90. Linearization. Jacobi matrix. Newton's method.

0.1 Function of one variable, $f : \mathbf{R} \to \mathbf{R}$

(AMBS 23) A function $f : \mathbf{R} \to \mathbf{R}$ of one variable is differentiable at $\bar{x}$ if there are constants $m(\bar{x})$, $K_f(\bar{x})$ such that

$$f(x) = f(\bar{x}) + m(\bar{x})(x - \bar{x}) + E_f(x, \bar{x}), \tag{1}$$

where the remainder E_f satisfies $|E_f(x, \bar{x})| \leq K_f(\bar{x})(x - \bar{x})^2$ when x is close to $\bar{x}$. The constant $m(\bar{x})$ is called the derivative of f at $\bar{x}$ and we write

$$m(\bar{x}) = f'(\bar{x}) = Df(\bar{x}) = \frac{df}{dx}(\bar{x}).$$

It is convenient to use the abbreviation $h = x - \bar{x}$, so that $x = \bar{x} + h$ and (1) becomes

$$f(x) = f(\bar{x} + h) = f(\bar{x}) + f'(\bar{x})h + E_f(x, \bar{x}), \tag{2}$$

where $|E_f(x, \bar{x})| \leq K_f(\bar{x})h^2$ when x is close to $\bar{x}$. Note that the first term on the right side, $f(\bar{x})$, is constant with respect to x. The second term,

$$f'(\bar{x})h = f'(\bar{x})(x - \bar{x}), \tag{3}$$

is a linear function of the increment $h = x - \bar{x}$. These terms are called the linearization of f at $\bar{x}$,

$$\tilde{f}_{\bar{x}}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}). \tag{4}$$

The straight line $y = \tilde{f}_{\bar{x}}(x)$ is the tangent to the curve $y = f(x)$ at $\bar{x}$.

Example 1. Let $f(x) = x^2$. Then $f'(x) = 2x$ and the linearization at $\bar{x} = 3$ is

$$\tilde{f}_3(x) = 9 + 6(x - 3).$$

Numerical computation of the derivative. (AMBS 23.13) If we divide (2) by h, then we get

$$\frac{f(\bar{x} + h) - f(\bar{x})}{h} = f'(\bar{x}) + E_f(x, \bar{x})/h. \tag{5}$$

Here the remainder satisfies $|E_f(x, \bar{x})/h| \leq K_f(\bar{x})|h|$ when h is small. This suggests that we can approximate the derivative by the difference quotient

$$f'(\bar{x}) \approx \frac{f(\bar{x} + h) - f(\bar{x})}{h}. \tag{6}$$

A better approximation is obtained if we use Taylor's formula (AMBS 24.8, 28.15):

$$\begin{aligned} f(\bar{x} + h) - f(\bar{x} - h) &= f(\bar{x}) + f'(\bar{x})h + f''(\bar{x})h^2/2 + R_2(\bar{x} + h, \bar{x}) \\ &\quad - \big(f(\bar{x}) - f'(\bar{x})h + f''(\bar{x})h^2/2 + R_2(\bar{x} - h, \bar{x})\big) \\ &= 2f'(\bar{x})h + R_2(\bar{x} + h, \bar{x}) - R_2(\bar{x} - h, \bar{x}). \end{aligned}$$

The remainders satisfy $|R_2(\bar{x} \pm h, \bar{x})| \leq K(\bar{x})|h|^3$ when h is small. This suggests the symmetric difference quotient:

$$f'(\bar{x}) \approx \frac{f(\bar{x} + h) - f(\bar{x} - h)}{2h}. \tag{7}$$

The difference quotients in (6) and (7) are of the form "small number divided by small number". If this is computed with round-off error on a computer, then the total error will be large if the step h is very small. Therefore we must choose the step "moderately small" here, see (AMBS 23.13). It can be shown that in Matlab a good choice for (6) is $h = 10^{-8}$ and for (7) $h = 10^{-5}$.

0.2 Function of two variables, $f : \mathbf{R}^2 \to \mathbf{R}$

(AMBS 24.11) Let $f(x_1, x_2)$ be a function of two variables, i.e., $f : \mathbf{R}^2 \to \mathbf{R}$. We write $x = (x_1, x_2)$ and $f(x) = f(x_1, x_2)$. The function f is differentiable at $\bar{x} = (\bar{x}_1, \bar{x}_2)$, if there are constants $m_1(\bar{x})$, $m_2(\bar{x})$, $K_f(\bar{x})$ such that

$$f(x) = f(\bar{x} + h) = f(\bar{x}) + m_1(\bar{x})h_1 + m_2(\bar{x})h_2 + E_f(x, \bar{x}), \quad h = x - \bar{x}, \tag{8}$$

where the remainder E_f satisfies $|E_f(x, \bar{x})| \leq K_f(\bar{x})|h|^2$ when x is close to $\bar{x}$. Here $|h| = \sqrt{h_1^2 + h_2^2}$ denotes the norm of the increment $h = (h_1, h_2) = (x_1 - \bar{x}_1, x_2 - \bar{x}_2)$.

If we take $h = (h_1, 0)$, then we get

$$f(x_1, \bar{x}_2) = f(\bar{x}_1 + h_1, \bar{x}_2) = f(\bar{x}) + m_1(\bar{x})h_1 + E_f(x, \bar{x}),$$

with $|E_f(x, \bar{x})| \leq K_f(\bar{x})h_1^2$. This means that $m_1(\bar{x})$ is the derivative of the one-variable function $\hat{f}(x_1) = f(x_1, \bar{x}_2)$, obtained from f by keeping $x_2 = \bar{x}_2$ fixed. By taking $h = (0, h_2)$ we see in a similar way that $m_2(\bar{x})$ is the derivative of the one-variable function, which is obtained from f by keeping $x_1 = \bar{x}_1$ fixed. The constants $m_1(\bar{x})$, $m_2(\bar{x})$ are called the partial derivatives of f at $\bar{x}$ and we denote them by

$$m_1(\bar{x}) = f'_{x_1}(\bar{x}) = \frac{\partial f}{\partial x_1}(\bar{x}), \quad m_2(\bar{x}) = f'_{x_2}(\bar{x}) = \frac{\partial f}{\partial x_2}(\bar{x}). \tag{9}$$

Now (8) may be written

$$f(x) = f(\bar{x} + h) = f(\bar{x}) + f'_{x_1}(\bar{x})h_1 + f'_{x_1}(\bar{x})h_1 + E_f(x, \bar{x}), \quad h = x - \bar{x}. \tag{10}$$

It is convenient to write this formula by means of matrix notation. Let

$$a = \begin{bmatrix} a_1, a_2 \end{bmatrix}, \quad b = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}.$$

We say that a is a row matrix of type 1×2 (one by two) and that b is a column matrix of type 2×1 (two by one). Their product is defined by

$$ab = \begin{bmatrix} a_1, a_2 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = a_1 b_1 + a_2 b_2.$$

The result is a matrix of type 1×1 (a real number), according to the rule: 1×2 times 2×1 makes 1×1.

Going back to (10) we define

$$f'(\bar{x}) = Df(\bar{x}) = \begin{bmatrix} f'_{x_1}(\bar{x}) & f'_{x_2}(\bar{x}) \end{bmatrix}, \quad h = \begin{bmatrix} h_1 \\ h_2 \end{bmatrix}.$$

The matrix $f'(\bar{x}) = Df(\bar{x})$ is called the derivative (or Jacobi matrix) of f at $\bar{x}$. Then (10) may be written

$$\begin{aligned} f(x) = f(\bar{x} + h) &= f(\bar{x}) + \begin{bmatrix} f'_{x_1}(\bar{x}) & f'_{x_1}(\bar{x}) \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} + E_f(x, \bar{x}) \\ &= f(\bar{x}) + f'(\bar{x})h + E_f(x, \bar{x}), \quad h = x - \bar{x}. \end{aligned} \tag{11}$$

Note that the first term on the right side, $f(\bar{x})$, is constant with respect to x. The second term,

$$f'(\bar{x})h = f'(\bar{x})(x - \bar{x}), \tag{12}$$

is a linear function of the increment $h = x - \bar{x}$. These terms are called the linearization of f at $\bar{x}$,

$$\tilde{f}_{\bar{x}}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}). \tag{13}$$

The plane $x_3 = \tilde{f}_{\bar{x}}(x_1, x_2)$ is the tangent to the surface $x_3 = f(x_1, x_2)$ at $\bar{x}$.

Example 2. Let $f(x) = x_1^2 x_2^5$. Then

$$\frac{\partial f}{\partial x_1}(x) = \frac{\partial f}{\partial x_1}\left(x_1^2 x_2^5\right) = 2x_1 x_2^5, \quad \frac{\partial f}{\partial x_2}(x) = \frac{\partial f}{\partial x_2}\left(x_1^2 x_2^5\right) = 5x_1^2 x_2^4,$$

so that $f'(x) = \begin{bmatrix} 2x_1 x_2^5 & 5x_1^2 x_2^4 \end{bmatrix}$ and the linearization at $\bar{x} = (3,1)$ is

$$\tilde{f}_{\bar{x}}(x) = 9 + \begin{bmatrix} 6 & 45 \end{bmatrix} \begin{bmatrix} x_1 - 3 \\ x_2 - 1 \end{bmatrix}.$$

0.3 Two functions of two variables, $f : \mathbf{R}^2 \to \mathbf{R}^2$

Let $f_1(x_1, x_2)$, $f_2(x_1, x_2)$ be two functions of two variables. We write $x = (x_1, x_2)$ and $f(x) = (f_1(x_1, x_2), f_2(x_1, x_2))$, i.e., $f : \mathbf{R}^2 \to \mathbf{R}^2$. The function f is differentiable at $\bar{x} = (\bar{x}_1, \bar{x}_2)$, if there are constants $m_{11}(\bar{x})$, $m_{12}(\bar{x})$, $m_{21}(\bar{x})$, $m_{22}(\bar{x})$, and $K_f(\bar{x})$ such that

$$\begin{aligned} f_1(x) &= f_1(\bar{x} + h) = f_1(\bar{x}) + m_{11}(\bar{x})h_1 + m_{12}(\bar{x})h_2 + E_{f_1}(x, \bar{x}), \\ f_2(x) &= f_2(\bar{x} + h) = f_2(\bar{x}) + m_{21}(\bar{x})h_1 + m_{22}(\bar{x})h_2 + E_{f_2}(x, \bar{x}), \end{aligned} \tag{14}$$

where $h = x - \bar{x}$ and the remainders E_{f_j} satisfy $|E_{f_j}(x, \bar{x})| \le K_f(\bar{x})|h|^2$ when x is close to $\bar{x}$. Here $|h| = \sqrt{h_1^2 + h_2^2}$ denotes the norm of the increment $h = (h_1, h_2) = (x_1 - \bar{x}_1, x_2 - \bar{x}_2)$. From the previous subsection we recognize that the constants $m_{ij}(\bar{x})$ are the partial derivatives of the functions f_i at $\bar{x}$ and we denote them by

$$\begin{aligned} m_{11}(\bar{x}) &= f'_{1,x_1}(\bar{x}) = \frac{\partial f_1}{\partial x_1}(\bar{x}), \quad m_{12}(\bar{x}) = f'_{1,x_2}(\bar{x}) = \frac{\partial f_1}{\partial x_2}(\bar{x}), \\ m_{21}(\bar{x}) &= f'_{2,x_1}(\bar{x}) = \frac{\partial f_2}{\partial x_1}(\bar{x}), \quad m_{22}(\bar{x}) = f'_{2,x_2}(\bar{x}) = \frac{\partial f_2}{\partial x_2}(\bar{x}). \end{aligned}$$

It is convenient to use matrix notation. Let

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}, \quad b = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}.$$

We say that A is a matrix of type 2×2 (two by two) and that b is a column matrix of type 2×1 (two by one). Their product is defined by

$$Ab = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \begin{bmatrix} a_{11}b_1 + a_{12}b_2 \\ a_{21}b_1 + a_{22}b_2 \end{bmatrix}.$$

The result is a matrix of type 2×1 (column matrix), according to the rule: 2×2 times 2×1 makes 2×1.

Going back to (14) we define

$$f(x) = \begin{bmatrix} f_1(x) \\ f_2(x) \end{bmatrix}, \quad f'(\bar{x}) = Df(\bar{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\bar{x}) & \frac{\partial f_1}{\partial x_2}(\bar{x}) \\ \frac{\partial f_2}{\partial x_1}(\bar{x}) & \frac{\partial f_2}{\partial x_2}(\bar{x}) \end{bmatrix}, \quad h = \begin{bmatrix} h_1 \\ h_2 \end{bmatrix}. \tag{15}$$

The matrix $f'(\bar{x}) = Df(\bar{x})$ is called the derivative (or Jacobi matrix) of f at $\bar{x}$. Then (14) may be written

$$\begin{bmatrix} f_1(x) \\ f_2(x) \end{bmatrix} = \begin{bmatrix} f_1(\bar{x} + h) \\ f_2(\bar{x} + h) \end{bmatrix} = \begin{bmatrix} f_1(\bar{x}) \\ f_2(\bar{x}) \end{bmatrix} + \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\bar{x}) & \frac{\partial f_1}{\partial x_2}(\bar{x}) \\ \frac{\partial f_2}{\partial x_1}(\bar{x}) & \frac{\partial f_2}{\partial x_2}(\bar{x}) \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} + \begin{bmatrix} E_{f_1}(x, \bar{x}) \\ E_{f_2}(x, \bar{x}) \end{bmatrix}, \tag{16}$$

or in more compact form

$$f(x) = f(\bar{x} + h) = f(\bar{x}) + f'(\bar{x})h + E_f(x, \bar{x}), \quad h = x - \bar{x}. \tag{17}$$

Note that the first term on the right side, $f(\bar{x})$, is constant with respect to x. The second term,

$$f'(\bar{x})h = f'(\bar{x})(x - \bar{x}), \tag{18}$$

is a linear function of the increment $h = x - \bar{x}$. These terms are called the linearization of f at $\bar{x}$,

$$\tilde{f}_{\bar{x}}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}). \tag{19}$$

Example 3. Let $f(x) = \begin{bmatrix} x_1^2 x_2^5 \\ x_2^3 \end{bmatrix}$. Then

$$f'(x) = Df(x) = \begin{bmatrix} \dfrac{\partial f_1}{\partial x_1}(x) & \dfrac{\partial f_1}{\partial x_2}(x) \\ \\ \dfrac{\partial f_2}{\partial x_1}(x) & \dfrac{\partial f_2}{\partial x_2}(x) \end{bmatrix} = \begin{bmatrix} 2x_1 x_2^5 & 5x_1^2 x_2^4 \\ 0 & 3x_2^2 \end{bmatrix}$$

and the linearization at $\bar{x} = (3, 1)$ is

$$\tilde{f}_{\bar{x}}(x) = \begin{bmatrix} 9 \\ 1 \end{bmatrix} + \begin{bmatrix} 6 & 45 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 - 3 \\ x_2 - 1 \end{bmatrix}.$$

0.4 Several functions of several variables, $f : \mathbf{R}^n \to \mathbf{R}^m$

(AMBS 53) It is now easy to generalize to any number of functions in any number of variables. Let f_i be m functions of n variables x_j, i.e., $f : \mathbf{R}^n \to \mathbf{R}^m$. As in (15) we define

$$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}, \quad h = \begin{bmatrix} h_1 \\ \vdots \\ h_n \end{bmatrix} = \begin{bmatrix} x_1 - \bar{x}_1 \\ \vdots \\ x_n - \bar{x}_n \end{bmatrix},$$

$$f(x) = \begin{bmatrix} f_1(x_1, \dots, x_n) \\ \vdots \\ f_m(x_1, \dots, x_n) \end{bmatrix}, \quad f'(\bar{x}) = Df(\bar{x}) = \begin{bmatrix} \dfrac{\partial f_1}{\partial x_1}(\bar{x}) & \dots & \dfrac{\partial f_1}{\partial x_n}(\bar{x}) \\ \vdots & & \vdots \\ \dfrac{\partial f_m}{\partial x_1}(\bar{x}) & \dots & \dfrac{\partial f_m}{\partial x_n}(\bar{x}) \end{bmatrix}.$$

The $m \times n$ matrix $f'(\bar{x}) = Df(\bar{x})$ is called the derivative (or Jacobi matrix) of f at $\bar{x}$. In a similar way to (17) we get

$$f(x) = f(\bar{x} + h) = f(\bar{x}) + f'(\bar{x})h + E_f(x, \bar{x}), \quad h = x - \bar{x}. \tag{20}$$

The linearization of f at $\bar{x}$ is

$$\tilde{f}_{\bar{x}}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}). \tag{21}$$

Numerical computation of the derivative. In order to compute the j-th column $\dfrac{\partial f}{\partial x_j}(\bar{x})$ of the Jacobi matrix, we choose the increment h such that $h_j = \delta$ and $h_i = 0$ for $i \neq j$, i.e.,

$$h = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ \delta \\ 0 \\ \vdots \\ 0 \end{bmatrix} = \delta \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} = \delta e_j, \quad e_j = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \text{— row number } j.$$

Here the steplength δ is a small positive number and e_j is the j-th standard basis vector. If we use this increment in a symmetric difference quotient, see (7), we get

$$\frac{\partial f}{\partial x_j}(\bar{x}) \approx \frac{f(\bar{x} + \delta e_j) - f(\bar{x} - \delta e_j)}{2\delta}. \tag{22}$$

Remember that the steplength δ should be small, but not too small.

0.5 Newton's method for $f(x) = 0$

Consider a system of n equations with n unknowns:

$$\begin{aligned} f_1(x_1, \dots, x_n) &= 0, \\ &\vdots \\ f_n(x_1, \dots, x_n) &= 0. \end{aligned}$$

If we define

$$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}, \quad f = \begin{bmatrix} f_1 \\ \vdots \\ f_n \end{bmatrix}, \quad 0 = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix},$$

then $f : \mathbf{R}^n \to \mathbf{R}^n$, and we can write our system of equations in the compact form

$$f(x) = 0. \tag{23}$$

Suppose that we have found an approximate solution $\bar{x}$. We want to find a better approximation $x = \bar{x} + h$. Instead of solving (23) directly, which is usually impossible, we solve the linearized equation at $\bar{x}$:

$$\tilde{f}_{\bar{x}}(\bar{x} + h) = f(\bar{x}) + f'(\bar{x})h = 0. \tag{24}$$

Rearranging the terms we get

$$f'(\bar{x})h = -f(\bar{x}). \tag{25}$$

Remember that the Jacobi matrix is of type $n \times n$ and the increment is of type $n \times 1$. Therefore we have to solve a linear system of n equations with n unknowns to get the increment h. Then we set $x = \bar{x} + h$.

In algorithmic form Newton's method can be formulated:

```
while |h|>tol
   evaluate the residual    b=-f(x)
   evaluate the Jacobian    A=f'(x)
   solve the linear system  Ah=b
   update                   x=x+h
end
```

You will implement this algorithm in the studio exercises. You will use the MATLAB command

```
h=A\b
```

to solve the system. But later in this course we will study linear systems of equations of the form $Ah = b$ and we will answer important questions such as:

- Is there a unique solution h for each b?
- How do you compute the solution?

The study of systems of linear equations is an important part of the subject "linear algebra".

90 Problems

Problem 90.1. Let

$$a = \begin{bmatrix} 1 & 2 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \quad A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}.$$

Compute the products $\quad ab, \quad ba, \quad Ab, \quad Aa, \quad aA, \quad bA.$

Problem 90.2. Compute the Jacobi matrix $f'(x)$ (also denoted $Df(x)$). Compute the linearization of f at $\bar{x}$.

$$\text{(a)} \quad f(x) = \begin{bmatrix} \sin(x_1) + \cos(x_2) \\ \cos(x_1) + \sin(x_2) \end{bmatrix}, \quad \bar{x} = 0; \qquad \text{(b)} \quad f(x) = \begin{bmatrix} 1 \\ 1 + x_1 \\ 1 + x_1 e^{x_2} \end{bmatrix}, \quad \bar{x} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

Problem 90.3. Compute the gradient vector $\nabla f(x)$ (also denoted $f'(x) = Df(x)$). Compute the linearization of f at $\bar{x}$.

$$\text{(a)} \quad f(x) = e^{-x_1} \sin(x_2), \quad \bar{x} = 0; \qquad \text{(b)} \quad f(x) = |x|^2 = x_1^2 + x_2^2 + x_3^2, \quad x \in \mathbf{R}^3, \quad \bar{x} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$$

Problem 90.4. Here $f : \mathbf{R} \to \mathbf{R}^2$. Compute $f'(t)$. Compute the linearization of f at $\bar{t}$.

$$\text{(a)} \quad f(t) = \begin{bmatrix} \cos(t) \\ \sin(t) \end{bmatrix}, \quad \bar{t} = \pi/2; \qquad \text{(b)} \quad f(t) = \begin{bmatrix} t \\ 1 + t^2 \end{bmatrix}, \quad \bar{t} = 0.$$

Problem 90.5. (a) Write the system

$$\begin{aligned} u_2\big(1 - u_1^2\big) &= 0, \\ 2 - u_1 u_2 &= 0 \end{aligned}$$

in the form $f(u) = 0$. Find the all the solutions by hand calculation.

(b) Compute the Jacobi matrix $Df(u)$.

(c) Perform the first step of Newton's method for the equation $f(u) = 0$ with initial vector $u^{(0)} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

(d) Solve the equation $f(u)$ with your MATLAB program `newton.m`.

Problem 90.6. (a) Write the system

$$\begin{aligned} u_1\big(1 - u_2\big) &= 0, \\ u_2\big(1 - u_1\big) &= 0, \end{aligned}$$

in the form $f(u) = 0$. Find the all the solutions by hand calculation.

(b) Compute the Jacobi matrix $Df(u)$.

(c) Perform the first step of Newton's method for the equation $f(u) = 0$ with initial vector $u^{(0)} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$.

(d) Solve the equation $f(u)$ with your MATLAB program `newton.m`.

Answers and solutions

90.1. Use MATLAB to check your answers.

90.2.

(a)

$$f'(x) = \begin{bmatrix} \cos(x_1) & -\sin(x_2) \\ -\sin(x_1) & \cos(x_2) \end{bmatrix}, \qquad \tilde{f}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}.$$

(b)

$$f'(x) = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ e^{x_2} & x_1 e^{x_2} \end{bmatrix}, \qquad \tilde{f}(x) = f(\bar{x}) + f'(\bar{x})(x - \bar{x}) = \begin{bmatrix} 1 \\ 2 \\ 1+e \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ e & e \end{bmatrix} \begin{bmatrix} x_1 - 1 \\ x_2 - 1 \end{bmatrix}.$$

90.3.

(a)

$$\begin{aligned} \nabla f(x) &= \begin{bmatrix} -e^{-x_1}\sin(x_2), & e^{-x_1}\cos(x_2) \end{bmatrix}, \\ \tilde{f}(x) &= f(\bar{x}) + f'(\bar{x})(x - \bar{x}) = 0 + \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_2. \end{aligned}$$

(b)

$$\begin{aligned} \nabla f(x) &= \begin{bmatrix} 2x_1 & 2x_3 & 2x_3 \end{bmatrix}, \\ \tilde{f}(x) &= f(\bar{x}) + f'(\bar{x})(x - \bar{x}) = 3 + \begin{bmatrix} 2 & 2 & 2 \end{bmatrix} \begin{bmatrix} x_1 - 1 \\ x_2 - 1 \\ x_3 - 1 \end{bmatrix} = -3 + 2x_1 + 2x_2 + 2x_3. \end{aligned}$$

90.4.

(a)

$$\begin{aligned} f'(t) &= \begin{bmatrix} -\sin(t) \\ \cos(t) \end{bmatrix}, \\ \tilde{f}(t) &= f(\bar{t}) + f'(\bar{t})(t - \bar{t}) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} (t - \pi/2). \end{aligned}$$

(b)

$$\begin{aligned} f'(t) &= \begin{bmatrix} 1 \\ 2t \end{bmatrix}, \\ \tilde{f}(t) &= f(\bar{t}) + f'(\bar{t})(t - \bar{t}) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} t = \begin{bmatrix} t \\ 1 \end{bmatrix}. \end{aligned}$$

90.5. (a) The solutions are given by

$$f(u) = \begin{bmatrix} u_2(1 - u_1^2) \\ 2 - u_1 u_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

We find two solutions $\bar{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\bar{u} = \begin{bmatrix} -1 \\ -2 \end{bmatrix}$.

(b) The Jacobian is

$$Df(u) = \begin{bmatrix} -2u_1u_2 & 1-u_1^2 \\ -u_2 & -u_1 \end{bmatrix}.$$

(c) The first step of Newton's method:

evaluate $\quad A = Df(1,1) = \begin{bmatrix} -2 & 0 \\ -1 & -1 \end{bmatrix}$ and $b = -f(1,1) = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$

solve $\quad Ah = b, \quad \begin{bmatrix} -2 & 0 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$

$$\begin{cases} -2h_1 = 0, \\ -h_1 - h_2 = -1, \end{cases} \quad h = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

update $\quad u^{(1)} = u^{(0)} + h = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \bar{u}$

bingo!

90.6. (a) The solutions are given by

$$f(u) = \begin{bmatrix} u_1(1-u_2) \\ u_2(1-u_1) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

We find two solutions $\bar{u} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ and $\bar{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

(b) The Jacobian is

$$Df(u) = \begin{bmatrix} 1-u_2 & -u_1 \\ -u_2 & 1-u_1 \end{bmatrix}.$$

(c) The first step of Newton's method:

evaluate $\quad A = Df(2,2) = \begin{bmatrix} -1 & -2 \\ -2 & -1 \end{bmatrix}$ and $b = -f(2,2) = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$

solve $\quad Ah = b, \quad \begin{bmatrix} -1 & -2 \\ -2 & -1 \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix},$

$$\begin{cases} -h_1 - 2h_2 = 2, \\ -2h_1 - h_2 = 2, \end{cases} \quad h = \begin{bmatrix} -2/3 \\ -2/3 \end{bmatrix}$$

update $\quad u^{(1)} = u^{(0)} + h = \begin{bmatrix} 2 \\ 2 \end{bmatrix} + \begin{bmatrix} -2/3 \\ -2/3 \end{bmatrix} = \begin{bmatrix} 4/3 \\ 4/3 \end{bmatrix}$

getting closer to $\bar{u}$!

`2004-10-15 /stig`