

Matlab Demonstration (11/01/2013)

We solve Exercise 11(c) of Section 3.10.

We create 2 functions:

```
function ret = myF(x)
ret = [x(1)^2 + x(2)^3 - 5; x(1)^3 + x(2)^2 - 2];
```

and

```
function ret = myJ(x)
ret = [2*x(1), 3*x(2)^2; 3*x(1)^2, 2*x(2)];
```

We use the modified `newton_sys.m`:

```
function y = newton_sys_mod ( F, J, x0, TOL, Nmax )

%NEWTON_SYS solve the system of nonlinear equations F(x) = 0 using
%           Newton's method
%
% calling sequences:
%   y = newton_sys ( F, J, x0, TOL, Nmax )
%   newton_sys ( F, J, x0, TOL, Nmax )
%
% inputs:
%   F       vector-valued function of a vector argument which
%           defines the system of equations to be solved
%   J       matrix-valued function which computes the Jacobian
%           associated with the function F
%   x0      vector containing initial guess for solution of
%           nonlinear system
%   TOL     convergence tolerance - applied to maximum norm of
%           difference between successive approximations
%   NMax    maximum number of iterations to be performed
%
% output:
%   y       approximate solution of nonlinear system
%
% dependencies:
```

```

%           this routine uses both LUfactor and LUsolve
%
%   NOTE:
%           if NEWTON_SYS is called with no output arguments, each
%           approximation to the solution is displayed
%
%           if the maximum number of iterations is exceeded, a message
%           to this effect will be displayed and the current approximation
%           will be returned in the output value
%
%
old = x0;
for i = 1 : Nmax
    Fold = feval(F,old);
    Jold = feval(J,old);
    dx = -Jold\Fold;
    new = old + dx;

    if ( nargout == 0 )
        disp ( new )
    end

    if ( max(abs(dx)) < TOL )
        if ( nargout == 1 )
            y = new;
        end
        return
    else
        old = new;
    end
end

disp('newton_sys error: Maximum number of iterations exceeded');
if ( nargout == 1 ) y = new; end;

Use:

> newton_sys('myF', 'myJ', [1;1], 1e-10, 100)

```