

## Variations on the Newton-Raphson method

Consider the system of non-linear simultaneous equations  $g(x) = 0$  where  $g : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined by:

$$\forall x \in \mathbb{R}^2, g(x) = \begin{bmatrix} (x_1)^2 - 0.1x_1x_2 \\ (x_2)^2 - 0.1x_1x_2 \end{bmatrix}.$$

- (i) Write out explicitly the Newton-Raphson update to solve  $g(x) = 0$ . Invert the Jacobian matrix explicitly using the formula for the inverse of a  $2 \times 2$  matrix.
- (ii) Is there a solution to  $g(x) = 0$ ?
- (iii) Starting at  $x^{(0)} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ , calculate the first three iterates.
- (iv) Now replace the exact Jacobian by the approximation  $\bar{J}(x)$  obtained by neglecting the off-diagonal terms of the Jacobian. Write down the new update equations.
- (v) Starting at  $x^{(0)} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ , calculate the first five iterates based on the approximate Jacobian  $\bar{J}(x)$ .
- (vi) Which method takes less effort overall to achieve a solution satisfying the condition  $\|g(x^{(v)})\| < 0.3$ : using the exact Jacobian or using the approximate Jacobian? (Hint: The answer is: "it all depends.")

7.4 Consider a plate capacitor, illustrated in Figure 7.12. (We will consider a similar arrangement in the sizing of interconnects in integrated circuits case study in Section 15.5.) The capacitor consists of two conductors separated by a non-conducting dielectric. The upper conductor is of length  $L$  and width  $w$  and has thickness  $T$ . The upper conductor is separated from the lower conductor by a dielectric of thickness  $d$  and dielectric constant  $\epsilon$ .