```
import sys
sys.path.append('...')

from optimus3d.functions import *
from optimus3d.surface import *
from optimus3d.optimizers import *
from optimus3d.step import *
from optimus3d.stop import *

import optimus3d
optimus3d
optimus3d.__version__

Out[1]: plt.close('all')
```

Часть 1

Задача 1.

Задача 1. Из начального приближения $x^0 = (-1,1)$ решить задачу безусловной минимизации функции

$$f: R^2 \rightarrow R$$
, $f(x) = 2x_1^2 + x_1x_2 + 3x_2^2$

градиентным методом, используя правило Армихо с параметрами $\hat{\alpha}=1, \varepsilon=\theta=\frac{1}{2}$.

```
In [3]:  f1 = function('2*(x1^2) + x1*x2 + 3*(x2^2)')  f1
```

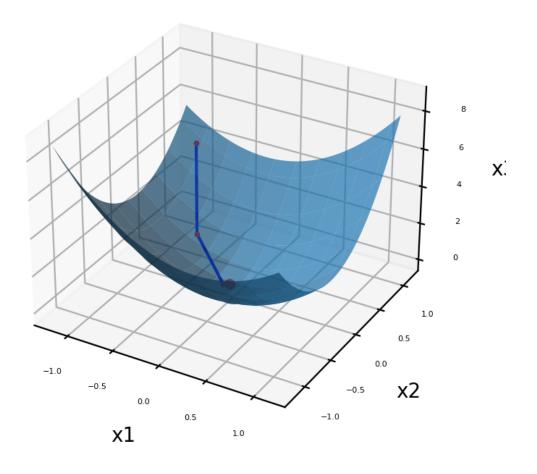
Out [3]: $\frac{3}{2} + x_{1}^{2} + x_{1} x_{2} + 3 x_{2}^{2}$

```
In [4]:
        x_0 = np.array([-1, 1])
        a = 0.01
        eps = 0.5
        a = eps = 0.5
        stop_criteria = union_stopper(
             iterations_stopper(100) ,
             grad_norm_stopper(eps),
        optimizer = GradientOptimizer(
             stopper=stop_criteria,
             stepper=armijo_stepper(a, eps),
             verbose=True,
        x_{min}, f1_min, trajectory = optimizer.min(f1, x_0)
        x_k=array([-1, 1])
        diff_val=array([inf, inf])
        f_start=array([-1, 1, 4])
        x_k=array([-1, 1])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-3, 5])
        d_k = array([3, -5])
        got a_k=0.125 with iterations=2
        x_k + a_k * d_k = [-0.625 \ 0.375]
        x_k+1=[-0.625 \quad 0.375] \quad k=1
        x_k=array([-0.625, 0.375])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-2.125, 1.625])
        d_k=array([ 2.125, -1.625])
        got a_k=0.25 with iterations=1
        x_k + a_k * d_k = [-0.09375 -0.03125]
        x_k+1=[-0.09375 -0.03125] k = 2
        x_k=array([-0.09375, -0.03125])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.40625, -0.28125])
        d_k=array([0.40625, 0.28125])
        got a_k=0.125 with iterations=2
        x_k + a_k * d_k = [-0.04296875 0.00390625]
        x_k+1=[-0.04296875 \quad 0.00390625] \quad k=3
```

```
In [5]: f1_min
Out[5]: array([-0.04296875,  0.00390625,  0.00357056])
In [6]: f1.show(
         point=f1_min,
         radius=1.2,
         trajectory=trajectory,
)
```

Figure

$$2*(x1^2) + x1*x2 + 3*(x2^2)$$



Дополнительно (Константный)

```
In [7]: a = 0.01
    optimizer = GradientOptimizer(
        stopper=stop_criteria,
        stepper=const_stepper(a),
        verbose=True,
    )
    x_min, f1_min, trajectory = optimizer.min(f1, x_0)
```

```
x_k=array([-1, 1])
diff_val=array([inf, inf])
f_start=array([-1, 1, 4])
x_k=array([-1, 1])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-3, 5])
d_k=array([ 3, -5])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.97 \ 0.95]
x_k+1=[-0.97 \quad 0.95] \quad k=1
x k=array([-0.97, 0.95])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.93, 4.73])
d_k=array([ 2.93, -4.73])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.9407 \ 0.9027]
x_k+1=[-0.9407 \quad 0.9027] \quad k=2
x_k=array([-0.9407, 0.9027])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.8601, 4.4755])
d_k=array([ 2.8601, -4.4755])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.912099 \ 0.857945]
x_k+1=[-0.912099 \quad 0.857945] \quad k=3
x_k=array([-0.912099, 0.857945])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.790451, 4.235571])
d_k=array([ 2.790451, -4.235571])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.88419449 \ 0.81558929]
x_k+1=[-0.88419449 \quad 0.81558929] \quad k=4
_____
x_k=array([-0.88419449, 0.81558929])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.72118867, 4.00934125])
d_k=array([ 2.72118867, -4.00934125])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.8569826 \quad 0.77549588]
x_k+1=[-0.8569826 \quad 0.77549588] \quad k = 5
x k=array([-0.8569826, 0.77549588])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.65243454, 3.79599266])
d_k=array([ 2.65243454, -3.79599266])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.83045826 \ 0.73753595]
x_k+1=[-0.83045826 \quad 0.73753595] \quad k=6
```

```
x_k=array([-0.83045826, 0.73753595])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.58429708, 3.59475745])
d_k=array([ 2.58429708, -3.59475745])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.80461529 \ 0.70158838]
x_k+1=[-0.80461529 \quad 0.70158838] \quad k=7
x_k=array([-0.80461529, 0.70158838])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.51687277, 3.40491497])
d k=array([ 2.51687277, -3.40491497])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.77944656 \ 0.66753923]
x_k+1=[-0.77944656 \quad 0.66753923] \quad k=8
x_k=array([-0.77944656, 0.66753923])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.45024701, 3.2257888])
d_k=array([ 2.45024701, -3.2257888 ])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.75494409 \ 0.63528134]
x_k+1=[-0.75494409 \quad 0.63528134] \quad k=9
x_k=array([-0.75494409, 0.63528134])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.38449502, 3.05674394])
d_k=array([ 2.38449502, -3.05674394])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.73109914 \ 0.6047139]
x_k+1=[-0.73109914 \quad 0.6047139] \quad k=10
x_k=array([-0.73109914, 0.6047139])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.31968266, 2.89718426])
d_k=array([ 2.31968266, -2.89718426])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.70790231 \ 0.57574206]
x_k+1=[-0.70790231 \ 0.57574206] \ k = 11
x_k=array([-0.70790231, 0.57574206])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.25586719, 2.74655003])
d_k=array([ 2.25586719, -2.74655003])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.68534364 \ 0.54827656]
x_k+1=[-0.68534364 \quad 0.54827656] \quad k = 12
x_k=array([-0.68534364, 0.54827656])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
```

```
diff_val=array([-2.19309801, 2.6043157])
d_k=array([ 2.19309801, -2.6043157 ])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.66341266 \ 0.5222334]
x_k+1=[-0.66341266 \quad 0.5222334] k = 13
_____
x_k=array([-0.66341266, 0.5222334])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.13141724, 2.46998774])
d_k=array([ 2.13141724, -2.46998774])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.64209849 \ 0.49753352]
x k+1=[-0.64209849 \quad 0.49753352] k = 14
x_k=array([-0.64209849, 0.49753352])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff val=array([-2.07086043, 2.34310264])
d_k=array([ 2.07086043, -2.34310264])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.62138988 \ 0.4741025]
x_k+1=[-0.62138988 \quad 0.4741025] \quad k = 15
_____
x_k=array([-0.62138988, 0.4741025])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-2.01145704, 2.22322509])
d_k=array([ 2.01145704, -2.22322509])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.60127531 \ 0.45187024]
x_k+1=[-0.60127531 \quad 0.45187024] \quad k = 16
x_k=array([-0.60127531, 0.45187024])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.95323101, 2.10994615])
d_k=array([ 1.95323101, -2.10994615])
got a_k=0.01 with iterations=0
x k + a k * d k = [-0.581743 0.43077078]
x_k+1=[-0.581743 	 0.43077078] 	 k = 17
_____
x_k=array([-0.581743, 0.43077078])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.89620123, 2.0028817])
d_k=array([ 1.89620123, -2.0028817 ])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.56278099 \ 0.41074197]
x k+1=[-0.56278099 0.41074197] k = 18
x_k=array([-0.56278099, 0.41074197])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.840382 , 1.90167081])
d_k=array([ 1.840382 , -1.90167081])
got a_k=0.01 with iterations=0
```

```
x_k + a_k * d_k = [-0.54437717 \ 0.39172526]
x_k+1=[-0.54437717 \quad 0.39172526] \quad k = 19
_____
x_k=array([-0.54437717, 0.39172526])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.78578343, 1.80597438])
d_k=array([ 1.78578343, -1.80597438])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.52651934 \ 0.37366551]
x_k+1=[-0.52651934 \quad 0.37366551] \quad k=20
x_k=array([-0.52651934, 0.37366551])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.73241183, 1.71547375])
d k=array([ 1.73241183, -1.71547375])
got a_k=0.01 with iterations=0
x k + a k * d k = [-0.50919522 0.35651078]
x_k+1=[-0.50919522 \quad 0.35651078] \quad k = 21
x_k=array([-0.50919522, 0.35651078])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.6802701 , 1.62986944])
d_k=array([ 1.6802701 , -1.62986944])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.49239252 \quad 0.34021208]
x_k+1=[-0.49239252 \quad 0.34021208] \quad k=22
x k=array([-0.49239252, 0.34021208])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.62935799, 1.54887998])
d_k=array([ 1.62935799, -1.54887998])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.47609894 \ 0.32472328]
x_k+1=[-0.47609894 \quad 0.32472328] \quad k=23
x k=array([-0.47609894, 0.32472328])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.57967247, 1.47224076])
d_k=array([ 1.57967247, -1.47224076])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.46030221 \ 0.31000088]
x_k+1=[-0.46030221 \quad 0.31000088] \quad k=24
x_k=array([-0.46030221, 0.31000088])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.53120798, 1.39970304])
d_k=array([ 1.53120798, -1.39970304])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.44499013 \ 0.29600384]
x_k+1=[-0.44499013 \quad 0.29600384] \quad k=25
```

```
x_k=array([-0.44499013, 0.29600384])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.48395669, 1.33103294])
d_k=array([ 1.48395669, -1.33103294])
got a_k=0.01 with iterations=0
x k + a k * d k = [-0.43015057 0.28269352]
x_k+1=[-0.43015057 \quad 0.28269352] \quad k = 26
x_k=array([-0.43015057, 0.28269352])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.43790875, 1.26601053])
d_k=array([ 1.43790875, -1.26601053])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.41577148 \ 0.27003341]
x_k+1=[-0.41577148 \quad 0.27003341] \quad k=27
x k=array([-0.41577148, 0.27003341])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.39305251, 1.20442898])
d_k=array([ 1.39305251, -1.20442898])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.40184095 \quad 0.25798912]
x_k+1=[-0.40184095 \quad 0.25798912] \quad k=28
_____
x_k=array([-0.40184095, 0.25798912])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.34937469, 1.14609377])
d k=array([ 1.34937469, -1.14609377])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.38834721 \ 0.24652818]
x_k+1=[-0.38834721 \quad 0.24652818] \quad k=29
x_k=array([-0.38834721, 0.24652818])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.30686064, 1.09082189])
d k=array([ 1.30686064, -1.09082189])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.3752786 \quad 0.23561996]
x_k+1=[-0.3752786 \quad 0.23561996] \quad k = 30
_____
x_k=array([-0.3752786, 0.23561996])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff val=array([-1.26549444, 1.03844118])
d_k=array([ 1.26549444, -1.03844118])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.36262366 \ 0.22523555]
x k+1=[-0.36262366 0.22523555] k = 31
x_k=array([-0.36262366, 0.22523555])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.22525907, 0.98878966])
```

```
d_k=array([ 1.22525907, -0.98878966])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.35037107 \ 0.21534766]
x_k+1=[-0.35037107 \quad 0.21534766] \quad k = 32
x k=array([-0.35037107, 0.21534766])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.18613661, 0.94171487])
d_k=array([ 1.18613661, -0.94171487])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.3385097 \quad 0.20593051]
x_k+1=[-0.3385097 \quad 0.20593051] \quad k = 33
x_k=array([-0.3385097, 0.20593051])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.14810829, 0.89707334])
d k=array([ 1.14810829, -0.89707334])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.32702862 \ 0.19695977]
x_k+1=[-0.32702862 \quad 0.19695977] \quad k = 34
_____
x_k=array([-0.32702862, 0.19695977])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.11115469, 0.85473002])
d_k=array([ 1.11115469, -0.85473002])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.31591707 \ 0.18841247]
x k+1=[-0.31591707 0.18841247] k = 35
x_k=array([-0.31591707, 0.18841247])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.0752558 , 0.81455777])
d_k=array([ 1.0752558 , -0.81455777])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.30516451 \ 0.1802669]
x k+1=[-0.30516451 0.1802669] k = 36
x_k=array([-0.30516451, 0.1802669])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.04039115, 0.77643686])
d_k=array([ 1.04039115, -0.77643686])
got a_k=0.01 with iterations=0
x k + a k * d k = [-0.2947606 0.17250253]
x_k+1=[-0.2947606 	 0.17250253] 	 k = 37
x_k=array([-0.2947606 , 0.17250253])
diff func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-1.00653987, 0.74025456])
d_k=array([ 1.00653987, -0.74025456])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.2846952 	 0.16509998]
```

```
x_k+1=[-0.2846952 	 0.16509998] 	 k = 38
x_k=array([-0.2846952, 0.16509998])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.97368082, 0.70590469])
d k=array([ 0.97368082, -0.70590469])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.27495839 \ 0.15804093]
x_k+1=[-0.27495839 \quad 0.15804093] \quad k = 39
x_k=array([-0.27495839, 0.15804093])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff val=array([-0.94179264, 0.67328721])
d_k=array([ 0.94179264, -0.67328721])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.26554047 \ 0.15130806]
x k+1=[-0.26554047 0.15130806] k = 40
x_k=array([-0.26554047, 0.15130806])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.9108538 , 0.64230791])
d_k=array([ 0.9108538 , -0.64230791])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.25643193 \ 0.14488498]
x_k+1=[-0.25643193 \quad 0.14488498] \quad k = 41
x_k=array([-0.25643193, 0.14488498])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.88084273, 0.61287797])
d_k=array([ 0.88084273, -0.61287797])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.2476235 \ 0.1387562]
x_k+1=[-0.2476235 \quad 0.1387562] \quad k = 42
x_k=array([-0.2476235, 0.1387562])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.8517378 , 0.58491372])
d_k=array([ 0.8517378 , -0.58491372])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.23910612 \ 0.13290707]
x_k+1=[-0.23910612 \quad 0.13290707] \quad k = 43
x_k=array([-0.23910612, 0.13290707])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.82351743, 0.55833627])
d_k=array([ 0.82351743, -0.55833627])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.23087095 \ 0.1273237]
x_k+1=[-0.23087095 \quad 0.1273237 ] k = 44
x_k=array([-0.23087095, 0.1273237])
```

```
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.79616009, 0.53307127])
d_k=array([ 0.79616009, -0.53307127])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.22290935 \ 0.12199299]
x k+1=[-0.22290935 0.12199299] k = 45
x_k=array([-0.22290935, 0.12199299])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.7696444, 0.5090486])
d_k=array([ 0.7696444, -0.5090486])
got a_k=0.01 with iterations=0
x k + a k * d k = [-0.2152129 \ 0.1169025]
x_k+1=[-0.2152129 \quad 0.1169025] \quad k = 46
_____
x_k=array([-0.2152129, 0.1169025])
diff func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.74394911, 0.48620212])
d_k=array([ 0.74394911, -0.48620212])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.20777341 \ 0.11204048]
x_k+1=[-0.20777341 \quad 0.11204048] \quad k = 47
x_k=array([-0.20777341, 0.11204048])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.71905317, 0.46446949])
d_k=array([ 0.71905317, -0.46446949])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.20058288 \ 0.10739579]
x_k+1=[-0.20058288 \quad 0.10739579] \quad k = 48
_____
x k=array([-0.20058288, 0.10739579])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.69493574, 0.44379185])
d_k=array([ 0.69493574, -0.44379185])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.19363352 0.10295787]
x_k+1=[-0.19363352 \quad 0.10295787] \quad k = 49
x_k=array([-0.19363352, 0.10295787])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.67157623, 0.4241137])
d k=array([ 0.67157623, -0.4241137 ])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.18691776 \ 0.09871673]
x_k+1=[-0.18691776 \quad 0.09871673] \quad k = 50
_____
x_k=array([-0.18691776, 0.09871673])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.64895431, 0.40538264])
d_k=array([ 0.64895431, -0.40538264])
```

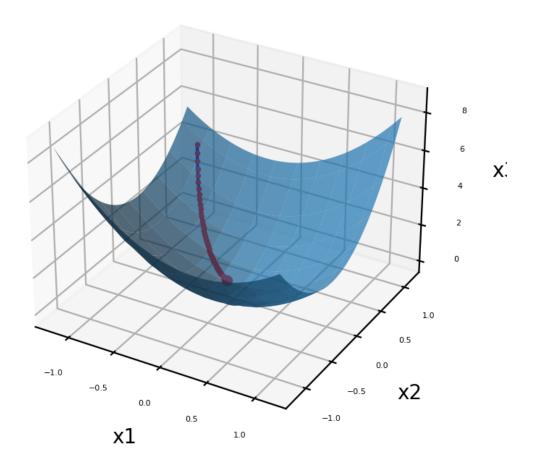
```
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.18042822 \ 0.09466291]
x k+1=[-0.18042822 0.09466291] k = 51
x_k=array([-0.18042822, 0.09466291])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.62704997, 0.38754922])
d_k=array([ 0.62704997, -0.38754922])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.17415772 \ 0.09078741]
x_k+1=[-0.17415772 \quad 0.09078741] \quad k = 52
x k=array([-0.17415772, 0.09078741])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.60584346, 0.37056677])
d_k=array([ 0.60584346, -0.37056677])
got a k=0.01 with iterations=0
x_k + a_k * d_k = [-0.16809928 \quad 0.08708175]
x_k+1=[-0.16809928 \quad 0.08708175] \quad k = 53
x_k=array([-0.16809928, 0.08708175])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.58531539, 0.3543912])
d_k=array([ 0.58531539, -0.3543912 ])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.16224613 \ 0.08353783]
x_k+1=[-0.16224613 \quad 0.08353783] \quad k = 54
x_k=array([-0.16224613, 0.08353783])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.56544669, 0.33898088])
d_k=array([ 0.56544669, -0.33898088])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.15659166 \ 0.08014803]
x_k+1=[-0.15659166 \quad 0.08014803] \quad k = 55
x_k=array([-0.15659166, 0.08014803])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.54621863, 0.32429649])
d_k=array([ 0.54621863, -0.32429649])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.15112948 \ 0.07690506]
x k+1=[-0.15112948 0.07690506] k = 56
x k=array([-0.15112948, 0.07690506])
diff_func=('4*x1 + x2', 'x1 + 6*x2')
diff_val=array([-0.52761285, 0.31030089])
d_k=array([ 0.52761285, -0.31030089])
got a_k=0.01 with iterations=0
x_k + a_k * d_k = [-0.14585335 0.07380205]
x_k+1=[-0.14585335 \quad 0.07380205] \quad k = 57
```

```
x_k=array([-0.14585335, 0.07380205])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.50961134, 0.29695897])
        d_k=array([ 0.50961134, -0.29695897])
        got a k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.14075724 \ 0.07083246]
        x_k+1=[-0.14075724 \quad 0.07083246] \quad k = 58
        x_k=array([-0.14075724, 0.07083246])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.49219648, 0.28423754])
        d k=array([ 0.49219648, -0.28423754])
        got a_k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.13583527 \ 0.06799009]
        x_k+1=[-0.13583527 \quad 0.06799009] \quad k = 59
        x_k=array([-0.13583527, 0.06799009])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.47535099, 0.27210525])
        d_k=array([ 0.47535099, -0.27210525])
        got a_k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.13108176 \ 0.06526903]
        x_k+1=[-0.13108176 \quad 0.06526903] \quad k = 60
        x_k=array([-0.13108176, 0.06526903])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.45905801, 0.26053245])
        d_k=array([ 0.45905801, -0.26053245])
        got a_k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.12649118 \quad 0.06266371]
        x_k+1=[-0.12649118 \quad 0.06266371] \quad k=61
        x_k=array([-0.12649118, 0.06266371])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.44330101, 0.24949108])
        d_k=array([ 0.44330101, -0.24949108])
        got a_k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.12205817 \ 0.0601688]
        x_k+1=[-0.12205817 \quad 0.0601688] \quad k = 62
        x_k=array([-0.12205817, 0.0601688])
        diff_func=('4*x1 + x2', 'x1 + 6*x2')
        diff_val=array([-0.42806388, 0.23895463])
        d_k=array([ 0.42806388, -0.23895463])
        got a_k=0.01 with iterations=0
        x_k + a_k * d_k = [-0.11777753 \ 0.05777925]
        x_k+1=[-0.11777753 \quad 0.05777925] \quad k = 63
In [8]:
         f1 min
```

```
Out[8]: array([-0.11777753, 0.05777925, 0.03095332])
In [9]: 
f1.show(
    point=f1_min,
    radius=1.2,
    trajectory=trajectory,
)
```

Figure

$$2*(x1^2) + x1*x2 + 3*(x2^2)$$



Задача 2.

Задача 2. Из начального приближения $x^0 = (1,1)$ решить задачу безусловной минимизации функции

 $f: R^2 \to R, \ f(x) = x_1^2 + e^{x_2^2}$

методом Ньютона.

```
In [10]: f2 = function('x1^2 + exp(x2^2)') f2
```

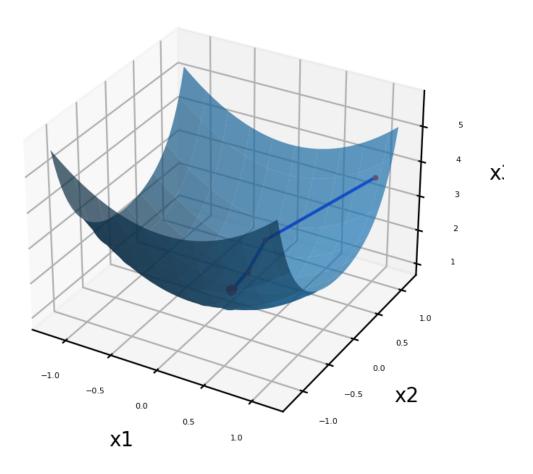
Out[10]: $\frac{10}{10}$: $\frac{10}{1$

```
x_k=array([1, 1])
      diff_val=array([inf, inf])
      f_start=array([1. , 1. , 3.71828183])
      x_k=array([1, 1])
      diff_func=('2*x1', '2*x2*exp(x2**2)')
      hessian_func=(['2', '0'], ['0', '4*x2**2*exp(x2**2) + 2*exp(x2**2)'])
      ],
           [ 0. , 16.30969097]])
      x_k+1=[0. 0.66666667] k=1
      x k=array([0. , 0.66666667])
      diff_func=('2*x1', '2*x2*exp(x2**2)')
      diff_val=array([0. , 2.079498])
      hessian_func=(['2', '0'], ['0', '4*x2**2*exp(x2**2) + 2*exp(x2**2)'])
      ],
           [0. , 5.89191099]])
      x_k+1=[0. 0.31372549] k=2
      x_k=array([0. , 0.31372549])
      diff_func=('2*x1', '2*x2*exp(x2**2)')
      hessian_func=(['2', '0'], ['0', '4*x2**2*exp(x2**2) + 2*exp(x2**2)'])
      hessian_val=array([[2. , 0.
                                  ],
           [0. , 2.64127504]])
      x_k+1=[0. 0.05159892] k=3
      _____
      x_k=array([0. , 0.05159892])
      diff_func=('2*x1', '2*x2*exp(x2**2)')
      hessian_func=(['2', '0'], ['0', '4*x2**2*exp(x2**2) + 2*exp(x2**2)'])
      ],
           [0. , 2.01601018]])
      step_size=array([0. , 0.05132562])
      x_k+1=[0. 0.0002733] k=4
In [12]:
      f2_min
Out[12]: array([0.00000000e+00, 2.73303692e-04, 1.00000007e+00])
```

```
In [13]: f2.show(
    point=f2_min,
    radius=1.2,
    trajectory=trajectory,
)
```

Figure

$x1^2 + exp(x2^2)$



Задача 3.

Задача 3. Из начального приближения $x^0 = (1, 1)$ решить задачу безусловной минимизации функции

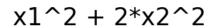
$$f: \mathbb{R}^2 \to \mathbb{R}, \ f(x) = x_1^2 + 2x_2^2$$

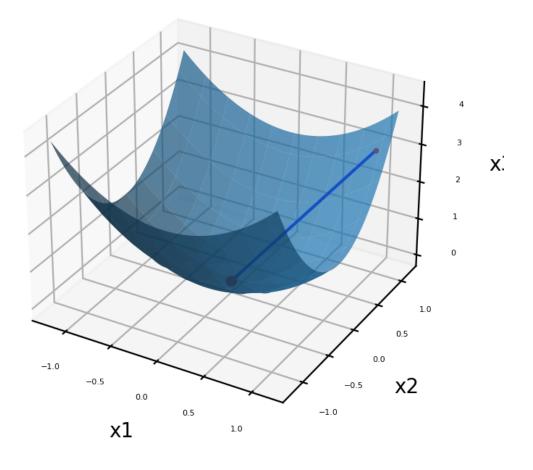
методом сопряженных градиентов.

```
In [14]: f3 = function('x1^2 + 2*x2^2')
        f3
Out [14]: \frac{14}{2} + 2 x_{2}^{2}
In [15]:
        x_0 = np.array([1, 1])
        eps = 0.5
        stop_criteria = union_stopper(
             iterations_stopper(10),
             grad_norm_stopper(eps),
        dichotomy_line_optimizer = DichotomyLineOptimizer(
                 interval=[-100, 100],
                 # verbose=True,
        optimizer = NCGradientOptimizer(
             stopper=stop_criteria,
             line_optimizer=dichotomy_line_optimizer,
             verbose=True,
        x_{min}, f3_min, trajectory = optimizer.min(f3, x_0)
```

```
x_k=array([1, 1])
         diff_val=array([inf, inf])
         f_start=array([1, 1, 3])
         diff_func=('2*x1', '4*x2')
         diff_val=array([2, 4])
         d_0=array([-2, -4])
         got a_0=0.2776944886987712 with iterations=31
         x_0 = [0.44461102 - 0.11077795]
         diff_func=('2*x1', '4*x2')
         diff_val=array([ 0.88922205, -0.44311182])
         d k=array([-0.88922205, 0.44311182])
         b_k=0.0493531964987861
         s_k=array([-0.98792844, 0.24569903])
         got a_k=0.45003815938887715 with iterations=31
         x k+1=[5.52666588e-06 -2.04014137e-04] k = 1
         diff_func=('2*x1', '4*x2')
         diff_val=array([ 1.10533318e-05, -8.16056547e-04])
         d_k=array([-1.10533318e-05, 8.16056547e-04])
         b_k=6.74799720765628e-07
         s_k=array([-1.17199856e-05, 8.16222345e-04])
         got a_k=0.25011216163968564 with iterations=31
         x_k+1=[2.59535495e-06 1.32998246e-07] k = 2
In [16]:
         f3_min
Out[16]: array([2.59535495e-06, 1.32998246e-07, 6.77124438e-12])
In [17]:
         f3.show(
              point=f3 min,
              radius=1.2,
              trajectory=trajectory,
```

Figure





Часть 2

Задача 4.

Задача 4. Из начального приближения $x^0 = (0;0)$ решить задачу нелинейного программирования *методом условного градиента*, завершая вычисления при $\|x^{k+1} - x^k\| \le 0,1$

$$f(x) = x_1^2 - 4x_1 + x_2^2 - 2x_2 \rightarrow min, 0 \le x_1 \le 1, 0 \le x_2 \le 2.$$

```
In [18]: f4 = function('x1^2 - 4*x1 + x2^2 - 2*x2')
f4

Out[18]: $\displaystyle x_{1}^{2} - 4 x_{1} + x_{2}^{2} - 2 x_{2}$

In [19]: intervals = ((0, 1), (0, 2))
eps = 0.1

stop_criteria = union_stopper(
    iterations_stopper(50),
    grad_norm_stopper(eps),
    step_norm_stopper(eps),
)

optimizer = CGradientOptimizer(
    stopper=stop_criteria,
    stepper=iteration_stepper(),
    verbose=True,
)
x_min, f4_min, trajectory = optimizer.min(f4, intervals)
```

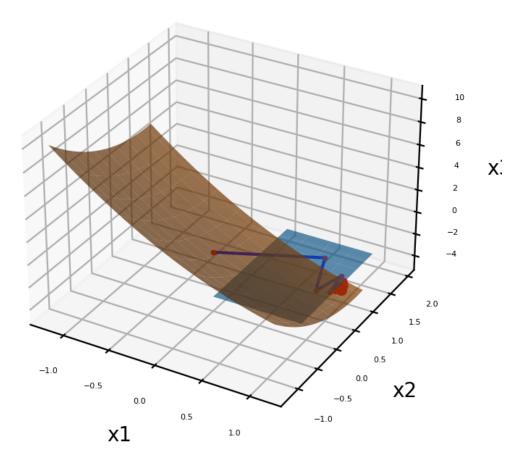
```
x_k=array([0, 0])
diff_val=array([inf, inf])
f_start=array([0, 0, 0])
f_x_0=array(0)
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-4, -2])
x_k=(1, 2)
x_d=array([1, 2])
v_k=-8
d_k=array([1, 2])
x_k+1=[0.66666667 1.33333333] k = 1
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.66666667, 0.66666667])
x_k=(1, 0)
x_d=array([ 0.33333333, -1.33333333])
d_k=array([ 0.33333333, -1.33333333])
got a_k=0.5 with iterations=0
x_k+1=[0.83333333 \ 0.666666667] \ k=2
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.33333333, -0.66666667])
x_k=(1, 2)
x_d=array([0.16666667, 1.33333333])
v k=-1.27777777777781
d_k=array([0.16666667, 1.33333333])
got a_k=0.4 with iterations=0
x_k+1=[0.9 1.2] k = 3
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.2, 0.4])
x_k=(1, 0)
x_d=array([ 0.1, -1.2])
v_k=-0.7000000000000007
d_k=array([ 0.1, -1.2])
x_k+1=[0.933333333 0.8] k = 4
diff_func=('2*x1 - 4', '2*x2 - 2')
diff val=array([-2.13333333, -0.4
                                    ])
x_k=(1, 2)
x_d=array([0.06666667, 1.2
                             ])
v_k=-0.6222222222222
d_k=array([0.06666667, 1.2
got a_k=0.2857142857142857 with iterations=0
x_k+1=[0.95238095 1.14285714] k = 5
diff_func=('2*x1 - 4', '2*x2 - 2')
```

```
diff_val=array([-2.0952381 , 0.28571429])
x_k=(1, 0)
x_d=array([ 0.04761905, -1.14285714])
v_k=-0.4263038548752834
d_k=array([ 0.04761905, -1.14285714])
got a k=0.25 with iterations=0
x_k+1=[0.96428571 \ 0.85714286] \ k=6
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.07142857, -0.28571429])
x_k=(1, 2)
x_d=array([0.03571429, 1.14285714])
v k=-0.40051020408163296
d_k=array([0.03571429, 1.14285714])
got a_k=0.22222222222222 with iterations=0
x_k+1=[0.97222222 1.11111111] k = 7
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.0555556, 0.22222222])
x_k=(1, 0)
x_d=array([ 0.02777778, -1.11111111])
v_k=-0.30401234567901275
d_k=array([ 0.02777778, -1.11111111])
got a_k=0.2 with iterations=0
x_k+1=[0.97777778 \ 0.888888889] \ k=8
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.04444444, -0.22222222])
x_k=(1, 2)
x_d=array([0.02222222, 1.11111111])
v_k=-0.29234567901234587
d_k=array([0.02222222, 1.11111111])
got a_k=0.181818181818182 with iterations=0
x_k+1=[0.98181818 1.09090909] k = 9
diff func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.03636364, 0.18181818])
x_k=(1, 0)
x_d=array([ 0.01818182, -1.09090909])
v_k=-0.23537190082644685
d_k=array([ 0.01818182, -1.09090909])
x k+1=[0.98484848 0.90909091] k = 10
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.03030303, -0.18181818])
x_k=(1, 2)
x_d=array([0.01515152, 1.09090909])
v_k=-0.22910927456382002
d_k=array([0.01515152, 1.09090909])
got a_k=0.15384615384615385 with iterations=0
```

```
x_k+1=[0.98717949 1.07692308] k = 11
diff func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.02564103, 0.15384615])
x_k=(1, 0)
x_d=array([ 0.01282051, -1.07692308])
v_k=-0.1916502301117691
d_k=array([ 0.01282051, -1.07692308])
got a_k=0.14285714285714285 with iterations=0
x_k+1=[0.98901099 0.92307692] k = 12
diff_func=('2*x1 - 4', '2*x2 - 2')
diff val=array([-2.02197802, -0.15384615])
x_k=(1, 2)
x_d=array([0.01098901, 1.07692308])
v_k=-0.187900012075836
d_k=array([0.01098901, 1.07692308])
x_k+1=[0.99047619 1.06666667] k = 13
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.01904762, 0.13333333])
x_k = (1, 0)
x_d=array([ 0.00952381, -1.06666667])
v_k=-0.1614512471655335
d_k=array([ 0.00952381, -1.06666667])
got a_k=0.125 with iterations=0
x_k+1=[0.99166667 0.93333333] k = 14
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.01666667, -0.13333333])
x_k=(1, 2)
x_d=array([0.00833333, 1.06666667])
v_k=-0.159027777777774
d_k=array([0.00833333, 1.06666667])
got a_k=0.11764705882352941 with iterations=0
x_k+1=[0.99264706 \ 1.05882353] \ k = 15
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.01470588, 0.11764706])
x_k=(1, 0)
x_d=array([ 0.00735294, -1.05882353])
v k=-0.13938148788927404
d_k=array([ 0.00735294, -1.05882353])
got a_k=0.111111111111111 with iterations=0
x_k+1=[0.99346405 0.94117647] k = 16
diff_func=('2*x1 - 4', '2*x2 - 2')
diff_val=array([-2.0130719 , -0.11764706])
x_k=(1, 2)
x_d=array([0.00653595, 1.05882353])
```

```
v_k=-0.13772480669827816
         d_k=array([0.00653595, 1.05882353])
         got a_k=0.10526315789473684 with iterations=0
         x_k+1=[0.99415205 \ 1.05263158] \ k = 17
         diff func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-2.01169591, 0.10526316])
         x_k=(1, 0)
         x_d=array([ 0.00584795, -1.05263158])
         v_k=-0.12256762764611381
         d_k=array([ 0.00584795, -1.05263158])
         got a_k=0.1 with iterations=0
         x k+1=[0.99473684 0.94736842] k = 18
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-2.01052632, -0.10526316])
         x_k=(1, 2)
         x_d=array([0.00526316, 1.05263158])
         v_k=-0.12138504155124619
         d_k=array([0.00526316, 1.05263158])
         got a_k=0.09523809523809523 with iterations=0
         x_k+1=[0.9952381 1.04761905] k = 19
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-2.00952381, 0.0952381])
         x_k=(1, 0)
         x_d=array([ 0.0047619 , -1.04761905])
         v_k=-0.10934240362811799
         d_k=array([ 0.0047619 , -1.04761905])
         got a_k=0.09090909090909091 with iterations=0
         x_k+1=[0.995671 0.95238095] k = 20
In [20]:
         f4_min
         array([ 0.995671 , 0.95238095, -3.98905568])
Out[20]:
In [21]:
         ax = surface_figure(intervals=intervals, slide=-4)
         ((0, 1), (0, 2))
In [22]:
         f4.show(
              ax=ax,
              point=f4_min,
              radius=1.2,
              trajectory=trajectory,
```

Figure 5



Дополнительно (Шаг с методом Armijo)

```
In [23]:
    stop_criteria = union_stopper(
        iterations_stopper(50),
        grad_norm_stopper(eps),
        step_norm_stopper(eps),
)

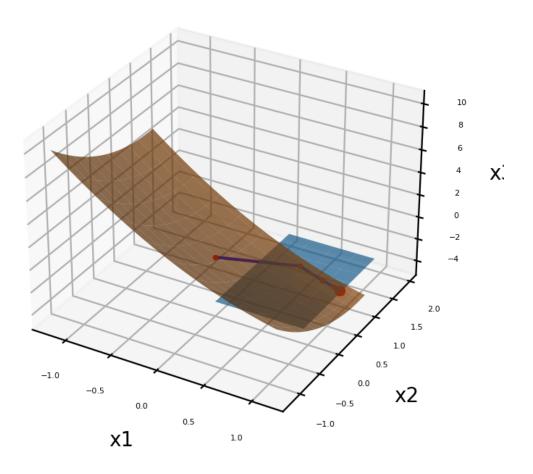
optimizer = CGradientOptimizer(
        stopper=stop_criteria,
        stepper=armijo_stepper(0.5, 0.5),
        verbose=True,
)
x_min, f4_min, trajectory = optimizer.min(f4, intervals)
```

x_k=array([0, 0])

```
diff_val=array([inf, inf])
         f_start=array([0, 0, 0])
         f_x_0=array(0)
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-4, -2])
        x_k=(1, 2)
         x_d=array([1, 2])
         v_k=-8
         d_k=array([1, 2])
         got a_k=0.5 with iterations=0
         x k+1=[0.5 1.] k = 1
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-3., 0.])
        x_k=(1, 1.0)
         x_d=array([0.5, 0.])
         v_k=-1.5
         d_k=array([0.5, 0. ])
         got a_k=0.5 with iterations=0
         x_k+1=[0.75 1.] k = 2
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-2.5, 0.])
        x_k=(1, 1.0)
         x_d=array([0.25, 0. ])
         v_k = -0.625
         d_k=array([0.25, 0. ])
         got a_k=0.5 with iterations=0
         x_k+1=[0.875 1.] k = 3
         diff_func=('2*x1 - 4', '2*x2 - 2')
         diff_val=array([-2.25, 0. ])
         x_k=(1, 1.0)
        x_d=array([0.125, 0.
                              ])
         v_k=-0.28125
         d_k=array([0.125, 0.
         got a_k=0.5 with iterations=0
         x_k+1=[0.9375 1.] k = 4
In [24]:
         f4 min
, -3.87109375])
In [25]:
         ax = surface_figure(intervals=intervals, slide=-4)
         ((0, 1), (0, 2))
```

```
In [26]: 
f4.show(
    ax,
    point=f4_min,
    radius=1.2,
    trajectory=trajectory,
)
```

Figure 6



Задача 5.

Задача 5. Решить задачу $f(x)=2x_1^2+(x_2-1)^2 \to \min \ , \ x\in D=\{x\in R^2\ |\ 2x_1+x_2=0\}$ методом квадратичного штрафа.

```
In [27]:
                                                           f5 = function('2*x1^2 + (x^2 - 1)^2')
                                                               f5
Out [27]: \frac{2} - \frac{2}
In [28]:
                                                              f_condition = function('2*x1 + x2')
                                                               f_condition
Out [28]: \frac{28}{x_{1}} + x_{2}
In [29]:
                                                              a = 0.5
                                                               eps = 0.1
                                                               stop_criteria = union_stopper(
                                                                                            iterations_stopper(50),
                                                                                           step_norm_stopper(eps),
                                                               optimizer = QuadraticPenaltyOptimizer(
                                                                                            stopper=stop_criteria,
                                                                                           c_stepper=iteration_stepper(lambda k: 2**k),
                                                                                            a_stepper=const_stepper(1/16),
                                                                                           verbose=True,
                                                               x_min, f5_min, trajectory = optimizer.min(
                                                                                            f5,
                                                                                           f_condition,
                                                                                           x_0=np.array([1, 1]),
```

 $x_k=array([1, 1])$

```
diff_val=array([inf, inf])
         f_start=array([1, 1, 2])
         k=0
         got c_k=1 with iterations=0
         aprox_func='2*x1^2 + (x^2 - 1)^2 + ((2*x^1 + x^2) ** (2)) * (0.5)'
         diff_func=('8.0*x1 + 2.0*x2', '2.0*x1 + 3.0*x2 - 2')
         diff_val=array([10., 3.])
         d_k=array([-10., -3.])
         got a_k=0.0625 with iterations=0
         x_k + a_k * d_k = [0.375 \ 0.8125]
         x k+1=[0.375 0.8125] k = 0
         k=1
         got c_k=2 with iterations=0
         aprox func=2*x1^2 + (x^2 - 1)^2 + ((2*x^1 + x^2) **(2)) * (1.0)
         diff_func=('12.0*x1 + 4.0*x2', '4.0*x1 + 4.0*x2 - 2')
         diff_val=array([7.75, 2.75])
         d_k=array([-7.75, -2.75])
         got a_k=0.0625 with iterations=0
         x_k + a_k * d_k = [-0.109375 \ 0.640625]
         x_k+1=[-0.109375 \quad 0.640625] \quad k=1
         k=2
         got c_k=4 with iterations=0
         aprox_func='2*x1^2 + (x^2 - 1)^2 + ((2*x^1 + x^2) ** (2)) * (2.0)'
         diff_func=('20.0*x1 + 8.0*x2', '8.0*x1 + 6.0*x2 - 2')
         diff_val=array([2.9375 , 0.96875])
         d_k=array([-2.9375, -0.96875])
         got a_k=0.0625 with iterations=0
         x_k + a_k * d_k = [-0.29296875 \ 0.58007812]
         x_k+1=[-0.29296875 \quad 0.58007812] \quad k=2
         k=3
         got c_k=8 with iterations=0
         aprox_func='2*x1^2 + (x^2 - 1)^2 + ((2*x^1 + x^2) ** (2)) * (4.0)'
         diff_func=('36.0*x1 + 16.0*x2', '16.0*x1 + 10.0*x2 - 2')
         diff_val=array([-1.265625 , -0.88671875])
         d_k=array([1.265625 , 0.88671875])
         got a_k=0.0625 with iterations=0
         x_k + a_k * d_k = [-0.21386719 \ 0.63549805]
         x_k+1=[-0.21386719 \ 0.63549805] \ k=3
In [30]:
         f5_min
Out[30]: array([-0.21386719, 0.63549805, 0.22434002])
```

Figure 7

2*x1 + x2

