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%=====Demolb=====
% This is the main Matlab script file for Newton Raphson method
% called main1.m
% This program is an example for definition and call of user-defined
% functions.
clc
close all
clear all
X0 = [ 0.1 0.2 ]' ; % Specify initial guess
tolerance = 1e-8 ; % Specify tolerance Ne-n = N*10^-n
max_iter = 100 ; % Specify maximum number of iterations
% call Newton Raphson:
[Xk,iter] = newt_raph( 'fun1', 'grad1', X0, tolerance, max_iter );
fprintf('After %d iterations the roots are: %f %f \n',iter,Xk(1),Xk
(2)');

FofX = fun1( Xk ) % Check the results

% <----->
% function newt_raph.m
% This function implements Newton-Raphson algorithm for multi-variate
case
% The gradient information necessary at each step is evaluated
numerically
% using another matlab function called 'grad1'.
% Input arguments to the function are
% fun_name : String containing name of the MATLAB function
% which returns function vector F(x) given x
% grad_fun: String containing name of the MATLAB function
% which returns Jacobian of the function vector F(x) given x
% x0 : Initial guess vector
% tolerance : Tolerance for convergence
% maxiter : Maximum number of iterations
% Output arguments of the function are
% xstar : Solution of F(x) = 0
% -----
function [ xstar,iter_count ] = newt_raph( fun_name,grad_fun, x0,
tolerance, maxiter )
conv_criterion = 1 ;
iter_count = 1 ;
while( ( conv_criterion > tolerance ) && ( iter_count <= maxiter ))

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fx0 = feval( fun_name, x0 ) ;
gradFx0 = feval( grad_fun, x0 ) ;
xnew = x0 - inv(gradFx0) * fx0 ;
conv_criterion = norm(xnew-x0, 2) / norm(xnew, 2) ;
x0 = xnew ;
iter_count = iter_count + 1 ;
[ iter_count xnew' ]
fprintf('\n \t Press any key to continue...\n'), pause
end
xstar = xnew ;
end

% <----->
% function grad1.m
% This function computes Jacobian matrix for given functions
% Input arguments to the function are
% fun_name : String containing name of the MATLAB function,
% which returns function vector F(x) given x
% x0 : vector at which gradient should be computed
% Output arguments of the function are
% gradF : (n x n) gradient matrix
% ----->
function gradF = grad1( Xk )
gradF(1,1) = 2*Xk(1) ;
gradF(1,2) = 2*Xk(2) ;
gradF(2,1) = Xk(2) ;
gradF(2,2) = Xk(1) ;
end

% <----- function fun1.m ----->
% Given guess for X, this function returns
% function vector evaluated at the guess values
% ----->
function FofX = fun1( Xk )
FofX(1) =Xk(1)^2 + Xk(2)^2 - 4 ;
FofX(2) = Xk(1) * Xk(2) - 1 ;
FofX= FofX' ; % make FofX into a column vector
end
```