

① $X_0 = [1 \ 1 \ 1]^T$ stopping threshold $\epsilon = 10^{-6}$

a)

$$f(x) = (x_1 + 5)^2 + (x_2 + 8)^2 + (x_3 + 7)^2 + 2x_1^2 x_2^2 + 4x_1^2 x_3^2$$

$$\underbrace{(x_1 + 5)(x_1 + 5)} \quad \underbrace{(x_2 + 8)(x_2 + 8)} \quad \underbrace{(x_3 + 7)(x_3 + 7)}$$

$$x_1^2 + 5x_1 + 5x_1 + 25 + x_2^2 + 8x_2 + 8x_2 + 64 + x_3^2 + 7x_3 + 7x_3 + 49 + 2x_1^2 x_2^2 + 4x_1^2 x_3^2$$

$$x_1^2 + 10x_1 + 25 + x_2^2 + 16x_2 + 64 + x_3^2 + 14x_3 + 49 + 2x_1^2 x_2^2 + 4x_1^2 x_3^2$$

Let $A = x_1$
 Let $B = x_2$
 Let $C = x_3$ } Better Readability

$$f(A, B, C) = A^2 + 10A + 25 + B^2 + 16B + 64 + C^2 + 14C + 49 + 2A^2 B^2 + 4A^2 C^2$$

$$\frac{\partial}{\partial A} = 2A + 10 + 4B^2 A + 8C^2 A \quad \frac{\partial^2}{\partial A^2} = 2 + 4B^2 + 8C^2$$

$$\frac{\partial}{\partial B} = 2B + 16 + 4A^2 B \quad \frac{\partial^2}{\partial B^2} = 2 + 4A^2$$

$$\frac{\partial}{\partial C} = 2C + 14 + 8A^2 C \quad \frac{\partial^2}{\partial C^2} = 2 + 8A^2$$

The final solution satisfies the second order necessary conditions for a minimum.

Find critical numbers

$$\frac{\partial}{\partial A} = 2A + 10 + 4B^2 A + 8C^2 A = 0$$

$$2A + 4B^2 A + 8C^2 A = -10$$

Solve for A

$$2A + 4(-32 - 64A^2)A + 8(-7 - 28A^2)^2 A = -10$$

$$2A + 4(1024 + 4096A^2 + 4096A^4)A + 8(49 + 392A^2 + 784A^4)A - 32 - 64A^2 = B$$

$$2A + 4096A + 16384A^3 + 16384A^5 + 392A + 3136A^3 + 6272A^5 = -10$$

$$22656A^5 + 19520A^3 + 4490A = -10$$

$$A \approx -0.00222$$

$$\frac{\partial}{\partial B} = 2B + 16 + 4A^2 B = 0$$

$$2B + 4A^2 B = -16$$

$$\frac{B(2 + 4A^2) = -16}{B}$$

$$-16(2 + 4A^2) = \frac{-16}{B}$$

$$-32 - 64A^2 = B$$

$$A = -0.00222$$

$$2B + 4(0.00222)^2 B = -16$$

$$B = -7.9999$$

Solve system of equations

$$\frac{\partial}{\partial C} = 2C + 14 + 8A^2 C = 0$$

$$2C + 8A^2 C = -14$$

$$\frac{2C(1 + 4A^2) = -14}{2C}$$

$$-7(1 + 4A^2) = \frac{-7}{C}$$

$$-7 - 28A^2 = C$$

$$C = -7 - 28(0.00222)^2$$

$$C = -7.00$$