

Problem Set 7, due April 23, 2021 (Newton)

Non-convex

Solve Exercises 38, 39, 40 from the lecture notes. These exercises are carried over from last week.

Newton's Method

Solve Exercises 46, 48 from the lecture notes.

Quasi-Newton Methods

Solve Exercise 51.

Fixed Point Iteration

The Jupyter notebook in `template/` contains the solution from Lab 03's exercise on fixed point iteration. Please complete the notebook and adapt the algorithm to use Newton updates.