

$$3. (a) f(x) = \frac{x_1^4}{4} - x_1^2 + 2x_1 + (x_2 - 1)^2$$

$$(\nabla f)(x) = \begin{pmatrix} \frac{\partial f(x)}{\partial x_1} \\ \frac{\partial f(x)}{\partial x_2} \end{pmatrix} = \begin{pmatrix} x_1^3 - 2x_1 + 2 \\ 2(x_2 - 1) \end{pmatrix}$$

$$(Hf)(x) = \begin{pmatrix} \frac{\partial^2 f(x)}{\partial x_1^2} & \frac{\partial^2 f(x)}{\partial x_1 \partial x_2} \\ \frac{\partial^2 f(x)}{\partial x_2 \partial x_1} & \frac{\partial^2 f(x)}{\partial x_2^2} \end{pmatrix} = \begin{pmatrix} 3x_1^2 - 2 & 0 \\ 0 & 2 \end{pmatrix}$$

According to Newton's method, $x^{k+1} = x^k - (Hf)(x^k)^{-1}(\nabla f)(x^k)$

For $k=0$, we have $x_0 = \begin{pmatrix} x_{0,1} \\ x_{0,2} \end{pmatrix}$

$$(Hf)(x_0) = \begin{pmatrix} 3x_{0,1}^2 - 2 & 0 \\ 0 & 2 \end{pmatrix}$$

According to Newton's method, we need $(Hf)(x^k)$ to be invertible

at each iteration. $Hf(x_0)$ is invertible iff $\det((Hf)(x_0)) \neq 0$

$$\text{Thus, } \det((Hf)(x_0)) = 6x_{0,1}^2 - 4 = 0$$

$$\Rightarrow x_{0,1} = \pm \sqrt{\frac{2}{3}}$$

Therefore, the initialization value $x_0 = \begin{pmatrix} \pm \sqrt{\frac{2}{3}} \\ x_{0,2} \end{pmatrix}$, $x_{0,2} \in \mathbb{R}$ are points

where $(Hf)(x_0)$ is non-invertible and the Newton's method breaks down

at these points.