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Deducción del método de Newton Raphson para 3 ecuaciones con 3 incógnitas

$$u_{i+1} = u_i + (x_{i+1} - x_i) \frac{\partial u_i}{\partial x} + (y_{i+1} - y_i) \frac{\partial u_i}{\partial y} + (z_{i+1} - z_i) \frac{\partial u_i}{\partial z}$$

$$v_{i+1} = v_i + (x_{i+1} - x_i) \frac{\partial v_i}{\partial x} + (y_{i+1} - y_i) \frac{\partial v_i}{\partial y} + (z_{i+1} - z_i) \frac{\partial v_i}{\partial z}$$

$$w_{i+1} = w_i + (x_{i+1} - x_i) \frac{\partial w_i}{\partial x} + (y_{i+1} - y_i) \frac{\partial w_i}{\partial y} + (z_{i+1} - z_i) \frac{\partial w_i}{\partial z}$$

Entonces tenemos el sistema donde: (x_{i+1}) , (y_{i+1}) , (z_{i+1}) son las incógnitas

$$\left\{ \begin{array}{l} \frac{\partial u_i}{\partial x}(x_{i+1}) + \frac{\partial u_i}{\partial y}(y_{i+1}) + \frac{\partial u_i}{\partial z}(z_{i+1}) = -u_i + x_i \frac{\partial u_i}{\partial x} + y_i \frac{\partial u_i}{\partial y} + z_i \frac{\partial u_i}{\partial z} \\ \frac{\partial v_i}{\partial x}(x_{i+1}) + \frac{\partial v_i}{\partial y}(y_{i+1}) + \frac{\partial v_i}{\partial z}(z_{i+1}) = -v_i + x_i \frac{\partial v_i}{\partial x} + y_i \frac{\partial v_i}{\partial y} + z_i \frac{\partial v_i}{\partial z} \\ \frac{\partial w_i}{\partial x}(x_{i+1}) + \frac{\partial w_i}{\partial y}(y_{i+1}) + \frac{\partial w_i}{\partial z}(z_{i+1}) = -w_i + x_i \frac{\partial w_i}{\partial x} + y_i \frac{\partial w_i}{\partial y} + z_i \frac{\partial w_i}{\partial z} \end{array} \right.$$

Calculando el sistema de ecuaciones

$$x_{i+1} = \left| \begin{array}{ccc|cc} -u_i + x_i \frac{\partial u_i}{\partial x} + y_i \frac{\partial u_i}{\partial y} + z_i \frac{\partial u_i}{\partial z} & \frac{\partial u_i}{\partial y} & \frac{\partial u_i}{\partial z} & & \\ -v_i + x_i \frac{\partial v_i}{\partial x} + y_i \frac{\partial v_i}{\partial y} + z_i \frac{\partial v_i}{\partial z} & \frac{\partial v_i}{\partial y} & \frac{\partial v_i}{\partial z} & & \\ -w_i + x_i \frac{\partial w_i}{\partial x} + y_i \frac{\partial w_i}{\partial y} + z_i \frac{\partial w_i}{\partial z} & \frac{\partial w_i}{\partial y} & \frac{\partial w_i}{\partial z} & & \end{array} \right|$$

$$\left| \begin{array}{ccc} \frac{\partial u_i}{\partial x} & \frac{\partial u_i}{\partial y} & \frac{\partial u_i}{\partial z} \\ \frac{\partial v_i}{\partial x} & \frac{\partial v_i}{\partial y} & \frac{\partial v_i}{\partial z} \\ \frac{\partial w_i}{\partial x} & \frac{\partial w_i}{\partial y} & \frac{\partial w_i}{\partial z} \end{array} \right|$$

Desarrollando el determinante superior (por cofactores en la primera columna)

$$\begin{aligned}
 & -u_i \left(\frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + \dots \\
 & u_i \left(\frac{\partial w_i}{\partial y} \frac{\partial v_i}{\partial z} \right) - x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial w_i}{\partial y} \frac{\partial v_i}{\partial z} \right) - y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial w_i}{\partial y} \frac{\partial v_i}{\partial z} \right) - z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial w_i}{\partial y} \frac{\partial v_i}{\partial z} \right) \\
 & \dots + v_i \left(\frac{\partial u_i}{\partial y} \frac{\partial w_i}{\partial z} \right) - x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial u_i}{\partial y} \frac{\partial w_i}{\partial z} \right) - y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial u_i}{\partial y} \frac{\partial w_i}{\partial z} \right) - z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial u_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + \dots \\
 & \dots + -v_i \left(\frac{\partial w_i}{\partial y} \frac{\partial u_i}{\partial z} \right) + x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial w_i}{\partial y} \frac{\partial u_i}{\partial z} \right) + y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial w_i}{\partial y} \frac{\partial u_i}{\partial z} \right) + z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial w_i}{\partial y} \frac{\partial u_i}{\partial z} \right) + \dots \\
 & \dots - w_i \left(\frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \right) + x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \right) + y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \right) + z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \right) + \dots \\
 & + \dots w_i \left(\frac{\partial v_i}{\partial y} \frac{\partial u_i}{\partial z} \right) - x_i \frac{\partial u_i}{\partial x} \left(\frac{\partial v_i}{\partial y} \frac{\partial u_i}{\partial z} \right) - y_i \frac{\partial u_i}{\partial y} \left(\frac{\partial v_i}{\partial y} \frac{\partial u_i}{\partial z} \right) - z_i \frac{\partial u_i}{\partial z} \left(\frac{\partial v_i}{\partial y} \frac{\partial u_i}{\partial z} \right)
 \end{aligned}$$

Desarrollando el determinante inferior por la regla Sarrus (este determinante es necesario calcularlo una sola vez)

$$\begin{array}{|cc|cc}
 \frac{\partial u_i}{\partial x} & \frac{\partial u_i}{\partial y} & \frac{\partial u_i}{\partial z} & \frac{\partial u_i}{\partial x} & \frac{\partial u_i}{\partial y} \\
 \frac{\partial v_i}{\partial x} & \frac{\partial v_i}{\partial y} & \frac{\partial v_i}{\partial z} & \frac{\partial v_i}{\partial x} & \frac{\partial v_i}{\partial y} \\
 \frac{\partial w_i}{\partial x} & \frac{\partial w_i}{\partial y} & \frac{\partial w_i}{\partial z} & \frac{\partial w_i}{\partial x} & \frac{\partial w_i}{\partial y}
 \end{array}$$

Luego tenemos el resultado del determinante inferior

$$\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} + \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial x} + \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial x} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial z}$$

Tenemos que:

$$x_{i+1} = \left[u_i \left(\frac{\partial w_i}{\partial y} \frac{\partial v_i}{\partial z} - \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} \right) + v_i \left(\frac{\partial u_i}{\partial y} \frac{\partial w_i}{\partial z} - \frac{\partial w_i}{\partial y} \frac{\partial u_i}{\partial z} \right) + w_i \left(\frac{\partial v_i}{\partial y} \frac{\partial u_i}{\partial z} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \right) \right] + x_i \left(\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} + \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial x} + \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial x} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial z} \right)$$

$$\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} + \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial x} + \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial x} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial z}$$

$$+ \dots \frac{\left[u_i \left(\frac{\partial w_i}{\partial x} \frac{\partial v_i}{\partial y} - \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} \right) + v_i \left(\frac{\partial u_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial w_i}{\partial x} \frac{\partial u_i}{\partial y} \right) + w_i \left(\frac{\partial v_i}{\partial x} \frac{\partial u}{\partial y} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \right) \right]}{\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} + \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial x} + \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial x} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial z}}$$

$$z_{i+1} = z_i - \frac{\left[u_i \left(\frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial w_i}{\partial x} \frac{\partial v_i}{\partial y} \right) + v_i \left(\frac{\partial w_i}{\partial x} \frac{\partial u_i}{\partial y} - \frac{\partial u_i}{\partial x} \frac{\partial w_i}{\partial y} \right) + w_i \left(\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} - \frac{\partial v_i}{\partial x} \frac{\partial u_i}{\partial y} \right) \right]}{\frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial z} + \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial x} + \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial z} \frac{\partial v_i}{\partial y} \frac{\partial w_i}{\partial x} - \frac{\partial u_i}{\partial x} \frac{\partial v_i}{\partial z} \frac{\partial w_i}{\partial y} - \frac{\partial u_i}{\partial y} \frac{\partial v_i}{\partial x} \frac{\partial w_i}{\partial z}}$$

Problema 6.12

Determine las raíces de las siguientes ecuaciones no lineales, simultáneas por medio del método de Newton- Raphson:

$$Y = -x^2 + x + 0.75$$

$$y + 5xy = x^2$$

$$\frac{\partial u_i}{\partial x} = 2x - 1 = 1.4$$

$$\frac{\partial u_i}{\partial y} = 1$$

$$\frac{\partial v_i}{\partial x} = 5y - 2x = 3.6$$

$$\frac{\partial v_i}{\partial y} = 1 + 5x = 7$$

$$u_i = -(1.2) - (1.2)^2 + (1.2) + 0.75 = 0.69$$

$$v_i = (1.2) + 5(1.2)(1.2) - (1.2)^2 = -6.96$$

Iteración	x_i	y_i	x_{i+1}	y_{i+1}
0	1.2	1.2	1.54355	0.02903
1	1.54355	0.02903	1.39412	0.22287
2	1.39412	0.22287	1.37245	0.23929

ITERACION 0:

$$\frac{\partial u}{\partial x} = 1.4 \quad \frac{\partial u}{\partial y} = 1$$

$$\frac{\partial v}{\partial x} = -3.6 \quad \frac{\partial v}{\partial y} = -7$$

$$u_i = 0.69$$

$$v_i = -6.96$$

$$x_{i+1} = 1.54355$$

$$y_{i+1} = 0.02903$$

ITERACION 1:

$$\frac{\partial u}{\partial x} = 2.0871 \quad \frac{\partial u}{\partial y} = 1$$

$$\frac{\partial v}{\partial x} = 2.94195 \quad \frac{\partial v}{\partial y} = -8.71775$$

$$u_i = 0.11803$$

$$v_i = 2.12947$$

$$x_{i+1} = 1.39412$$

$$y_{i+1} = 0.22287$$

ITERACION2:

$$\frac{\partial u}{\partial x} = 1.78824 \quad \frac{\partial u}{\partial y} = 1$$

$$\frac{\partial v}{\partial x} : 1.67389 \quad \frac{\partial v}{\partial y} = -7.9706$$

$$u_i = 0.02232$$

$$v_i = 0.16716$$

$$x_{i+1} = 1.37245 \quad y_{i+1} = 0.23929$$

Problema#6.13

6.13 Encuentre las raíces de las ecuaciones simultáneas que siguen:

$$(x - 4)^2 + (y - 4)^2 = 5$$

$$x^2 + y^2 = 16$$

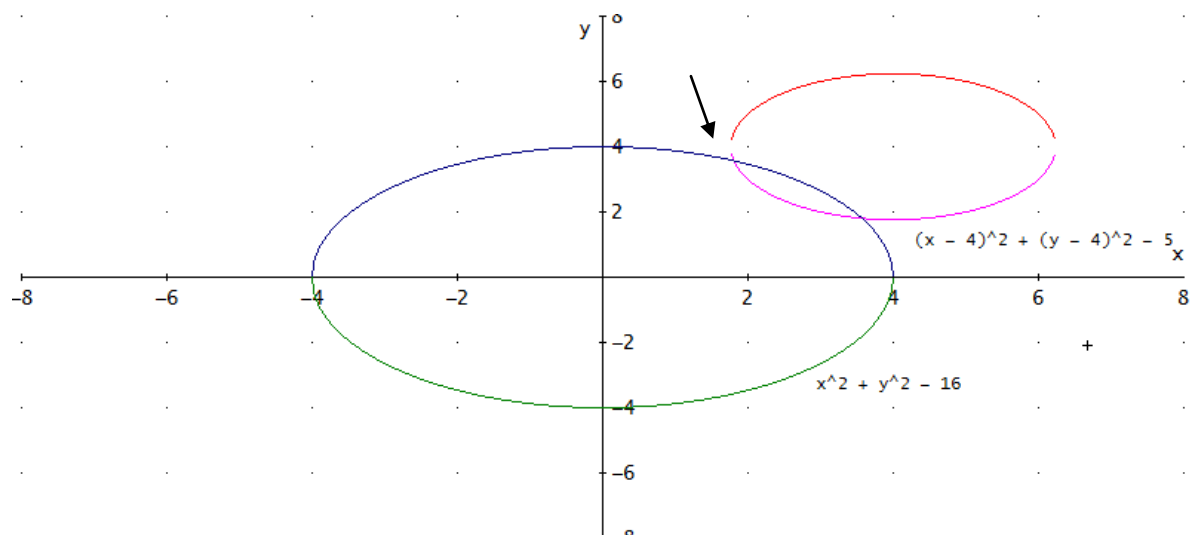
Entonces se Calculan las derivadas parciales.

$$\frac{\partial u_i}{\partial x} = 2x - 8$$

$$\frac{\partial u_i}{\partial y} = 2y - 8$$

$$\frac{\partial v_i}{\partial x} = 2x$$

$$\frac{\partial v_i}{\partial y} = 2y$$



En la imagen se muestran 2 puntos de intersección se utiliza el método de Newton Raphson para encontrar la raíz más cercana a la intersección.

Tomó $x = 2$; $y = 4$

Interccion# 0

$$\frac{\partial u_i}{\partial x} = 2(2) - 8 = -4$$

$$\frac{\partial u_i}{\partial y} = 2(4) - 8 = 0$$

$$\frac{\partial v_i}{\partial x} = 2(2) = 4$$

$$\frac{\partial v_i}{\partial y} = 2(4) = 8$$

El determinante es: $(-4)(8) - (4)(0) = -32$

$$u_i = [(x - 4)^2 + (y - 4)^2] - 5 \Rightarrow [(2 - 4)^2 + (4 - 4)^2] - 5 = -1$$

$$v_i = x^2 + y^2 - 16 \Rightarrow (2)^2 + (4)^2 - 16 = 4$$

Luego reemplazo en la ecuación los valores obtenidos:

$$x = 2 - \frac{-1(8) - (4)(0)}{-32} = 1.7500$$

$$y = 4 - \frac{4(-4) - (-1)(4)}{-32} = 3.6250$$

Interaccion#1

$$\frac{\partial u_i}{\partial x} = 2(1.75) - 8 = -4.5$$

$$\frac{\partial u_i}{\partial y} = 2(3.625) - 8 = -0.75$$

$$\frac{\partial v_i}{\partial x} = 2(1.75) = 3.5$$

$$\frac{\partial v_i}{\partial y} = 2(3.625) = 7.25$$

$$u_i = [(x - 4)^2 + (y - 4)^2] - 5 \Rightarrow [(1.75 - 4)^2 + (3.625 - 4)^2] - 5 = 0.2031$$

$$v_i = x^2 + y^2 - 16 \Rightarrow (1.75)^2 + (3.625)^2 - 16 = 0.2031$$

Luego reemplazo en la ecuación los valores obtenidos:

$$x = 1.75 - \frac{(0.2031)(7.25) - (0.2031)(-0.75)}{(-4.5)(7.25) - (3.5)(-0.75)} = 1.8041$$

$$y = 4 - \frac{(0.2031)(-4.5) - (0.2031)(3.5)}{(-4.5)(7.25) - (3.5)(-0.75)} = 3.5708$$

Interacción#2

$$\frac{\partial u_i}{\partial x} = 2(1.8041) - 8 = -4.3918$$

$$\frac{\partial u_i}{\partial y} = 2(3.5708) - 8 = -0.8584$$

$$\frac{\partial v_i}{\partial x} = 2(1.8041) = 3.55708$$

$$\frac{\partial v_i}{\partial y} = 2(3.5708) = 7.1416$$

$$u_i = [(x - 4)^2 + (y - 4)^2] - 5 \Rightarrow [(1.8041 - 4)^2 + (3.5708 - 4)^2] - 5 = 0.0062$$

$$v_i = x^2 + y^2 - 16 \Rightarrow (1.8041)^2 + (3.5708)^2 - 16 = 0.0054$$

Luego reemplazo en la ecuación los valores obtenidos:

$$x = 1.8041 - \frac{(0.0062)(7.1416) - (0.0054)(-0.8584)}{(-4.3918)(7.1416) - (3.6082)(-0.8584)} = 1.8041$$

$$y = 4 - \frac{(0.0054)(-4.3918) - (0.0062)(3.6080)}{(-4.3918)(7.1416) - (3.6082)(-0.8584)} = 3.5708$$

Iteración	x_i	y_i	x_{i+1}	y_{i+1}
0	2	4	1.7500	3.6250
1	1.7500	3.6250	1.8041	3.5708
2	1.8041	3.5708	1.8041	3.5708

Problema#6.14

Repita el problema 6.13, excepto que

$$y = x^2 + 1 \quad y = 2\cos(x)$$

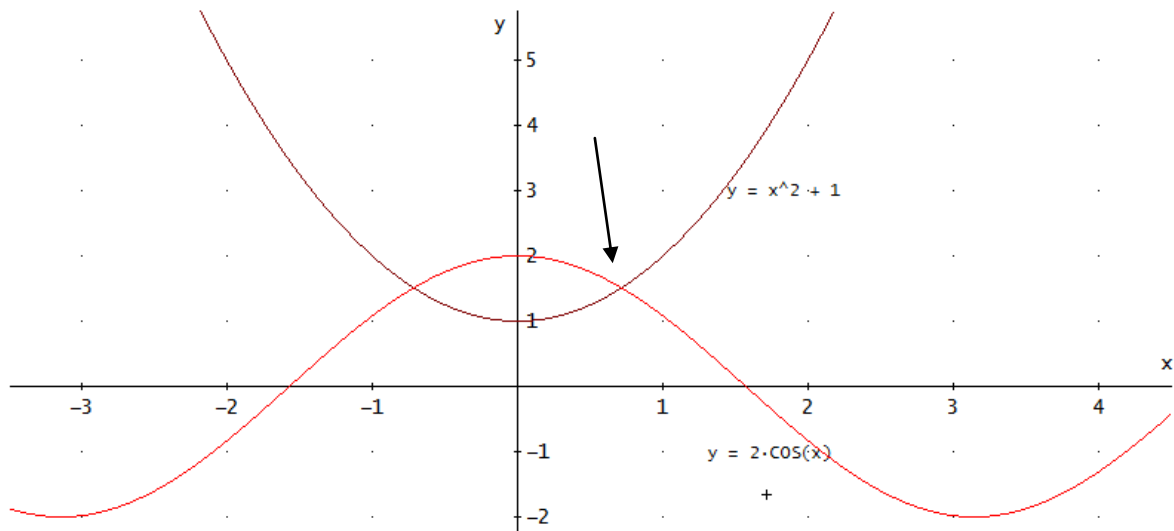
Entonces se Calculan las derivadas parciales.

$$\frac{\partial u_i}{\partial x} = 2x$$

$$\frac{\partial u_i}{\partial y} = 1$$

$$\frac{\partial v_i}{\partial x} = -2\sin(x)$$

$$\frac{\partial v_i}{\partial y} = 1$$



Como en la imagen se muestran 2 puntos de intersección se utiliza el método de Newton Raphson para encontrar la raíz más cercana a la intersección.

Tomo $x=0.8$; $y=1.4$

$$\frac{\partial u_i}{\partial x} = 2(0.8) = 1.6$$

$$\frac{\partial u_i}{\partial y} = 1$$

$$\frac{\partial v_i}{\partial x} = -2 \sin(0.8) = -0.0279$$

$$\frac{\partial v_i}{\partial y} = 1$$

El determinante es: $(1.6)(1) - (-0.0279)(1) = 1.6279$

$$u_i = (0.8)^2 + 1 - (1.4) = 0.24$$

$$v_i = 2 \cos(0.8) - (1.4) = 0.5998$$

Luego reemplazo en la ecuación los valores obtenidos:

$$x = 0.8 - \frac{(0.24)(1) - (0.5998)(1)}{1.6279} \quad y = 1.4 - \frac{(0.5998)(1.6) - (0.24)(-0.0279)}{1.6279}$$

$$x = 1.0185 \quad y = 0.80073$$

$$\frac{\partial u_i}{\partial x} = 2(1.0185) = 2.037$$

$$\frac{\partial u_i}{\partial y} = 1$$

$$\frac{\partial v_i}{\partial x} = -2 \sin(1.0185) = -0.0356$$

$$\frac{\partial v_i}{\partial y} = 1$$

El determinante es: $(2.0370)(1) - (-0.0356)(1) = 2.0726$

$$u_i = (1.0185)^2 + 1 - (0.8007) = 1.2366$$

$$v_i = 2 \cos(1.0185) - (0.8007) = 1.1990$$

reemplazo en la ecuación los valores obtenidos:

$$x = 1.0185 - \frac{(1.2366)(1) - (1.1990)(1)}{2.0726} = 1.0036$$

$$y = 0.8007 - \frac{(1.1990)(2.037) - (1.2366)(-0.0356)}{2.0726} = -0.3989$$

