

# 人工智能的数学基础

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## Chapter0(Cont.) 梯度下降法的缺点

在数学最优化中，Rosenbrock函数是一个用来测试最优化算法性能的非凸函数，由Howard Harry Rosenbrock在1960年提出。也称为Rosenbrock山谷或Rosenbrock香蕉函数，也简称为香蕉函数。Rosenbrock函数的定义如下：

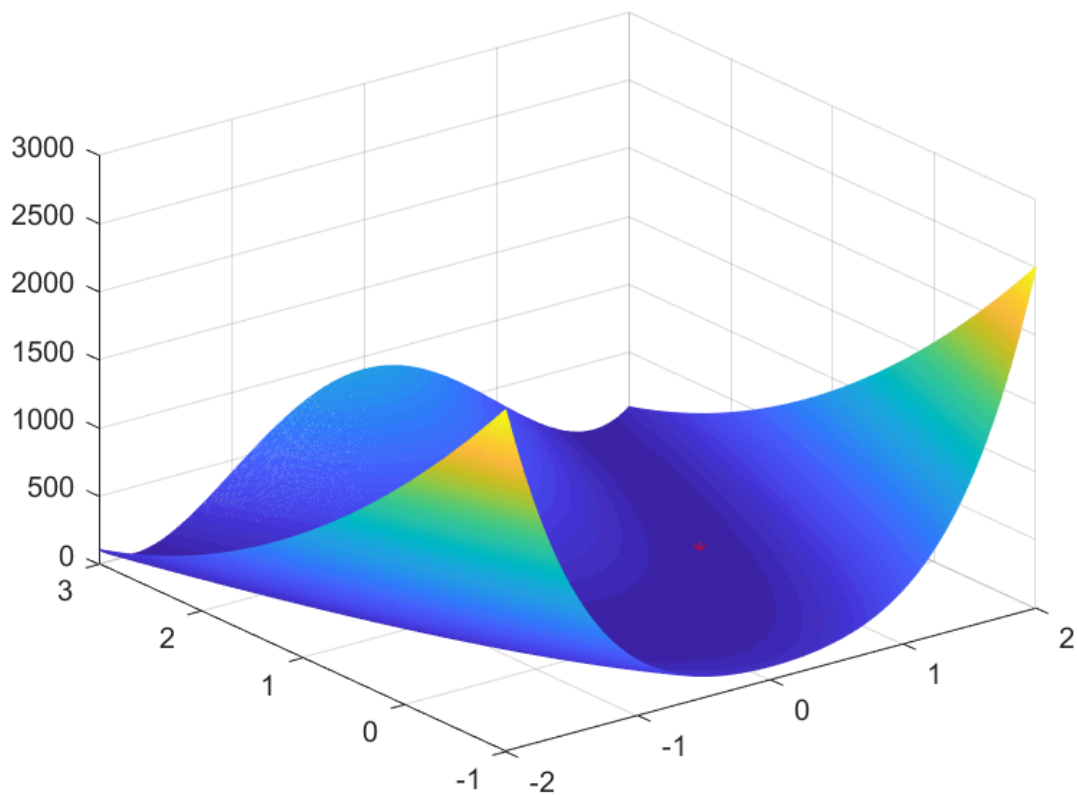
$$f(x, y) = (1 - x)^2 + 100(y - x^2)^2.$$

Rosenbrock函数的每个等高线大致呈抛物线形，其全域最小值也位在抛物线形的山谷中（香蕉型山谷）。很容易找到这个山谷，但由于山谷内的值变化不大，要找到全域的最小值相当困难。

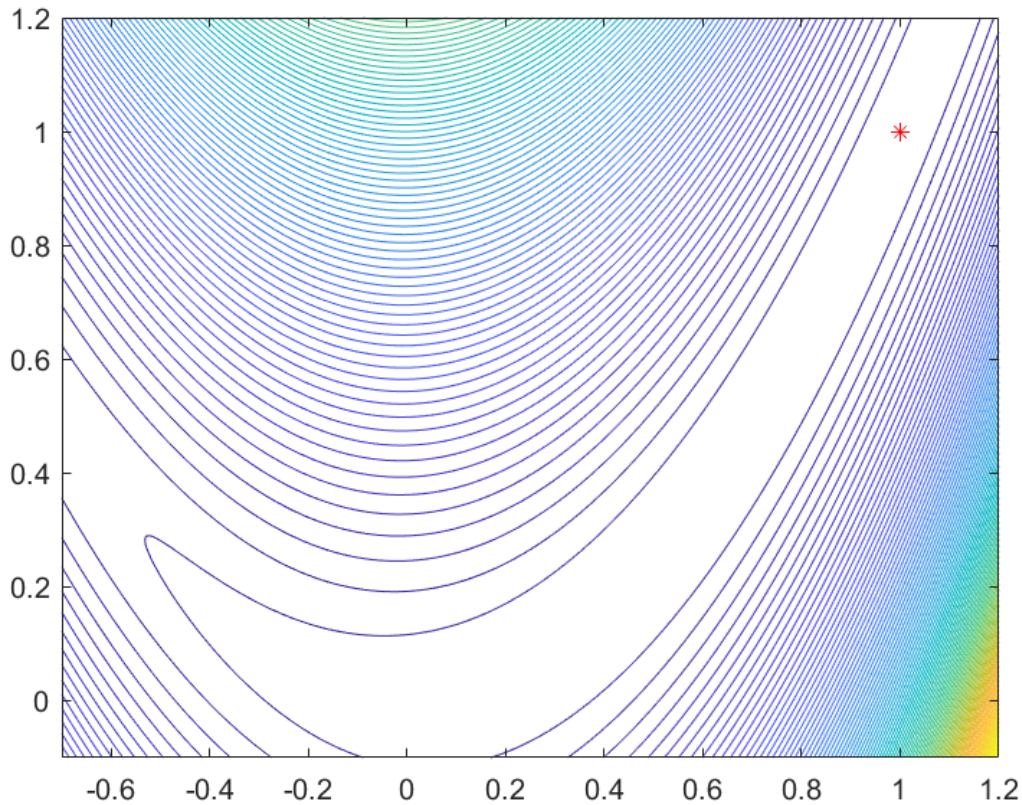
其全域最小值位于点(1,1)，数值为0。一般形式

$$f(x, y) = (a - x)^2 + b(y - x^2)^2.$$

```
[x,y] = meshgrid(-2:0.01:2,-1:0.01:3);  
f = (1-x).^2+100*(y-x.^2).^2;  
figure,mesh(x,y,f)  
hold on; plot(1,1,'r*')
```



```
[x,y] = meshgrid(-0.7:0.01:1.2,-0.1:0.01:1.2);
f = (1-x).^2+100*(y-x.^2).^2;
figure,contour(x,y,f,100);
axis([-0.7 1.2 -0.1 1.2])
hold on; plot(1,1,'r*')
```



梯度下降法的缺点：

- 靠近极小值时收敛速度减慢。
- 直线搜索时可能会产生一些问题。
- 可能会“之字形”地下降。

```
[x1,x2] = meshgrid(-0.7:0.01:1.2,-0.1:0.01:1.2);
f = (1-x1).^2+100*(x2-x1.^2).^2;
figure,contour(x1,x2,f,100);
axis([-0.7 1.2 -0.1 1.2])
hold on; plot(1,1,'m*')

x0 = [-0.5;0.5]; % initial point
x = x0;
iter = 0;
gradf = [2*(x(1)-1)+400*x(1)*(x(1)^2-x(2));200*(x(2)-x(1).^2)];
xs(1,:) = x;
```

```

while norm(gradf)>eps&&iter<20000
    iter = iter+1;
    d = -gradf;
    fun = @(alpha)((1-x(1)-alpha*d(1))^2+100*(x(2)+alpha*d(2)-(x(1)+alpha*d(1))^2);
    alpha = fminsearch(fun,0.01);
%    alpha = 0.001;
    x = x-alpha*gradf;
    gradf = [2*(x(1)-1)+400*x(1)*(x(1)^2-x(2));200*(x(2)-x(1).^2)];

    fun_value = (1-x(1)).^2+100*(x(2)-x(1)).^2;
    fprintf('iter_num = %3d  norm_grad = %2.6f  fun_value = %2.6f\n'...
        ,iter,norm(gradf),fun_value);
    xs(iter+1,:)=x;
end

```

```

iter_num = 1  norm_grad = 2.053141  fun_value = 101.177412
iter_num = 2  norm_grad = 7.827414  fun_value = 10.772247
iter_num = 3  norm_grad = 2.377651  fun_value = 10.749852
iter_num = 4  norm_grad = 5.380124  fun_value = 5.797181
iter_num = 5  norm_grad = 2.482290  fun_value = 5.737036
iter_num = 6  norm_grad = 4.341071  fun_value = 3.279781
iter_num = 7  norm_grad = 2.577411  fun_value = 3.221682
iter_num = 8  norm_grad = 3.696628  fun_value = 1.920884
iter_num = 9  norm_grad = 2.685743  fun_value = 1.869535
iter_num = 10 norm_grad = 3.212483  fun_value = 1.248042
iter_num = 11 norm_grad = 2.795968  fun_value = 1.200796
iter_num = 12 norm_grad = 2.839255  fun_value = 1.015434
iter_num = 13 norm_grad = 2.932489  fun_value = 0.973330
iter_num = 14 norm_grad = 2.528035  fun_value = 1.093162
iter_num = 15 norm_grad = 3.086155  fun_value = 1.057181
iter_num = 16 norm_grad = 2.272434  fun_value = 1.406239
iter_num = 17 norm_grad = 3.251548  fun_value = 1.373859
iter_num = 18 norm_grad = 2.035916  fun_value = 1.899606
iter_num = 19 norm_grad = 3.487602  fun_value = 1.873839
iter_num = 20 norm_grad = 1.821143  fun_value = 2.549605
iter_num = 21 norm_grad = 3.803595  fun_value = 2.527871
iter_num = 22 norm_grad = 1.606478  fun_value = 3.334182
iter_num = 23 norm_grad = 4.545904  fun_value = 3.351529
iter_num = 24 norm_grad = 1.379887  fun_value = 4.346919
iter_num = 25 norm_grad = 2.012069  fun_value = 5.132431
iter_num = 26 norm_grad = 0.387410  fun_value = 4.905454
iter_num = 27 norm_grad = 1.804504  fun_value = 4.940627
iter_num = 28 norm_grad = 0.378784  fun_value = 4.740693
iter_num = 29 norm_grad = 1.328290  fun_value = 4.794796
iter_num = 30 norm_grad = 0.367167  fun_value = 4.650065
iter_num = 31 norm_grad = 1.466993  fun_value = 4.691515
iter_num = 32 norm_grad = 0.352761  fun_value = 4.538432
iter_num = 33 norm_grad = 1.838496  fun_value = 4.537493
iter_num = 34 norm_grad = 0.335609  fun_value = 4.355457
iter_num = 35 norm_grad = 2.090701  fun_value = 4.298752
iter_num = 36 norm_grad = 0.313972  fun_value = 4.105038
iter_num = 37 norm_grad = 2.612710  fun_value = 3.879666
iter_num = 38 norm_grad = 0.284346  fun_value = 3.659894
iter_num = 39 norm_grad = 1.552395  fun_value = 3.633373
iter_num = 40 norm_grad = 0.273800  fun_value = 3.505751
iter_num = 41 norm_grad = 1.449575  fun_value = 3.483975
iter_num = 42 norm_grad = 0.267793  fun_value = 3.367204
iter_num = 43 norm_grad = 1.068959  fun_value = 3.376050
iter_num = 44 norm_grad = 0.260514  fun_value = 3.291077
iter_num = 45 norm_grad = 1.201495  fun_value = 3.286358
iter_num = 46 norm_grad = 0.258625  fun_value = 3.192171

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iter_num = 47	norm_grad = 0.881020	fun_value = 3.207047
iter_num = 48	norm_grad = 0.251168	fun_value = 3.138817
iter_num = 49	norm_grad = 1.073309	fun_value = 3.139719
iter_num = 50	norm_grad = 0.251807	fun_value = 3.057410
iter_num = 51	norm_grad = 0.770812	fun_value = 3.073979
iter_num = 52	norm_grad = 0.252834	fun_value = 3.013290
iter_num = 53	norm_grad = 0.671710	fun_value = 3.032410
iter_num = 54	norm_grad = 0.247285	fun_value = 2.980103
iter_num = 55	norm_grad = 0.733572	fun_value = 2.996391
iter_num = 56	norm_grad = 0.248599	fun_value = 2.939392
iter_num = 57	norm_grad = 0.642676	fun_value = 2.957912
iter_num = 58	norm_grad = 0.243144	fun_value = 2.908521
iter_num = 59	norm_grad = 0.703899	fun_value = 2.924583
iter_num = 60	norm_grad = 0.244782	fun_value = 2.870565
iter_num = 61	norm_grad = 0.613686	fun_value = 2.888510
iter_num = 62	norm_grad = 0.239111	fun_value = 2.841952
iter_num = 63	norm_grad = 0.677373	fun_value = 2.857498
iter_num = 64	norm_grad = 0.241186	fun_value = 2.806132
iter_num = 65	norm_grad = 0.589752	fun_value = 2.823547
iter_num = 66	norm_grad = 0.235401	fun_value = 2.779350
iter_num = 67	norm_grad = 0.654874	fun_value = 2.794522
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iter_num = 75	norm_grad = 0.610891	fun_value = 2.678707
iter_num = 76	norm_grad = 0.231390	fun_value = 2.633905
iter_num = 77	norm_grad = 0.534893	fun_value = 2.649847
iter_num = 78	norm_grad = 0.234228	fun_value = 2.609611
iter_num = 79	norm_grad = 0.486025	fun_value = 2.626198
iter_num = 80	norm_grad = 0.228907	fun_value = 2.590070
iter_num = 81	norm_grad = 0.521495	fun_value = 2.605630
iter_num = 82	norm_grad = 0.231562	fun_value = 2.566754
iter_num = 83	norm_grad = 0.476449	fun_value = 2.582874
iter_num = 84	norm_grad = 0.226485	fun_value = 2.547766
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iter_num = 86	norm_grad = 0.229221	fun_value = 2.525225
iter_num = 87	norm_grad = 0.464843	fun_value = 2.540919
iter_num = 88	norm_grad = 0.232142	fun_value = 2.505724
iter_num = 89	norm_grad = 0.431223	fun_value = 2.521668
iter_num = 90	norm_grad = 0.235143	fun_value = 2.488262
iter_num = 91	norm_grad = 0.404768	fun_value = 2.504326
iter_num = 92	norm_grad = 0.238022	fun_value = 2.472283
iter_num = 93	norm_grad = 0.384557	fun_value = 2.488418
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iter_num = 96	norm_grad = 0.236130	fun_value = 2.442675
iter_num = 97	norm_grad = 0.378479	fun_value = 2.458442
iter_num = 98	norm_grad = 0.238895	fun_value = 2.428057
iter_num = 99	norm_grad = 0.362708	fun_value = 2.443871
iter_num = 100	norm_grad = 0.242031	fun_value = 2.414147
iter_num = 101	norm_grad = 0.349913	fun_value = 2.430090
iter_num = 102	norm_grad = 0.237848	fun_value = 2.401712
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iter_num = 105	norm_grad = 0.343639	fun_value = 2.403704
iter_num = 106	norm_grad = 0.242684	fun_value = 2.375189
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iter_num = 117	norm_grad = 0.332068	fun_value = 2.329675
iter_num = 118	norm_grad = 0.237352	fun_value = 2.302603
iter_num = 119	norm_grad = 0.326249	fun_value = 2.317472
iter_num = 120	norm_grad = 0.235012	fun_value = 2.291044
iter_num = 121	norm_grad = 0.326653	fun_value = 2.305637
iter_num = 122	norm_grad = 0.234978	fun_value = 2.279202
iter_num = 123	norm_grad = 0.322968	fun_value = 2.293702
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iter_num = 126	norm_grad = 0.234148	fun_value = 2.255893
iter_num = 127	norm_grad = 0.318555	fun_value = 2.270216
iter_num = 128	norm_grad = 0.231394	fun_value = 2.244727
iter_num = 129	norm_grad = 0.322884	fun_value = 2.258887
iter_num = 130	norm_grad = 0.232859	fun_value = 2.232983
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iter_num = 132	norm_grad = 0.230835	fun_value = 2.221862
iter_num = 133	norm_grad = 0.319262	fun_value = 2.235926
iter_num = 134	norm_grad = 0.231139	fun_value = 2.210463
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iter_num = 136	norm_grad = 0.229851	fun_value = 2.199387
iter_num = 137	norm_grad = 0.314392	fun_value = 2.213229
iter_num = 138	norm_grad = 0.228929	fun_value = 2.188332
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iter_num = 147	norm_grad = 0.303030	fun_value = 2.157871
iter_num = 148	norm_grad = 0.230430	fun_value = 2.133578
iter_num = 149	norm_grad = 0.291738	fun_value = 2.146860
iter_num = 150	norm_grad = 0.231754	fun_value = 2.123116
iter_num = 151	norm_grad = 0.290044	fun_value = 2.136543
iter_num = 152	norm_grad = 0.230820	fun_value = 2.113010
iter_num = 153	norm_grad = 0.289053	fun_value = 2.126323
iter_num = 154	norm_grad = 0.230241	fun_value = 2.102923
iter_num = 155	norm_grad = 0.288755	fun_value = 2.116197
iter_num = 156	norm_grad = 0.230015	fun_value = 2.092854
iter_num = 157	norm_grad = 0.283869	fun_value = 2.105924
iter_num = 158	norm_grad = 0.227445	fun_value = 2.083141
iter_num = 159	norm_grad = 0.284892	fun_value = 2.095984
iter_num = 160	norm_grad = 0.227891	fun_value = 2.073111
iter_num = 161	norm_grad = 0.281397	fun_value = 2.085899
iter_num = 162	norm_grad = 0.226021	fun_value = 2.063432
iter_num = 163	norm_grad = 0.283719	fun_value = 2.076140
iter_num = 164	norm_grad = 0.227143	fun_value = 2.053441
iter_num = 165	norm_grad = 0.281524	fun_value = 2.066237
iter_num = 166	norm_grad = 0.225936	fun_value = 2.043799
iter_num = 167	norm_grad = 0.279988	fun_value = 2.056424
iter_num = 168	norm_grad = 0.225068	fun_value = 2.034175
iter_num = 169	norm_grad = 0.279091	fun_value = 2.046700
iter_num = 170	norm_grad = 0.224530	fun_value = 2.024570
iter_num = 171	norm_grad = 0.278825	fun_value = 2.037063
iter_num = 172	norm_grad = 0.224323	fun_value = 2.014984
iter_num = 173	norm_grad = 0.274011	fun_value = 2.027280
iter_num = 174	norm_grad = 0.221731	fun_value = 2.005744
iter_num = 175	norm_grad = 0.280028	fun_value = 2.018036
iter_num = 176	norm_grad = 0.218362	fun_value = 1.996506

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iter_num = 177 norm_grad = 0.283891 fun_value = 2.008586
iter_num = 178 norm_grad = 0.220085 fun_value = 1.986681
iter_num = 179 norm_grad = 0.278341 fun_value = 1.998790
iter_num = 180 norm_grad = 0.217355 fun_value = 1.977480
iter_num = 181 norm_grad = 0.278531 fun_value = 1.989302
iter_num = 182 norm_grad = 0.217344 fun_value = 1.967996
iter_num = 183 norm_grad = 0.279375 fun_value = 1.979901
iter_num = 184 norm_grad = 0.217650 fun_value = 1.958532
iter_num = 185 norm_grad = 0.275829 fun_value = 1.970370
iter_num = 186 norm_grad = 0.215856 fun_value = 1.949387
iter_num = 187 norm_grad = 0.277927 fun_value = 1.961137
iter_num = 188 norm_grad = 0.216771 fun_value = 1.939964
iter_num = 189 norm_grad = 0.270612 fun_value = 1.951561
iter_num = 190 norm_grad = 0.219400 fun_value = 1.930558
iter_num = 191 norm_grad = 0.266083 fun_value = 1.942306
iter_num = 192 norm_grad = 0.216893 fun_value = 1.921803
iter_num = 193 norm_grad = 0.267245 fun_value = 1.933354
iter_num = 194 norm_grad = 0.217464 fun_value = 1.912748
iter_num = 195 norm_grad = 0.263889 fun_value = 1.924258
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iter_num = 211 norm_grad = 0.242473 fun_value = 1.854497
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iter_num = 214 norm_grad = 0.218381 fun_value = 1.827038
iter_num = 215 norm_grad = 0.244551 fun_value = 1.838120
iter_num = 216 norm_grad = 0.215429 fun_value = 1.819076
iter_num = 217 norm_grad = 0.245857 fun_value = 1.829953
iter_num = 218 norm_grad = 0.216338 fun_value = 1.810777
iter_num = 219 norm_grad = 0.242439 fun_value = 1.821622
iter_num = 220 norm_grad = 0.214007 fun_value = 1.802844
iter_num = 221 norm_grad = 0.244581 fun_value = 1.813582
iter_num = 222 norm_grad = 0.215497 fun_value = 1.794578
iter_num = 223 norm_grad = 0.242015 fun_value = 1.805379
iter_num = 224 norm_grad = 0.213743 fun_value = 1.786675
iter_num = 225 norm_grad = 0.239904 fun_value = 1.797241
iter_num = 226 norm_grad = 0.212298 fun_value = 1.778786
iter_num = 227 norm_grad = 0.243282 fun_value = 1.789387
iter_num = 228 norm_grad = 0.208821 fun_value = 1.771078
iter_num = 229 norm_grad = 0.243352 fun_value = 1.781362
iter_num = 230 norm_grad = 0.208849 fun_value = 1.763061
iter_num = 231 norm_grad = 0.243860 fun_value = 1.773400
iter_num = 232 norm_grad = 0.209157 fun_value = 1.755061
iter_num = 233 norm_grad = 0.239798 fun_value = 1.765288
iter_num = 234 norm_grad = 0.206562 fun_value = 1.747396
iter_num = 235 norm_grad = 0.241120 fun_value = 1.757449
iter_num = 236 norm_grad = 0.207388 fun_value = 1.739431
iter_num = 237 norm_grad = 0.237943 fun_value = 1.749463
iter_num = 238 norm_grad = 0.211041 fun_value = 1.731307
iter_num = 239 norm_grad = 0.233571 fun_value = 1.741530
iter_num = 240 norm_grad = 0.207981 fun_value = 1.723869
iter_num = 241 norm_grad = 0.234660 fun_value = 1.733876

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iter_num = 242 norm_grad = 0.208767 fun_value = 1.716108
iter_num = 243 norm_grad = 0.231136 fun_value = 1.726065
iter_num = 244 norm_grad = 0.211844 fun_value = 1.708228
iter_num = 245 norm_grad = 0.225319 fun_value = 1.718234
iter_num = 246 norm_grad = 0.212747 fun_value = 1.700623
iter_num = 247 norm_grad = 0.226668 fun_value = 1.710792
iter_num = 248 norm_grad = 0.208478 fun_value = 1.693486
iter_num = 249 norm_grad = 0.226684 fun_value = 1.703300
iter_num = 250 norm_grad = 0.208540 fun_value = 1.686003
iter_num = 251 norm_grad = 0.227054 fun_value = 1.695863
iter_num = 252 norm_grad = 0.208880 fun_value = 1.678534
iter_num = 253 norm_grad = 0.227787 fun_value = 1.688481
iter_num = 254 norm_grad = 0.203990 fun_value = 1.671537
iter_num = 255 norm_grad = 0.231425 fun_value = 1.681216
iter_num = 256 norm_grad = 0.201009 fun_value = 1.664358
iter_num = 257 norm_grad = 0.232199 fun_value = 1.673810
iter_num = 258 norm_grad = 0.201506 fun_value = 1.656886
iter_num = 259 norm_grad = 0.233377 fun_value = 1.666461
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iter_num = 262 norm_grad = 0.197859 fun_value = 1.642357
iter_num = 263 norm_grad = 0.233234 fun_value = 1.651627
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iter_num = 265 norm_grad = 0.236149 fun_value = 1.644389
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iter_num = 295 norm_grad = 0.223026 fun_value = 1.537569
iter_num = 296 norm_grad = 0.189767 fun_value = 1.522284
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iter_num = 299 norm_grad = 0.216468 fun_value = 1.523942
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iter_num = 306 norm_grad = 0.189406 fun_value = 1.489352

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iter_num = 630 norm_grad = 0.112215 fun_value = 0.718692
iter_num = 631 norm_grad = 0.148229 fun_value = 0.721696

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iter_num = 914	norm_grad = 0.083604	fun_value = 0.398031
iter_num = 915	norm_grad = 0.097422	fun_value = 0.399583
iter_num = 916	norm_grad = 0.083673	fun_value = 0.396523
iter_num = 917	norm_grad = 0.095299	fun_value = 0.398047
iter_num = 918	norm_grad = 0.084924	fun_value = 0.394987
iter_num = 919	norm_grad = 0.094829	fun_value = 0.396559
iter_num = 920	norm_grad = 0.084573	fun_value = 0.393523
iter_num = 921	norm_grad = 0.094411	fun_value = 0.395077
iter_num = 922	norm_grad = 0.084258	fun_value = 0.392063
iter_num = 923	norm_grad = 0.094042	fun_value = 0.393603
iter_num = 924	norm_grad = 0.083978	fun_value = 0.390608
iter_num = 925	norm_grad = 0.093722	fun_value = 0.392135
iter_num = 926	norm_grad = 0.083732	fun_value = 0.389157
iter_num = 927	norm_grad = 0.093449	fun_value = 0.390674
iter_num = 928	norm_grad = 0.083520	fun_value = 0.387711
iter_num = 929	norm_grad = 0.093223	fun_value = 0.389219
iter_num = 930	norm_grad = 0.083341	fun_value = 0.386270
iter_num = 931	norm_grad = 0.093043	fun_value = 0.387771
iter_num = 932	norm_grad = 0.083196	fun_value = 0.384833
iter_num = 933	norm_grad = 0.092910	fun_value = 0.386330
iter_num = 934	norm_grad = 0.083083	fun_value = 0.383400
iter_num = 935	norm_grad = 0.092822	fun_value = 0.384895
iter_num = 936	norm_grad = 0.083004	fun_value = 0.381972
iter_num = 937	norm_grad = 0.092780	fun_value = 0.383467
iter_num = 938	norm_grad = 0.082957	fun_value = 0.380549
iter_num = 939	norm_grad = 0.092784	fun_value = 0.382046
iter_num = 940	norm_grad = 0.082944	fun_value = 0.379130
iter_num = 941	norm_grad = 0.092835	fun_value = 0.380631
iter_num = 942	norm_grad = 0.082964	fun_value = 0.377715
iter_num = 943	norm_grad = 0.090602	fun_value = 0.379184
iter_num = 944	norm_grad = 0.083855	fun_value = 0.376283
iter_num = 945	norm_grad = 0.089454	fun_value = 0.377770
iter_num = 946	norm_grad = 0.082935	fun_value = 0.374924
iter_num = 947	norm_grad = 0.090678	fun_value = 0.376400
iter_num = 948	norm_grad = 0.083903	fun_value = 0.373500
iter_num = 949	norm_grad = 0.089604	fun_value = 0.374997
iter_num = 950	norm_grad = 0.083040	fun_value = 0.372150
iter_num = 951	norm_grad = 0.088597	fun_value = 0.373602
iter_num = 952	norm_grad = 0.084712	fun_value = 0.370718
iter_num = 953	norm_grad = 0.088244	fun_value = 0.372228
iter_num = 954	norm_grad = 0.084406	fun_value = 0.369363
iter_num = 955	norm_grad = 0.087931	fun_value = 0.370860
iter_num = 956	norm_grad = 0.084135	fun_value = 0.368013

```

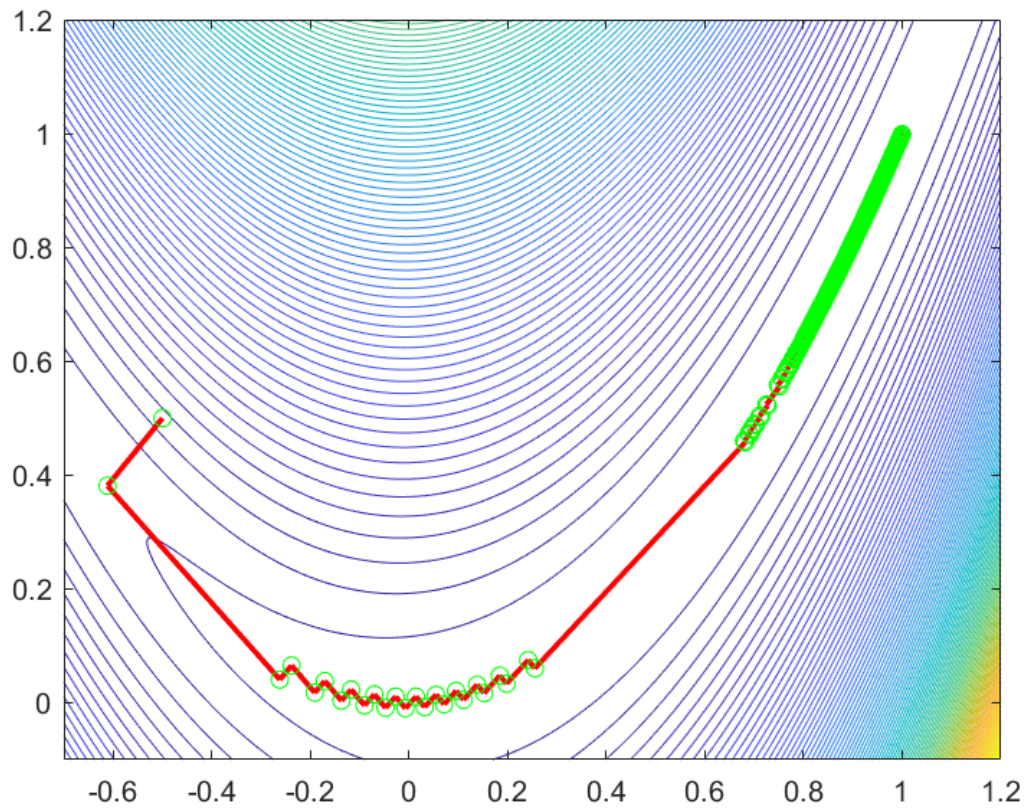
iter_num = 957 norm_grad = 0.087659 fun_value = 0.369498
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iter_num = 959 norm_grad = 0.087427 fun_value = 0.368142
iter_num = 960 norm_grad = 0.083698 fun_value = 0.365323
iter_num = 961 norm_grad = 0.087233 fun_value = 0.366792
iter_num = 962 norm_grad = 0.083532 fun_value = 0.363985
iter_num = 963 norm_grad = 0.087078 fun_value = 0.365448
iter_num = 964 norm_grad = 0.083399 fun_value = 0.362651
iter_num = 965 norm_grad = 0.086961 fun_value = 0.364110
iter_num = 966 norm_grad = 0.083299 fun_value = 0.361321
iter_num = 967 norm_grad = 0.086883 fun_value = 0.362778
iter_num = 968 norm_grad = 0.083234 fun_value = 0.359995
iter_num = 969 norm_grad = 0.086842 fun_value = 0.361452
iter_num = 970 norm_grad = 0.083202 fun_value = 0.358673
iter_num = 971 norm_grad = 0.084493 fun_value = 0.360092
iter_num = 972 norm_grad = 0.083461 fun_value = 0.357348
iter_num = 973 norm_grad = 0.084789 fun_value = 0.358784
iter_num = 974 norm_grad = 0.083761 fun_value = 0.356028
iter_num = 975 norm_grad = 0.085127 fun_value = 0.357482
iter_num = 976 norm_grad = 0.081697 fun_value = 0.354790
iter_num = 977 norm_grad = 0.085229 fun_value = 0.356179
iter_num = 978 norm_grad = 0.081791 fun_value = 0.353485
iter_num = 979 norm_grad = 0.085369 fun_value = 0.354882
iter_num = 980 norm_grad = 0.081918 fun_value = 0.352183
iter_num = 981 norm_grad = 0.085549 fun_value = 0.353590
iter_num = 982 norm_grad = 0.082081 fun_value = 0.350885
iter_num = 983 norm_grad = 0.085768 fun_value = 0.352304
iter_num = 984 norm_grad = 0.079858 fun_value = 0.349671
iter_num = 985 norm_grad = 0.087688 fun_value = 0.351045
iter_num = 986 norm_grad = 0.078900 fun_value = 0.348412
iter_num = 987 norm_grad = 0.088686 fun_value = 0.349769
iter_num = 988 norm_grad = 0.077119 fun_value = 0.347179
iter_num = 989 norm_grad = 0.090462 fun_value = 0.348497
iter_num = 990 norm_grad = 0.075723 fun_value = 0.345924
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iter_num = 993 norm_grad = 0.093928 fun_value = 0.345910
iter_num = 994 norm_grad = 0.074994 fun_value = 0.343301
iter_num = 995 norm_grad = 0.091347 fun_value = 0.344554
iter_num = 996 norm_grad = 0.076139 fun_value = 0.341956
iter_num = 997 norm_grad = 0.089244 fun_value = 0.343232
iter_num = 998 norm_grad = 0.077364 fun_value = 0.340633
iter_num = 999 norm_grad = 0.086907 fun_value = 0.341925
iter_num = 1000 norm_grad = 0.078225 fun_value = 0.339342
iter_num = 1001 norm_grad = 0.085970 fun_value = 0.340656
iter_num = 1002 norm_grad = 0.077523 fun_value = 0.338115
iter_num = 1003 norm_grad = 0.087266 fun_value = 0.339425
iter_num = 1004 norm_grad = 0.075993 fun_value = 0.336913
iter_num = 1005 norm_grad = 0.089362 fun_value = 0.338199
iter_num = 1006 norm_grad = 0.074819 fun_value = 0.335690
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iter_num = 1008 norm_grad = 0.074930 fun_value = 0.334420
iter_num = 1009 norm_grad = 0.089902 fun_value = 0.335678
iter_num = 1010 norm_grad = 0.075071 fun_value = 0.333154
iter_num = 1011 norm_grad = 0.088134 fun_value = 0.334397
iter_num = 1012 norm_grad = 0.074003 fun_value = 0.331942
iter_num = 1013 norm_grad = 0.090554 fun_value = 0.333178
iter_num = 1014 norm_grad = 0.072850 fun_value = 0.330721
iter_num = 1015 norm_grad = 0.090537 fun_value = 0.331911
iter_num = 1016 norm_grad = 0.072801 fun_value = 0.329457
iter_num = 1017 norm_grad = 0.0905...

```

```

hold on;plot(xs(:,1),xs(:,2),'-r','LineWidth',2);drawnow
hold on;plot(xs(:,1),xs(:,2),'go');drawnow

```



```
x
```

```
x = 2x1
    1.0000
    1.0000
```

```
% compare
fun = @(x)100*(x(2) - x(1)^2)^2 + (1 - x(1))^2;
x0 = [-1.2,1];
x = fminsearch(fun,x0)
```

```
x = 1x2
    1.0000    1.0000
```