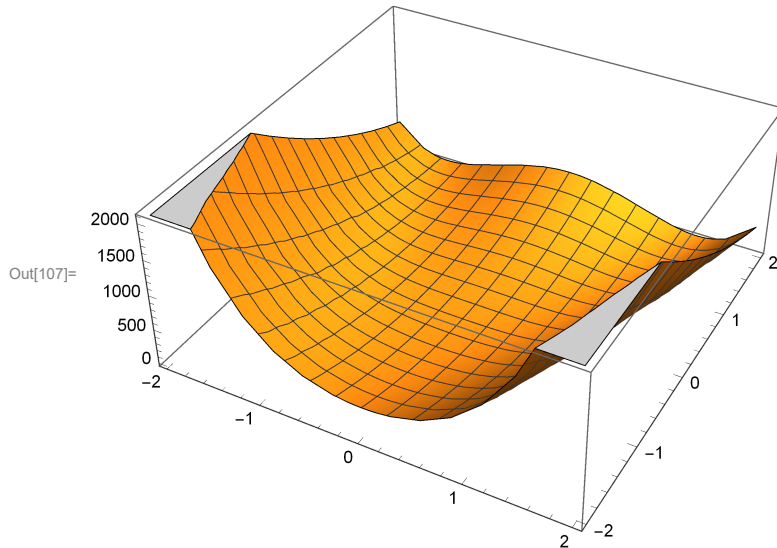


```
In[105]:= x0 = {-1, 1};
```

```
F[x1_, x2_] = 100 (x2 - x1^2)^2 + (1 - x1)^2;
```

```
In[107]:= Plot3D[F[x1, x2], {x1, -2, 2}, {x2, -2, 2}]
```



```
In[187]:= G1 = ContourPlot[F[x1, x2], {x1, -3, 3}, {x2, -3, 3}];
```

```
In[110]:= x00 = {x0, {-1.0005, 0.9995}};
```

```
In[111]:= MatrixForm[x00]
```

Out[111]/MatrixForm=

$$\begin{pmatrix} -1 & 1 \\ -1.0005 & 0.9995 \end{pmatrix}$$

```
In[112]:=
```

```
GrVToch[x1_, x2_] = Grad[F[x1, x2], {x1, x2}];
```

```
In[113]:= tabl =
```

```
{{"Итерация", "u1", "u2", "x1", "x2", "F[x̄]", "||∇F(x̄)||"}, {"Начало", "-", "-",
  x0[[1]], x0[[2]], F[x0[[1]], x0[[2]]], Norm[GrVToch[x0[[1]], x0[[2]]], 2]}};
Srav = {"Метод", "Время выполнения метода", "Количество итераций"};
```

```
In[115]:= ϕ1[a_] = F[x00[[1, 1]] - a * GrVToch[x00[[1, 1]], x00[[1, 2]]][[1]],
  x00[[1, 2]] - a * GrVToch[x00[[1, 1]], x00[[1, 2]]][[2]];
```

```
In[116]:= ϕ2[a_] = F[x00[[2, 1]] - a * GrVToch[x00[[2, 1]], x00[[2, 2]]][[1]],
  x00[[2, 2]] - a * GrVToch[x00[[2, 1]], x00[[2, 2]]][[2]];
```

```
In[117]:= Trigg1 = {};
```

```
toch1 = {x00[[1]]};
```

```
toch2 = {x00[[2]]};
```

```
In[120]:= Do[AppendTo[Trigg1, N[Table[Solve[D[ϕ1[a], a] == 0][[i, 1, 2]],
  {i, 1, Length[Solve[D[ϕ1[a], a] == 0]]}][[i]]],
  {i, 1, Length[Solve[D[ϕ1[a], a] == 0]]};
```

```

In[121]:= Trigg1
Out[121]:= {0.5, 0.00125631, 0.248744}

In[122]:=  $\alpha_1$  = Trigg1[[3]];

In[123]:= Trigg2 = {};

In[124]:= Do[AppendTo[Trigg2, N[Table[Solve[D[ $\Phi_2$ [a], a] == 0][[i, 1, 2]],
    {i, 1, Length[Solve[D[ $\Phi_2$ [a], a] == 0]]}][[i]]],
    {i, 1, Length[Solve[D[ $\Phi_2$ [a], a] == 0]]}];

In[125]:= Trigg2
Out[125]:= {0.00118187, 0.223529, 0.448848}

In[126]:=  $\alpha_2$  = Trigg2[[2]];

In[127]:=  $\mathbf{xk}$  = {{}, {}};

In[128]:=  $\mathbf{xk}[[1]]$  =  $\mathbf{x0}[[1]]$  -  $\alpha_1$  * GrVToch[ $\mathbf{x0}[[1, 1]]$ ,  $\mathbf{x0}[[1, 2]]$ ];

In[129]:=  $\mathbf{xk}[[2]]$  =  $\mathbf{x0}[[2]]$  -  $\alpha_2$  * GrVToch[ $\mathbf{x0}[[2, 1]]$ ,  $\mathbf{x0}[[2, 2]]$ ];

In[130]:= AppendTo[toch1,  $\mathbf{xk}[[1]]$ ];
AppendTo[toch2,  $\mathbf{xk}[[2]]$ ];

In[132]:= Clear[ $\mathbf{xmensh}$ ,  $\mathbf{xbolsh}$ ];

In[133]:= Which[F[ $\mathbf{xk}[[1, 1]]$ ,  $\mathbf{xk}[[1, 2]]$ ] < F[ $\mathbf{xk}[[2, 1]]$ ,  $\mathbf{xk}[[2, 2]]$ ], { $\mathbf{xmensh}$  =  $\mathbf{xk}[[1]]$ ;
     $\mathbf{xbolsh}$  =  $\mathbf{xk}[[2]]$ };
F[ $\mathbf{xk}[[1, 1]]$ ,  $\mathbf{xk}[[1, 2]]$ ] > F[ $\mathbf{xk}[[2, 1]]$ ,  $\mathbf{xk}[[2, 2]]$ ], { $\mathbf{xmensh}$  =  $\mathbf{xk}[[2]]$ ;
     $\mathbf{xbolsh}$  =  $\mathbf{xk}[[1]]$ };];

In[134]:= H[a_] = F[ $\mathbf{xk}[[2, 1]]$  + a ( $\mathbf{xmensh}[[1]]$  -  $\mathbf{xbolsh}[[1]]$ ),
     $\mathbf{xk}[[2, 2]]$  + a ( $\mathbf{xmensh}[[2]]$  -  $\mathbf{xbolsh}[[2]]$ )];

In[135]:= Tricks = {};

In[136]:= Do[AppendTo[Tricks, N[Table[Solve[D[H[a], a] == 0][[i, 1, 2]],
    {i, 1, Length[Solve[D[H[a], a] == 0]]}][[i]]],
    {i, 1, Length[Solve[D[H[a], a] == 0]]}];

In[137]:=  $\alpha_h$  = Tricks[[1]];

In[138]:= For[i = 2, i ≤ Length[Solve[D[H[a], a] == 0]],
    i++, If[H[Tricks[[i]]] < H[ $\alpha_h$ ],  $\alpha_h$  = Tricks[[i]]]]

In[139]:= Tricks
Out[139]:= {-72.5463, -29.5885, 13.3708}

In[140]:=  $\mathbf{xtch}$  =  $\mathbf{xk}[[2]]$  +  $\alpha_h$  * ( $\mathbf{xmensh}$  -  $\mathbf{xbolsh}$ );

In[141]:= AppendTo[toch1,  $\mathbf{xtch}$ ];

In[142]:=  $\epsilon$  = 0.001;

```

```

In[143]:= k = 1;

AppendTo[tab1, {k, xk[[1]], xk[[2]], xtch[[1]], xtch[[2]],
  F[xtch[[1]], xtch[[2]], Norm[GrVToch[xtch[[1]], xtch[[2]]], 2]}}];

In[145]:= xtch = {xtch, xtch +  $\epsilon/2$ };

In[146]:= AppendTo[toch2, xtch[[2]]];

In[147]:=

In[148]:= t1 = SessionTime[];

In[149]:= While[Norm[GrVToch[xtch[[1, 1]], xtch[[1, 2]]], 2] >  $\epsilon$ ,
  { $\Phi$ 1[a_] = F[xtch[[1, 1]] - a * GrVToch[xtch[[1, 1]], xtch[[1, 2]]][[1]],
    xtch[[1, 2]] - a * GrVToch[xtch[[1, 1]], xtch[[1, 2]]][[2]]};
  { $\Phi$ 2[a_] = F[xtch[[2, 1]] - a * GrVToch[xtch[[2, 1]], xtch[[2, 2]]][[1]],
    xtch[[2, 2]] - a * GrVToch[xtch[[2, 1]], xtch[[2, 2]]][[2]]};
  Trigg1 = {};
  Do[If[Element[N[Table[Solve[D[ $\Phi$ 1[a], a] == 0][[i, 1, 2]],
    {i, 1, Length[Solve[D[ $\Phi$ 1[a], a] == 0]]}][[i]], Reals],
    AppendTo[Trigg1, N[Table[Solve[D[ $\Phi$ 1[a], a] == 0][[i, 1, 2]],
      {i, 1, Length[Solve[D[ $\Phi$ 1[a], a] == 0]]}][[i]]],
    {i, 1, Length[Solve[D[ $\Phi$ 1[a], a] == 0]]}];
   $\alpha$ 1 = Trigg1[[1]];
  For[i = 1, i <= Length[Trigg1],
    i++, If[ $\Phi$ 1[Trigg1[[i]]] <  $\Phi$ 1[ $\alpha$ 1],  $\alpha$ 1 = Trigg1[[i]]];
  Trigg2 = {};
  Do[If[Element[N[Table[Solve[D[ $\Phi$ 2[a], a] == 0][[i, 1, 2]],
    {i, 1, Length[Solve[D[ $\Phi$ 2[a], a] == 0]]}][[i]], Reals],
    AppendTo[Trigg2, N[Table[Solve[D[ $\Phi$ 2[a], a] == 0][[i, 1, 2]],
      {i, 1, Length[Solve[D[ $\Phi$ 2[a], a] == 0]]}][[i]]],
    {i, 1, Length[Solve[D[ $\Phi$ 2[a], a] == 0]]}];
   $\alpha$ 2 = Trigg2[[1]];
  For[i = 1, i <= Length[Trigg2],
    i++, If[ $\Phi$ 2[Trigg2[[i]]] <  $\Phi$ 2[ $\alpha$ 2],  $\alpha$ 2 = Trigg2[[i]]];
  xk[[1]] = xtch[[1]] -  $\alpha$ 1 * GrVToch[xtch[[1, 1]], xtch[[1, 2]]];
  xk[[2]] = xtch[[2]] -  $\alpha$ 2 * GrVToch[xtch[[2, 1]], xtch[[2, 2]]];
  AppendTo[toch1, xk[[1]]];
  AppendTo[toch2, xk[[2]]]; Clear[xmensch, xbolsh]
  Which[F[xk[[1, 1]], xk[[1, 2]]] < F[xk[[2, 1]], xk[[2, 2]]], {xmensch = xk[[1]];
    xbolsh = xk[[2]]};,
    F[xk[[1, 1]], xk[[1, 2]]] > F[xk[[2, 1]], xk[[2, 2]]], {xmensch = xk[[2]];
    xbolsh = xk[[1]]};};
  H[a_] = F[xk[[2, 1]] + a (xmensch[[1]] - xbolsh[[1]]),
    xk[[2, 2]] + a (xmensch[[2]] - xbolsh[[2]])];
  Tricks = {};
  Do[If[Element[N[Table[Solve[D[H[a], a] == 0][[i, 1, 2]],

```

```

        {i, 1, Length[Solve[D[H[a], a] == 0]]}][[i]], Reals],
    AppendTo[Tricks, N[Table[Solve[D[H[a], a] == 0][[i, 1, 2]],
        {i, 1, Length[Solve[D[H[a], a] == 0]]}][[i]]]],
    {i, 1, Length[Solve[D[H[a], a] == 0]]};
αh = Tricks[[1]];
For[i = 1, i ≤ Length[Tricks],
    i++, If[H[Tricks[[i]]] < H[αh], αh = Tricks[[i]]];
Clear[xtch];
xtch = xk[[2]] + αh * (xmensh - xbolsh);
AppendTo[toch1, xtch];
k++;
AppendTo[tab1, {k, xk[[1]], xk[[2]] xtch[[1]], xtch[[2]],
    F[xtch[[1]], xtch[[2]], Norm[GrVToch[xtch[[1]], xtch[[2]], 2]]];
    xtch = {xtch, xtch + ε/2};
AppendTo[toch2, xtch[[2]]];
}]
t2 = SessionTime[];

In[151]:= AppendTo[Srav, {"Овражный градиентный метод", t2 - t1, k}];

```

```

In[152]:= Insert[Grid[tabl], {Dividers → All, Spacings → 1.5 {0.4, 0.4}}, 2];
AppendTo[tabl, {"Точное решение: F[ $\bar{x}$ ]=",
  xtch[[1, 1]], xtch[[1, 2]], F[xtch[[1, 1]], xtch[[1, 2]]]};
AppendTo[tabl, {"Time:", t2 - t1, "-", "-", "-"}];
Grid[tabl, Dividers → All]

```

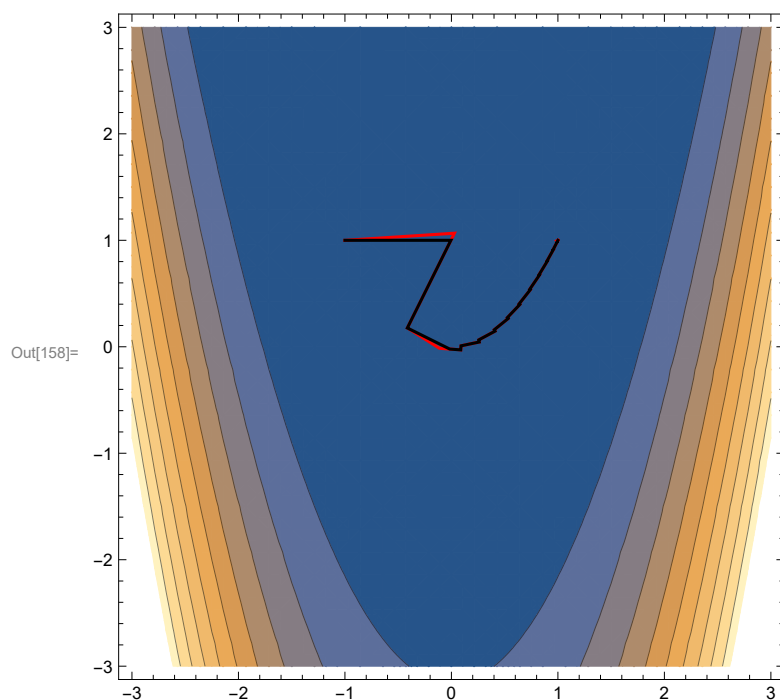
Out[155]=

Итерация	u_1	u_2	x_1	x_2	$F[\bar{x}]$	$ \nabla F(\bar{x}) $
Начало	–	–	–1	1	4	4
1	{–0.005032525, 1.}	{0.0280444, 1.06657}	–0.414125	0.176476	2.00223	2.23742
2	{–0.0154737, –0.0215603}	{–0.0098422, –0.00125747}	–0.0291311	0.968081	7.37132	
3	{0.0901202, 0.00880075}	{0.0236841, 0.00232851}	0.0446538	0.601443	4.82269	
4	{0.257062, 0.0646756}	{0.105491, 0.0266088}	0.146636	0.392902	4.7717	
5	{0.402422, 0.1597}	{0.214553, 0.085263}	0.265108	0.252431	4.73518	
6	{0.525327, 0.273891}	{0.337526, 0.17614}	0.39659	0.152156	4.49181	
7	{0.635711, 0.402489}	{0.470968, 0.298389}	0.535648	0.0829747	4.03735	
8	{0.735355, 0.539574}	{0.608627, 0.446823}	0.674827	0.0388345	3.37377	
9	{0.823485, 0.677369}	{0.741925, 0.610545}	0.804486	0.0141619	2.52208	
10	{0.898027, 0.806028}	{0.859715, 0.771925}	0.912087	0.00324602	1.53788	
11	{0.955546, 0.912888}	{0.947329, 0.905335}	0.980915	0.000253801	0.570151	
12	{0.990565, 0.981182}	{0.990742, 0.981657}	0.99966	7.68523×10^{-7}	0.0385651	
13	{0.999839, 0.999678}	{1.00014, 1.00028}	1.	5.21492×10^{-14}	0.0000102208	
Точное решение: F[\bar{x}]=	1.	1.	5.21492×10^{-14}			
Time:	1.4870065	–	–	–		

```

In[156]:= G2 = ListPlot[toch1, PlotStyle -> Black, Joined -> True];
G3 = ListPlot[toch2, PlotStyle -> Red, Joined -> True];
Show[G1, G3, G2]

```



```

In[159]:=

```

```

In[160]:= (*MHC*)

```

```

In[161]:=  $\Phi 1[a_] = F[x00[[1, 1]] - a * GrVToch[x00[[1, 1]], x00[[1, 2]]][[1]],$ 
 $x00[[1, 2]] - a * GrVToch[x00[[1, 1]], x00[[1, 2]]][[2]]];$ 

```

```

In[162]:=

```

```

In[163]:= Trigg1 = {};
toch1 = {x00[[1]]};

```

```

In[165]:= Do[AppendTo[Trigg1, N[Table[Solve[D[ $\Phi 1[a]$ , a] == 0][[i, 1, 2]],
{i, 1, Length[Solve[D[ $\Phi 1[a]$ , a] == 0]]}][[i]]],
{i, 1, Length[Solve[D[ $\Phi 1[a]$ , a] == 0]]}];

```

```

In[166]:= Trigg1

```

```

Out[166]= {0.5, 0.00125631, 0.248744}

```

```

In[167]:=  $\alpha 1 = \text{Trigg1}[[3]];$ 

```

```

In[168]:=  $\mathbf{xk} = \mathbf{x00}[[1]] - \alpha 1 * \text{GrVToch}[\mathbf{x00}[[1, 1]], \mathbf{x00}[[1, 2]]];$ 

```

```

In[169]:= AppendTo[toch1,  $\mathbf{xk}$ ];

```

```

In[170]:=  $\mathbf{k} = 1;$ 

```

```

In[171]:= t1 = SessionTime[];

```

```

In[172]:= While[Norm[GrVToch[xk[[1]], xk[[2]]], 2] > ε, {
  ⑆1[a_] = F[xk[[1]] - a * GrVToch[xk[[1]], xk[[2]]][[1]],
  xk[[2]] - a * GrVToch[xk[[1]], xk[[2]]][[2]];
  Trigg1 = {};
  Do[If[Element[N[Table[Solve[D[⑆1[a], a] == 0][[i, 1, 2]],
    {i, 1, Length[Solve[D[⑆1[a], a] == 0]]}][[i]], Reals],
    AppendTo[Trigg1, N[Table[Solve[D[⑆1[a], a] == 0][[i, 1, 2]],
      {i, 1, Length[Solve[D[⑆1[a], a] == 0]]}][[i]]],
    {i, 1, Length[Solve[D[⑆1[a], a] == 0]]}];
  α1 = Trigg1[[1]];
  For[i = 1, i ≤ Length[Trigg1],
    i++, If[⑆1[Trigg1[[i]]] < ⑆1[α1], α1 = Trigg1[[i]]];
  xk = xk - α1 * GrVToch[xk[[1]], xk[[2]]];
  AppendTo[toch1, xk];
  k++;

  }]

In[186]:= Print["Точка xk = ", xk, " F(x) = ", F[xk[[1]], xk[[2]]],
  " шаг α = ", α1, " ||∇F(x̄)|| = ", Norm[GrVToch[xk[[1]], xk[[2]]], 2]]

Точка xk = {0.999001, 0.997999} F(x) =
  9.99916 × 10-7 шаг α = 0.00124937 ||∇F(x̄)|| = 0.000999706

In[183]:= k
Out[183]:= 4339

In[173]:= t2 = SessionTime[];

In[174]:= AppendTo[Srav, {"Метод наискорейшего спуска", t2 - t1, k}];

In[175]:= Insert[Grid[Srav], {Dividers → All, Spacings → 1.5 {0.4, 0.4}}, 2];
Grid[Srav, Dividers → All]

```

	Метод	Время выполнения метода	Количество итераций
Out[176]=	Овражный градиентный метод	1.4870065	13
	Метод наискорейшего спуска	205.2893605	4339

```
In[177]:= G4 = ListPlot[точ1, PlotStyle -> Black, Joined -> True];
```

```
Show[G1, G4]
```

