

2-D NEWTON

To follow up on that $x = x^2 + y^2$, $y = x^2 - y^2$ problem, let

$$f(x,y) = x^2 + y^2 - x \quad \text{and} \quad g(x,y) = x^2 - y^2 - y .$$

Then the partial derivatives are

$$f_x = 2x-1, \quad f_y = 2y, \quad g_x = 2x, \quad g_y = -2y-1,$$

and in the tangent-plane spirit akin to 1-D Newton we seek increments $\Delta x, \Delta y$ such that

$$f + f_x \Delta x + f_y \Delta y = 0 \quad \text{and} \quad g + g_x \Delta x + g_y \Delta y = 0,$$

to iterate our guesses via $x_{n+1} = x_n + \Delta x$, $y_{n+1} = y_n + \Delta y$.

Starting from $x_0 = 1$, $y_0 = 0.5$, the Fortran program **TRIFLE** from overleaf thus yields the following happy convergence:

n	x_n	y_n
0	1.000000000000	0.500000000000
1	0.812500000000	0.437500000000
2	0.773719879518	0.420557228916
3	0.771848952637	0.419645658001
4	0.771844506371	0.419643377620
5	0.771844506346	0.419643377607
6	0.771844506346	0.419643377607

And even from $x_0 = 3$, $y_0 = 2$ the convergence is not too ghastly:

n	x_n	y_n
0	3.000000000000	2.000000000000
1	1.734693877551	1.081632653061
2	1.122860195064	0.650088930202
3	0.857703421403	0.472990667534
4	0.779859591015	0.424383048522
5	0.771927503042	0.419690800825
6	0.771844515361	0.419643382652
7	0.771844506346	0.419643377607
8	0.771844506346	0.419643377607

Program TRIFLE

implicit double precision (a-h,o-z)

x = 1
y = 0.5

12 write (*,12) x,y
format (///' Need x,y =', 2f10.4)

read (*,*) x,y

do 29 n=0,10

25 write (*,25) n, x,y
format (i10, 2f18.12)

f = x*x + y*y - x
g = x*x - y*y - y

fx = 2*x - 1
fy = 2*y

gx = 2*x
gy = -2*y - 1

denom = fx * gy - fy * gx

dx = (g * fy - f * gy) / denom
dy = (f * gx - g * fx) / denom

x = x + dx
y = y + dy

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continue

end