

DDA5002_HW5

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Problem 4 code backup

```
In [2]: import numpy as np
def equations(vars):
    x1, x2, lambda_ = vars
    eq1 = 6*x1 + 2*x2 + lambda_ * (x1 * (1 + x1**2 + x2**2)**(-0.5) + 1)
    eq2 = 2*x1 + 8*x2 + lambda_ * x2 * (1 + x1**2 + x2**2)**(-0.5)
    eq3 = lambda_ * (np.sqrt(1 + x1**2 + x2**2) + x1 - 2)
    return [eq1, eq2, eq3]
from scipy.optimize import fsolve
initial_guess = [0.0, 0.0, 0.0]
solution = fsolve(equations, initial_guess)
x1_sol, x2_sol, lambda_sol = solution
print(f"Solution: x1 = {x1_sol}, x2 = {x2_sol}, lambda = {lambda_sol}")
```

Solution: x1 = 0.0, x2 = 0.0, lambda = 0.0

Problem 5

```
In [3]: import math
l = 10**-4 # bracketing interval length
a0, b0 = 0, 1 # initial interval

# define the objective function
def f(x):
    return math.exp(x) - 2*x
```

Bisection Method

```
In [8]: def bisection_method(a, b, l=1e-4):
        iterations = 0
        while (b - a) > l:
            c = (a + b) / 2
            # derivative: f'(x) = e^x - 2
            if math.exp(c) - 2 > 0:
                b = c
            else:
                a = c
            iterations += 1
        return (a + b) / 2, iterations

x_bisect, it_bisect = bisection_method(a0, b0)

print("Optimal x =", round(x_bisect, 4))
print("Iterations =", it_bisect)
```

Optimal x = 0.6931

Iterations = 14

Golden Section Method

```
In [7]: def golden_section_method(a, b, l=1e-4):
        phi = (math.sqrt(5) - 1) / 2 # the golden ratio
        iterations = 0

        # initial interior points
        x1 = b - phi*(b - a)
        x2 = a + phi*(b - a)

        while (b - a) > l:
            if f(x1) < f(x2): # keep left side
                b = x2
                x2 = x1
                x1 = b - phi*(b - a)
```

```
        else:                                # keep right side
            a = x1
            x1 = x2
            x2 = a + phi*(b - a)

        iterations += 1

    return (a + b) / 2, iterations

x_golden, it_golden = golden_section_method(a0, b0)
print("Optimal x =", round(x_golden, 4))
print("Iterations =", it_golden)
```

Optimal x = 0.6931

Iterations = 20

Output reports

According to the outputs of two methods, both methods converge to the optimal solution $x^* = 0.6931$ while meeting the desired accuracy. The number of iterations required for bisection method is 14, while golden section method takes 20 iterations.