

Some variants of continuous Newton's method

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In this work we are concerned with some numerical properties of the differential equation

$$z(0) = z_0, \quad z'(t) = -\frac{p(z(t))}{p'(z(t))}, \quad (1)$$

where $z : \mathbb{R} \rightarrow \mathbb{C}$ and $p(z)$ is a given complex function. This problem is called continuous Newton's method and can be related with the classical Newton's method for solving nonlinear equations [1]. It is well-known ([2], [3]) that their solutions flow to the zeros of the $p(z)$ when $t \rightarrow \infty$. We show here that roots of multiplicity m of the equation $p(z) = 0$ are asymptotically stable fixed points of the problem (1) with associate jacobian matrix given by

$$\begin{pmatrix} -1/m & 0 \\ 0 & -1/m \end{pmatrix}.$$

In addition, we explore some properties of the modified continuous Newton's method

$$z(0) = z_0, \quad z'(t) = -k \frac{p(z(t))}{p'(z(t))}, \quad k \in \mathbb{N}. \quad (2)$$

Actually we show that if $k_1 < k_2$ the solutions of (2) for k_2 flow to the roots of $p(z) = 0$ in a faster way than the solutions of (2) for k_1 .

References

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