

Trial-and-Error Searching*

(Part II, N-Dimensions)

(science at last!)

Rubin H Landau

With

Sally Haerer and Scott Clark

Computational Physics for Undergraduates
BS Degree Program: Oregon State University

“Engaging People in Cyber Infrastructure”
Support by EPICS/NSF & OSU

Weights on a String; Roots of Simultaneous Nonlinear Equations

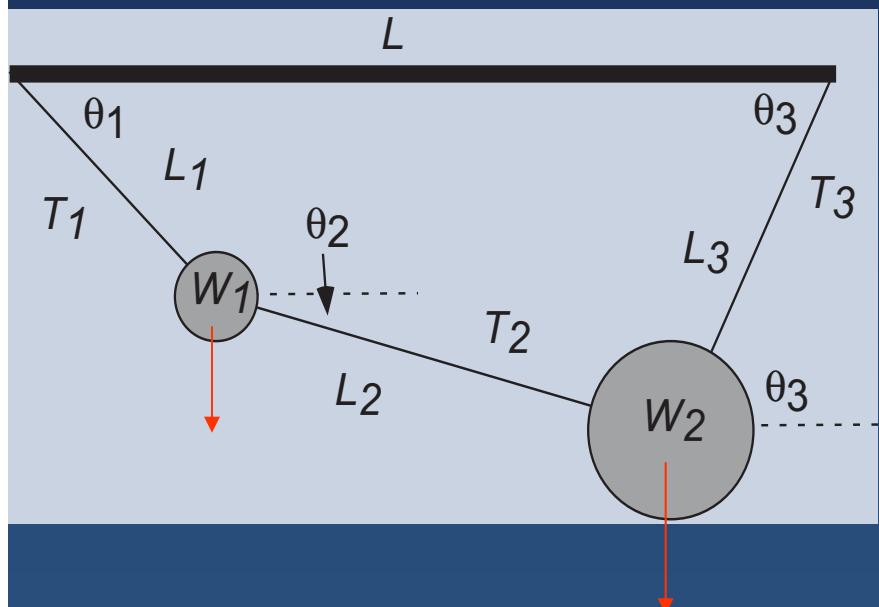
1. Problem (6 unknowns):

$$T_i = ?, \quad \theta_i = ?, \quad i = 1, 6$$

2. Geometric constraints:

$$L_1 \cos \theta_1 + L_2 \cos \theta_2 + L_3 \cos \theta_3 = L \quad (1)$$

$$L_1 \sin \theta_1 + L_2 \sin \theta_2 - L_3 \sin \theta_3 = 0 \quad (2)$$



(simple can be hard)

3. $\sum \text{forces}_{x,y} = 0$:

$$T_1 \sin \theta_1 - T_2 \sin \theta_2 - W_1 = 0_{y,1} \quad (3)$$

$$T_1 \cos \theta_1 - T_2 \cos \theta_2 = 0_{x,1} \quad (4)$$

$$T_2 \sin \theta_2 + T_3 \sin \theta_3 - W_2 = 0_{y,2} \quad (5)$$

$$T_2 \cos \theta_2 - T_3 \cos \theta_3 = 0_{x,2} \quad (6)$$

4. Trigonometry ($6 \rightarrow 9$ unknowns):

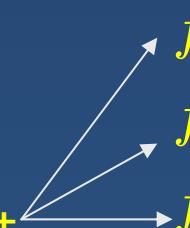
$$\sin^2 \theta_i + \cos^2 \theta_i = 1, \quad i = 1, 2, 3 \quad (7 - 9)$$

Multi-D Newton-Raphson Search

- No analytic solution
- Can solve $f(x) = 0$
- 9 simultaneous nonlinear equations
- Rename variables to vector $[x]$

$$[\mathbf{x}] = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \\ x_7 \\ x_8 \\ x_9 \end{bmatrix} = \begin{bmatrix} \sin \theta_1 \\ \sin \theta_2 \\ \sin \theta_3 \\ \cos \theta_1 \\ \cos \theta_2 \\ \cos \theta_3 \\ T_1 \\ T_2 \\ T_3 \end{bmatrix},$$

$\sin \theta, \cos \theta = \text{independent}$

$$\begin{aligned} f_1(\mathbf{x}) &= 3x_4 + 4x_5 + 4x_6 - 8 = 0 \\ f_2(\mathbf{x}) &= 3x_1 + 4x_2 - 4x_3 = 0 \\ f_3(\mathbf{x}) &= x_7x_1 - x_8x_2 - 10 = 0 \\ f_4(\mathbf{x}) &= x_7x_4 - x_8x_5 = 0 \\ f_5(\mathbf{x}) &= x_8x_2 + x_9x_3 - 20 = 0 \\ f_6(\mathbf{x}) &= x_8x_5 - x_9x_6 = 0 \\ f_7(\mathbf{x}) &= x_1^2 + x_4^2 - 1 = 0 \\ f_8(\mathbf{x}) &= x_2^2 + x_5^2 - 1 = 0 \\ f_9(\mathbf{x}) &= x_3^2 + x_6^2 - 1 = 0 \end{aligned}$$


Solve Matrix Equation for 9 Δx_j

$$(roots) \quad f_i(x_1^n, x_2^n, \dots, x_9^n) = 0, \quad x_i^n = x_i^{n-1} + \Delta x_i, \quad (guess) \quad (1)$$

$$(linear \approx) \quad f_i(x_1^n, x_2^n, \dots, x_9^n) \simeq f_i(x_1^{n-1}, x_2^{n-1}, \dots, x_9^{n-1}) + \sum_j^9 \frac{\partial f_i}{\partial x_j}(x_i^{n-1}) \Delta x_j \quad (2)$$

$$f_i(x_1^{n-1}, x_2^{n-1}, \dots, x_9^{n-1}) + \sum_j^9 \frac{\partial f_i}{\partial x_j}(\{x_i^{n-1}\}) \Delta x_j = 0, \quad (3)$$

(unknown)

- Matrix form: Standard form for linear equations

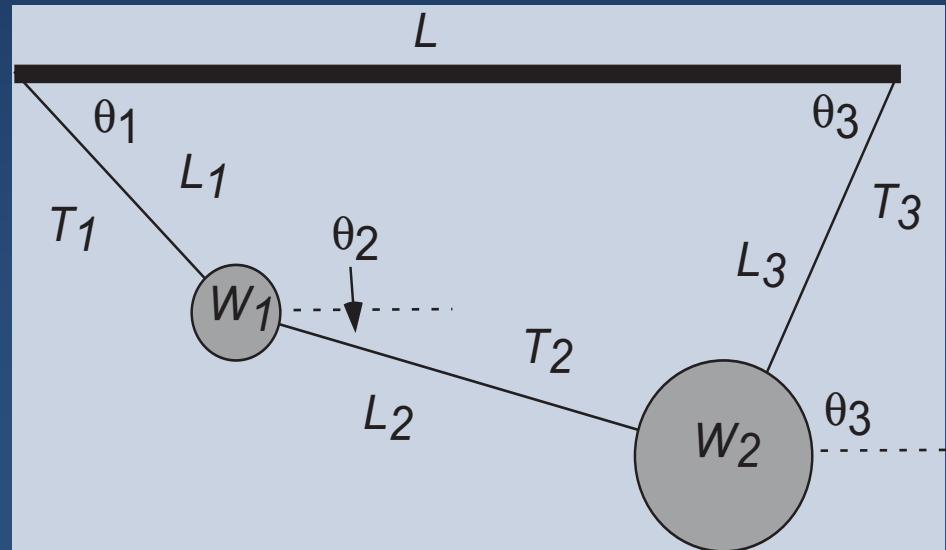
$$(known) \quad \begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_9 \end{bmatrix}_o + \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \cdots & \frac{\partial f_1}{\partial x_N} \\ \frac{\partial f_2}{\partial x_1} & \cdots & \frac{\partial f_2}{\partial x_9} \\ \vdots & \cdots & \vdots \\ \frac{\partial f_9}{\partial x_1} & \cdots & \frac{\partial f_9}{\partial x_9} \end{bmatrix}_o \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \vdots \\ \Delta x_9 \end{bmatrix} = 0 \quad (4)$$

$$\frac{\partial f_i}{\partial x_j} \simeq \frac{f_i(x_j + \Delta x_j) - f_i(x_j)}{\delta x_j} \quad (unknowns) \quad (5)$$

- Now use matrix library program (JAMA)

Assessment

1. Check reasonableness of W_1, W_2 solution
 - a .various m, L
 - b. deduced Tensions $> 0, \approx W$
 - c. deduced angles physical (sketch)
2. See how bad initial guess fails
3. * 3 masses (hard)



Relation of 1D and 9D Methods

- ◆ 1-D:

$$\Delta x = -\frac{f}{f'} = -\frac{1}{f'} f \quad (1)$$

- ◆ N-D: Linear Equations:

$$\begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_9 \end{bmatrix}_o + \begin{bmatrix} \partial f_1 / \partial x_1 & \cdots & \partial f_1 / \partial x_N \\ \partial f_2 / \partial x_1 & \cdots & \partial f_2 / \partial x_9 \\ \vdots & & \vdots \\ \cdots & \cdots & \partial f_9 / \partial x_9 \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \vdots \\ \Delta x_9 \end{bmatrix} = 0 \quad (2)$$

- ◆ Write solution as (formal)

$$\begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \vdots \\ \Delta x_9 \end{bmatrix} = - \begin{bmatrix} \partial f_1 / \partial x_1 & \cdots & \partial f_1 / \partial x_N \\ \partial f_2 / \partial x_1 & \cdots & \partial f_2 / \partial x_9 \\ \vdots & & \vdots \\ \cdots & \cdots & \partial f_9 / \partial x_9 \end{bmatrix}^{-1} \begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_9 \end{bmatrix} \quad (3)$$