

B.1. $f(x) = [1 + (x_1 + x_2 - 5)^2][1 + (3x_1 - 2x_2)^2]$

(i) $\Delta x_{k+1} = x_k - A_k^{-1} g_k \quad x_0 = \begin{bmatrix} 10 \\ 10 \end{bmatrix} \quad \nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix}$

$$\begin{aligned} \frac{\partial}{\partial x_1} f(x) &= \frac{\partial}{\partial x_1} (1 + (x_1 + x_2 - 5)^2) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_1} (1 + (3x_1 - 2x_2)^2) \times (1 + (x_1 + x_2 - 5)^2) \\ &= \left[\frac{\partial}{\partial x_1} (1) + \frac{\partial}{\partial x_1} (x_1 + x_2 - 5)^2 \right] \times (1 + (3x_1 - 2x_2)^2) + \left[\frac{\partial}{\partial x_1} (1) + \frac{\partial}{\partial x_1} (3x_1 - 2x_2)^2 \right] \times (1 + (x_1 + x_2 - 5)^2) \\ &= \left[0 + 2 \cdot (x_1 + x_2 - 5) \cdot \frac{\partial}{\partial x_1} (x_1 + x_2 - 5) \right] \times (1 + (3x_1 - 2x_2)^2) + \left[0 + 2 \cdot (3x_1 - 2x_2) \cdot \frac{\partial}{\partial x_1} (3x_1 - 2x_2) \right] \times (1 + (x_1 + x_2 - 5)^2) \\ &= 2(x_1 + x_2 - 5) \times 1 \times (1 + (3x_1 - 2x_2)^2) + 2(3x_1 - 2x_2) \times 2 \times (1 + (x_1 + x_2 - 5)^2) \\ &= 2(x_1 + x_2 - 5) \times (1 + (3x_1 - 2x_2)^2) + 6(3x_1 - 2x_2) \times (1 + (x_1 + x_2 - 5)^2) \end{aligned}$$

$$\begin{aligned} \frac{\partial}{\partial x_2} f(x) &= \frac{\partial}{\partial x_2} (1 + (x_1 + x_2 - 5)^2) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_2} (1 + (3x_1 - 2x_2)^2) \times (1 + (x_1 + x_2 - 5)^2) \\ &= \left[\frac{\partial}{\partial x_2} (1) + \frac{\partial}{\partial x_2} (x_1 + x_2 - 5)^2 \right] \times (1 + (3x_1 - 2x_2)^2) + \left[\frac{\partial}{\partial x_2} (1) + \frac{\partial}{\partial x_2} (3x_1 - 2x_2)^2 \right] \times (1 + (x_1 + x_2 - 5)^2) \\ &= \left[0 + 2 \cdot (x_1 + x_2 - 5) \cdot \frac{\partial}{\partial x_2} (x_1 + x_2 - 5) \right] \times (1 + (3x_1 - 2x_2)^2) + \left[0 + 2(3x_1 - 2x_2) \cdot \frac{\partial}{\partial x_2} (3x_1 - 2x_2) \right] \times (1 + (x_1 + x_2 - 5)^2) \\ &= 2 \times (x_1 + x_2 - 5) \times 1 \times (1 + (3x_1 - 2x_2)^2) + 2 \times (3x_1 - 2x_2) \times (-2) \times (1 + (x_1 + x_2 - 5)^2) \\ &= 2(x_1 + x_2 - 5) \times (1 + (3x_1 - 2x_2)^2) + (-4)(3x_1 - 2x_2) \times (1 + (x_1 + x_2 - 5)^2) \end{aligned}$$

$$g_0 = \nabla f(x) \Big|_{x=x_0} = \begin{bmatrix} 2 \times (10 + 10 - 5) \times (1 + (3 \times 10 - 2 \times 10)^2) + 6 \times (3 \times 10 - 2 \times 10) \times (1 + (10 + 10 - 5)^2) \\ 2 \times (10 + 10 - 5) \times (1 + (3 \times 10 - 2 \times 10)^2) - 4 \times (3 \times 10 - 2 \times 10) \times (1 + (10 + 10 - 5)^2) \end{bmatrix} = \begin{bmatrix} 16590 \\ -6010 \end{bmatrix}$$

$$A_0 = \nabla^2 f(x) \Big|_{x=x_0} = \begin{bmatrix} \frac{\partial^2 f(x)}{\partial x_1^2} & \frac{\partial^2 f(x)}{\partial x_1 \partial x_2} \\ \frac{\partial^2 f(x)}{\partial x_2 \partial x_1} & \frac{\partial^2 f(x)}{\partial x_2^2} \end{bmatrix} \Big|_{x=x_0}$$

$$\begin{aligned} \frac{\partial^2}{\partial x_1^2} f(x) &= \frac{\partial}{\partial x_1} (2(x_1 + x_2 - 5)) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_1} (1 + (3x_1 - 2x_2)^2) \times (2(x_1 + x_2 - 5)) + \\ &\quad \frac{\partial}{\partial x_1} (6(3x_1 - 2x_2)) \times (1 + (x_1 + x_2 - 5)^2) + \frac{\partial}{\partial x_1} (1 + (x_1 + x_2 - 5)^2) \times (6(3x_1 - 2x_2)) \end{aligned}$$

$$= 2(1 + (3x_1 - 2x_2)^2) + 6(3x_1 - 2x_2) \times (2(x_1 + x_2 - 5)) + 18(1 + (x_1 + x_2 - 5)^2) + 2(x_1 + x_2 - 5) \times (6(3x_1 - 2x_2))$$

$$\begin{aligned} \frac{\partial^2}{\partial x_1^2} f(x) \Big|_{x=x_0} &= 2(1 + (3 \times 10 - 2 \times 10)^2) + 6(3 \times 10 - 2 \times 10) \times (2(10 + 10 - 5)) + 18(1 + (10 + 10 - 5)^2) + 2(10 + 10 - 5) \times (6(3 \times 10 - 2 \times 10)) \\ &= 7870 \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 f(x)}{\partial x_1 \partial x_1} &= \frac{\partial}{\partial x_1} 2(x_1 + x_2 - 5) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_1} (1 + (3x_1 - 2x_2)^2) \times 2(x_1 + x_2 - 5) + \frac{\partial}{\partial x_1} 6(3x_1 - 2x_2) \times (1 + (x_1 + x_2 - 5)^2) \\ &\quad + \frac{\partial}{\partial x_1} (1 + (x_1 + x_2 - 5)^2) \times 6(3x_1 - 2x_2) \\ &= 2(1 + (3x_1 - 2x_2)^2) - 4(3x_1 - 2x_2) \times 2(x_1 + x_2 - 5) - 12(1 + (x_1 + x_2 - 5)^2) + 2(x_1 + x_2 - 5) \times 6(3x_1 - 2x_2) \end{aligned}$$

$$\frac{\partial^2 f(x)}{\partial x_1 \partial x_1} \Big|_{x=x_0} = 2(1 + 100) - 4 \times 10 \times 30 - 12 \times 226 + 2 \times 15 \times 6 \times 10 = -1910$$

$$\begin{aligned} \frac{\partial^2 f(x)}{\partial x_1 \partial x_2} \Big|_{x=x_0} &= \frac{\partial}{\partial x_1} 2(x_1 + x_2 - 5) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_1} (1 + (3x_1 - 2x_2)^2) \times 2(x_1 + x_2 - 5) + \frac{\partial}{\partial x_1} (-4)(3x_1 - 2x_2) \times (1 + (x_1 + x_2 - 5)^2) \\ &\quad + \frac{\partial}{\partial x_1} (1 + (x_1 + x_2 - 5)^2) \times (-4)(3x_1 - 2x_2) \\ &= 2(1 + (3x_1 - 2x_2)^2) + 6(3x_1 - 2x_2) \cdot 2(x_1 + x_2 - 5) - 12(1 + (x_1 + x_2 - 5)^2) + 2(x_1 + x_2 - 5) \cdot (-4)(3x_1 - 2x_2) \\ &= 2 \times 101 + 6 \times 10 \times 30 - 12 \times 226 - 30 \times 4 \times 10 = -1910 \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 f(x)}{\partial x_2^2} \Big|_{x=x_0} &= \frac{\partial}{\partial x_2} 2(x_1 + x_2 - 5) \times (1 + (3x_1 - 2x_2)^2) + \frac{\partial}{\partial x_2} (1 + (3x_1 - 2x_2)^2) \times 2(x_1 + x_2 - 5) + \frac{\partial}{\partial x_2} (-4)(3x_1 - 2x_2) \times (1 + (x_1 + x_2 - 5)^2) \\ &\quad + \frac{\partial}{\partial x_2} (1 + (x_1 + x_2 - 5)^2) \times (-4)(3x_1 - 2x_2) \\ &= 2(1 + (3x_1 - 2x_2)^2) - 4(3x_1 - 2x_2) \times 2(x_1 + x_2 - 5) + 8(1 + (x_1 + x_2 - 5)^2) + 2(x_1 + x_2 - 5) \cdot (-4)(3x_1 - 2x_2) \\ &= 2 \times 101 - 8 \times 10 \times 15 + 8 \times 226 - 8 \times 15 \times 10 = -390 \end{aligned}$$

$$\therefore A_0 = \begin{bmatrix} 7870 & -1910 \\ -1910 & -390 \end{bmatrix} \quad \therefore A_0^{-1} = \frac{1}{-6717400} \begin{bmatrix} -390 & 1910 \\ 1910 & 7870 \end{bmatrix} = \frac{1}{-6717400} \begin{bmatrix} -39 & 191 \\ 191 & 787 \end{bmatrix}$$

$$\therefore x_1 = x_0 - A_0^{-1} g_0 = \begin{bmatrix} 10 \\ 10 \end{bmatrix} - \left(-\frac{1}{6717400} \begin{bmatrix} -39 & 191 \\ 191 & 787 \end{bmatrix} \right) \cdot \begin{bmatrix} 16590 \\ -6010 \end{bmatrix} \approx \begin{bmatrix} 7.33 \\ 7.68 \end{bmatrix}$$

(ii) $x_0 = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$ Known from (i), $\frac{\partial}{\partial x_1} f(x) \Big|_{x=x_0} = 14$, $\frac{\partial}{\partial x_2} f(x) \Big|_{x=x_0} = -26$

$$\therefore g_0 = \begin{bmatrix} 14 \\ -26 \end{bmatrix} \quad \frac{\partial^2}{\partial x_1^2} f(x) \Big|_{x=x_0} = -2, \quad \frac{\partial^2}{\partial x_1 \partial x_2} f(x) \Big|_{x=x_0} = -22$$

$$\frac{\partial^2}{\partial x_1 \partial x_2} f(x) \Big|_{x=x_0} = -22, \quad \frac{\partial^2}{\partial x_2^2} f(x) \Big|_{x=x_0} = 58$$

$$A_0 = \begin{bmatrix} -2 & -22 \\ -22 & 58 \end{bmatrix} \Rightarrow A_0^{-1} = \frac{1}{-600} \begin{bmatrix} 58 & 22 \\ 22 & -2 \end{bmatrix}$$

$$\therefore x_1 = x_0 - A_0^{-1} g_0 = \begin{bmatrix} 2 \\ 2 \end{bmatrix} - \left(-\frac{1}{600} \begin{bmatrix} 58 & 22 \\ 22 & -2 \end{bmatrix} \right) \cdot \begin{bmatrix} 14 \\ -26 \end{bmatrix} = \begin{bmatrix} 2.4 \\ 2.6 \end{bmatrix}$$

$$(iii) \nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix} = 0 \Rightarrow \begin{cases} \frac{\partial}{\partial x_1} f(x) = 0 \\ \frac{\partial}{\partial x_2} f(x) = 0 \end{cases} \Rightarrow \begin{cases} 3x_1 - 2x_2 = 0 \\ x_1 + x_2 - 5 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = 2 \\ x_2 = 3 \end{cases} \quad x_0 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$A|_{x=x_0} = \begin{bmatrix} 20 & -10 \\ -10 & 10 \end{bmatrix} \quad \begin{vmatrix} 20-\lambda & -10 \\ -10 & 10-\lambda \end{vmatrix} = 0 \quad \begin{aligned} \lambda_1 &= -5\sqrt{5} + 15 \\ \lambda_2 &= 5\sqrt{5} + 15 \end{aligned}$$

$\therefore \lambda_1 > 0, \lambda_2 > 0 \quad \therefore$ point $(2, 3)$ is the strong minimum point.

$$f(2, 3) = 1.$$

Comparing with part (i) and part (ii), the value $\begin{bmatrix} 2 \\ 3 \end{bmatrix}$ is closer to $\begin{bmatrix} 2 \\ 2 \end{bmatrix}$

than $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$. So, when the initial point is $\begin{bmatrix} 2 \\ 2 \end{bmatrix}$, we can use Newton's method to perform two iterations to easily reach the strong minimum point. However, when the initial point is $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$, it needs more iterations. Because the Newton's method is sensitive to the initial point.

Ex. 2.

$$(i) f(x) = \frac{1}{2}x_1^2 - 6x_1x_2 - x_2^2$$

$$\nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix} = \begin{bmatrix} x_1 - 6x_2 \\ -6x_1 - 2x_2 \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} \frac{\partial^2}{\partial x_1^2} f(x) & \frac{\partial^2}{\partial x_1 \partial x_2} f(x) \\ \frac{\partial^2}{\partial x_1 \partial x_2} f(x) & \frac{\partial^2}{\partial x_2^2} f(x) \end{bmatrix} = \begin{bmatrix} 1 & -6 \\ -6 & -2 \end{bmatrix}$$

$$\frac{P^T \nabla^2 f(x) P}{\|P\|^2} = \frac{[-1 \ 1] \begin{bmatrix} 1 & -6 \\ -6 & -2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}}{2} = \underline{\underline{\frac{17}{2}}}$$

$$P = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad X_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\nabla f(x)|_{x=X_0} = \begin{bmatrix} 1 \\ -8 \end{bmatrix}$$

$$\frac{P^T \nabla f(x)}{\|P\|} = \frac{[-1 \ 1] \begin{bmatrix} 1 \\ -8 \end{bmatrix}}{\sqrt{(-1)^2 + 1^2}} = \underline{\underline{\frac{-9}{\sqrt{2}}}}$$

$$(ii) f(x) = 5x_1^2 - 6x_1x_2 + 5x_2^2 + 4x_1 + 4x_2$$

$$\nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix} = \begin{bmatrix} 10x_1 - 6x_2 + 4 \\ -6x_1 + 10x_2 + 4 \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} \frac{\partial^2}{\partial x_1^2} f(x) & \frac{\partial^2}{\partial x_1 \partial x_2} f(x) \\ \frac{\partial^2}{\partial x_1 \partial x_2} f(x) & \frac{\partial^2}{\partial x_2^2} f(x) \end{bmatrix} = \begin{bmatrix} 10 & -6 \\ -6 & 10 \end{bmatrix}$$

$$\frac{P^T \nabla^2 f(x) P}{\|P\|^2} = \frac{[-1 \ 1] \begin{bmatrix} 10 & -6 \\ -6 & 10 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}}{2} = \underline{\underline{16}}$$

$$P = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad X_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\nabla f(x)|_{x=X_0} = \begin{bmatrix} 8 \\ 8 \end{bmatrix}$$

$$\frac{P^T \nabla f(x)}{\|P\|} = \frac{[-1 \ 1] \begin{bmatrix} 8 \\ 8 \end{bmatrix}}{\sqrt{2}} = \underline{\underline{0}}$$

$$(iii) f(x) = \frac{9}{2}x_1^2 - 2x_1x_2 + 3x_2^2 + 2x_1 - x_2$$

$$\nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix} = \begin{bmatrix} 9x_1 - 2x_2 + 2 \\ -2x_1 + 6x_2 - 1 \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} \frac{\partial^2}{\partial x_1^2} f(x) & \frac{\partial^2}{\partial x_1 \partial x_2} f(x) \\ \frac{\partial^2}{\partial x_1 \partial x_2} f(x) & \frac{\partial^2}{\partial x_2^2} f(x) \end{bmatrix} = \begin{bmatrix} 9 & -2 \\ -2 & 6 \end{bmatrix}$$

$$\frac{P^T \nabla^2 f(x) P}{\|P\|^2} = \frac{[-1 \ 1] \begin{bmatrix} 9 & -2 \\ -2 & 6 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}}{2} = \underline{\underline{\frac{19}{2}}}$$

$$P = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad X_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\nabla f(x)|_{x=X_0} = \begin{bmatrix} 9 \\ 3 \end{bmatrix}$$

$$\frac{P^T \nabla f(x)}{\|P\|} = \frac{[-1 \ 1] \begin{bmatrix} 9 \\ 3 \end{bmatrix}}{\sqrt{2}} = \underline{\underline{\frac{-6}{\sqrt{2}}}}$$

$$(iv) f(x) = -\frac{1}{2}(7x_1^2 + 12x_1x_2 - 2x_2^2)$$

$$= -\frac{7}{2}x_1^2 - 6x_1x_2 + x_2^2$$

$$\nabla f(x) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(x) \\ \frac{\partial}{\partial x_2} f(x) \end{bmatrix} = \begin{bmatrix} 7x_1 - 6x_2 \\ -6x_1 + 2x_2 \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} \frac{\partial^2}{\partial x_1^2} f(x) & \frac{\partial^2}{\partial x_1 \partial x_2} f(x) \\ \frac{\partial^2}{\partial x_2 \partial x_1} f(x) & \frac{\partial^2}{\partial x_2^2} f(x) \end{bmatrix} = \begin{bmatrix} 7 & -6 \\ -6 & 2 \end{bmatrix}$$

$$P = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad x_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\nabla f(x)|_{x=x_0} = \begin{bmatrix} -13 \\ -4 \end{bmatrix}$$

$$\frac{P^T \nabla f(x_0)}{\|P\|} = \frac{[-1 \ 1] \begin{bmatrix} -13 \\ -4 \end{bmatrix}}{\sqrt{2}} = \frac{9}{\sqrt{2}}$$

$$\frac{P^T \nabla^2 f(x) P}{\|P\|^2} = \frac{[-1 \ 1] \begin{bmatrix} 7 & -6 \\ -6 & 2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix}}{2} = \frac{21}{2}$$

Ex. 3. ① i) $\nabla f(x) = Ax + d = \begin{bmatrix} 7 & -6 \\ -6 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + d = \begin{bmatrix} 7x_1 - 6x_2 \\ -6x_1 - 2x_2 \end{bmatrix} \quad d = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

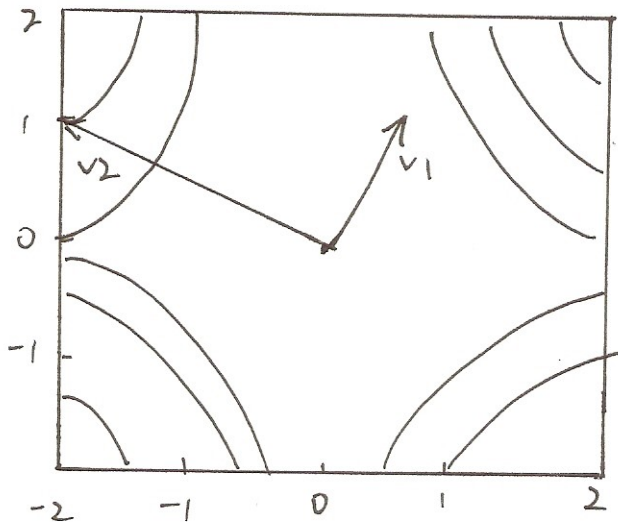
$$x^* = A^{-1}d = \begin{bmatrix} 7 & -6 \\ -6 & -2 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

ii) $\nabla^2 f(x) = \begin{bmatrix} 7 & -6 \\ -6 & -2 \end{bmatrix} \quad \begin{vmatrix} 7-\lambda & -6 \\ -6 & -2-\lambda \end{vmatrix} = (\lambda+5)(\lambda-10) \quad \therefore \lambda_1 = -5$
 $\lambda_2 = 10$

When $\lambda_1 = -5, v_1 = \begin{bmatrix} \frac{1}{2} \\ 1 \end{bmatrix} \quad \lambda_2 = 10, v_2 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

$\therefore \lambda_1 < 0, \lambda_2 > 0 \quad \therefore$ point $(0,0)$ is a saddle point. $f(0,0) = 0$

(iii)



② i) $\nabla f(x) = Ax + d = \begin{bmatrix} 10 & -6 \\ -6 & 10 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + d = \begin{bmatrix} 10x_1 - 6x_2 + 4 \\ -6x_1 + 10x_2 + 4 \end{bmatrix} \quad d = \begin{bmatrix} 4 \\ 4 \end{bmatrix}$

$$x^* = A^{-1}d = \begin{bmatrix} 10 & -6 \\ -6 & 10 \end{bmatrix}^{-1} \begin{bmatrix} 4 \\ 4 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \end{bmatrix}$$

ii) $\nabla^2 f(x) = \begin{bmatrix} 10 & -6 \\ -6 & 10 \end{bmatrix} \quad \begin{vmatrix} 10-\lambda & -6 \\ -6 & 10-\lambda \end{vmatrix} = (\lambda-16)(\lambda-4) = 0 \quad \lambda_1 = 4, \lambda_2 = 16$

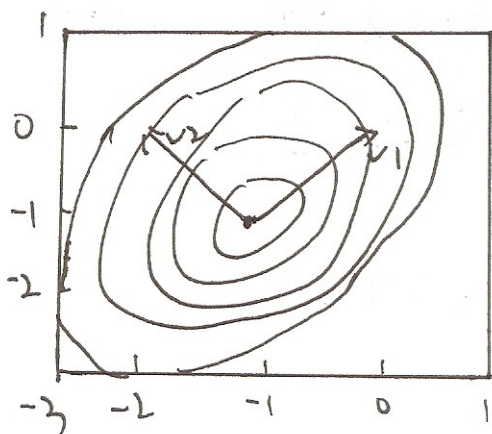
When $\lambda_1 = 4, v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \quad \lambda_2 = 16, v_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

$\therefore \lambda_1 > 0, \lambda_2 > 0$

\therefore point $(-1,-1)$ is the strong minimum point

$$f(-1,-1) = -4$$

(iii)



$$(3) \text{ i) } \nabla f(x) = Ax + d = \begin{bmatrix} 9 & -2 \\ -2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + d = \begin{bmatrix} 9x_1 - 2x_2 + 2 \\ -2x_1 + 6x_2 - 1 \end{bmatrix} \quad d = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$x^* = A^{-1}d = \begin{bmatrix} -\frac{1}{5} \\ \frac{1}{10} \end{bmatrix}$$

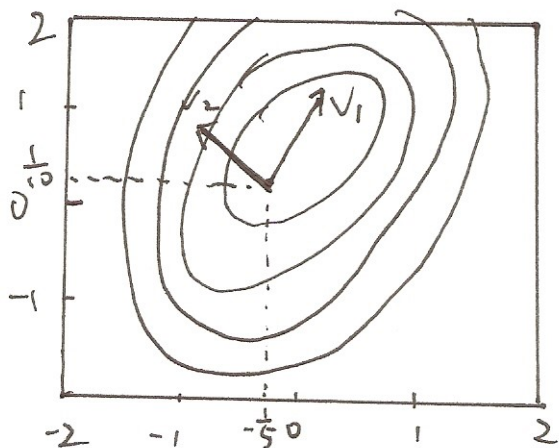
$$(ii) \nabla^2 f(x) = \begin{bmatrix} 9 & -2 \\ -2 & 6 \end{bmatrix} \quad \begin{vmatrix} 9\lambda - 2 & -2 \\ -2 & 6\lambda \end{vmatrix} = (\lambda - 5)(\lambda - 1) = 0 \quad \lambda_1 = 5, \lambda_2 = 1$$

$$\text{when } \lambda_1 = 5, v_1 = \begin{bmatrix} \frac{1}{2} \\ 1 \end{bmatrix}, \lambda_2 = 1, v_2 = \begin{bmatrix} -1 \\ \frac{1}{2} \end{bmatrix}$$

$$\therefore \lambda_1 > 0, \lambda_2 > 0$$

$$\therefore \text{point } (-\frac{1}{5}, \frac{1}{10}) \text{ is a strong minimum point, } f(x) = -0.25$$

(iii)



$$(4) \text{ i) } \nabla f(x) = Ax + d = \begin{bmatrix} -7 & -6 \\ -6 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + d = \begin{bmatrix} -7x_1 - 6x_2 \\ -6x_1 + 2x_2 \end{bmatrix} \quad d = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x^* = A^{-1}d = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(ii) \nabla^2 f(x) = \begin{bmatrix} -7 & -6 \\ -6 & 2 \end{bmatrix} \quad \begin{vmatrix} -7-\lambda & -6 \\ -6 & 2-\lambda \end{vmatrix} = (\lambda+5)(\lambda-5) = 0 \quad \lambda_1 = -5, \lambda_2 = 5$$

$$\text{when } \lambda_1 = -5, v_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \lambda_2 = 5, v_2 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\therefore \lambda_1 < 0, \lambda_2 > 0$$

\therefore point $(0,0)$ is a saddle point. $f(0,0) = 0$.

(iii)

