Inexact Newton Method for M-Tensor Equations*

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Abstract

We first investigate properties of M-tensor equations. In particular, we show that if the constant term of the equation is nonnegative, then finding a nonnegative solution of the equation can be done by finding a positive solution of a lower dimensional M-tensor equation. We then propose an inexact Newton method to find a positive solution to the lower dimensional equation and establish its global convergence. We also show that the convergence rate of the method is quadratic. At last, we do numerical experiments to test the proposed Newton method. The results show that the proposed Newton method has a very good numerical performance.

Keywords M-tensor equation, inexact Newton method, global convergence, quadratic convergence

AMS 65H10, 65K10, 90C30

1 Introduction

Tensor equation is a special system of nonlinear equations. It is also called multilinear equation. Tensor equation can be expressed as

\[ F(x) = Ax^{m-1} - b = 0, \]

where \( x, b \in \mathbb{R}^n \) and \( A \) is an \( n \)th-order \( n \)-dimensional tensor that takes the form

\[ A = (a_{i_1i_2...i_m}), \quad a_{i_1i_2...i_m} \in \mathbb{R}, \quad 1 \leq i_1, i_2, \ldots, i_m \leq n, \]

and \( Ax^{m-1} \in \mathbb{R}^n \) with elements

\[ (Ax^{m-1})_i = \sum_{i_2,...,i_m} a_{i_1i_2...i_m}x_{i_2} \cdots x_{i_m}, \quad i = 1, 2, \ldots, n. \]

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The notation \( Ax^m \) will denote the homogenous polynomial of degree \( m \), i.e.,
\[
Ax^m = x^T A x^{m-1} = \sum_{i_1, \ldots, i_m} a_{i_1 \ldots i_m} x_{i_1} \cdots x_{i_m}.
\]

For convenience of presentation, we introduce some concepts and notations, which will be used throughout the paper. We denote the set of all \( m \)th-order \( n \)-dimensional tensors by \( T(m, n) \). We first introduce the concepts of Z-matrix and M-matrix.

**Definition 1.1.** [3] A matrix \( A \) is called a Z-matrix if all its off-diagonal entries are non-positive. It is apparent that a Z-matrix \( A \) can be written as
\[
A = sI - B,
\]
where \( B \) is a nonnegative matrix (\( B \geq 0 \)) and \( s > 0 \); When \( s \geq \rho(B) \), we call \( A \) is an M-matrix; And further when \( s > \rho(B) \), we call \( A \) as a nonsingular M-matrix.

The concept of M-tensor is an extension of the definition of M-matrix. Now we introduce the definition of M-tensor and other structure tensors that will be involved in this paper.

**Definition 1.2.** [6, 7, 8, 19, 25, 26, 27, 36] Let \( A \in T(m, n) \).

- \( A \) is called a non-negative tensor, denoted by \( A \geq 0 \), if all its elements are non-negative, i.e., \( a_{i_1 \ldots i_m} \geq 0 \), \( \forall i_1, \ldots, i_m \in [n] \), where \( [n] = \{1, 2 \cdots, n\} \).
- \( A \) is called a symmetric tensor, if its elements \( a_{i_1 \ldots i_m} \) are invariant under any permutation of their indices. In particular, for every index \( i \in [n] \), if an \((m-1)\)th order \( n \)-dimensional square tensor \( A_i := (a_{i_1 \ldots i_m})_{1 \leq i_1 \ldots, i_m \leq n} \) is symmetric, then \( A \) is called semi-symmetric tensor with respect to the indices \( \{i_2, \ldots, i_m\} \). The set of all \( m \)th-order \( n \)-dimensional symmetric tensors is denoted by \( ST(m, n) \).
- \( A \) is called the identity tensor, denoted by \( I \), if its diagonal elements are all ones and other elements are zeros, i.e., all \( a_{i_1 \ldots i_m} = 0 \) except \( a_{ii \ldots i} = 1 \), \( \forall i \in [n] \).
- If a real number \( \lambda \) and a nonzero real vector \( x \in \mathbb{R}^n \) satisfy
\[
Ax^{m-1} = \lambda x^{[m-1]},
\]
then \( \lambda \) is called an H-eigenvalue of \( A \) and \( x \) is called an H-eigenvector of \( A \) associated with \( \lambda \).
- \( A \) is called an M-tensor, if it can be written as
\[
A = sI - B, \quad B \geq 0, \quad s \geq \rho(B),
\]
where \( \rho(B) \) is the spectral radius of tensor \( B \), that is
\[
\rho(B) = \max \{ |\lambda| : \lambda \text{ is an eigenvalue of } B \}.
\]
If \( s > \rho(B) \), then \( A \) is called a strong or nonsingular M-tensor.
• $A$ is called a lower triangular tensor, if its possibly nonzero elements are $a_{i_1i_2\ldots i_m}$ with $i_1 = 1, 2, \ldots, n$ and $i_2, \ldots, i_m \leq i_1$ and all other elements of $A$ are zeros. $A$ is called a strictly lower triangular tensor, if its possibly nonzero elements are $a_{i_1i_2\ldots i_m}$ with $i_1 = 1, 2, \ldots, n$ and $i_2, \ldots, i_m < i_1$ and all other elements of $A$ are zeros.

• $A$ is called reducible if there is an index set $I \subset [n]$ such that the elements of $A$ satisfy

$$a_{i_1i_2\ldots i_m} = 0, \quad \forall i_1 \in I, \forall i_2, \ldots, i_m \notin I.$$ 

If $A$ is not reducible, then we call $A$ irreducible.

In the case $A \in ST(m, n)$, the derivative of the homogeneous polynomial $Ax^m$ can be expressed as $\nabla(Ax^m) = mA^{m-1}$.

In the definition of reducible tensor, the index set $I \subset [n]$ can be arbitrary. In our paper, we will need some special reducible tensor where the index set $I$ is contained in some specified set. For the sake of convenience, we make a slight extension to the definition of reducible tensors.

**Definition 1.3.** Tensor $A \in T(m, n)$ is called reducible respect to $I \subset [n]$ if its elements satisfies

$$a_{i_1i_2\ldots i_m} = 0, \quad \forall i_1 \in I, \forall i_2, \ldots, i_m \notin I.$$ 

It is easy to see that tensor $A \in T(m, n)$ is reducible if and only if there is an index $I \subset [n]$ such that it is reducible respect to $I$.

We call index pair $(I, I_c)$ a partition to $[n]$ if $I, I_c \subset [n]$ and $I \cup I_c = [n]$.

For $x, y \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$, the notations $x \circ y$ and $x^{[\alpha]}$ are vectors in $\mathbb{R}^n$ defined by

$$x \circ y = (x_1 y_1, \ldots, x_n y_n)^T$$

and

$$x^{[\alpha]} = (x_1^\alpha, \ldots, x_n^\alpha)^T$$

respectively.

We use $\mathbb{R}^n_+$ and $\mathbb{R}^n_{++}$ to denote the sets of all nonnegative vectors and positive vectors in $\mathbb{R}^n$. That is,

$$\mathbb{R}^n_+ = \{ x \in \mathbb{R}^n \mid x \geq 0 \} \quad \text{and} \quad \mathbb{R}^n_{++} = \{ x \in \mathbb{R}^n \mid x > 0 \}.$$

If $A$ is an M-tensor, we call the tensor equation an M-tensor equation and abbreviate it as M-Teq.

The following theorem comes from [3, 8, 11].

**Theorem 1.4.** Let $A \in ST(m, n)$.

• (8) If $A$ is a strong M-tensor and $b \in \mathbb{R}^n_{++}$, then the M-Teq (1.1) has a unique positive solution.

• (11) If $A$ is a strong M-tensor and $b \in \mathbb{R}^n_+$, then the M-Teq (1.1) has a nonnegative solution.

• (8) For a Z-matrix $A \in \mathbb{R}^{n \times n}$, the following statements are equivalent.
(i) $A$ is a nonsingular $M$-matrix.

(ii) $Av \in \mathbb{R}^n_+$ for some vector $v \in \mathbb{R}^n_+$.

(iii) All the principal minors of $A$ are positive.

Tensor equation is also called multilinear equation. It appears in many practical fields including data mining and numerical partial differential equations [5, 8, 9, 10, 11, 14, 15, 16, 32]. The study in numerical methods for solving tensor equations has begun only a few years ago. Most existing methods focus on solving the M-Teq under the restriction $b \in \mathbb{R}^n_+$ or $b \in \mathbb{R}^n_+$. Such as the iterative methods in [8], the homotopy method in [12], the tensor splitting method in [20], the Newton-type method in [13], the continuous time neural network method in [28], the preconditioned tensor splitting method in [22], the preconditioned SOR method in [21], the preconditioned Jacobi type method in [35], the nonnegativity preserving algorithm in [34]. There are also a few methods that can solve M-Teq (1.1) without restriction $b \in \mathbb{R}^n_+$ or that $A$ is an M tensor. Those methods include the splitting method by Li, Guan and Wang [18], and Li, Xie and Xu [15], the alternating projection method by Li, Dai and Gao [17], the alternating iterative methods by Liang, Zheng and Zhao [23] etc.. Related works can also be found in [4, 5, 16, 24, 29, 30, 31, 32, 33, 34].

Newton’s method is a well-known efficient method for solving nonlinear equations. An attractive property of the method is its quadratic convergence rate. However, in many cases, the standard Newton method may fail to work or lose its quadratic convergence property when applied to solve tensor equation (1.1). We refer to [18] for details.

Recently, He, Ling, Qi and Zhou [13] proposed a Newton type method for solving the M-Teq (1.1) with $b \in \mathbb{R}^n_+$. Unlike the standard Newton method for solving nonlinear equations, by utilizing the special structure of the equation (1.1), the authors transformed the equation into an equivalent form through a variable transformation $y = x^{[m]}$. Starting from some positive initial point, the method generates a sequence of positive iterates. An attractive property of the method is that the Jacobian matrices of the equation at the iterates are nonsingular. As a result, the method is well defined and retains the global and quadratic convergence. The reported numerical results in [13] confirmed the quadratic convergence property of that method.

It should be pointed out that the positivity of $b$ plays an important role in the Newton method by He, Ling, Qi and Zhou [13]. It is not known if the method in [13] is still well defined and reserves quadratic convergence property if there is some $i$ satisfying $b_i = 0$. The purpose of this paper is to develop a Newton method to find the nonnegative solution of the equation (1.1) with $b \in \mathbb{R}^n_+$. Our idea is similar to but different from that of the method in [13]. Specifically, we will reformulate the equation via the variable transformation $y = x^{[m-1]}$. Such an idea comes from the following observation. Consider a very special tensor equation

$$Ax^{[m-1]} - b = 0,$$

corresponding to the tensor equation (1.1) where the only nonzero elements of $A$ are $a_{ij} = a_{ij}$, $i, j = 1, 2, \ldots, n$. For that special equation, the tensor equation is equivalent to the system of linear equation $Ay - b = 0$ with $y = x^{(m-1)}$. As a result, the corresponding Newton method terminates at a solution of the equation within one iteration. Another difference between our method and the method in [13] is that we will consider the equation (1.1) with $b \in \mathbb{R}^n_+$. The case where $b$ has zero elements cause the problem be much more difficult. Existing techniques that deals with equation (1.1) with $b \in \mathbb{R}^n_+$. are no longer available. To overcome that difficult, we will propose a criterion that can identify the zero elements in a nonnegative solution of the M-tensor equation. From computational view point, the
criterion is easy to implement. By the use of that criterion, we can get a nonnegative solution of the M-tensor equation (1.1) by finding a positive solution to a lower dimensional M-tensor equation with nonnegative constant term.

Based on that criterion, we propose a Newton method for finding a positive solution of the M-Teq with \( b \in \mathbb{R}_+^n \) and establish its global and quadratic convergence.

The remainder of the paper is organized as follows. In the next section, we investigate some nice properties of the M-tensor equation (1.1). In particular, we propose a criterion to distinguish zero and nonzero elements of a nonnegative solution of the equation. In Section 3, we propose a Newton method to get a positive solution to the M-Teq (1.1) with \( b \in \mathbb{R}_+^n \) and establish its global and quadratic convergence. In Section 4, we extend the method proposed in Section 3 to the M-Teq (1.1) with \( b \in \mathbb{R}_+^n \) and show its global and quadratic convergence. At last, we do numerical experiments to test the proposed method in Section 5.

### 2 Properties of M-Tensor Equations

Throughout this section, we suppose that tensor \( A \in T(m,n) \) is a strong M-tensor.

The following lemma was proved by Li, Guan and Wang [18].

**Lemma 2.1.** If \( A \) is a strong M-tensor, and the feasible set \( S \) defined by

\[
S \triangleq \{ x \in \mathbb{R}_+^n | F(x) = Ax^{m-1} - b \leq 0 \}
\]

is not empty, then \( S \) has a largest element that is the largest nonnegative solution to the M-tensor equation \( F(x) = Ax^{m-1} - b = 0 \).

As an application of the last lemma, we have the following proposition.

**Proposition 2.2.** Let \( A \) be a strong M-tensor and \( b^{(1)}, b^{(2)} \in \mathbb{R}^n \) satisfy \( b^{(2)} \geq b^{(1)} \). Suppose that the M-tensor equation

\[
Ax^{m-1} - b^{(1)} = 0
\]

has a nonnegative solution \( x^{(1)} \). Then the M-tensor equation

\[
Ax^{m-1} - b^{(2)} = 0
\]

has a nonnegative solution \( x^{(2)} \) satisfying \( x^{(2)} \geq x^{(1)} \). In particular, if \( b^{(1)} > 0 \), then the unique positive solution \( \bar{x}^{(1)} \) of (2.1) and the unique positive solution \( \bar{x}^{(2)} \) of (2.2) satisfies \( \bar{x}^{(2)} \geq \bar{x}^{(1)} \).

**Proof.** Define

\[
S_1 \triangleq \{ x \in \mathbb{R}_+^n | Ax^{m-1} - b^{(1)} \leq 0 \}
\]

and

\[
S_2 \triangleq \{ x \in \mathbb{R}_+^n | Ax^{m-1} - b^{(2)} \leq 0 \}.
\]

Since \( b^{(1)} \leq b^{(2)} \), we obviously have

\[ S_1 \subseteq S_2. \]
By the assumption that (2.1) has a nonnegative solution, we claim from Lemma 2.1 that the set $S_1$ is nonempty and has a largest element $\bar{x}^{(1)}$ that is a solution to the equation (2.1). Consequently, the set $S_2$ is nonempty and has a largest element $x^{(2)}$ that is a solution to the equation (2.2). It is clear that

$$x^{(2)} \geq \bar{x}^{(1)} \geq x^{(1)}.$$  

If $b^{(1)} > 0$, then the unique positive solution $\bar{x}^{(1)}$ is the largest element of $S_1$ and $\bar{x}^{(2)}$ is the largest element of $S_2$. As a result, we have $\bar{x}^{(2)} \geq \bar{x}^{(1)}$. The proof is complete. 

**Theorem 2.3.** Suppose that $A$ is a strong M-tensor. Then the following statements are true.

(i) The tensor equation

$$Ax^{m-1} = 0 \quad (2.3)$$

has a unique solution $x = 0$.

(ii) If $-b \in \mathbb{R}_n^+ \setminus \{0\}$, then the M-Teq (1.1) has no nonnegative solutions.

(iii) The following relationship holds

$$x \circ Ax^{m-1} = 0 \iff x = 0.$$

(iv) It holds that

$$\lim_{\|x\| \to \infty} \|Ax^{m-1}\| = +\infty.$$  

(v) For any $b \in \mathbb{R}^n$, the solution set of the M-tensor equation (1.1), if not empty, is bounded.

**Proof.** Conclusion (i) is trivial because zero is not an eigenvalue of any strong M-tensor.

(ii) Suppose for some $b \leq 0, b \neq 0$, the M-Teq (1.1) has a nonnegative solution $\bar{x} \neq 0$. Clearly, $\bar{x} \geq 0$. Denote $I = \{i : \bar{x} > 0\}$. Let $D$ be a diagonal tensor whose diagonals are $d_{ii} = -b_i \bar{x}_i^{-(m-1)}, \forall i \in I$, and $d_{ii} = 0, \forall i \notin I$. Let $\bar{A} = A + D$. It is obvious that $\bar{A}$ is a strong M-tensor. Clearly, $\bar{A}_I$ is a strong M-tensor too. However, it holds that $\bar{A}_I \bar{x}_I^{m-1} = 0$, which yields a contradiction.

Conclusion (iii) follows from (i) directly because any principal subtensor of a strong M-tensor is a strong M-tensor.

(iv) Suppose on the contrary that there is some sequence $\{x_k\}$ satisfying

$$\lim_{k \to \infty} \|x_k\| = +\infty$$

such that the sequence $\{\|Ax_k^{m-1}\|\}$ is bounded. Then we have

$$\lim_{k \to \infty} \|Ax_k^{m-1}\|/\|x_k\|^{m-1} = 0.$$ 

Let $y_k = x_k/\|x_k\|$ and $\bar{y}$ be an accumulation point of the sequence $\{y_k\}$. It is easy to see that $\bar{y} \neq 0$ but $A\bar{y}^{m-1} = 0$, which contradicts with (i).

The conclusion (v) is a direct corollary of the conclusion (iv).
The latter part of this section focuses on the M-Teq (1.1) with $b \in \mathbb{R}_+^n$. We denote
\[ I^+(b) = \{ i : b_i > 0 \}, \quad \text{and} \quad I^0(b) = \{ i : b_i = 0 \}. \]

We first show the following theorem.

**Theorem 2.4.** Suppose that $A$ is irreducible and is a strong M-tensor. Then every nonnegative solution of the M-Teq (1.1) with $b \in \mathbb{R}_+^n$ must be positive.

**Proof.** Suppose on the contrary that the M-Teq (1.1) with $b \in \mathbb{R}_+^n$ has a nonnegative solution $\bar{x}$ satisfying $I = \{ i \mid \bar{x}_i = 0 \} \neq \emptyset$. We have for any $i \in I$,
\[ 0 = \sum_{i_2, \ldots, i_m} a_{ii_2 \ldots i_m} \bar{x}_{i_2} \cdots \bar{x}_{i_m} - b_i = \sum_{\{i_2, \ldots, i_m\} \subseteq I_c} a_{ii_2 \ldots i_m} \bar{x}_{i_2} \cdots \bar{x}_{i_m} - b_i \leq 0. \]
Since $\bar{x}_j > 0$, $\forall j \in I_c$, the last inequality yields $b_i = 0$ and
\[ a_{ii_2 \ldots i_m} = 0, \quad \forall i_2, \ldots, i_m \not\in I. \]
It shows that tensor $A$ is reducible with respect to $I$, which yields a contradiction. \qed

By the proof of the last theorem, we have the following corollary.

**Corollary 2.5.** Suppose that $A$ is a strong M-tensor. If the M-Teq (1.1) with $b \in \mathbb{R}_+^n$ has a nonnegative $\bar{x}$ with zero elements, then $A$ is reducible with respect to some $I \subseteq I^0(b)$.

The following theorem characterizes a nonnegative solution of the M-Teq (1.1) with $b \in \mathbb{R}_+^n$.

**Theorem 2.6.** Suppose that $A$ is a strong M-tensor and $b \in \mathbb{R}_+^n$. Then the M-Teq (1.1) has a nonnegative solution with zero elements if and only if $A$ is reducible with respect to some $I \subseteq I^0(b)$. Moreover, for a nonnegative solution $\bar{x}$ of the M-Teq (1.1), $\bar{x}_i = 0$ iff $i \in I$.

**Proof.** The “only if” part follows from Corollary 2.5 directly.

Suppose that tensor $A$ is reducible with respect to some $I^1 \subseteq I^0(b)$. It is easy to see that the M-tensor equation (1.1) has a solution $\bar{x}$ with $\bar{x}_{I^1} = 0$. Denote $I^c_1 = [n] \setminus I^1$. Consider the lower dimension M-tensor equation
\[ A_{I^1_c} x_{I^1_c}^{m-1} - b_{I^1_c} = 0. \quad (2.4) \]
Since $b_{I^1_c} \geq 0$, the last equation has a nonnegative solution $\bar{x}_{I^1_c}$, which together with $\bar{x}_{I^1} = 0$ forms a nonnegative solution to the M-tensor equation (1.1).

If $A_{I^1_c}$ is irreducible, then $I = I^1$ is the desired index set. Otherwise, $A_{I^1_c}$ is reducible with respect to some $I^2 \subset I^1_c$ satisfying $I^2 \subseteq I^0_{I^1_c}$. We consider the lower dimensional M-tensor equation (2.4). Following a similar discussion to the above process, we can get another lower dimensional tensor equation whose nonnegative solution together with some zeros forms a nonnegative solution to (1.1). Continuing this process finitely many times, we can get a desirable index set $I \subset I^0(b)$. \qed
Remark 2.7. The above theorem provides a way to reduce the size of an M-tensor equation with \( b \in \mathbb{R}^n_+ \). Specifically, in the case tensor \( A \) is reducible with respect to some \( I \subseteq I^0(b) \), we can get a solution to (1.1) by finding a positive solution to the lower dimensional tensor equation

\[
A_{I_c}x_{I_c}^{m-1} - b_{I_c} = 0,
\]

where \( I_c = [n] \setminus I \).

As a direct corollary of the last theorem, we have the following results, which gives a necessary and sufficient condition for the M-tensor equation (1.1) with \( b \in \mathbb{R}^n_+ \) to have a positive solution.

Corollary 2.8. Suppose that \( A \) is a strong M-tensor and \( b \in \mathbb{R}^n_+ \). Then there is an index set \( I \subseteq I^0(b) \) such that every nonnegative solution to the following lower dimensional tensor equation with \( I_c = [n] \setminus I \)

\[
A_{I_c}x_{I_c}^{m-1} - b_{I_c} = 0
\]

is positive. Moreover, the positive solution \( x_{I_c} \) of the last equation together with \( x_I = 0 \) forms a nonnegative solution to the M-Teq (1.1).

The following lemma gives another interesting property for an M-Teq.

Lemma 2.9. Suppose that \( A \) is a strong M-tensor and \( b \in \mathbb{R}^n_+ \). Suppose further that every nonnegative solution of the M-Teq (1.1) is positive. Then there is an index set \( J \subseteq I^0(b) \) such that for each \( i \in J \), there are at least one \( i_j \notin J, 2 \leq j \leq m \) such that \( a_{i_2...i_m} \neq 0 \).

Proof. Let \( J_0 = I^0(b) \). It is easy to see that there must be at least one \( i \in J_0 \) and at least one \( i_j \notin J_0, 2 \leq j \leq m \) such that \( a_{i_2...i_m} \neq 0 \). Otherwise, the M-Teq has a nonnegative solution \( \tilde{x} \) with \( \tilde{x}_i = 0, \forall i \in J_0 \), with yields a contradiction.

If \( J_0 \) does not meet the requirement, we get an index set \( J_1 \subset J_0 \) consisting of all indices \( i \in J_0 \) that does not meet the requirement. If \( J_1 \) still is not the desired index set, we can further get a small index set \( J_2 \subset J_1 \). We proceed the process. At last, we get the desired index \( J \).

Based on the last lemma, we can show the nonsingularity property of the Jacobian \( F' \) at the positive solutions.

Theorem 2.10. Suppose that the M-Teq (1.1) with a strong M-tensor \( A \) and \( b \in \mathbb{R}^n_+ \) has a positive solution \( \tilde{x} \). Then the Jacobian \( F'(\tilde{x}) \) is a nonsingular M-matrix. Let \( f(y) = F(y^{\frac{1}{m-1}}) \) and \( \tilde{y} = \tilde{x}^{[m-1]} \). Then \( f'(\tilde{y}) \) is also a nonsingular M-matrix.

Proof. It is easy to derive for any \( y > 0 \),

\[
f'(y) = A(y^{\frac{1}{m-1}})^{m-2} \text{diag}(y^{\frac{1}{m-1}}).
\]

It shows that the nonsingularity of \( f'(\tilde{y}) \) is the same as the nonsingularity of \( F'(\tilde{x}) \).
Let $J \subseteq I_0^0(b)$ be the index set specified by Lemma 2.9 and $I = [n] \setminus J$. Write the Jacobian matrix $F'(\bar{x})$ as the block form

$$F'(\bar{x}) = (m - 1)A\bar{x}^{m-2} = \begin{pmatrix} A_{II} & A_{IJ} \\ A_{JI} & A_{JJ} \end{pmatrix}.$$ 

Since $\bar{x}$ is a positive solution of (1.1), it follows from Lemma 2.9 that $A_{JJ}$ has no zero rows.

That $\bar{x}$ is a solution to (1.1) yields $F'(\bar{x})\bar{x} = (m - 1)b$. Writing it as block form, we get

$$\begin{cases} A_{II}\bar{x}_I + A_{IJ}\bar{x}_J = (m - 1)b_I, \\ A_{JI}\bar{x}_I + A_{JJ}\bar{x}_J = (m - 1)b_J, \end{cases} \tag{2.5}$$

It follows from the last equality of the above system that

$$A_{JJ}\bar{x}_J = (m - 1)b_J - A_{JI}\bar{x}_I > 0.$$ 

Since $A_{JJ}$ is a Z-matrix, the last inequality implies that $A_{JJ}$ is a nonsingular M-matrix. It then suffices to show that the Schur complement $A_{II} - A_{IJ}A_{JJ}^{-1}A_{JI}$ is a nonsingular M-matrix.

If $J = I_0^0(b)$, then $I = I_+^+(b)$. We get from the first equality of (2.5),

$$\left( A_{II} - A_{IJ}A_{JJ}^{-1}A_{JI} \right) \bar{x}_I = (m - 1)b_I > 0.$$ 

Clearly, matrix $A_{II} - A_{IJ}A_{JJ}^{-1}A_{JI}$ is a Z-matrix. Consequently, the last inequality shows that the Schur complement of $A_{JJ}$ is a nonsingular M-matrix too. Therefore, $A = F'(\bar{x})$ is a nonsingular M-matrix.

In the case $J \subset I_0^0(b)$, we denote $J_1 = J$, $I_1 = I$ and $A_1 = A_{I_1I_1} - A_{I_1J_1}A_{J_1J_1}^{-1}A_{J_1I_1}$. Then to show $F'(\bar{x})$ is a nonsingular M-matrix is equivalent to show that the lower dimensional Z-matrix $A_1$ is a nonsingular M-matrix. It is clear that $\bar{x}_{I_1}$ satisfies the lower dimensional system of linear equations

$$A_1\bar{x}_{I_1} = (m - 1)b_{I_1}.$$ 

Similar to above arguments, we can get a partition $(I_2, J_2)$ to the index set $I_1$ that possesses the same properties as $(I_1, J_1)$. Repeat the process finitely many times, we can get $J_t = I_0^0(b_{I_{t-1}})$. As a result, we can verify that $F'(\bar{x})$ is a nonsingular M-matrix.

### 3 A Newton Method for M-Tensor Equation (1.1) with $b \in \mathbb{R}^n_{++}$

In this section, we propose a Newton method to find the unique positive solution to (1.1) with $b \in \mathbb{R}^n_{++}$. Throughout this section, without specification, we always suppose that the following assumption holds.

**Assumption 3.1.** Tensor $\mathcal{A}$ is a semi-symmetric and strong M-tensor, and $b \in \mathbb{R}^n_{++}$. 

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Recently, He, Ling, Qi and Zhou [13] developed a Newton method for solving the M-Teq (1.1) with \( b \in \mathbb{R}^n_{++} \). By making a variable transformation \( x = y^{\frac{1}{m-1}} \), they formulated the equation to the following equivalent nonlinear equation:

\[
W(y) = D(y) \cdot F(y^{\frac{1}{m-1}}) = D(y) \cdot A\left(y^{\frac{1}{m-1}}\right)^{m-1} - D(y) \cdot b = 0,
\]

where \( D(y) = \text{diag} \left(y^{\frac{1}{m-1}}\right) \). The above equation has some nice properties such as the nonsingularity of the Jacobian \( W'(y) \) for any \( y > 0 \). In the case where \( A \) is symmetric, the tensor equation (1.1) is the stationary equation of the minimization problem

\[
\min \hat{f}(y) = \frac{1}{m} A\left(y^{\frac{1}{m-1}}\right)^m - b^T \left(y^{\frac{1}{m-1}}\right)
\]

because the gradient of \( \hat{f}(y) \) is

\[
\nabla \hat{f}(y) = \frac{1}{m} W(y) = \frac{1}{m} D(y) \cdot \nabla f\left(y^{\frac{1}{m-1}}\right).
\]

In what follows, we propose a Newton method for finding the unique positive solution of the M-Teq (1.1). Our idea to develop the Newton method is similar to but different from that in [13]. Details are given below.

Since our purpose is to get a positive solution of the M-Teq (1.1), we restrict \( x \in \mathbb{R}^n_{++} \). Making a variable transformation \( y = x^{[m-1]} \), we formulate the M-Teq (1.1) as

\[
f(y) = F\left(y^{\frac{1}{m-1}}\right) = A\left(y^{\frac{1}{m-1}}\right)^{m-1} - b = 0. \tag{3.1}
\]

A direct computation gives

\[
f'(y) = A\left(y^{\frac{1}{m-1}}\right)^{m-2} \text{diag} \left(y^{\frac{1}{m-1} - 1}\right).
\]

It follows that

\[
f'(y)y = A\left(y^{\frac{1}{m-1}}\right)^{m-2} \text{diag} \left(y^{\frac{1}{m-1} - 1}\right)y = A\left(y^{\frac{1}{m-1}}\right)^{m-1} = f(y) + b.
\]

Clearly, the positive solutions of the M-Teq (1.1) are positive solutions of the following nonlinear equation:

\[
E(y) \triangleq \text{diag} \left(y^{-1}\right)f(y) = \left(y^{-1} \circ f(y)\right) = 0. \tag{3.2}
\]

The Jacobian of \( E(y) \) is

\[
E'(y) = \text{diag} \left(y^{-1}\right)f'(y) - \text{diag} \left(f(y)\right) \text{diag} \left(y^{-2}\right)
\]

\[
= \text{diag} \left(y^{-1}\right)\left[f'(y) - \text{diag} \left(f(y)\right) \text{diag} \left(y^{-1}\right)\right].
\]

It is a non-symmetric Z-matrix. For any \( y > 0 \), it holds that

\[
E'(y)y = \text{diag} \left(y^{-1}\right)\left[f'(y)y - \text{diag} \left(f(y)\right) \left(y^{-1}\right)y\right]
\]

\[
= \text{diag} \left(y^{-1}\right)\left[A\left(y^{\frac{1}{m-1}}\right)^{m-1} - f(y)\right]
\]

\[
= \text{diag} \left(y^{-1}\right)b > 0.
\]

Consequently, we have got the following proposition.
Proposition 3.2. Let $E : \mathbb{R}_{++}^n \to \mathbb{R}$ be defined by (3.2). For any $y > 0$, the Jacobian $E'(y)$ is an M-matrix. Moreover, the equation (3.2) has a unique positive solution that is the unique positive solution to the M-Teq (1.1).

We are going to develop a Newton method for solving the nonlinear equation (3.2) in which the Newton direction $d_k$ is the solution to the system of linear equations

$$E'(y_k)d + E(y_k) = 0,$$

i.e.,

$$\text{diag} \left(y_k^{-1}\right) \left[f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)\right]d + \text{diag} \left(y_k^{-1}\right)f(y_k) = 0,$$

or equivalently

$$\left[f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)\right]d + f(y_k) = 0 \quad (3.3)$$

Here $\text{diag} \left(\frac{f(y_k)}{y_k}\right)$ is a diagonal matrix whose diagonals are $\frac{f_i(y_k)}{(y_k)_i}$, $i = 1, 2, \ldots, n$. We can regard $d_k$ as an inexact Newton method for solving the equation $f(y) = 0$ because the Newton equation (3.3) can be written as

$$f'(y_k)d_k + f(y_k) = r_k, \quad r_k = \text{diag} \left(\frac{f(y_k)}{y_k}\right) d_k = O(\|f(y_k)\|\|d_k\|),$$

if $y_k > 0$ is bounded away from zero.

Let $y_k(\alpha) = y_k + \alpha d_k$. Then $y_k(\alpha)$ satisfies

$$\left[f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)\right] y_k(\alpha) = \left[f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)\right] y_k - \alpha f(y_k) = b - \alpha f(y_k).$$

Since the Jacobian

$$E'(y_k) = \text{diag} \left(y_k^{-1}\right) \left[f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)\right]$$

is an M-matrix and $y_k > 0$, it is clear that the matrix

$$f'(y_k) - \text{diag} \left(\frac{f(y_k)}{y_k}\right)$$

is an M-matrix too. Therefore, the inequality $y_k(\alpha) > 0$ will be guaranteed if

$$b - \alpha f(y_k) > 0. \quad (3.4)$$

Let

$$\tilde{\alpha}_k^{\max} = \min \left\{ \frac{b_i}{f_i(y_k)} : f_i(y_k) > 0 \right\}. \quad (3.5)$$

It is clear that

$$y_k + \alpha d_k > 0, \quad \forall \alpha \in (0, \tilde{\alpha}_k^{\max}).$$

The iterative process of the Newton method is stated as follows.

Algorithm 3.3. (Newton’s Method)
**Initial.** Given constant $\sigma, \rho \in (0, 1)$ and $\epsilon > 0$. Select an initial point $x_0 > 0$. such that $y_0 = x_0^{m-1}$ satisfies $f(y_0) < b$. Let $k = 0$.

**Step 1.** Stop if $\|E(y_k)\| < \epsilon$.

**Step 2.** Solve the system of linear equations (3.3) to get $d_k$.

**Step 3.** For given constant $\sigma \in (0, 1)$, let $\alpha_k = \max\{\rho^i : i = 0, 1, \ldots\}$ such that $y_k + \alpha_k d_k > 0$ and that the inequality

$$
\|E(y_k + \alpha_k d_k)\|^2 \leq (1 - 2\sigma\alpha_k)\|E(y_k)\|^2, \ \sigma \in (0, 1).
$$

(3.6)
is satisfied.

**Step 3.** Let $y_{k+1} = y_k + \alpha_k d_k$. Go to Step 1.

**Remark 3.4.** It is easy to see that the inequality (3.4) is guaranteed if $f(y_k) < b$. So, at the beginning, we select $y_0 > 0$ satisfying $f(y_0) < b$ and at each iteration, we let $y_{k+1} = y_k + \alpha_k d_k$ such that $f(y_{k+1}) < b$. In this way, the inequalities $f(y_k) < b$ for all $k$.

**Lemma 3.5.** Let $\{y_k\}$ be generated by Algorithm 3.3. Then there is a positive constant $c$ such that

$$
y_k \geq ce, \ \forall k \geq 0,
$$

(3.7)

where $e = (1, 1, \ldots, 1)^T$.

**Proof.** It is clear that the sequence of the function evaluations $\{\|E(y_k)\|\}$ is decreasing and hence bounded by some constant $\overline{M} > 0$, i.e.,

$$
\|E(y_k)\| \leq \overline{M}.
$$

Since $\mathcal{A}$ is an M-tensor, there is a constant $s > 0$ and a nonnegative tensor $\mathcal{B} \geq 0$ such that $\mathcal{A} = s\mathcal{I} - \mathcal{B}$, where $\mathcal{I}$ stands for the identity tensor whose diagonals are all ones and all other elements are zeros.

By the definition of $E(y)$, we have

$$
E(y) = se - \text{diag}(y^{-1})\mathcal{B}
\left(y\left|^{m-1}\right|\right)^{m-1} - b \circ \left(y\left|^{m-1}\right|\right).
$$

Since $\mathcal{B} \geq 0$, the last inequality implies for any $y > 0$ and each $i \in [n]$

$$
|E_i(y)| \geq \frac{b_i}{y_i} + y_i^{-1}\left(\mathcal{B}\left(y\left|^{m-1}\right|\right)^{m-1}\right)_i - s \geq \frac{b_i}{y_i} - s.
$$

Suppose there is an index $i$ and an infinite set $K$ such that $\lim_{k \in K, k \to \infty} (y_k)_i = 0$. We have

$$
\overline{M} \geq \lim_{k \in K, k \to \infty} |E_i(y_k)| \geq \lim_{k \in K, k \to \infty} \frac{b_i}{(y_k)_i} - s = +\infty,
$$

which yields a contradiction. The contradiction shows that the inequality in (3.5) is satisfied with some positive constant $c$. \[\square\]
The following theorem establishes the global convergence of the proposed method.

**Theorem 3.6.** Suppose that the sequence \( \{y_k\} \) generated by Algorithm 3.3 is bounded. Then \( \{y_k\} \) converges to the unique positive solution to the M-Teq (1.1).

**Proof.** We first show that the maximum step length \( \alpha_k^{\text{max}} \) satisfying (3.5) can be bounded away from zero. That is, there is a constant \( \bar{\alpha} \) such that

\[
\alpha_k^{\text{max}} \geq \bar{\alpha}, \quad \forall k \geq 0.
\]

Indeed, it follows from the last lemma that

\[
M \geq |E_i(y_k)| = |f_i(y_k)| |y_k|^i.
\]

Since \( \{y_k\} \) is bounded, the last inequality implies that for each \( i \), \( \{|f_i(y_k)|\} \) is bounded too. By the definition of \( \alpha_k^{\text{max}} \), it is bounded away from some constant \( \bar{\alpha} \). Consequently, the inequality (3.8) is satisfied for all \( k \geq 0 \).

Next, we show that there is an accumulation point \( \bar{y} \) of \( \{y_k\} \) that is a positive solution to (1.1). Suppose \( \{y_k\}_K \to \bar{y} \). By Lemma 3.5 it is clear that \( \bar{y} > 0 \). Consequently, \( E'(\bar{y}) \) is an M-matrix. Moreover,

\[
\lim_{k \in K, k \to \infty} d_k = -E'(\bar{y})^{-1}E(\bar{y}) \overset{\triangle}{=} \bar{d}.
\]

Without loss of generality, we let \( \lim_{k \in K, k \to \infty} \alpha_k = \bar{\alpha} \).

If \( \bar{\alpha} > 0 \), then the inequality (3.6) shows that \( \{\|E(y_{k+1})\|\}_k \to 0 \).

If \( \bar{\alpha} = 0 \), then when \( k \in K \) is sufficiently large, the inequality (3.6) is not satisfied with \( \alpha'_k = \rho^{-1} \alpha_k \), i.e.,

\[
\|E(y_k + \alpha'_k d_k)\|^2 - \|E(y_k)\|^2 > -2\sigma \alpha'_k \|E(y_k)\|^2, \quad \sigma \in (0, 1).
\]

Dividing both sizes of the inequality by \( \alpha'_k \) and then taking limits as \( k \to \infty \) with \( k \in K \), we get

\[
-\|E(\bar{y})\|^2 = E(\bar{y})^T E'(\bar{y}) \bar{d} \geq -2\sigma \|E(\bar{y})\|^2,
\]

which implies \( E(\bar{y}) = 0 \).

Since \( \{\|E(y_k)\|\} \) converges, it follows from Lemma 3.5 that every accumulation point of \( \{y_k\} \) is a positive solution to (1.1). However, the positive solution of (1.1) is unique. Consequently, the whole sequence \( \{y_k\} \) converges to the unique positive solution to (1.1).

By a standard argument, it is not difficult to show that the convergence rate of \( \{y_k\} \) is quadratic.

**Theorem 3.7.** Let the conditions in Theorem 3.6 hold. Then the convergence rate of \( \{y_k\} \) is quadratic.
4 An Extension

In this section, we extend the Newton method proposed in the last section to the M-Teq (1.1) with \( b \in \mathbb{R}_+^n \). In the case \( b \) has zero elements, the M-Teq may have multiple nonnegative or positive solutions. Our purpose is to find one nonnegative or positive solution of the equation.

We see from the definition of \( E(y) \) that the function \( E(y) \) and its Jacobian are not well defined at a point with zero elements. Therefore, the Newton method proposed in the last section can not be applied to find a nonnegative solution with zero elements. Fortunately, from Corollary 2.8, we can get a nonnegative solution of (1.1) by finding a positive solution to a lower dimensional M-Teq.

Without loss of generality, we make the following assumption.

Assumption 4.1. Suppose that tensor \( A \) is a semi-symmetric and strong M-tensor, and \( b \in \mathbb{R}_+^n \). Moreover, every nonnegative solution of the M-Teq (1.1) is positive.

Similar to the Newton method by He, Ling, Qi and Zhou [13], we propose another Newton method, which we call a regularized Newton method, such that the method is still globally and quadratically convergent without assuming the boundedness of the generated sequence of iterates.

It is easy to see that the M-Teq (1.1) is equivalent to the following nonlinear equation

\[
E(t, y) \triangleq \left( y^{[-1]} \circ f(y) + ty \right) = \left( \begin{array}{c} t \\ \mathcal{E}(t, y) \end{array} \right) = 0, \quad (4.1)
\]

where

\[
\mathcal{E}(t, y) = E(y) + ty = y^{[-1]} \circ f(y) + ty.
\]

The Jacobian of \( E(t, y) \) is

\[
E'(t, y) = \begin{pmatrix} 1 & 0 \\ y & \mathcal{E}_y(t, y) \end{pmatrix},
\]

where

\[
\mathcal{E}_y(t, y) = E'(y) + tI
\]

satisfying

\[
\mathcal{E}_y(t, y)y = E'(y)y + ty = y^{[-1]} \circ b + ty > 0, \quad \forall y \in \mathbb{R}_+^n, \quad \forall t > 0.
\]

Since \( \mathcal{E}_y(t, y) \) is a Z-matrix, the last inequality shows that it is a nonsingular M-matrix. As a result, for any \( t > 0 \) and any \( y \in \mathbb{R}_+^n \), the Jacobian \( E'(t, y) \) is nonsingular.

Now, we propose a Newton method for solving the equivalent nonlinear equation (4.1) to the M-Teq (1.1). The idea is similar to the Newton method by He, Ling, Qi and Zhou [13]. Details are given below.

Given constant \( \gamma \in (0, 1) \). Denote

\[
\theta(t, y) = \frac{1}{2} \| E(t, y) \|^2, \quad \beta(t, y) = \gamma \min\{1, \|E(t_k, y_k)\|^2\}.
\]

The subproblem of the method is the following system of linear equations:

\[
E'(t_k, y_k)d_k + E(t_k, y_k) = \beta(t_k, y_k)e_1, \quad (4.2)
\]
where \(e_1 = (1, 0, \ldots, 0)^T \in \mathbb{R}^{n+1}\). Let \(d_k = (d_k^1, d_k^2)\).

Suppose \(t_k \leq \bar{t}\) with \(\bar{t}\) satisfying \(\bar{t}^\gamma < 1\). Then the Newton direction \(d_k\) satisfies
\[
\nabla \theta(t_k, y_k)^T d_k = E(t_k, y_k)^T E'(t_k, y_k)d_k = -\|E(t_k, y_k)\|^2 + \beta(t_k, y_k) \\
\leq -(1 - \gamma \bar{t})\|E(t_k, y_k)\|^2.
\]
(4.3)

As a result, for given constant \(\sigma \in (0, 1)\), the following inequality
\[
\theta(t_k + \alpha_k d_k^i, y_k + \alpha_k d_k^i) \leq [1 - 2\sigma(1 - \gamma \bar{t})\alpha_k]\theta(t_k, y_k)
\]
(4.4)
is satisfied for all \(\alpha_k > 0\) sufficiently small.

The steps of the method are stated as follows.

**Algorithm 4.2. Regularized Newton Method**

**Initial.** Given constants \(\gamma, \sigma, \rho \in (0, 1)\), \(\epsilon > 0\) and \(\bar{t} > 0\) such that \(\bar{t}^\gamma < 1\). Given initial point \(x_0 > 0\) and \(t_0 = \bar{t}\). Let \(y_0 = x_0^{[m-1]}\) and \(k = 0\).

**Step 1.** Stop if \(\|E(t_k, y_k)\| \leq \epsilon\).

**Step 2.** Solve the system of linear equations (4.2) to get \(d_k\).

**Step 3.** Find \(\alpha_k = \max\{\rho^i : i = 0, 1, \ldots\}\) such that \(y_k + \rho^i d_k^i > 0\) and that (4.3) is satisfied with \(\alpha_k = \rho^i\).

**Step 4.** Let \(y_{k+1} = y_k + \alpha_k d_k^i\) and \(t_{k+1} = t_k + \alpha_k d_k^i\).

**Step 5.** Let \(k := k + 1\). Go to Step 1.

Following a similar argument as the proof of Lemma 3.2 of [13], it is not difficult to get the following proposition. It particularly shows that the above algorithm is well-defined.

**Proposition 4.3.** Suppose that \(A\) is a strong \(M\)-tensor and \(b \in \mathbb{R}^n_+\). Then the sequence of iterates \(\{(t_k, y_k)\}\) generated by Algorithm 4.2 satisfies
\[
0 < t_{k+1} \leq t_k \leq \bar{t}
\]
and
\[
t_k > \bar{t}\beta(t_k, y_k).
\]
In addition, the sequence of function evaluations \(\{\theta(t_k, y_k)\}\) is decreasing.

Since \(A\) is an \(M\)-tenor, there are a constant \(s > 0\) and a nonnegative tensor \(B = (b_{i_1, \ldots, i_m})\) such that \(A = sI - B\), where \(I\) is the identity tensor whose diagonal entries are all ones and all other elements are zeros. By the definition of \(E(y)\), it is easy to get
\[
E(y) = se - y^{[-1]} \circ B(y^{[-1]} \circ y_{m-1}^{[-1]})^{m-1} - y^{[-1]} \circ b.
\]

**Lemma 4.4.** Suppose that \(A\) is a strong \(M\)-tensor and \(b \in \mathbb{R}^n_+\). Then the sequence of iterates \(\{y_k\}\) generated by Algorithm 4.2 is bounded away from zero. In other words, there is a constant \(\eta > 0\) such that
\[
(y_k)_i \geq \eta, \quad \forall k \geq 0, \forall i = 1, 2, \ldots, n.
\]
**Proof.** Suppose that there is an index $i$ and a subsequence $\{y_k\}$ such that $\lim_{k \to \infty} \{y_k\} = 0$. Without loss of generality, we suppose $\{y_k\} \rightarrow \bar{y}$, where some elements of $\bar{y}$ may be $+\infty$. Denote $I = \{i : \bar{y}_i = 0\}$ and $I_c = [n] \setminus I$. Since $\{y(t_k, y_k)\}$ is decreasing, it is bounded and so is the sequence $\{T(t_k, y_k)\}$. Let $C > 0$ be an upper bound of the sequence $\{T(t_k, y_k)\}$.

For each $i \in I$, it holds that

$$
C \geq |T_i(t_k, y_k)| = \left| \frac{1}{y_k(i)} \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{1}{y_k(i_2)} \cdots \frac{1}{y_k(i_m)} \right) - \frac{b_i}{y_k(i)} + t_k(y_k) \right|
$$

$$
= |s - \frac{1}{y_k(i)} \sum_{i_2, \ldots, i_m} b_{i_2 \ldots i_m} \left( \frac{1}{y_k(i_2)} \cdots \frac{1}{y_k(i_m)} \right) - \frac{b_i}{y_k(i)} - t_k(y_k) - s|
$$

$$
\geq \sum_{i_2, \ldots, m} \sum_{i_2, \ldots, i_m \in I_c} b_{i_2 \ldots i_m} \left( \frac{1}{y_k(i_2)} \cdots \frac{1}{y_k(i_m)} \right) + b_i - t_k(y_k) - s.
$$

Notice that for any $i \in I_c$, $y_i > 0$. Since $t_k \leq \bar{t}$ and $(y_k)_i \to 0$, as $k \to \infty$ with $k \in K$, the last inequality implies $b_i = 0$ and $a_{i_2 \ldots i_m} = b_{i_2 \ldots i_m} = 0, \forall i_2, \ldots, i_m \in I_c$. It means that tensor $A$ is reducible with respect to index set $I$. Then it follows from Theorem 2.6 that the M-Teq \[\mathbb{E}\] has a nonnegative solution that has zero elements. It is a contradiction. The contradiction shows that $\{y_k\}$ is bounded away from zero. \hfill \square

**Lemma 4.5.** Suppose that $A$ is a strong $M$-tensor and $b \in \mathbb{R}^n_+$. If there is a $\bar{t} > 0$ such that $t \geq \bar{t}$, then the sequence of iterates $\{y_k\}$ generated by Algorithm 4.2 is bounded.

**Proof.** Denote by $i_k$ the index satisfying $(y_k)_{i_k} = \|y_k\|_\infty$. Since $\{y(t_k, y_k)\}$ has an upper bound, so is $\{T(t_k, y_k)\}$. Let $C$ be an upper bound of $\{T(t_k, y_k)\}$. It is clear that

$$
\sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{1}{y_k(i_2)} \cdots \frac{1}{y_k(i_m)} \right) \leq \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \frac{1}{\tilde{a}_{i_k}}
$$

is bounded. Therefore, we obtain

$$
\begin{aligned}
C &\geq T(t_k, y_k) \\
&\geq \left| \frac{1}{y_k(i_k)} \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{1}{y_k(i_2)} \cdots \frac{1}{y_k(i_m)} \right) - \frac{b_{i_k}}{y_k(i_k)} + t_k(y_k) \right|
\end{aligned}
$$

$$
\geq t_k(y_k)_{i_k} - \tilde{a}_{i_k} - \frac{b_{i_k}}{y_k(i_k)}.
$$

The last inequality together with $t_k \geq \bar{t}$ implies that $\{\|y_k\|\}$ is bounded. \hfill \square

The following theorem establishes the global convergence of Algorithm 4.2.

**Theorem 4.6.** Suppose that $A$ is a strong $M$-tensor and $b \in \mathbb{R}^n_+$. Then every accumulation point of the sequence of iterates $\{(t_k, y_k)\}$ generated by Algorithm 4.2 is a positive solution to the M-Teq \[\mathbb{E}\].
Proof. It suffices to show that the sequence \( \{\theta(t_k, y_k)\} \) converges to zero by contradiction. Suppose on the contrary that there is a constant \( \delta > 0 \) such that \( \theta(t_k, y_k) \geq \delta, \forall k \geq 0 \). Then
\[
\hat{t} \triangleq \lim_{t \to \infty} t_k \geq \hat{t} \lim_{t \to \infty} \beta(t_k, y_k) \geq \hat{t} \gamma \min\{1, 2\delta\} > 0.
\]

By Lemma 4.5, \( \{y_k\} \) is bounded. Let the subsequence \( \{y_k\}_K \) converges to some point \( \bar{y} \). Lemma 4.4 ensures \( \bar{y} > 0 \). It is easy to show that the Jacobian \( E'(\hat{t}, \bar{y}) \) is a nonsingular M-matrix. Consequently, \( \{d_k\}_K \) is bounded. Without loss of generality, we suppose \( \{d_k\}_K \) converges to some \( \bar{d} \). Since \( \bar{y} > 0 \), there is a constant \( \alpha^\min > 0 \) such that \( y_k + \alpha_k d_k > 0, \forall \alpha_k \in (0, \alpha^\min) \). Let \( \hat{\alpha} = \liminf_{k \to \infty, k \in K} \alpha_k \). If \( \hat{\alpha} > 0 \), the line search condition (4.4) implies \( \theta(\bar{y}, \hat{t}) = 0 \). If \( \hat{\alpha} = 0 \), then when \( k \) is sufficiently large, the inequality (4.4) is not satisfied with \( \alpha'_k = \alpha_k \rho^{-1} \), i.e.,
\[
\theta(t_k + \alpha'_k d'_k, y_k + \alpha'_k d''_k) - \theta(t_k, y_k) \geq -2\sigma(1 - \gamma \hat{t})\alpha'_k \theta(t_k, y_k).
\]
Dividing both sizes of the last inequality by \( \alpha'_k \) and then taking limits as \( k \to \infty \) with \( k \in K \), we get
\[
\nabla \theta(\hat{t}, \bar{y})^T \bar{d} \geq -2\sigma(1 - \gamma \hat{t})\theta(\hat{t}, \bar{y}).
\]
On the other hand, by taking limits in both sizes of (4.3) as \( k \to \infty \) with \( k \in K \), we obtain
\[
\nabla \theta(\hat{t}, \bar{y})^T \bar{d} \leq -2(1 - \gamma \hat{t})\theta(\hat{t}, \bar{y}).
\]
Since \( \sigma \in (0, 1) \), the last two inequalities implies \( \theta(\bar{y}, \hat{t}) = 0 \), which yields a contradiction. As a result, we claim that \( \{\theta(t_k, y_k)\} \) converges to zero. The proof is complete. \( \square \)

The last theorem has shown that every accumulation is a positive solution to the M-Teq (4.1). However, it does not the existence of the accumulation point. The following theorem shows that the sequence \( \{y_k\} \) is bounded. As a result, it ensure the existence of the accumulation point.

**Theorem 4.7.** Suppose that \( A \) is a strong M-tensor and \( b \in \mathbb{R}^n_+ \). Then the sequence \( \{y_k\} \) generated by Algorithm 4.2 is bounded.

**Proof.** First, similar to the proof of Lemma 4.5 it is not difficult to show that the sequence \( \{t_k y_k\} \) is bounded.

Case (i), \( \{t_k y_k\} \to 0 \). Since \( \{\theta(y_k, t_k)\} \to 0 \), we immediately have \( \{E(y_k)\} \to 0 \). Denote \( \mu_k = \|y_k\|_\infty, \bar{y}_k = \mu_k^{-1}y_k \) and \( \bar{b}_k = \mu_k^{-1}b \). Clearly, the sequence \( \{\bar{y}_k\} \) is bounded. If \( \{y_k\} \) is unbounded, then there is a subsequence \( \{\mu_k\}_K \to \infty \), and hence \( \{\bar{b}_k\}_K \to 0 \). Without loss of generality, we suppose that the subsequence \( \{\bar{y}_k\}_K \) converges to some \( \bar{y} \geq 0 \). Denote by \( J \) the set of indices \( i \) satisfying \( \bar{y}_i > 0 \). Obviously, \( J \neq \emptyset \).

For some \( i \in J \), satisfies \( y_i = \|y_k\|_\infty \), we have
\[
|E_i (y_k, t_k)| = \left| \frac{1}{(y_k)_i} \sum_{12, \ldots, lm} a_{i12 \ldots im} \left( (y_k)_{i2} \cdots (y_k)_{im} \right) - \frac{b_i}{(y_k)_i} + t_k(y_k)_i \right|
\]
\[
= \left| \sum_{12, \ldots, lm} a_{i12 \ldots im} \left( (\bar{y}_k)_{i2} \cdots (\bar{y}_k)_{im} \right) - (\bar{b}_k)_i + t_k(y_k)_i \right|.
\]
Taking limits in both sizes of the equality as \( k \to \infty \) with \( k \in K \) yields
\[
0 = \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{1}{y_{i_2} \cdots y_{i_m}} \right) = \sum_{i_2, \ldots, i_m \in J} a_{i_2 \ldots i_m} \left( \frac{1}{\tilde{y}_{i_2} \cdots \tilde{y}_{i_m}} \right),
\]
Let \( A_J \) be the principal subtensor of \( A \) with elements \( a_{i_1 i_2 \ldots i_m}, \forall i_1, i_2, \ldots, i_m \in J \). It is a strong M-tensor but \( A_J \left( \frac{1}{y_{i_2} \cdots y_{i_m}} \right)^{m-1} = 0 \) with \( \tilde{y} \neq 0 \). It is a contradiction. Consequently, \( \{y_k\} \) is bounded.

Case (ii), there are at least one \( i \) such that \( \liminf_{k \to \infty} t_k(y_k)_i > 0 \). In other words, there is a subsequence \( \{t_k y_k\}_K \to \tilde{y} \geq 0 \) such that \( \tilde{y}_i > 0 \) for at least one \( i \). Again, denote by \( J \) the set of indices for satisfying \( \tilde{y}_i > 0 \). Since \( \{t_k\} \to 0 \), it is easy to see that
\[
\lim_{k \to \infty, k \in K} (y_k)_i = +\infty, \quad \forall i \in J.
\]
Denote \( \tilde{y}_k = t_k y_k \). Similar to Case (i), we can get We derive for any \( i \in J \)
\[
\left| F_i(y_k, t_k) \right| = \left| \frac{1}{(y_k)_i} \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{y_{i_2} \cdots y_{i_m}}{(y_k)_i} \right) - \frac{b_1}{(y_k)_i} + t_k(y_k)_i \right|
= \left| \frac{1}{(\tilde{y}_k)_i} \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{\tilde{y}_{i_2} \cdots \tilde{y}_{i_m}}{(\tilde{y}_k)_i} \right) - \frac{b_1}{(\tilde{y}_k)_i} + (\tilde{y}_k)_i \right|
\]
Taking limits in both sizes of the equality as \( k \to \infty \) with \( k \in K \) yields
\[
0 = \sum_{i_2, \ldots, i_m} a_{i_2 \ldots i_m} \left( \frac{1}{\tilde{y}_{i_2} \cdots \tilde{y}_{i_m}} \right) + \tilde{y}_i = \sum_{i_2, \ldots, i_m \in J} a_{i_2 \ldots i_m} \left( \frac{1}{\tilde{y}_{i_2} \cdots \tilde{y}_{i_m}} \right) + \tilde{y}_i, \forall i \in J.
\]
It contradicts Theorem 2.3 (ii).

The proof is complete.

Similar to theorem 3.3 of [13], we have the following theorem.

**Theorem 4.8.** Let the conditions in Assumption 4.1 hold, then the sequence of iterates \( \{t_k, y_k\} \) generated by Algorithm 4.2 converges to a positive solution of the equation 4.1. And the convergence rate is quadratic.

## 5 Numerical Results

In this section, we do numerical experiments to test the effectiveness of the proposed methods. We implemented our methods in Matlab R2015b and ran the codes on a personal computer with 2.30 GHz CPU and 8.0 GB RAM. We used a tensor toolbox [11] to proceed tensor computation.

While do numerical experiments, similar to [12] [13], we solved the tensor equation
\[
\hat{F}(x) = \hat{A} x^{m-1} - \hat{b} = 0
\]
instead of the tensor equation (1.11), where \( \hat{A} := A/\omega \) and \( \hat{b} := b/\omega \) with \( \omega \) is the largest value among the absolute values of components of \( A \) and \( b \). The stopping criterion is set to
\[
||\hat{F}(x_k)|| \leq 10^{-10}.
\]
or the number of iteration reaches to 300. The latter case means that the method is failure for the problem.

**Problem 1.** [8] We solve tensor equation (1.1) where $A$ is a symmetric strong M-tensor of order $m$ ($m = 3, 4, 5$) in the form $A = sI - B$, where tensor $B$ is symmetric whose entries are uniformly distributed in $(0, 1)$, and

$$s = (1 + 0.01) \cdot \max_{i=1,2,\ldots,n} (Be^{-1})_i,$$

where $e = (1,1,\ldots,1)^T$.

**Problem 2.** [32] We solve tensor equation (1.1) where $A$ is a symmetric strong M-tensor of order $m$ ($m = 3, 4, 5$) in the form $A = sI - B$, and tensor $B$ is a nonnegative tensor with

$$b_{i_1i_2\ldots i_m} = |\sin(i_1 + i_2 + \ldots + i_m)|,$$

and $s = n^{m-1}$.

**Problem 3.** [8] Consider the ordinary differential equation

$$\frac{d^2x(t)}{dt^2} = -\frac{GM}{x(t)^2}, \quad t \in (0,1),$$

with Dirichlet’s boundary conditions

$$x(0) = c_0, \quad x(1) = c_1,$$

where $G \approx 6.67 \times 10^{-11} Nm^2/kg^2$ and $M \approx 5.98 \times 10^{24}$ is the gravitational constant and the mass of the earth.

Discretize the above equation, we have

$$\left\{ \begin{array}{l}
x_1^3 = c_0^3, \\
2x_i^3 - x_{i-1}^3 - x_{i+1}^3 + x_i^3 = \frac{GM}{(n-1)^2}, \quad i = 2,3,\ldots,n-1, \\
x_n^3 = c_1^3.
\end{array} \right.$$  

It is a tensor equation, i.e.,

$$Ax^3 = b,$$

where $A$ is a 4-th order M tensor whose entries are

$$\left\{ \begin{array}{l}
a_{1111} = a_{nnnn} = 1, \\
a_{iiii} = 2, \quad i = 2,3,\ldots,n-1, \\
a_{i(i-1)i} = a_{ii(i-1)i} = a_{ii(i-1)i} = -1/3, \quad i = 2,3,\ldots,n-1, \\
a_{i(i+1)i} = a_{i(i+1)i} = a_{i(i+1)i} = -1/3, \quad i = 2,3,\ldots,n-1.
\end{array} \right.$$  

and $b$ is a positive vector with

$$\left\{ \begin{array}{l}
b_1 = c_0^3, \\
b_i = \frac{GM}{(n-1)^2}, \quad i = 2,3,\ldots,n-1, \\
b_n = c_1^3.
\end{array} \right.$$  

**Problem 4.** [18] We solve tensor equation (1.1) where $A$ is a non-symmetric strong M-tensor of order $m$ ($m = 3, 4, 5$) in the form $A = sI - B$, and tensor $B$ is nonnegative tensor whose entries are uniformly distributed in $(0, 1)$. The parameter $s$ is set to

$$s = (1 + 0.01) \cdot \max_{i=1,2,\ldots,n} (Be^{-1})_i.$$

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Problem 5. We solve tensor equation (1.1) where \( A \) is a lower triangle strong M-tensor of order \( m \) (\( m = 3, 4, 5 \)) in the form \( A = sI - B \), and tensor \( B \) is a strictly lower triangular nonnegative tensor whose entries are uniformly distributed in \((0, 1)\). The parameter \( s \) is set to

\[
s = (1 - 0.5) \cdot \max_{i=1,2,...,n} (Be^{m-1})_i.
\]

For Problem 4 and 5, we need to semi-symmetrize the tensor \( A \), i.e., find a semi-symmetric tensor \( \tilde{A} \) such that

\[
Ax^{m-1} = \tilde{A}x^{m-1}.
\]

The time of semi-symmetrize the tensor is not included in CPU time.

We first test the performance of the Inexact Newton method. We set the start point \( x_0 = \varepsilon e \), where parameter \( \varepsilon \) is selected to satisfy \( f(y_0) < b \). We set the parameter \( \sigma = 0.1 \) and \( \rho = 0.5 \). And \( b \) is uniformly distributed in \((0, 1)\) except the \( b \) in the problem 3.

For the stability of numerical results, we test the problems of different sizes. For each pair \((m, n)\), we randomly generate 100 tensors \( A \) and \( b \). In order to test the effectiveness of the proposed method, we compare Inexact Newton method with the QCA method in [13]. We take parameters \( \delta = 0.5, \gamma = 0.8, \sigma = 0.2, t = 2/(5\gamma) \) as the same as in [13]. The results are listed in Table 1, where

\[
IR = \frac{\text{the number of iteration steps of the Inexact Newton method}}{\text{the number of iteration steps of the QCA method}}
\]

and

\[
TR = \frac{\text{the CPU time used by the Inexact Newton method}}{\text{the CPU time used by the QCA method}}.
\]

Table 1: Comparison between Inexact Newton method and QCA method with \( b \in \mathbb{R}^n_+ \).

| \( (m, n) \) | (3,10) | (3,100) | (3,300) | (3,500) | (4,10) | (4,50) | (4,100) | (5,10) | (5,30) |
|-------------|--------|---------|---------|---------|--------|--------|---------|--------|--------|
| IR Problem 1 | 89.2%  | 91.5%  | 91.5%  | 91.0%  | 93.0%  | 93.7%  | 94.3%  | 95.2%  | 96.3%  |
| Problem 2   | 91.0%  | 91.4%  | 90.2%  | 90.5%  | 95.7%  | 94.8%  | 93.1%  | 97.2%  | 96.2%  |
| Problem 3   | -      | -      | -      | -      | 11.1%  | 9.1%   | 8.3%   | -      | -      |
| Problem 4   | 91.8%  | 91.2%  | 91.3%  | 90.5%  | 94.4%  | 94.7%  | 93.2%  | 97.1%  | 93.9%  |
| Problem 5   | 89.8%  | 90.4%  | 89.6%  | 89.3%  | 95.2%  | 91.5%  | 93.0%  | 95.1%  | 95.6%  |
| TR Problem 1| 48.0%  | 66.6%  | 87.7%  | 88.2%  | 67.3%  | 92.3%  | 94.0%  | 80.0%  | 97.0%  |
| Problem 2   | 50.0%  | 73.8%  | 88.8%  | 88.8%  | 67.4%  | 94.0%  | 93.7%  | 79.0%  | 96.6%  |
| Problem 3   | -      | -      | -      | -      | 20.3%  | 15.4%  | 14.2%  | -      | -      |
| Problem 4   | 54.1%  | 73.3%  | 89.6%  | 89.6%  | 66.0%  | 94.7%  | 94.1%  | 74.6%  | 95.4%  |
| Problem 5   | 45.7%  | 74.1%  | 87.4%  | 88.5%  | 59.1%  | 92.3%  | 95.0%  | 74.6%  | 99.4%  |

We then test the effectiveness of the Regularized Newton method. We set the initial point \( x_0 = 0.1 \ast e \) and \( b \in \mathbb{R}^n_+ \) has 0 zero elements except the problem 3. We first generate a vector \( b^0 \in \mathbb{R}^n \) whose elements are uniformly distributed in \((0, 1)\), then we set

\[
b_i = \begin{cases} \frac{b_i^0}{2}, & \text{if } b_i^0 \leq 0.6, \\ 0, & \text{if } b_i^0 > 0.6. \end{cases}
\]

to get a vector \( b \in \mathbb{R}^n_+ \). In order to get the positive solution of the problem 5, the first component of vector \( b \) can’t be equal to 0, so we set the first component \( b_1 = 0.1 \).
We compare the Regularized Newton Method with QCA method. We take the parameters $\sigma = 0.1, \rho = 0.8, \gamma = 0.9$ and $\bar{t} = 0.01$ in Regularized Newton Method and the parameters in QCA method is the same as above. The results are listed in Tables 2 where

$$IR = \frac{\text{the number of iteration steps of the Regularized Newton method}}{\text{the number of iteration steps of the QCA method}}$$

and

$$TR = \frac{\text{the CPU time used by the Regularized Newton method}}{\text{the CPU time used by the QCA method}}.$$ 

Table 2: Comparison between Regularized Newton method and QCA method with $b \in \mathbb{R}_{++}^n$. 

| $(m, n)$  | (3,10) | (3,100) | (3,300) | (3,500) | (4,10) | (4,50) | (4,100) | (5,10) | (5,30) |
|-----------|--------|---------|---------|---------|--------|--------|---------|--------|--------|
| IR        |        |         |         |         |        |        |         |        |        |
| Problem 1 | 92.4%  | 59.7%   | 71.6%   | 67.4%   | 93.2%  | 67.2%  | 59.5%   | 95.7%  | 78.4%  |
| Problem 2 | 83.9%  | 61.5%   | 50.3%   | 49.4%   | 89.1%  | 56.0%  | 59.3%   | 87.0%  | 59.4%  |
| Problem 3 | -      | -       | -       | -       | 83.3%  | 80.0%  | 81.0%   | -      | -      |
| Problem 4 | 94.3%  | 65.8%   | 58.1%   | 60.9%   | 95.1%  | 67.7%  | 53.8%   | 95.5%  | 76.5%  |
| Problem 5 | 80.0%  | 81.0%   | 81.1%   | 81.4%   | 75.4%  | 77.6%  | 76.4%   | 72.4%  | 74.0%  |
| TR        |        |         |         |         |        |        |         |        |        |
| Problem 1 | 80.0%  | 78.7%   | 80.2%   | 82.4%   | 93.2%  | 77.2%  | 71.6%   | 86.8%  | 97.8%  |
| Problem 2 | 72.7%  | 72.9%   | 61.3%   | 60.4%   | 87.5%  | 61.4%  | 64.0%   | 94.1%  | 65.3%  |
| Problem 3 | -      | -       | -       | -       | 76.5%  | 97.6%  | 98.1%   | -      | -      |
| Problem 4 | 80.6%  | 81.3%   | 65.7%   | 76.7%   | 92.3%  | 78.1%  | 65.0%   | 97.4%  | 99.6%  |
| Problem 5 | 72.1%  | 94.9%   | 89.6%   | 91.0%   | 86.9%  | 79.3%  | 77.7%   | 82.5%  | 80.8%  |

The datas in Table 1 and 2 show that for all test problems the Inexact Newton method and the Regularized Newton method are better than QCA method in terms of the number of iterations and CPU time. It is worth noting that although the QCA method in [13] does not established the convergence property in the case of $b \in \mathbb{R}_{++}^n$, we find that in the case of $b \in \mathbb{R}_{++}^n$, the QCA method can still find the solution of the problem successfully. For the convenience of readers, we only list the relative results. More detailed numerical results can be found in the Appendix.

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A Detailed Numerical Results

In this section, we list the detailed numerical results of the proposed methods compared with QCA method. The results are listed in Tables 3, 4, 5, 6, 7, 8, 9, 10, 11 and 12, where the columns ‘Iter’, ‘Time’, ‘Res’ and ‘Ls-iter’ stand for the total number of iterations, the computational time (in second) used for the method, the residual \( \|Ax_k^{(m-1)} - \hat{b}\| \) and the total number of iterations of linear search.
Table 4: Comparison between Inexact Newton method and QCA method on Problem 2.

| (m, n) | Inexact Newton method | QCA |
|--------|-----------------------|-----|
|        | Iter | Time | Res  | Ls-iter | Iter  | Time | Res  | Ls-iter |
| (3,10) | 7.1  | 0.00020 | 1.0E-11 | 0 | 7.8  | 0.00040 | 4.7E-12 | 0 |
| (3,100)| 9.6  | 0.00899 | 5.7E-12 | 0 | 10.5 | 0.01218 | 9.1E-12 | 0 |
| (3,300)| 11.9 | 0.32718 | 8.6E-12 | 0 | 13.2 | 0.36855 | 1.1E-11 | 0 |
| (3,500)| 12.4 | 1.49714 | 8.0E-12 | 0 | 13.7 | 1.68625 | 8.3E-12 | 0 |
| (4,10) | 6.7  | 0.00029 | 8.6E-12 | 0 | 7.0  | 0.00043 | 9.8E-12 | 0 |
| (4,50) | 9.1  | 0.04654 | 7.8E-12 | 0 | 9.6  | 0.04950 | 1.4E-11 | 0 |
| (4,100)| 9.5  | 0.74050 | 1.5E-11 | 0 | 10.2 | 0.79047 | 1.7E-11 | 0 |
| (5,10) | 6.9  | 0.00049 | 6.5E-12 | 0 | 7.1  | 0.00062 | 1.3E-11 | 0 |
| (5,30) | 7.6  | 0.15073 | 1.0E-11 | 0 | 7.9  | 0.15600 | 1.4E-11 | 0 |

Table 5: Comparison between Inexact Newton method and QCA method on Problem 3.

| (m, n) | Inexact Newton method | QCA |
|--------|-----------------------|-----|
|        | Iter | Time | Res  | Ls-iter | Iter  | Time | Res  | Ls-iter |
| (4,10) | 1.0  | 0.00012 | 9.2E-15 | 1.0 | 9.0  | 0.00059 | 6.4E-12 | 1.0 |
| (4,50) | 1.0  | 0.00947 | 2.0E-15 | 1.0 | 11.0 | 0.06154 | 4.2E-14 | 1.0 |
| (4,100)| 1.0  | 0.14564 | 2.1E-15 | 1.0 | 12.0 | 1.02232 | 1.9E-15 | 1.0 |

Table 3: Comparison between Inexact Newton method and QCA method on Problem 1.

| (m, n) | Inexact Newton method | QCA |
|--------|-----------------------|-----|
|        | Iter | Time | Res  | Ls-iter | Iter  | Time | Res  | Ls-iter |
| (3,10) | 6.6  | 0.00024 | 8.5E-12 | 0 | 7.4  | 0.00050 | 6.1E-12 | 0 |
| (3,100)| 9.7  | 0.00829 | 9.0E-12 | 0 | 10.6 | 0.01244 | 1.0E-11 | 0 |
| (3,300)| 11.9 | 0.32238 | 9.8E-12 | 0 | 13.0 | 0.36766 | 1.7E-11 | 0 |
| (3,500)| 12.1 | 1.44961 | 5.1E-12 | 0 | 13.3 | 1.64275 | 7.4E-12 | 0 |
| (4,10) | 6.6  | 0.00033 | 5.0E-12 | 0 | 7.1  | 0.00049 | 9.2E-12 | 0 |
| (4,50) | 8.9  | 0.04552 | 1.2E-11 | 0 | 9.5  | 0.04931 | 1.4E-11 | 0 |
| (4,100)| 10.0 | 0.77240 | 1.3E-11 | 0 | 10.6 | 0.82138 | 6.7E-12 | 0 |
| (5,10) | 6.0  | 0.00052 | 1.3E-11 | 0 | 6.3  | 0.00065 | 1.3E-11 | 0 |
| (5,30) | 7.9  | 0.15599 | 8.9E-12 | 0 | 8.2  | 0.16078 | 1.2E-11 | 0 |

From the data in the Tables 3, 4, 5, 6, 7, 8, 9, 10, 11 and 12, we can see that the proposed methods are effective for all test problems. In terms of the number of iterations and CPU time, Inexact Newton method and Regularized Newton method are better than QCA method, and the number of linear search of the Regularized Newton method are far less than that of the QCA method.
Table 6: Comparison between Inexact Newton method and QCA method on Problem 4.

| $(m, n)$ | Inexact Newton method | QCA |
|----------|-----------------------|-----|
|          | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (3,10)   | 6.7  | 0.00020 | 8.8E-12 | 0 | 7.3  | 0.00037 | 9.6E-12 | 0 |
| (3,100)  | 10.3 | 0.00934 | 7.9E-12 | 0 | 11.3 | 0.01274 | 1.1E-11 | 0 |
| (3,300)  | 11.6 | 0.31909 | 1.2E-11 | 0 | 12.7 | 0.35600 | 1.3E-11 | 0 |
| (3,500)  | 12.4 | 1.50356 | 7.9E-12 | 0 | 13.7 | 1.67812 | 8.5E-12 | 0 |
| (4,10)   | 6.8  | 0.00031 | 3.7E-12 | 0 | 7.2  | 0.00047 | 8.9E-12 | 0 |
| (4,50)   | 8.9  | 0.04571 | 1.4E-11 | 0 | 9.4  | 0.04826 | 1.1E-11 | 0 |
| (4,100)  | 9.6  | 0.74759 | 1.4E-11 | 0 | 10.3 | 0.79482 | 1.4E-11 | 0 |
| (5,10)   | 6.6  | 0.00047 | 5.4E-12 | 0 | 6.8  | 0.00063 | 1.0E-11 | 0 |
| (5,30)   | 7.7  | 0.15334 | 1.5E-11 | 0 | 8.2  | 0.16067 | 1.5E-11 | 0 |

Table 7: Comparison between Inexact Newton method and QCA method on Problem 5.

| $(m, n)$ | Inexact Newton method | QCA |
|----------|-----------------------|-----|
|          | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (3,10)   | 7.9  | 0.00016 | 7.2E-12 | 0.4 | 8.8  | 0.00035 | 4.7E-12 | 0.0 |
| (3,100)  | 10.3 | 0.00758 | 1.2E-11 | 0.1 | 11.4 | 0.01023 | 9.5E-12 | 0.6 |
| (3,300)  | 12.1 | 0.27135 | 1.2E-11 | 0 | 13.5 | 0.31054 | 8.8E-12 | 0.5 |
| (3,500)  | 12.5 | 1.44273 | 1.4E-11 | 0 | 14.0 | 1.63077 | 1.7E-11 | 0.4 |
| (4,10)   | 8.0  | 0.00026 | 4.2E-12 | 0.5 | 8.4  | 0.00044 | 1.1E-11 | 0.7 |
| (4,50)   | 9.7  | 0.04921 | 8.8E-12 | 0.2 | 10.6 | 0.05329 | 8.2E-12 | 0.5 |
| (4,100)  | 10.6 | 0.82689 | 7.0E-12 | 0.2 | 11.4 | 0.87036 | 1.5E-11 | 0.7 |
| (5,10)   | 7.7  | 0.00047 | 6.3E-12 | 0.5 | 8.1  | 0.00063 | 1.0E-11 | 0.7 |
| (5,30)   | 8.6  | 0.17388 | 6.0E-12 | 0.4 | 9.0  | 0.17493 | 1.4E-11 | 0.6 |

Table 8: Comparison between Regularized Newton method and QCA method on Problem 1.

| $(m, n)$ | Regularized Newton method | QCA |
|----------|---------------------------|-----|
|          | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (3,10)   | 7.3  | 0.00036 | 4.3E-12 | 0.0 | 7.9  | 0.00045 | 7.1E-12 | 0.0 |
| (3,100)  | 4.6  | 0.00734 | 1.2E-11 | 0.6 | 7.7  | 0.00933 | 7.5E-12 | 4.8 |
| (3,300)  | 5.3  | 0.19312 | 9.8E-12 | 0.8 | 7.4  | 0.21646 | 1.1E-11 | 15.2 |
| (3,500)  | 6.0  | 0.97474 | 1.4E-11 | 0.9 | 8.9  | 1.18350 | 2.1E-11 | 18.0 |
| (4,10)   | 8.2  | 0.00055 | 7.4E-12 | 0.0 | 8.8  | 0.00059 | 7.9E-12 | 0.0 |
| (4,50)   | 4.3  | 0.02707 | 8.4E-12 | 0.6 | 6.4  | 0.03507 | 1.1E-11 | 3.6 |
| (4,100)  | 5.0  | 0.47484 | 1.3E-11 | 0.8 | 8.4  | 0.66361 | 3.1E-11 | 14.3 |
| (5,10)   | 8.9  | 0.00079 | 8.3E-12 | 0.0 | 9.3  | 0.00091 | 8.8E-12 | 0.0 |
| (5,30)   | 4.0  | 0.11252 | 1.5E-12 | 1.0 | 5.1  | 0.11508 | 1.8E-11 | 1.5 |
Table 9: Comparison between Regularized Newton method and QCA method on Problem 2.

| \( (m, n) \) | Regularized Newton method | QCA |
|-------------|--------------------------|-----|
|             | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (3,10)      | 5.2  | 0.00024 | 6.7E-12 | 0.8 | 6.2  | 0.00033 | 6.8E-12 | 3.6 |
| (3,100)     | 6.7  | 0.00894 | 7.9E-12 | 0.8 | 10.9 | 0.01227 | 1.1E-11 | 35.4 |
| (3,300)     | 7.2  | 0.25393 | 1.0E-11 | 1.0 | 14.3 | 0.41420 | 2.2E-12 | 69.1 |
| (3,500)     | 7.9  | 1.22181 | 1.0E-11 | 0.8 | 16.0 | 2.02200 | 1.0E-12 | 87.0 |
| (4,10)      | 4.9  | 0.00035 | 1.2E-11 | 0.7 | 5.5  | 0.00040 | 1.6E-11 | 3.8 |
| (4,50)      | 6.5  | 0.03804 | 1.2E-11 | 0.8 | 11.6 | 0.06193 | 8.4E-13 | 42.3 |
| (4,100)     | 7.0  | 0.61673 | 1.2E-11 | 0.8 | 11.8 | 0.96383 | 1.3E-12 | 50.2 |
| (5,10)      | 4.7  | 0.00048 | 1.3E-11 | 0.7 | 5.4  | 0.00051 | 7.0E-12 | 3.5 |
| (5,30)      | 6.0  | 0.13580 | 1.3E-11 | 0.7 | 10.1 | 0.20807 | 1.7E-12 | 31.6 |

Table 10: Comparison between Regularized Newton method and QCA method on Problem 3.

| \( (m, n) \) | Regularized Newton method | QCA |
|-------------|--------------------------|-----|
|             | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (4,10)      | 15.0 | 0.00101 | 6.9E-16 | 0 | 18.0 | 0.00132 | 1.6E-12 | 0 |
| (4,50)      | 16.0 | 0.09657 | 3.7E-11 | 0 | 20.0 | 0.09892 | 3.9E-12 | 0 |
| (4,100)     | 17.0 | 1.58356 | 9.0E-12 | 0 | 21.0 | 1.61399 | 8.8E-14 | 0 |

Table 11: Comparison between Regularized Newton method and QCA method on Problem 4.

| \( (m, n) \) | Regularized Newton method | QCA |
|-------------|--------------------------|-----|
|             | Iter | Time | Res | Ls-iter | Iter | Time | Res | Ls-iter |
| (3,10)      | 6.6  | 0.00029 | 7.4E-12 | 0.0 | 7.0  | 0.00036 | 6.7E-12 | 0.0 |
| (3,100)     | 4.8  | 0.00669 | 1.4E-11 | 0.6 | 7.3  | 0.00823 | 4.6E-12 | 5.8 |
| (3,300)     | 5.4  | 0.18935 | 1.2E-11 | 0.5 | 9.3  | 0.28820 | 5.9E-11 | 17.9 |
| (3,500)     | 5.6  | 0.91665 | 9.6E-12 | 0.8 | 9.2  | 1.19580 | 2.0E-11 | 20.0 |
| (4,10)      | 7.8  | 0.00048 | 8.1E-12 | 0.0 | 8.2  | 0.00052 | 6.9E-12 | 0.0 |
| (4,50)      | 4.4  | 0.02734 | 9.8E-12 | 0.6 | 6.5  | 0.03502 | 1.0E-11 | 4.0 |
| (4,100)     | 5.0  | 0.46779 | 1.4E-11 | 0.7 | 9.3  | 0.72021 | 3.7E-11 | 17.0 |
| (5,10)      | 8.5  | 0.00075 | 8.8E-12 | 0.0 | 8.9  | 0.00077 | 1.0E-11 | 0.0 |
| (5,30)      | 3.9  | 0.10700 | 1.6E-11 | 1.2 | 5.1  | 0.10740 | 1.2E-11 | 1.7 |
Table 12: Comparison between Regularized Newton method and QCA method on Problem 5.

| $(m, n)$ | Iter | Time  | Res  | Ls-iter | Iter  | Time  | Res  | Ls-iter |
|----------|------|-------|------|---------|-------|-------|------|---------|
| (3,10)  | 8    | 0.00031 | 2.0E-12 | 0.5     | 10    | 0.00043 | 6.9E-12 | 12.8    |
| (3,100) | 11.9 | 0.01314 | 5.5E-12 | 0.8     | 14.7  | 0.01385 | 5.3E-11 | 73.4    |
| (3,300) | 14.2 | 0.36332 | 2.1E-11 | 0.7     | 17.5  | 0.40539 | 1.0E-11 | 109.4   |
| (3,500) | 15.3 | 2.02149 | 2.0E-11 | 0.5     | 18.8  | 2.22143 | 4.6E-11 | 127.9   |
| (3,10)  | 8.6  | 0.00053 | 4.1E-12 | 0.5     | 11.4  | 0.00061 | 1.3E-11 | 26.7    |
| (4,50)  | 12.5 | 0.06472 | 1.6E-11 | 0.8     | 16.1  | 0.08161 | 3.1E-12 | 95.1    |
| (4,100) | 14.9 | 1.16723 | 1.6E-11 | 0.8     | 19.5  | 1.50176 | 5.2E-13 | 144.7   |
| (5,10)  | 9.2  | 0.00080 | 6.9E-12 | 0.5     | 12.7  | 0.00097 | 6.3E-12 | 44.3    |
| (5,30)  | 12.8 | 0.27238 | 1.4E-11 | 1.8     | 17.3  | 0.33700 | 3.9E-13 | 115.6   |