

ForwardDiff

May 20, 2017

0.1 ForwardDiff.jl

Read the JuliaDiff website to understand the advantages (and some of the implementation) of autodifferentiation

<http://www.juliadiff.org/>

0.1.1 Problem

Use Optim.jl to optimize [Hosaki's Function](#)

Improve Optim.jl's timing by providing functions for the gradient and Hessian using ForwardDiff.jl

<https://github.com/JuliaDiff/ForwardDiff.jl>

<http://www.juliadiff.org/ForwardDiff.jl/>