

(7th Assignment is due on May 24th. The paper work must be submitted on the class.)

(1) Please minimize  $(x_1 - 2)^4 + (x_1 - 2x_2)^2$  through Newton method and Steepest descent with initial value  $= (0, 3)$ .

(2) Please apply Newton method and Steepest descent and Conjugate Gradient Method on minimize  $(x_1 - 2)^2 + (x_1 - 2x_2)^2$ .

(3) (i) Assume that  $d_1, d_2, \dots, d_n$  are  $Q_{n \times n}$ -conjugate, where  $Q$  is positive definite matrix. Please show  $d_1, d_2, \dots, d_n$  are linearly independent. (ii) For the minimization of  $\frac{1}{2}x^t Q x + c^t x$ , where  $Q$  is a  $n \times n$  positive definite matrix. Assume that  $x_1, x_2, \dots, x_n$  come from conjugate gradient method, can we guarantee that  $f(x_j) \geq f(x_{j+1}), \forall j$  ?