NUMERICAL OPTIMISATION
ASSIGNMENT 5

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EXERCISE 1

(a) Implement the BFGS method by modifying the `descentLineSearch` function. More help is provided inside Cody Coursework.
Submit your solution via `Cody Coursework`. **[20pt]**

(b) Make your implementation efficient as explained in the lecture i.e. avoid explicitly forming the inverse Hessian matrix H_k. Copy the code lines implementing the update of H_k into your report and briefly explain what makes the implementation efficient.
Submit your solution via `TurnitIn`. **[20pt]**

EXERCISE 2

Implement the SR-1 method by modifying the `trustRegion` function. More help is provided inside Cody Coursework. Note: Here you are not expected to provide an efficient implementation as it would require some changes to `solverCM2dSubspaceExt` which are out of scope at this point.
Submit your solution via **[20pt]**

EXERCISE 3

(a) Minimise the function

$$f(x, y) = (x -$$

using BFGS (**Ex 1a**) and SR1 (**Ex 2**) methods starting f mpare the performance of the methods. To this end provide any parameters and plo
Submit your solution via `TurnitIn`. **[20pt]**

(b) Both implementations return a sequence of matrices as a field of the `info` structure:

  (i) $\{H_k^{\text{BFGS}}\}_{k \geq 0}$ when using `BFGS`,

  (ii) $\{B_k^{\text{SR1}}\}_{k \geq 0}$ when using `SR1`.

Plot the error of these sequences obtained in **Ex 3a** with respect to the matrices they approximate. In particular, plot

  (i) $\{||I - H_k^{\text{BFGS}} \nabla^2 f(x_k)||_2\}_{k \geq 0}$,

  (ii) $\{||B_k^{\text{SR1}} - \nabla^2 f(x_k)||_2\}_{k \geq 0}$,

and explain your results.
Submit your solution via `TurnitIn`. **[20pt]**

Remark. The submission to `TurnitIn` should not exceed 4 pages. Avoid submitting code unless explicitly asked for and focus on explaining your results.