Source file: `newt2.f`

```fortran
c===========================================================
c     newt2:  Uses multi-dimensional Newton's method
c     to compute a root of simple non-linear system
c     discussed in class
c
c        sin(xy) - 1/2 = 0
c        y^2 - 6x - 2  = 0
c
c     Command line input is initial guess (two numbers)
c     for root, and optional convergence criteria.
c     Estimated root written to standard output.
c     Tracing output similar to that from 'newtsqrt'.
c===========================================================
      program        newt2

      implicit       none

      integer        iargc
      real*8         r8arg,       drelabs,      dvl2norm

      real*8         r8_never
      parameter    ( r8_never = -1.0d-60 )
c-----------------------------------------------------------
c     Size of system.
c-----------------------------------------------------------
      integer        neq
      parameter    ( neq = 2 )
c-----------------------------------------------------------
c     Command-line arguments:  Initial guess will be
c     input directly into 'x' array.
c-----------------------------------------------------------
      real*8         tol
c-----------------------------------------------------------
c     Variables used in Newton iteration and solution of
c     linear systems via LAPACK routine 'dgesv'.
c-----------------------------------------------------------
      real*8         J(neq,neq),   res(neq),
     &               x(neq)
      integer        ipiv(neq)
      integer        ieq,          info

      integer        mxiter,       nrhs
      parameter    ( mxiter = 50,  nrhs = 1 )

      integer        iter
      real*8         nrm2res,      nrm2dx,      nrm2x
c-----------------------------------------------------------
c     Default convergence tolerance.
c-----------------------------------------------------------
      real*8         default_tol
      parameter    ( default_tol = 1.0d-8 )
c-----------------------------------------------------------
c     Argument parsing.
c-----------------------------------------------------------
      if( iargc() .lt. neq ) go to 900
      do ieq = 1 , neq
         x(ieq) = r8arg(ieq,r8_never)
         if( x(ieq) .eq. r8_never ) go to 900
      end do
      tol  = r8arg(neq+1,default_tol)
      if( tol .le. 0.0d0 ) tol = default_tol

c-----------------------------------------------------------
c     Newton loop.
c-----------------------------------------------------------
      write(0,*) 'Iter           x                      y '//
     &           '          log10(dx) log10(res)'
      write(0,*)
      do iter = 1 , mxiter
c-----------------------------------------------------------
c        Evaluate residual vector.
c-----------------------------------------------------------
         res(1) = sin(x(1)*x(2)) - 0.5d0
         res(2) = x(2)**2 - 6.0d0 * x(1) - 2.0d0
         nrm2res = dvl2norm(res,2)
c-----------------------------------------------------------
c        Set up Jacobian.
c-----------------------------------------------------------
         J(1,1) = x(2) * cos(x(1) * x(2))
         J(1,2) = x(1) * cos(x(1) * x(2))
         J(2,1) = -6.0d0
         J(2,2) = 2.0d0 * x(2)
c-----------------------------------------------------------
c        Solve linear system (J dx = res) for update
c        dx.  Update returned in 'res' vector.
c-----------------------------------------------------------
         call dgesv( neq, nrhs, J, neq, ipiv, res, neq, info )
         if( info .eq. 0 ) then
c-----------------------------------------------------------
c           Update solution.
c-----------------------------------------------------------
            nrm2x  = dvl2norm(x,neq)
            nrm2dx = dvl2norm(res,neq)
            do ieq = 1 , neq
               x(ieq) = x(ieq) - res(ieq)
            end do
c-----------------------------------------------------------
c           Tracing output: note use of max to prevent
c           taking log10 of 0.
c-----------------------------------------------------------
            write(0,1000) iter, x(1), x(2),
     &                    log10(max(nrm2dx,1.0d-60)),
     &                    log10(max(nrm2res,1.0d-60))
1000        format(i2,1p,2e24.16,0p,2f8.2)
c-----------------------------------------------------------
c           Check for convergence.
c-----------------------------------------------------------
            if( drelabs(nrm2dx,nrm2x,1.0d-6) .le. tol ) go to 100
         else
            write(0,*) 'newt2: dgesv failed.'
            stop
         end if
      end do
c-----------------------------------------------------------
c     No-convergence exit.
c-----------------------------------------------------------
      write(0,*) 'No convergence after ', mxiter,
     &           ' iterations'
      stop

c-----------------------------------------------------------
c     Normal exit, write input and estimated square root
c     to standard output.
c-----------------------------------------------------------
 100  continue
      write(0,*)
      write(*,*) x
      stop

c-----------------------------------------------------------
c     Usage exit.
c-----------------------------------------------------------
 900  continue
         write(0,*) 'usage: newt2 <x0> <y0> [<tol>]'
      stop

      end

c===========================================================
c     dvl2norm:  Returns l2-norm of double precision vector.
c===========================================================
      real*8 function dvl2norm(v,n)

         implicit      none

         integer       n
         real*8        v(n)
         integer       i

         dvl2norm = 0.0d0
         do i = 1 , n
            dvl2norm = dvl2norm + v(i) * v(i)
         end do
         if( n .gt. 0 ) then
            dvl2norm = sqrt(dvl2norm / n)
         end if

         return

      end
```

```
c===========================================================
c     drelabs:  Function useful for 'relativizing' quantity
c     being monitored for detection of convergence.
c===========================================================
      real*8 function drelabs(dx,x,xfloor)

         implicit      none

         real*8        dx,     x,    xfloor

         if( abs(x) .lt. abs(xfloor) ) then
            drelabs = abs(dx)
         else
            drelabs = abs(dx/x)
         end if

         return

      end
```

Source file: sgi-output

```
################################################################
# Building 'newt2' and sample output on sgi1.
#
# Note how different roots are found depending on the initial
# guess and how, in each case, convergence of both dx and
# the residual is quadratic as the solution is approached.
################################################################
sgi1% pwd ; ls
/usr/people/phys410/nonlin/ex3
Makefile   newt2.f

sgi1% make
f77 -g -64 -c newt2.f
f77 -g -64 -L/usr/local/lib newt2.o -lp410f -llapack -lblas -o newt2

sgi1% newt2
 usage: newt2 <x0> <y0> [<tol>]

################################################################
# Start with initial guess (1.0,1.0) and use default tolerance
################################################################
sgi1% newt2 1.0 1.0
 Iter           x                      y           log10(dx) log10(res)

 1 -3.2999966453609808E-02  1.4010001006391706E+00   -0.11    0.70
 2  3.7660093320946680E-01  2.2207017966697333E+00   -0.19   -0.40
 3  2.6508349149835875E-01  1.9187667230923000E+00   -0.64   -0.30
 4  2.7416951525985472E-01  1.9092166705387068E+00   -2.03   -1.19
 5  2.7423631305849172E-01  1.9092977465351673E+00   -4.13   -3.95
 6  2.7423631371214585E-01  1.9092977458408302E+00   -9.17   -8.33

   0.2742363137121459       1.909297745840830

################################################################
# Start with initial guess (10.0,10.0)
################################################################
sgi1% newt2 10.0 10.0
 Iter           x                      y           log10(dx) log10(res)

 1  1.1551311217431483E+01  8.5653933652294452E+00    0.17    1.43
 2  5.2821340061728987E+00  6.2494950887340917E+00    0.67    0.26
 3  7.9156169056753551E+00  7.0845635560056479E+00    0.29    0.58
 4  8.0553488926886114E+00  7.0945184795470357E+00   -1.00   -0.08
 5  8.0478800969936373E+00  7.0913532277542579E+00   -2.24   -1.34
 6  8.0480621354266173E+00  7.0914295327798440E+00   -3.86   -2.93
 7  8.0480622340064549E+00  7.0914295740731097E+00   -7.12   -6.20

    8.048062234006455       7.091429574073110

################################################################
# Start with initial guess (100.0,100.0)
################################################################
sgi1% newt2 100.0 100.0
 Iter           x                      y           log10(dx) log10(res)

 1  1.4561314470371522E+02  5.4378394341111459E+01    1.66    3.82
 2  1.9021837653952511E+02  3.7701738714769540E+01    1.53    3.17
 3  2.0349983567820649E+02  3.5070267397907145E+01    0.98    2.29
 4  2.0392234856561154E+02  3.5007684984188487E+01   -0.52    0.70
 5  2.0390326095147395E+02  3.5005993323580455E+01   -1.87   -0.53
 6  2.0391023928640132E+02  3.5006591323292412E+01   -2.31   -0.59
 7  2.0391061250942661E+02  3.5006623302706338E+01   -3.58   -1.92
 8  2.0391061457091234E+02  3.5006623479357074E+01   -5.83   -4.18
 9  2.0391061457097669E+02  3.5006623479362588E+01  -10.34   -8.68

    203.9106145709767       35.00662347936259

################################################################
# Start with initial guess (0.0,0.0), generates singular
# Jacobian
################################################################
sgi1% newt2 0.0 0.0
 Iter           x                      y           log10(dx) log10(res)

 newt2: dgesv failed.

################################################################
# Start with initial guess (1.0,1.0) but use more stringent
# tolerance
################################################################
sgi1% newt2 1.0 1.0 1.0e-15
 Iter           x                      y           log10(dx) log10(res)

 1 -3.2999966453609808E-02  1.4010001006391706E+00   -0.11    0.70
 2  3.7660093320946680E-01  2.2207017966697333E+00   -0.19   -0.40
 3  2.6508349149835875E-01  1.9187667230923000E+00   -0.64   -0.30
 4  2.7416951525985472E-01  1.9092166705387068E+00   -2.03   -1.19
 5  2.7423631305849172E-01  1.9092977465351673E+00   -4.13   -3.95
 6  2.7423631371214585E-01  1.9092977458408302E+00   -9.17   -8.33
 7  2.7423631371214585E-01  1.9092977458408302E+00  -16.44  -16.41

   0.2742363137121459       1.909297745840830
```

Source file: `maple-output`

```
################################################################
# Checking 'newt2' using numerical root finding capablities
# of Maple.
################################################################
sgi1% maple
    |\^/|     Maple V Release 5 (University of Texas at Austin)
._|\|   |/|_. Copyright (c) 1981-1997 by Waterloo Maple Inc. All rights
 \  MAPLE  /  reserved. Maple and Maple V are registered trademarks of
 <____ ____>  Waterloo Maple Inc.
      |       Type ? for help.
> Digits := 20;
                                 Digits := 20

> f1 := sin(x*y) - 1/2;
                             f1 := sin(x y) - 1/2

> f2 := y^2 - 6*x - 2;
                                      2
                              f2 := y  - 6 x - 2


################################################################
# Locates root found by 'newt2 1.0 1.0'
################################################################
> ans := fsolve( {f1,f2}, {x,y}, {x=0.25..0.30, y=1.8..2.0});
       ans := {y = 1.9092977458408301606, x = .27423631371214588082}


################################################################
# Compute residuals of root
################################################################
> r1 := evalf(subs(ans,f1)); r2 := evalf(subs(ans,f2));
                                           -19
                                r1 := -.1 10

                                           -18
                                r2 := -.1 10


################################################################
# Locates root found by 'newt2 10.0 10.0'
################################################################
> ans := fsolve( {f1,f2}, {x,y}, {x=7..9, y=6..8});
       ans := {x = 8.0480622340064835835, y = 7.0914295740731220704}

> r1 := evalf(subs(ans,f1)); r2 := evalf(subs(ans,f2));
                                           -18
                               r1 := -.35 10

                                    r2 := 0


################################################################
# Locates root found by 'newt2 100.0 100.0'
################################################################
> ans := fsolve( {f1,f2}, {x,y}, {x=203.9..203.95, y=35.0..35.01});
       ans := {x = 203.91061457097670060, y = 35.006623479362590528}

>  r1 := evalf(subs(ans,f1)); r2 := evalf(subs(ans,f2));
                                             -16
                              r1 := -.5214 10

                                    r2 := 0


################################################################
# Another nearby, but distinct, root
################################################################
> ans := fsolve( {f1,f2}, {x,y}, {x=203..204, y=35.0..35.1});
       ans := {x = 203.95052002180667001, y = 35.010043132376172782}

> r1 := evalf(subs(ans,f1)); r2 := evalf(subs(ans,f2));
                                             -16
                               r1 := .4548 10

                                    r2 := 0

> quit;
```