

# ECE580 FunWork#3

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For this homework I relied mostly on the matlab script found at

[http://www.engr.colostate.edu/~echong/ece520/matlab\\_demos/optimgui.m](http://www.engr.colostate.edu/~echong/ece520/matlab_demos/optimgui.m)

For finding alpha in 1-D linesearch fibonacci method is used. In initial bracketing,  $\epsilon = 0.001$  is considered.

In steepest descent and Powell's conjugate gradient algorithms,  $\alpha = 0$  is considered as stopping criterion.

In quasi-newton methods,  $\Delta g^{(k)} = 0$  is considered as stopping criterion.

I've had hard time trying to draw the lines with arrows. Eventually I gave up on the arrows and relied on the graphics found in the aforementioned source. Nevertheless, the figures perfectly show progression of optimization. In the following pages, tables indicating sequence points and other information per point and algorithm are found.

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Method:Steepest Descent

$$x^{(0)} = \begin{bmatrix} 7.5 \\ 9.5 \end{bmatrix}$$

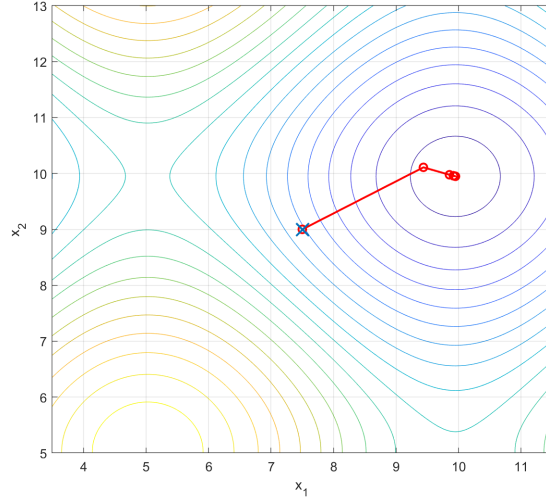


Figure 1: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[9.437e+00 , 1.011e+01]'	2.5557041662e+00	[-1.9884205331e+00 , 6.3392546944e-01]'
2	[9.853e+00 , 9.977e+00]'	2.0096995093e+00	[-3.8087646741e-01 , 1.0733281447e-01]'
3	[9.917e+00 , 9.959e+00]'	1.9921782506e+00	[-1.2888551120e-01 , 3.6146735799e-02]'
4	[9.943e+00 , 9.951e+00]'	1.9900003210e+00	[-2.4589849011e-02 , 6.8797206870e-03]'
5	[9.947e+00 , 9.950e+00]'	1.9899286405e+00	[-8.7994725450e-03 , 2.4614199313e-03]'
6	[9.950e+00 , 9.949e+00]'	1.9899186426e+00	[ 1.9715005345e-03 , -5.5154166993e-04]'
7	[9.950e+00 , 9.949e+00]'	1.9899185976e+00	[ 1.8856744896e-03 , -5.2753150215e-04]'
8	[9.950e+00 , 9.949e+00]'	1.9899185546e+00	[ 1.7998484846e-03 , -5.0352131903e-04]'
9	[9.950e+00 , 9.949e+00]'	1.9899185136e+00	[ 1.7140225195e-03 , -4.7951112055e-04]'
10	[9.950e+00 , 9.949e+00]'	1.9899184746e+00	[ 1.6281965944e-03 , -4.5550090671e-04]'
11	[9.950e+00 , 9.949e+00]'	1.9899184376e+00	[ 1.5423707093e-03 , -4.3149067748e-04]'
12	[9.950e+00 , 9.949e+00]'	1.9899184026e+00	[ 1.4565448642e-03 , -4.0748043284e-04]'
13	[9.950e+00 , 9.949e+00]'	1.9899183696e+00	[ 1.3707190592e-03 , -3.8347017278e-04]'
14	[9.950e+00 , 9.949e+00]'	1.9899183386e+00	[ 1.2848932942e-03 , -3.5945989726e-04]'
15	[9.950e+00 , 9.950e+00]'	1.9899183096e+00	[ 1.1990675693e-03 , -3.3544960627e-04]'
16	[9.950e+00 , 9.950e+00]'	1.9899182827e+00	[ 1.1132418845e-03 , -3.1143929977e-04]'
17	[9.950e+00 , 9.950e+00]'	1.9899182577e+00	[ 1.0274162398e-03 , -2.8742897772e-04]'
18	[9.950e+00 , 9.950e+00]'	1.9899182347e+00	[ 9.4159063524e-04 , -2.6341864008e-04]'
19	[9.950e+00 , 9.950e+00]'	1.9899182137e+00	[ 8.5576507090e-04 , -2.3940828683e-04]'
20	[9.950e+00 , 9.950e+00]'	1.9899181948e+00	[ 7.6993954677e-04 , -2.1539791787e-04]'
21	[9.950e+00 , 9.950e+00]'	1.9899181778e+00	[ 6.8411406290e-04 , -1.9138753315e-04]'
22	[9.950e+00 , 9.950e+00]'	1.9899181628e+00	[ 5.9828861931e-04 , -1.6737713258e-04]'
23	[9.950e+00 , 9.950e+00]'	1.9899181499e+00	[ 5.1246321607e-04 , -1.4336671606e-04]'
24	[9.950e+00 , 9.950e+00]'	1.9899181389e+00	[ 4.2663785323e-04 , -1.1935628343e-04]'
25	[9.950e+00 , 9.950e+00]'	1.9899181300e+00	[ 3.4081253085e-04 , -9.5345834477e-05]'
26	[9.950e+00 , 9.950e+00]'	1.9899181230e+00	[ 2.5498724906e-04 , -7.1335368905e-05]'
27	[9.950e+00 , 9.950e+00]'	1.9899181181e+00	[ 1.6916200799e-04 , -4.7324886192e-05]'
28	[9.950e+00 , 9.950e+00]'	1.9899181151e+00	[ 8.3336807972e-05 , -2.3314385282e-05]'
29	[9.950e+00 , 9.950e+00]'	1.9899181142e+00	[-7.7184729910e-07 , 2.1592653202e-07]'

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Method:Powell

$$x^{(0)} = \begin{bmatrix} 7.5 \\ 9.5 \end{bmatrix}$$

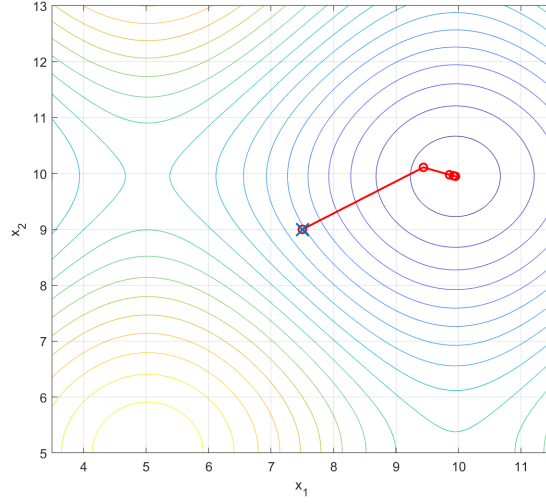


Figure 2: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[9.437e+00 , 1.011e+01]'	2.5557041662e+00	[-1.9884205331e+00 , 6.3392546944e-01]'
2	[9.853e+00 , 9.977e+00]'	2.0096995093e+00	[-3.8087646741e-01 , 1.0733281447e-01]'
3	[9.917e+00 , 9.959e+00]'	1.9921782506e+00	[-1.2888551120e-01 , 3.6146735799e-02]'
4	[9.943e+00 , 9.951e+00]'	1.9900003210e+00	[-2.4589849011e-02 , 6.8797206870e-03]'
5	[9.947e+00 , 9.950e+00]'	1.9899286405e+00	[-8.7994725450e-03 , 2.4614199313e-03]'
6	[9.950e+00 , 9.949e+00]'	1.9899186426e+00	[ 1.9715005345e-03 , -5.5154166993e-04]'
7	[9.950e+00 , 9.949e+00]'	1.9899185976e+00	[ 1.8856744896e-03 , -5.2753150215e-04]'
8	[9.950e+00 , 9.949e+00]'	1.9899185546e+00	[ 1.7998484846e-03 , -5.0352131903e-04]'
9	[9.950e+00 , 9.949e+00]'	1.9899185136e+00	[ 1.7140225195e-03 , -4.7951112055e-04]'
10	[9.950e+00 , 9.949e+00]'	1.9899184746e+00	[ 1.6281965944e-03 , -4.5550090671e-04]'
11	[9.950e+00 , 9.949e+00]'	1.9899184376e+00	[ 1.5423707093e-03 , -4.3149067748e-04]'
12	[9.950e+00 , 9.949e+00]'	1.9899184026e+00	[ 1.4565448642e-03 , -4.0748043284e-04]'
13	[9.950e+00 , 9.949e+00]'	1.9899183696e+00	[ 1.3707190592e-03 , -3.8347017278e-04]'
14	[9.950e+00 , 9.949e+00]'	1.9899183386e+00	[ 1.2848932942e-03 , -3.5945989726e-04]'
15	[9.950e+00 , 9.950e+00]'	1.9899183096e+00	[ 1.1990675693e-03 , -3.3544960627e-04]'
16	[9.950e+00 , 9.950e+00]'	1.9899182827e+00	[ 1.1132418845e-03 , -3.1143929977e-04]'
17	[9.950e+00 , 9.950e+00]'	1.9899182577e+00	[ 1.0274162398e-03 , -2.8742897772e-04]'
18	[9.950e+00 , 9.950e+00]'	1.9899182347e+00	[ 9.4159063524e-04 , -2.6341864008e-04]'
19	[9.950e+00 , 9.950e+00]'	1.9899182137e+00	[ 8.5576507090e-04 , -2.3940828683e-04]'
20	[9.950e+00 , 9.950e+00]'	1.9899181948e+00	[ 7.6993954677e-04 , -2.1539791787e-04]'
21	[9.950e+00 , 9.950e+00]'	1.9899181778e+00	[ 6.8411406290e-04 , -1.9138753315e-04]'
22	[9.950e+00 , 9.950e+00]'	1.9899181628e+00	[ 5.9828861931e-04 , -1.6737713258e-04]'
23	[9.950e+00 , 9.950e+00]'	1.9899181499e+00	[ 5.1246321607e-04 , -1.4336671606e-04]'
24	[9.950e+00 , 9.950e+00]'	1.9899181389e+00	[ 4.2663785323e-04 , -1.1935628343e-04]'
25	[9.950e+00 , 9.950e+00]'	1.9899181300e+00	[ 3.4081253085e-04 , -9.5345834477e-05]'
26	[9.950e+00 , 9.950e+00]'	1.9899181230e+00	[ 2.5498724906e-04 , -7.1335368905e-05]'
27	[9.950e+00 , 9.950e+00]'	1.9899181181e+00	[ 1.6916200799e-04 , -4.7324886192e-05]'
28	[9.950e+00 , 9.950e+00]'	1.9899181151e+00	[ 8.3336807972e-05 , -2.3314385282e-05]'
29	[9.950e+00 , 9.950e+00]'	1.9899181142e+00	[-7.7184729910e-07 , 2.1592653202e-07]'

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Method: rank-1

$$x^{(0)} = \begin{bmatrix} 7.5 \\ 9.5 \end{bmatrix}$$

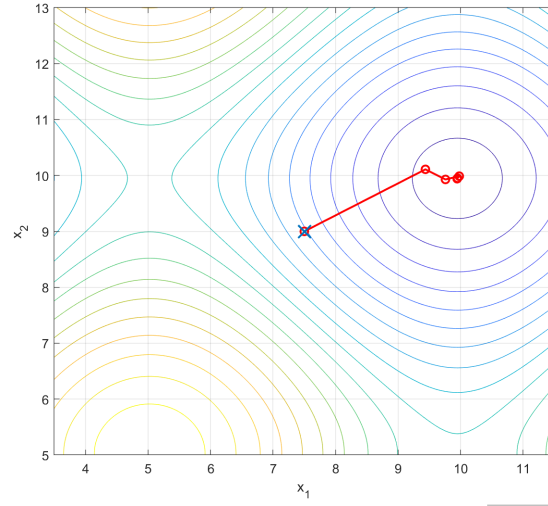


Figure 3: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[9.437e+00 , 1.011e+01]'	2.5557041662e+00	[-1.9884205331e+00 , 6.3392546944e-01]'
2	[9.758e+00 , 9.929e+00]'	2.0635962079e+00	[-7.5769880012e-01 , -8.2085975512e-02]'
3	[9.978e+00 , 9.988e+00]'	1.9944037621e+00	[ 1.1238923235e-01 , 1.5152423581e-01]'
4	[9.945e+00 , 9.941e+00]'	1.9900960455e+00	[-1.9174469482e-02 , -3.2303221803e-02]'
5	[9.951e+00 , 9.951e+00]'	1.9899245962e+00	[ 3.6334665692e-03 , 6.1816305090e-03]'
6	[9.950e+00 , 9.950e+00]'	1.9899193030e+00	[ 1.5562501502e-03 , 2.6472178417e-03]'
7	[9.950e+00 , 9.950e+00]'	1.9899181144e+00	[ 2.0611113280e-05 , 3.5052824279e-05]'

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Method: DFP

$$x^{(0)} = \begin{bmatrix} 7.5 \\ 9.5 \end{bmatrix}$$

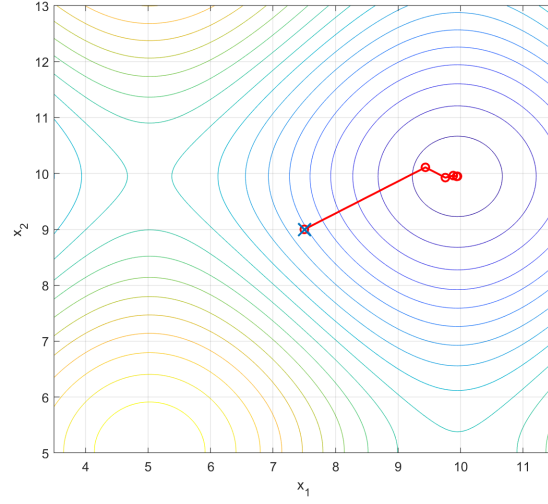


Figure 4: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[9.437e+00 , 1.011e+01]'	2.5557041662e+00	[-1.9884205331e+00 , 6.3392546944e-01]'
2	[9.756e+00 , 9.926e+00]'	2.0653252217e+00	[-7.6509317980e-01 , -9.5206968517e-02]'
3	[9.883e+00 , 9.962e+00]'	1.9990578409e+00	[-2.6421794973e-01 , 5.0901736413e-02]'
4	[9.936e+00 , 9.949e+00]'	1.9902939794e+00	[-5.4515676832e-02 , -2.9504152753e-03]'
5	[9.944e+00 , 9.950e+00]'	1.9899782999e+00	[-2.1847723932e-02 , -1.2978362260e-04]'
6	[9.950e+00 , 9.950e+00]'	1.9899181963e+00	[ 7.8759872419e-04 , -1.7506854313e-04]'
7	[9.950e+00 , 9.950e+00]'	1.9899181791e+00	[ 7.0060123196e-04 , -1.5573070691e-04]'
8	[9.950e+00 , 9.950e+00]'	1.9899181640e+00	[ 6.1360386023e-04 , -1.3639249615e-04]'
9	[9.950e+00 , 9.950e+00]'	1.9899181509e+00	[ 5.2660623585e-04 , -1.1705558975e-04]'
10	[9.950e+00 , 9.950e+00]'	1.9899181398e+00	[ 4.3960964262e-04 , -9.7714212475e-05]'
11	[9.950e+00 , 9.950e+00]'	1.9899181306e+00	[ 3.5260954831e-04 , -7.8388757462e-05]'
12	[9.950e+00 , 9.950e+00]'	1.9899181235e+00	[ 2.6562258058e-04 , -5.9004470952e-05]'
13	[9.950e+00 , 9.950e+00]'	1.9899181184e+00	[ 1.7862264537e-04 , -3.9678635844e-05]'
14	[9.950e+00 , 9.950e+00]'	1.9899181153e+00	[ 9.1622780621e-05 , -2.0352651671e-05]'
15	[9.950e+00 , 9.950e+00]'	1.9899181142e+00	[ 4.6227478141e-06 , -1.0275923207e-06]'

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Method: BFGS

$$x^{(0)} = \begin{bmatrix} 7.5 \\ 9.5 \end{bmatrix}$$

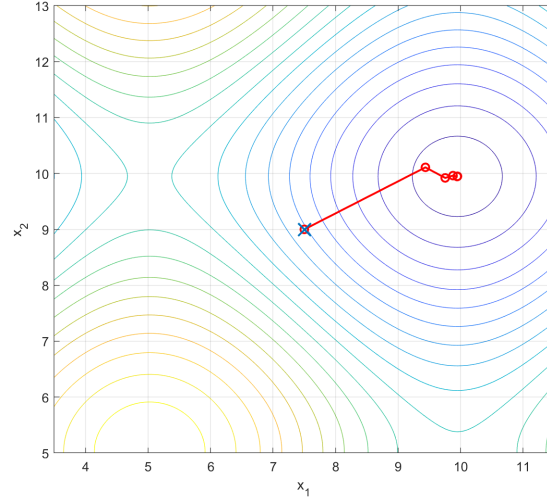


Figure 5: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[9.437e+00 , 1.011e+01]'	2.5557041662e+00	[-1.9884205331e+00 , 6.3392546944e-01]'
2	[9.753e+00 , 9.920e+00]'	2.0681825485e+00	[-7.7688125890e-01 , -1.1549744388e-01]'
3	[9.879e+00 , 9.962e+00]'	2.0002271259e+00	[-2.8161835172e-01 , 4.8432815651e-02]'
4	[9.945e+00 , 9.945e+00]'	1.9899916525e+00	[-1.7456176266e-02 , -1.6689301275e-02]'
5	[9.948e+00 , 9.948e+00]'	1.9899258371e+00	[-6.2290781099e-03 , -4.7385244936e-03]'
6	[9.949e+00 , 9.949e+00]'	1.9899193992e+00	[-2.5261892574e-03 , -1.9521006745e-03]'
7	[9.950e+00 , 9.950e+00]'	1.9899181175e+00	[-1.2855625949e-04 , -9.9338422583e-05]'
8	[9.950e+00 , 9.950e+00]'	1.9899181149e+00	[-5.8034086336e-05 , -4.4849191123e-05]'
9	[9.950e+00 , 9.950e+00]'	1.9899181142e+00	[ 1.1057262181e-05 , 8.5766690548e-06]'

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Method:Steepest Descent

$$x^{(0)} = \begin{bmatrix} -7.0 \\ -7.5 \end{bmatrix}$$

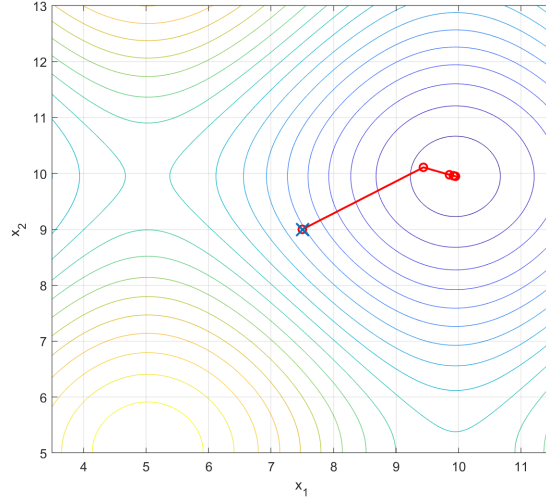


Figure 6: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	$[-8.459\text{e}+00, -9.034\text{e}+00]$	$7.6497459409\text{e}+00$	$[5.0067743173\text{e}+00, 3.4040145716\text{e}+00]$
2	$[-9.335\text{e}+00, -9.629\text{e}+00]$	$2.9303216036\text{e}+00$	$[2.3640856161\text{e}+00, 1.2594178822\text{e}+00]$
3	$[-9.827\text{e}+00, -9.891\text{e}+00]$	$2.0263492442\text{e}+00$	$[4.8443566071\text{e}-01, 2.3129645280\text{e}-01]$
4	$[-9.926\text{e}+00, -9.938\text{e}+00]$	$1.9912914977\text{e}+00$	$[9.4293005257\text{e}-02, 4.4704770787\text{e}-02]$
5	$[-9.941\text{e}+00, -9.945\text{e}+00]$	$1.9901077718\text{e}+00$	$[3.5046534556\text{e}-02, 1.6609738831\text{e}-02]$
6	$[-9.951\text{e}+00, -9.950\text{e}+00]$	$1.9899225806\text{e}+00$	$[-5.3782427958\text{e}-03, -2.5497443728\text{e}-03]$
7	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899185468\text{e}+00$	$[-1.6738414836\text{e}-03, -7.9355921758\text{e}-04]$
8	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899185062\text{e}+00$	$[-1.5933120692\text{e}-03, -7.5538081945\text{e}-04]$
9	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899184676\text{e}+00$	$[-1.5127826900\text{e}-03, -7.1720242185\text{e}-04]$
10	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899184309\text{e}+00$	$[-1.4322533462\text{e}-03, -6.7902402478\text{e}-04]$
11	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899183963\text{e}+00$	$[-1.3517240378\text{e}-03, -6.4084562822\text{e}-04]$
12	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899183637\text{e}+00$	$[-1.2711947647\text{e}-03, -6.0266723216\text{e}-04]$
13	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899183331\text{e}+00$	$[-1.1906655270\text{e}-03, -5.6448883659\text{e}-04]$
14	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899183045\text{e}+00$	$[-1.1101363247\text{e}-03, -5.2631044150\text{e}-04]$
15	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899182779\text{e}+00$	$[-1.0296071579\text{e}-03, -4.8813204686\text{e}-04]$
16	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899182533\text{e}+00$	$[-9.4907802654\text{e}-04, -4.4995365265\text{e}-04]$
17	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899182307\text{e}+00$	$[-8.6854893066\text{e}-04, -4.1177525887\text{e}-04]$
18	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899182101\text{e}+00$	$[-7.8801987028\text{e}-04, -3.7359686547\text{e}-04]$
19	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181915\text{e}+00$	$[-7.0749084544\text{e}-04, -3.3541847244\text{e}-04]$
20	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181749\text{e}+00$	$[-6.2696185618\text{e}-04, -2.9724007972\text{e}-04]$
21	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181603\text{e}+00$	$[-5.4643290252\text{e}-04, -2.5906168727\text{e}-04]$
22	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181477\text{e}+00$	$[-4.6590398451\text{e}-04, -2.2088329502\text{e}-04]$
23	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181371\text{e}+00$	$[-3.8537510221\text{e}-04, -1.8270490290\text{e}-04]$
24	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181285\text{e}+00$	$[-3.0484625569\text{e}-04, -1.4452651079\text{e}-04]$
25	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181220\text{e}+00$	$[-2.2431744503\text{e}-04, -1.0634811849\text{e}-04]$
26	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181174\text{e}+00$	$[-1.4378867042\text{e}-04, -6.8169725695\text{e}-05]$
27	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181148\text{e}+00$	$[-6.3259932174\text{e}-05, -2.9991331744\text{e}-05]$
28	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181142\text{e}+00$	$[1.5658194885\text{e}-05, 7.4234978295\text{e}-06]$

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Method:Powell

$$x^{(0)} = \begin{bmatrix} -7.0 \\ -7.5 \end{bmatrix}$$

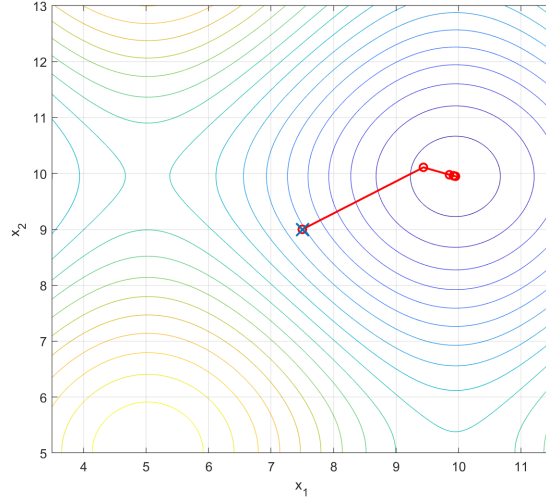


Figure 7: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[-8.459e+00 , -9.034e+00]	7.6497459409e+00	[ 5.0067743173e+00 , 3.4040145716e+00]
2	[-9.335e+00 , -9.629e+00]	2.9303216036e+00	[ 2.3640856161e+00 , 1.2594178822e+00]
3	[-9.827e+00 , -9.891e+00]	2.0263492442e+00	[ 4.8443566071e-01 , 2.3129645280e-01]
4	[-9.926e+00 , -9.938e+00]	1.9912914977e+00	[ 9.4293005257e-02 , 4.4704770787e-02]
5	[-9.941e+00 , -9.945e+00]	1.9901077718e+00	[ 3.5046534556e-02 , 1.6609738831e-02]
6	[-9.951e+00 , -9.950e+00]	1.9899225806e+00	[-5.3782427958e-03 , -2.5497443728e-03]
7	[-9.950e+00 , -9.950e+00]	1.9899185468e+00	[-1.6738414836e-03 , -7.9355921758e-04]
8	[-9.950e+00 , -9.950e+00]	1.9899185062e+00	[-1.5933120692e-03 , -7.5538081945e-04]
9	[-9.950e+00 , -9.950e+00]	1.9899184676e+00	[-1.5127826900e-03 , -7.1720242185e-04]
10	[-9.950e+00 , -9.950e+00]	1.9899184309e+00	[-1.4322533462e-03 , -6.7902402478e-04]
11	[-9.950e+00 , -9.950e+00]	1.9899183963e+00	[-1.3517240378e-03 , -6.4084562822e-04]
12	[-9.950e+00 , -9.950e+00]	1.9899183637e+00	[-1.2711947647e-03 , -6.0266723216e-04]
13	[-9.950e+00 , -9.950e+00]	1.9899183331e+00	[-1.1906655270e-03 , -5.6448883659e-04]
14	[-9.950e+00 , -9.950e+00]	1.9899183045e+00	[-1.1101363247e-03 , -5.2631044150e-04]
15	[-9.950e+00 , -9.950e+00]	1.9899182779e+00	[-1.0296071579e-03 , -4.8813204686e-04]
16	[-9.950e+00 , -9.950e+00]	1.9899182533e+00	[-9.4907802654e-04 , -4.4995365265e-04]
17	[-9.950e+00 , -9.950e+00]	1.9899182307e+00	[-8.6854893066e-04 , -4.1177525887e-04]
18	[-9.950e+00 , -9.950e+00]	1.9899182101e+00	[-7.8801987028e-04 , -3.7359686547e-04]
19	[-9.950e+00 , -9.950e+00]	1.9899181915e+00	[-7.0749084544e-04 , -3.3541847244e-04]
20	[-9.950e+00 , -9.950e+00]	1.9899181749e+00	[-6.2696185618e-04 , -2.9724007972e-04]
21	[-9.950e+00 , -9.950e+00]	1.9899181603e+00	[-5.4643290252e-04 , -2.5906168727e-04]
22	[-9.950e+00 , -9.950e+00]	1.9899181477e+00	[-4.6590398451e-04 , -2.2088329502e-04]
23	[-9.950e+00 , -9.950e+00]	1.9899181371e+00	[-3.8537510221e-04 , -1.8270490290e-04]
24	[-9.950e+00 , -9.950e+00]	1.9899181285e+00	[-3.0484625569e-04 , -1.4452651079e-04]
25	[-9.950e+00 , -9.950e+00]	1.9899181220e+00	[-2.2431744503e-04 , -1.0634811849e-04]
26	[-9.950e+00 , -9.950e+00]	1.9899181174e+00	[-1.4378867042e-04 , -6.8169725695e-05]
27	[-9.950e+00 , -9.950e+00]	1.9899181148e+00	[-6.3259932174e-05 , -2.9991331744e-05]
28	[-9.950e+00 , -9.950e+00]	1.9899181142e+00	[ 1.5658194885e-05 , 7.4234978295e-06]



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Method: rank-1

$$x^{(0)} = \begin{bmatrix} -7.0 \\ -7.5 \end{bmatrix}$$

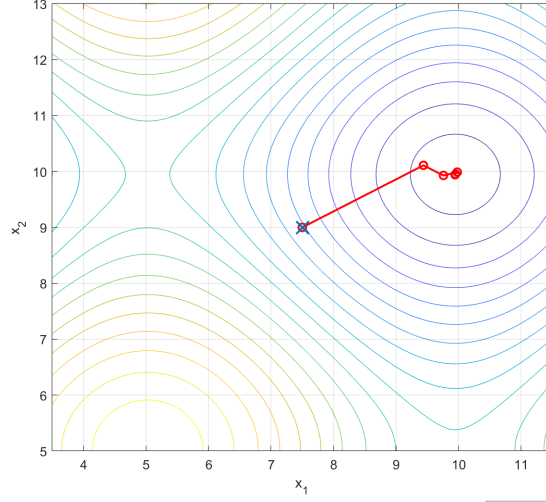


Figure 8: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	$[-8.459\text{e}+00, -9.034\text{e}+00]$	$7.6497459409\text{e}+00$	$[5.0067743173\text{e}+00, 3.4040145716\text{e}+00]$
2	$[-9.376\text{e}+00, -9.562\text{e}+00]$	$2.9272304801\text{e}+00$	$[2.2115207758\text{e}+00, 1.5156419909\text{e}+00]$
3	$[-9.858\text{e}+00, -9.844\text{e}+00]$	$2.0285537648\text{e}+00$	$[3.6270442321\text{e}-01, 4.1736241770\text{e}-01]$
4	$[-9.941\text{e}+00, -9.954\text{e}+00]$	$1.9901147534\text{e}+00$	$[3.5613668112\text{e}-02, -1.7064869842\text{e}-02]$
5	$[-9.951\text{e}+00, -9.949\text{e}+00]$	$1.9899216949\text{e}+00$	$[-4.2849304588\text{e}-03, 3.1686890663\text{e}-03]$
6	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899185643\text{e}+00$	$[1.5182806057\text{e}-03, -1.1247353953\text{e}-03]$
7	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899185228\text{e}+00$	$[1.4466696094\text{e}-03, -1.0716856092\text{e}-03]$
8	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899184834\text{e}+00$	$[1.3750572247\text{e}-03, -1.0186376765\text{e}-03]$
9	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899184459\text{e}+00$	$[1.3034490861\text{e}-03, -9.6558399139\text{e}-04]$
10	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899184105\text{e}+00$	$[1.2318289745\text{e}-03, -9.1254644995\text{e}-04]$
11	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899183770\text{e}+00$	$[1.1602300583\text{e}-03, -8.5948027742\text{e}-04]$
12	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899183456\text{e}+00$	$[1.0886115497\text{e}-03, -8.0644052965\text{e}-04]$
13	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899183161\text{e}+00$	$[1.0170004625\text{e}-03, -7.5339074148\text{e}-04]$
14	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899182887\text{e}+00$	$[9.4538836289\text{e}-04, -7.0034229930\text{e}-04]$
15	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899182633\text{e}+00$	$[8.7377943474\text{e}-04, -6.4728955523\text{e}-04]$
16	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899182398\text{e}+00$	$[8.0216090236\text{e}-04, -5.9424975659\text{e}-04]$
17	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899182184\text{e}+00$	$[7.3056271653\text{e}-04, -5.4118247436\text{e}-04]$
18	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899181990\text{e}+00$	$[6.5894219149\text{e}-04, -4.8814532508\text{e}-04]$
19	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899181815\text{e}+00$	$[5.8733109076\text{e}-04, -4.3509543091\text{e}-04]$
20	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899181661\text{e}+00$	$[5.1571935239\text{e}-04, -3.8204637685\text{e}-04]$
21	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899181527\text{e}+00$	$[4.4410972189\text{e}-04, -3.2899445678\text{e}-04]$
22	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899181413\text{e}+00$	$[3.7249299125\text{e}-04, -2.7595210131\text{e}-04]$
23	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181319\text{e}+00$	$[3.0089557277\text{e}-04, -2.2288366009\text{e}-04]$
24	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181245\text{e}+00$	$[2.2927076265\text{e}-04, -1.6985217396\text{e}-04]$
25	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181190\text{e}+00$	$[1.5766071244\text{e}-04, -1.1680073806\text{e}-04]$
26	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181156\text{e}+00$	$[8.6050390384\text{e}-05, -6.3749648548\text{e}-05]$
27	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181142\text{e}+00$	$[1.4441494887\text{e}-05, -1.0696612951\text{e}-05]$

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Method: DFP

$$x^{(0)} = \begin{bmatrix} -7.0 \\ -7.5 \end{bmatrix}$$

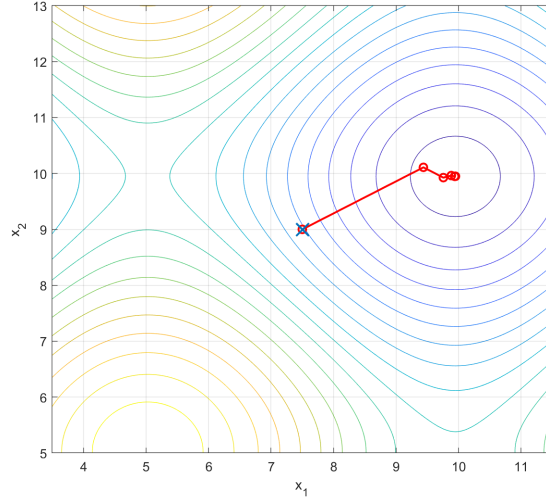


Figure 9: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	[-8.459e+00 , -9.034e+00]	7.6497459409e+00	[ 5.0067743173e+00 , 3.4040145716e+00]
2	[-9.459e+00 , -9.383e+00]	3.0902271714e+00	[ 1.9075209519e+00 , 2.1874288848e+00]
3	[-9.872e+00 , -1.012e+01]	2.0578212915e+00	[ 3.0792949918e-01 , -6.6586022617e-01]
4	[-9.982e+00 , -9.972e+00]	1.9929213273e+00	[-1.2734668668e-01 , -8.7238497851e-02]
5	[-9.945e+00 , -9.946e+00]	1.9899946176e+00	[ 1.9964884877e-02 , 1.4428077655e-02]
6	[-9.948e+00 , -9.948e+00]	1.9899266652e+00	[ 6.6753896783e-03 , 4.8230899120e-03]
7	[-9.949e+00 , -9.949e+00]	1.9899183838e+00	[ 1.1854125282e-03 , 8.5645998134e-04]
8	[-9.949e+00 , -9.949e+00]	1.9899183520e+00	[ 1.1131718947e-03 , 8.0427120692e-04]
9	[-9.949e+00 , -9.949e+00]	1.9899183221e+00	[ 1.0409413568e-03 , 7.5206841093e-04]
10	[-9.949e+00 , -9.949e+00]	1.9899182943e+00	[ 9.6867870979e-04 , 6.9991002173e-04]
11	[-9.949e+00 , -9.949e+00]	1.9899182684e+00	[ 8.9651839083e-04 , 6.4761010461e-04]
12	[-9.949e+00 , -9.949e+00]	1.9899182445e+00	[ 8.2403101684e-04 , 5.9576438476e-04]
13	[-9.949e+00 , -9.949e+00]	1.9899182227e+00	[ 7.5180943282e-04 , 5.4354900238e-04]
14	[-9.949e+00 , -9.949e+00]	1.9899182028e+00	[ 6.7958770476e-04 , 4.9133376939e-04]
15	[-9.949e+00 , -9.949e+00]	1.9899181850e+00	[ 6.0736634827e-04 , 4.3911797267e-04]
16	[-9.949e+00 , -9.949e+00]	1.9899181692e+00	[ 5.3514365695e-04 , 3.8690397247e-04]
17	[-9.949e+00 , -9.950e+00]	1.9899181553e+00	[ 4.6292535615e-04 , 3.3468385001e-04]
18	[-9.949e+00 , -9.950e+00]	1.9899181435e+00	[ 3.9069190000e-04 , 2.8248464346e-04]
19	[-9.950e+00 , -9.950e+00]	1.9899181337e+00	[ 3.1847184090e-04 , 2.3026685326e-04]
20	[-9.950e+00 , -9.950e+00]	1.9899181258e+00	[ 2.4625169646e-04 , 1.7804913138e-04]
21	[-9.950e+00 , -9.950e+00]	1.9899181200e+00	[ 1.7403176594e-04 , 1.2583106390e-04]
22	[-9.950e+00 , -9.950e+00]	1.9899181162e+00	[ 1.0181081602e-04 , 7.3614356654e-05]
23	[-9.950e+00 , -9.950e+00]	1.9899181144e+00	[ 2.9594893026e-05 , 2.1390647709e-05]

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Method: BFGS

$$x^{(0)} = \begin{bmatrix} -7.0 \\ -7.5 \end{bmatrix}$$

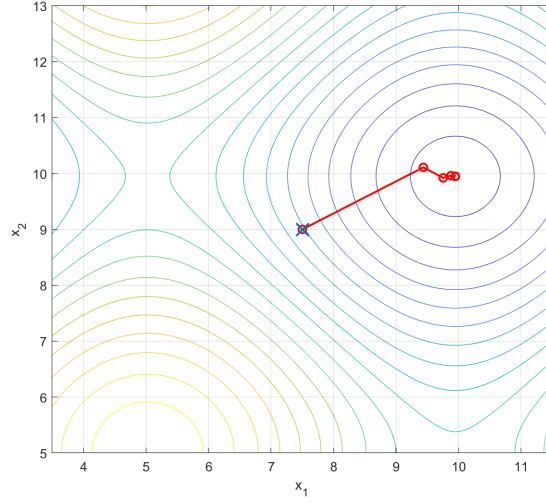


Figure 10: Optimization starts from the point at the center of the picture.

Iteration $k$	$x^{(k)}$	$f(x^{(k)})$	$g^{(k)}$
1	$[-8.459\text{e}+00, -9.034\text{e}+00]$	$7.6497459409\text{e}+00$	$[5.0067743173\text{e}+00, 3.4040145716\text{e}+00]$
2	$[-9.480\text{e}+00, -9.313\text{e}+00]$	$3.2107612864\text{e}+00$	$[1.8262835250\text{e}+00, 2.4406771576\text{e}+00]$
3	$[-9.792\text{e}+00, -1.017\text{e}+01]$	$2.1361012837\text{e}+00$	$[6.2469708894\text{e}-01, -8.7522670590\text{e}-01]$
4	$[-9.952\text{e}+00, -1.002\text{e}+01]$	$2.0002501695\text{e}+00$	$[-8.5279510189\text{e}-03, -2.8620695830\text{e}-01]$
5	$[-9.946\text{e}+00, -9.953\text{e}+00]$	$1.9899732184\text{e}+00$	$[1.4815183973\text{e}-02, -1.4750618342\text{e}-02]$
6	$[-9.949\text{e}+00, -9.950\text{e}+00]$	$1.9899197889\text{e}+00$	$[2.2784774421\text{e}-03, -2.8446619603\text{e}-03]$
7	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899182861\text{e}+00$	$[-7.3007139712\text{e}-04, 9.1152127545\text{e}-04]$
8	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899182609\text{e}+00$	$[-6.7436076680\text{e}-04, 8.4196004372\text{e}-04]$
9	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899182377\text{e}+00$	$[-6.1864085263\text{e}-04, 7.7240623632\text{e}-04]$
10	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899182164\text{e}+00$	$[-5.6295092985\text{e}-04, 7.0282840172\text{e}-04]$
11	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899181972\text{e}+00$	$[-5.0716326488\text{e}-04, 6.3332889964\text{e}-04]$
12	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899181800\text{e}+00$	$[-4.5169771566\text{e}-04, 5.6357204721\text{e}-04]$
13	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899181647\text{e}+00$	$[-3.9596129088\text{e}-04, 4.9403142210\text{e}-04]$
14	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899181515\text{e}+00$	$[-3.4022561234\text{e}-04, 4.2449018709\text{e}-04]$
15	$[-9.950\text{e}+00, -9.949\text{e}+00]$	$1.9899181403\text{e}+00$	$[-2.8448732891\text{e}-04, 3.5495102812\text{e}-04]$
16	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181311\text{e}+00$	$[-2.2875825486\text{e}-04, 2.8540447675\text{e}-04]$
17	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181238\text{e}+00$	$[-1.7299518473\text{e}-04, 2.1588516887\text{e}-04]$
18	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181186\text{e}+00$	$[-1.1736546424\text{e}-04, 1.4625909659\text{e}-04]$
19	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181154\text{e}+00$	$[-6.1588582729\text{e}-05, 7.6750845895\text{e}-05]$
20	$[-9.950\text{e}+00, -9.950\text{e}+00]$	$1.9899181142\text{e}+00$	$[-5.8119741506\text{e}-06, 7.2423645173\text{e}-06]$

Figure 11: Optimization starts from the point at the center of the picture.

Figure 12: Problem 4, Part (b)