the presence of symmetry dramatically reduces the complexity, while in chemistry, symmetry plays a central role in the analysis of the structure, bonding, and spectroscopy of molecules. In a more general context, the principle of equivalence, a principle of local symmetry, dictated the dynamics of gravity, of space-time itself. In certain instances, especially in the presence of symmetry, we end up having to deal with an equation with multiple roots. A variety of optimal methods have been proposed in the literature for multiple roots with known multiplicity, all of which need derivative evaluations in the formulations. However, in the literature, optimal methods without derivatives are few. Motivated by this feature, here we present a novel optimal family of fourth-order methods for multiple roots with known multiplicity, which do not use any derivative. The scheme of the new iterative family consists of two steps, namely Traub-Steffensen and Traub-Steffensen-like iterations with weight factor. According to the Kung-Traub hypothesis, the new algorithms satisfy the optimality criterion. Taylor's series expansion is used to examine order of convergence. We also demonstrate the application of new algorithms to real-life problems, i.e., Van der Waals problem, Manning problem, Planck law radiation problem, and Kepler's problem. Furthermore, the performance comparisons have shown that the given derivative-free algorithms are competitive with existing optimal fourth-order algorithms that require derivative information.

Keywords: multiple roots; convergence; nordinear equations; derivative-free method

MSC: 49M15; 65H05; 41A25



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1. Introduction

Simple systems often embed a good amount of symmetry. Take for instance the characteristic polynomial (ChP) of hydrocarbons [1]. Considering 3 cases here, propane (ChP is $x^3 - 2x$), normal butane (ChP is $x^4 - 3x^2 + x$) and isobutane (ChP is $x^4 - 3x^2$), one should easily notice that the highest symmetry is in isobutane. At the same time, isobutane is the one having multiple roots in the characteristic polynomial. Same symmetry is responsible for the presence of the multiple roots in the ChP of 2,2,4,4-Tetramethylpentane (ChP is $x^9 - 8x^7 + 15x^5$, see a 25 in [2]). One should notice that, in the selected cases, the multiple root is banal (x = 0); however, in general, in more complex cases, the multiple root is not any more banal.

Much research has been conducted on the solution of nonlinear equations and systems of nonlinear equations. There are numerous publications on the topic, including those given in reference [3–10], and Traub's book [11] has a whole chapter devoted to

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The Numerical Solution of Nonlinear Problems Christopher T. H. Baker, Chris Phillips, 1981 Numerical Solution of Nonlinear Equations E.L. Allgöwer, K. Glashoff, H.-O. Peitgen, 2006-11-14 *Numerical solution of nonlinear problems* Numerical Solution of Systems of Nonlinear Algebraic Equations George D. Byrne, Charles James M. Ortega, 1970 A. Hall, 2014-05-10 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 **Numerical Solutions of Nonlinear Problems** James M. Ortega, Werner C. means of short implementations Numerical Solutions of Nonlinear Problems James M. Ortega, Werner C. Rheinboldt, 1970 Rheinboldt, 1970 Newton Methods for Nonlinear Problems Peter Deuflhard, 2011-09-18 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

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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 Studies in Numerical Analysis 2 James McDonough Ortega, Werner Carl Rheinboldt, 1970 Studies in Numerical Analysis Society for Industrial and Applied Mathematics, 1970

Numerical Solutions of Nonlinear Problems James M. Ortega,1970 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

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