Solving Nonlinear Equations with Newton's Method



Hisao Ishibuchi

Solving Nonlinear Equations with Newton's Method C. T. Kelley, 2003-01-01 Contains trouble shooting guides to the major algorithms for Newton's method their common failure modes and the likely causes of failure Solving Nonlinear Equations with Iterative Methods C. T. Kelley, 2022-10-01 This user oriented guide describes state of the art methods for nonlinear equations and shows via algorithms in pseudocode and Julia with several examples how to choose an appropriate iterative method for a given problem and write an efficient solver or apply one written by others A seguel to the author s Solving Nonlinear Equations with Newton's Methods SIAM 2003 this book contains new material on pseudo transient continuation mixed precision solvers and Anderson acceleration It is supported by a Julia package and a suite of Jupyter notebooks and includes examples of nonlinear problems from many disciplines This book is will be useful to researchers who solve nonlinear equations students in numerical analysis and the Julia community Computational Intelligence - Volume II Hisao Ishibuchi, 2015-12-30 Computational intelligence is a component of Encyclopedia of Technology Information and Systems Management Resources in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias Computational intelligence is a rapidly growing research field including a wide variety of problem solving techniques inspired by nature Traditionally computational intelligence consists of three major research areas Neural Networks Fuzzy Systems and Evolutionary Computation Neural networks are mathematical models inspired by brains Neural networks have massively parallel network structures with many neurons and weighted connections Whereas each neuron has a simple input output relation a neural network with many neurons can realize a highly non linear complicated mapping Connection weights between neurons can be adjusted in an automated manner by a learning algorithm to realize a non linear mapping required in a particular application task Fuzzy systems are mathematical models proposed to handle inherent fuzziness in natural language For example it is very difficult to mathematically define the meaning of cold in everyday conversations such as It is cold today and Can I have cold water The meaning of cold may be different in a different situation Even in the same situation a different person may have a different meaning Fuzzy systems offer a mathematical mechanism to handle inherent fuzziness in natural language As a result fuzzy systems have been successfully applied to real world problems by extracting linguistic knowledge from human experts in the form of fuzzy IF THEN rules Evolutionary computation includes various population based search algorithms inspired by evolution in nature Those algorithms usually have the following three mechanisms fitness evaluation to measure the quality of each solution selection to choose good solutions from the current population and variation operators to generate offspring from parents Evolutionary computation has high applicability to a wide range of optimization problems with different characteristics since it does not need any explicit mathematical formulations of objective functions For example simulation based fitness evaluation is often used in evolutionary design Subjective fitness evaluation by a human user is also often used in evolutionary art and music These

volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers Memoirs of the Scientific Sections of Fundamentals of Numerical Mathematics for Physicists and the Academy of the Socialist Republic of Romania, 2012 Engineers Alvaro Meseguer, 2020-05-26 Introduces the fundamentals of numerical mathematics and illustrates its applications to a wide variety of disciplines in physics and engineering Applying numerical mathematics to solve scientific problems this book helps readers understand the mathematical and algorithmic elements that lie beneath numerical and computational methodologies in order to determine the suitability of certain techniques for solving a given problem It also contains examples related to problems arising in classical mechanics thermodynamics electricity and quantum physics Fundamentals of Numerical Mathematics for Physicists and Engineers is presented in two parts Part I addresses the root finding of univariate transcendental equations polynomial interpolation numerical differentiation and numerical integration Part II examines slightly more advanced topics such as introductory numerical linear algebra parameter dependent systems of nonlinear equations numerical Fourier analysis and ordinary differential equations initial value problems and univariate boundary value problems Chapters cover Newton's method Lebesgue constants conditioning barycentric interpolatory formula Clenshaw Curtis quadrature GMRES matrix free Krylov linear solvers homotopy numerical continuation differentiation matrices for boundary value problems Runge Kutta and linear multistep formulas for initial value problems Each section concludes with Matlab hands on computer practicals and problem and exercise sets This book Provides a modern perspective of numerical mathematics by introducing top notch techniques currently used by numerical analysts Contains two parts each of which has been designed as a one semester course Includes computational practicals in Matlab with solutions at the end of each section for the instructor to monitor the student's progress through potential exams or short projects Contains problem and exercise sets also with solutions at the end of each section Fundamentals of Numerical Mathematics for Physicists and Engineers is an excellent book for advanced undergraduate or graduate students in physics mathematics or engineering It will also benefit students in other scientific fields in which numerical methods may be *Implicit Filtering* C. T. Kelley, 2011-01-01 Implicit filtering is a way to solve bound required such as chemistry or biology constrained optimization problems for which derivative information is not available Unlike methods that use interpolation to reconstruct the function and its higher derivatives implicit filtering builds upon coordinate search and then interpolates to get an approximation of the gradient The author describes the algorithm its convergence theory and a new MATLAB implementation and includes three case studies This book is unique in that it is the only one in the area of derivative free or sampling methods and is accompanied by publicly available software It is also designed as a software manual and as a reference for implicit filtering one can approach the book as a consumer of the software as a student or as a researcher in sampling and derivative free methods The book includes a chapter on convergence theory that is both accessible to students

and an overview of recent results on optimization of noisy functions including results that depend on non smooth analysis and results on the handling of constraints Implicit filtering is used in applications in electrical civil and mechanical engineering

Direct Methods for Sparse Linear Systems Timothy A. Davis, 2006-09-01 The sparse backslash book Everything you wanted to know but never dared to ask about modern direct linear solvers Chen Greif Assistant Professor Department of Computer Science University of British Columbia Overall the book is magnificent It fills a long felt need for an accessible textbook on modern sparse direct methods Its choice of scope is excellent John Gilbert Professor Department of Computer Science University of California Santa Barbara Computational scientists often encounter problems requiring the solution of sparse systems of linear equations Attacking these problems efficiently requires an in depth knowledge of the underlying theory algorithms and data structures found in sparse matrix software libraries. Here Davis presents the fundamentals of sparse matrix algorithms to provide the requisite background The book includes CSparse a concise downloadable sparse matrix package that illustrates the algorithms and theorems presented in the book and equips readers with the tools necessary to understand larger and more complex software packages With a strong emphasis on MATLAB and the C programming language Direct Methods for Sparse Linear Systems equips readers with the working knowledge required to use sparse solver packages and write code to interface applications to those packages The book also explains how MATLAB performs its sparse matrix computations Audience This invaluable book is essential to computational scientists and software developers who want to understand the theory and algorithms behind modern techniques used to solve large sparse linear systems The book also serves as an excellent practical resource for students with an interest in combinatorial scientific computing Preface Chapter 1 Introduction Chapter 2 Basic algorithms Chapter 3 Solving triangular systems Chapter 4 Cholesky factorization Chapter 5 Orthogonal methods Chapter 6 LU factorization Chapter 7 Fill reducing orderings Chapter 8 Solving sparse linear systems Chapter 9 CSparse Chapter 10 Sparse matrices in MATLAB Appendix Basics of the C programming language Bibliography Index Fundamentals of Robotic Mechanical Systems Jorge Angeles, 2013-12-09 The 4th edition includes updated and additional examples and exercises on the core fundamental concepts of mechanics robots and kinematics of serial robots New images of CAD models and physical robots help to motivate concepts being introduced Each chapter of the book can be read independently of others as it addresses a seperate issue in robotics Methods for Solving Mathematical Physics Problems Valerii Ivanovich Agoshkov, P. B. Dubovski, V. P. Shutiayev, 2006 The aim of the book is to present to a wide range of readers students postgraduates scientists engineers etc basic information on one of the directions of mathematics methods for solving mathematical physics problems The authors have tried to select for the book methods that have become classical and generally accepted However some of the current versions of these methods may be missing from the book because they require special knowledge The book is of the handbook teaching type On the one hand the book describes the main definitions the concepts of the examined methods and approaches used in them and also the

results and claims obtained in every specific case On the other hand proofs of the majority of these results are not presented and they are given only in the simplest methodological cases Another special feature of the book is the inclusion of many examples of application of the methods for solving specific mathematical physics problems of applied nature used in various areas of science and social activity such as power engineering environmental protection hydrodynamics elasticity theory etc This should provide additional information on possible applications of these methods To provide complete information the book includes a chapter dealing with the main problems of mathematical physics together with the results obtained in functional analysis and boundary value theory for equations with partial derivatives The Finite Element Method: Its Basis and Fundamentals O. C. Zienkiewicz, R. L. Taylor, 2013-08-31 The Finite Element Method Its Basis and Fundamentals offers a complete introduction to the basis of the finite element method covering fundamental theory and worked examples in the detail required for readers to apply the knowledge to their own engineering problems and understand more advanced applications This edition sees a significant rearrangement of the book s content to enable clearer development of the finite element method with major new chapters and sections added to cover Weak forms Variational forms Multi dimensional field problems Automatic mesh generation Plate bending and shells Developments in meshless techniques Focusing on the core knowledge mathematical and analytical tools needed for successful application The Finite Element Method Its Basis and Fundamentals is the authoritative resource of choice for graduate level students researchers and professional engineers involved in finite element based engineering analysis A proven keystone reference in the library of any engineer needing to understand and apply the finite element method in design and development Founded by an influential pioneer in the field and updated in this seventh edition by an author team incorporating academic authority and industrial simulation experience Features reworked and reordered contents for clearer development of the theory plus new chapters and sections on mesh generation plate bending shells weak forms and variational forms Mathematical Reviews ,2005 Simulation and capacity calculation in real German and European interconnected gas transport systems Bo Li,2012-10-15 Abstract The whole supply chain of natural gas from the gas well through several kinds of elements to final customers creates an integrated and complex network system Such complex systems in Europe are owned and operated by different companies The legal framework of liberalization of the energy markets requires gas network operators to publish flow capacities at their entry and exit stations In combination with publicly available knowledge about the gas transportation infrastructures an overall hydraulic simulation of the gas flows over Germany and Europe becomes possible Considering the logistics and integrity of the natural gas supply system it is obvious that such models are significant to present the overall gas flow assess detailed infrastructures and analyze emergency situations based on national or European levels and from a technical point of view In this thesis the author depicts the workflow and methodologies of modeling such large scale and complex gas grids using the German H gas system as an example The established model is able to simulate the major gas transmission systems

in Germany with consideration of the storage facilities. The modeling work is described in this thesis from three major aspects the creation of network topology the definition of simulation scenarios and the methodologies for capacity calculations The author further explains in detail the integration of available databases and some simplification and assumption approaches developed for the modeling work By investigating on German gas consumption sectors and gas demand behaviors over years various scenarios are defined and simulated Through the simulations the technical potentials for both individual entry exit points and the nationwide grid can be analyzed The investigation in this thesis also illustrates several case studies to technically evaluate new infrastructures and German energy transformation technologies e g synthetic methane from Power to Gas projects and Nuclear Moratorium Some bottleneck areas in the existing gas transmission system under such newly developed conditions are presented in the model which could provide good reference information for future pipeline grid extension and facilities enhancement Kurzfassung Die Transportkette von Erdgas stellt vom Bohrloch bis zu den Endkunden ein integriertes und komplexes Netzwerk aus verschiedenen Systemelementen dar das in Europa von verschiedenen Unternehmen betrieben wird Der Rechtsrahmen der durch die Liberalisierung der Energiem rkte stark ge ndert wurde verlangt von diesen Gasnetzbetreibern die Durchflusskapazit ten an den Ein und Ausspeisepunkten ihrer Leitungen zu ver ffentlichen Zusammen mit weiteren ffentlich verf gbaren Daten ber die Erdgas Infrastruktur wird eine unternehmens bergreifende hydraulische Simulation des gesamten Netzes m glich Mit diesem Modell k nnen die gesamten Gasnetzfl sse der integrierten Gastransportkette dargestellt Bestandteile der Infrastruktur detailliert bewertet und die Auswirkungen von Versorgungsst rungen auf nationaler oder europ ischer Ebene aus technischer Sicht bewertet werden Anhand des deutschen H Gasnetzes als Beispiel beschreibt der Autor in dieser Arbeit das Vorgehen und die Methoden um ein gro es und komplexes Gasnetz zu modellieren Das Modell beschreibt das Transportnetz unter Einbeziehung der Erdgas Speicherstandorte Das Vorgehen wird in der Arbeit mit drei wesentlichen Aspekten beschrieben Die Abbildung der Netzwerktopologie die Definition von Simulationsszenarien der Ein und Ausspeisung sowie die Methoden der Kapazit tsberechnung Der Autor beschreibt detailliert die Integration verf gbarer Datenquellen sowie Annahmen und Vereinfachungen die fr die Modellierung notwendig sind Durch die Untersuchung verschiedener Erdgas Verbrauchersektoren und der Verbrauchsentwicklung ber die Jahre werden verschiedene Szenarien definiert und mit Hilfe des Topologiemodells simuliert Mit diesen Simulationen k nnen die technischen Potentiale sowohl fr individuelle Ein und Ausspeisepunkte als auch fr das gesamte deutsche H Gasnetz analysiert werden Das Modell wird anhand einiger Fallstudien illustriert um neue Infrastrukturen sowie die Auswirkungen neuer Technologien z B Erzeugung von synthetischem Methan aus Stromspeicherprojekten und politischer Entscheidungen z B den deutschen Ausstieg aus der Kernenergie zu bewerten Einige Engpassbereiche des existierenden Transportnetzes in dieser neuen Situation werden mit Hilfe des Modells identifiziert um Empfehlungen fr den Um und Ausbau des deutschen Fundamentals of Structural Mechanics Keith D. Hjelmstad, 2007-03-14 The last few Gastransportsystems zu geben

decades have witnessed a dramatic increase in the application of numerical computation to problems in solid and structural mechanics. The burgeoning of computational mechanics opened a pedagogical gap between traditional courses in elementary strength of materials and the finite element method that classical courses on advanced strength of materials and elasticity do not adequately fill. In the past our ability to formulate theory exceeded our ability to compute In those days solid mechanics was for virtuosos. With the advent of the finite element method our ability to compute has surpassed our ability to formulate theory. As a result continuum mechanics is no longer the province of the specialist. What an engineer needs to know about mechanics has been forever changed by our capacity to compute This book attempts to capitalize on the pedagogical opportunities implicit in this shift of perspective. It now seems more appropriate to focus on fundamental principles and formulations than on classical solution techniques.

Journal of Guidance, Control, and Dynamics ,2008

Differential Evolution Anyong Qing, 2009-07-23 Differential evolution is a very simple but very powerful stochastic optimizer Since its inception it has proved very efficient and robust in function optimization and has been applied to solve problems in many scientific and engineering fields In Differential Evolution Dr Qing begins with an overview of optimization followed by a state of the art review of differential evolution including its fundamentals and up to date advances He goes on to explore the relationship between differential evolution strategies intrinsic control parameters non intrinsic control parameters and problem features through a parametric study Findings and recommendations on the selection of strategies and intrinsic control parameter values are presented Lastly after an introductory review of reported applications in electrical and electronic engineering fields different research groups demonstrate how the methods can be applied to such areas as multicast routing multisite mapping in grid environments antenna arrays analog electric circuit sizing electricity markets stochastic tracking in video sequences and color quantization Contains a systematic and comprehensive overview of differential evolution Reviews the latest differential evolution research Describes a comprehensive parametric study conducted over a large test bed Shows how methods can be practically applied to mobile communications grid computing circuits image processing power engineering Sample applications demonstrated by research groups in the United Kingdom Australia Italy Turkey China and Eastern Europe Provides access to companion website with code examples for download Differential Evolution is ideal for application engineers who can use the methods described to solve specific engineering problems It is also a valuable reference for post graduates and researchers working in evolutionary computation design optimization and artificial intelligence Researchers in the optimization field or engineers and managers involved in operations research will also find the book a helpful introduction to the topic Applied Mechanics Reviews ,1971

Optimization H. Ronald Miller,2011-03-29 A thorough and highly accessible resource for analysts in a broadrange of social sciences Optimization Foundations and Applications presents a series of approaches to the challenges faced by analysts who must find thebest way to accomplish particular objectives usually with the added complication of constraints on the

available choices Award winning educator Ronald E Miller provides detailed coverageof both classical calculus based approaches and newer computer based iterative methods Dr Miller lays a solid foundation for both linear and nonlinearmodels and quickly moves on to discuss applications including iterative methods for root finding and for unconstrainedmaximization approaches to the inequality constrained linearprogramming problem and the complexities of inequality constrainedmaximization and minimization in nonlinear problems Otherimportant features include More than 200 geometric interpretations of algebraic results emphasizing the intuitive appeal of mathematics Classic results mixed with modern numerical methods to aidusers of computer programs Extensive appendices containing mathematical details important for a thorough understanding of the topic With special emphasis on questions most frequently asked by those encountering this material for the first time Optimization Foundations and Applications is an extremely useful resource forprofessionals in such areas as mathematics engineering economics and business regional science geography sociology political science management and decision sciences public policy analysis and numerous other social sciences An Instructor s Manual presenting detailed solutions to all the problems in the book is available upon request from the Wileyeditorial Numerical Algorithms E. V. Krishnamurthy, 1986 department AIAA Journal American Institute of Aeronautics and Astronautics, 2007 Machine Learning for Science and Engineering, Volume 1: Fundamentals Herman Jaramillo, Andreas Rüger, 2023-04-01 This textbook teaches underlying mathematics terminology and programmatic skills to implement test and apply machine learning to real world problems Exercises with field data including well logs and weather measurements prepare and encourage readers to begin using software to validate results and program their own creative data solutions As the size and complexity of data soars exponentially machine learning ML has gained prominence in applications in geoscience and related fields ML powered technology increasingly rivals or surpasses human performance and fuels a large range of leading edge research This textbook teaches the underlying mathematics terminology and programmatic skills to implement test and apply ML to real world problems It builds the mathematical pillars required to thoroughly comprehend and master modern ML concepts and translates the newly gained mathematical understanding into better applied data science Exercises with raw field data including well logs and weather measurements prepare and encourage the reader to begin using software to validate results and program their own creative data solutions Most importantly the reader always keeps an eye on the ML s imperfect data situations as encountered in the real world

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