

Paper Number(s): **E4.29**
C1.1

IMPERIAL COLLEGE OF SCIENCE, TECHNOLOGY AND MEDICINE
UNIVERSITY OF LONDON

DEPARTMENT OF ELECTRICAL AND ELECTRONIC ENGINEERING
EXAMINATIONS 2002

MSc and EEE PART IV: M.Eng. and ACGI

OPTIMIZATION

Wednesday, 24 April 10:00 am

There are SIX questions on this paper.

Answer FOUR questions.

Time allowed: 3:00 hours

Examiners responsible:

First Marker(s): Astolfi, A.

Second Marker(s): Clark, J.M.C.

Corrected Copy

Special instructions for invigilators:

None

Information for candidates:

- All functions are sufficiently smooth.
- ∇f denotes the gradient of the function f . Note that ∇f is a column vector.
- $\nabla^2 f$ denotes the Hessian matrix of the function f . Note that $\nabla^2 f$ is a square matrix and that, under suitable regularity conditions, the Hessian matrix is symmetric.
- Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$. A level set of f is any non-empty set described by

$$\mathcal{L}(\alpha) = \{x \in \mathbb{R}^n : f(x) \leq \alpha\},$$

with $\alpha \in \mathbb{R}$.

1. Consider the problem of minimizing a function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ with the gradient method applied using at each step an exact line search. Let p_0 be the starting point of the algorithm and $\{p_k\}$ the sequence generated by the algorithm.

(a) Show that, for each $k \geq 0$, the search direction d_{k+1} is orthogonal to the search direction d_k . [4]

(b) Consider the function

$$f(x) = 10x^2 + y^2.$$

Show that the sequence $\{p_k\} = \{x_k, y_k\}$ (resulting from the application of the gradient method with exact line search) is such that

$$x_{k+1} = -9 \frac{x_k y_k^2}{1000x_k^2 + y_k^2} \quad y_{k+1} = 900 \frac{y_k x_k^2}{1000x_k^2 + y_k^2}.$$

[8]

(c) Assume that the sequence $\{p_k\}$ converges to a minimum p^* of the function f . Using the result in part (b) compute such a minimum. [4]

(d) Compute the first element (*i.e.* p_1) of the sequence $\{p_k\}$ obtained from the starting point $p_0 = (1/10, 1)$. Let

$$C_1 = \frac{\|p_1 - p^*\|}{\|p_0 - p^*\|}$$

and show that C_1 is equal to the theoretical worst case value

$$\frac{\lambda_M - \lambda_m}{\lambda_M + \lambda_m},$$

where λ_M is the largest eigenvalue of $\nabla^2 f$ and λ_m is the smallest eigenvalue of $\nabla^2 f$. (Note that $\nabla^2 f$ is a constant matrix.) [4]

2. (a) Give necessary and sufficient *second order* conditions for a point $x^* \in \mathbb{R}^n$ to be a strict local minimum for a C^2 function $f : \mathbb{R}^n \rightarrow \mathbb{R}$. [4]

- (b) Consider the function

$$\phi(x_1, x_2) = e^{x_1^2 + x_1 x_2 + x_2^2 - 1}$$

and sketch its level sets. Hence perform two steps of the Newton algorithm for the local minimization of ϕ starting from the point $(x_1, x_2) = (1, 0)$. Let (\bar{x}_1, \bar{x}_2) denote the point obtained by the application of the Newton algorithm. [8]

- (c) Show that if x^* is a strict local minimum of the function

$$v(x) = e^{f(x)},$$

then x^* is also a strict local minimum of the function f . [4]

- (d) Use the result in part (c) to compute a strict local minimum for the function ϕ in part (b). Compare the value of the exact local minimum with the value (\bar{x}_1, \bar{x}_2) obtained in part (b). [4]

3. Consider the system of equations

$$r_1(x) = x_1^2 - x_2 - 1 = 0 \quad r_2(x) = x_1 - x_2 = 0.$$

The solutions (x_1^*, x_2^*) of such a system can be obtained minimizing the function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ defined as

$$f(x) = r_1^2(x) + r_2^2(x).$$

- (a) Compute the stationary points of the function f . Show that two of these points are global minima, *i.e.* f is equal to zero at these points, and one is a saddle point. [8]
- (b) Describe the method of coordinate directions for unconstrained minimization and discuss when it is convenient to use this method. [4]
- (c) Starting from the point $x^0 = (1, -1)$ apply four iterations of the coordinate direction method with initial direction $d = [1, 0]'$ and selecting, at each step, the parameter α by inspection. Let x^1, x^2, x^3 and x^4 be the points obtained by the algorithm. Sketch on the (x_1, x_2) plane the position of such points and discuss if the sequence thus obtained approaches the global minimum of f . [8]

4. Consider an optimization problem of the form

$$\begin{cases} \min_x f(x) \\ g(x) = 0 \end{cases}$$

(a) State first order necessary conditions and second order sufficient conditions of optimality for such a problem. [4]

(b) Let

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

and

$$g(x) = -x_1 + \beta x_2^2,$$

with β constant. Examine for what values of β it is possible to conclude that $x^* = (0, 0)$ is a local minimum. [8]

(c) Solve the equation associated with the constraint and substitute the solution into the function f . Show that for $\beta \leq 1/2$ the point $x^* = (0, 0)$ is a local minimum and for $\beta > 1/2$ it is a local maximum. [8]

5. Consider an optimization problem of the form

$$\begin{cases} \min_x f(x) \\ g(x) = 0 \end{cases}$$

(a) Discuss the exact penalty function method for such an optimization problem. [4]

(b) Let

$$f(x) = x_1^2 + x_2^2 + 3x_1x_2$$

and

$$g(x) = x_1 + 3x_2 - 5.$$

Compute an exact penalty function for the minimization problem. [6]

(c) Compute the stationary points and the minima of the exact penalty function constructed in part (b). Hence construct a solution of the considered constrained optimization problem. [6]

(d) Let x^* be the constrained minimum computed in part (c). Using the first order necessary conditions of optimality construct the corresponding optimal multiplier λ^* . [4]

6. Consider the function

$$f(x) = 10(1 - xe^{-x/3} \sin(x/2))$$

depicted in Figure 1 for $x \in [0, 20]$, and the problem of finding the global minimum of f for $x \in [0, 20]$.

- (a) Show that the function is Lipschitz in the interval $[0, 20]$. (Hint: The Lipschitz constant is upper bounded by the maximum modulus of the derivative of f). [4]
- (b) Assume that an estimate of the Lipschitz constant for the function f is $\tilde{L} = 5$. Starting from the point $x = 20$ apply (graphically) the algorithm for global minimization of Lipschitz functions and show that the algorithm converges to the global minimum. [16]

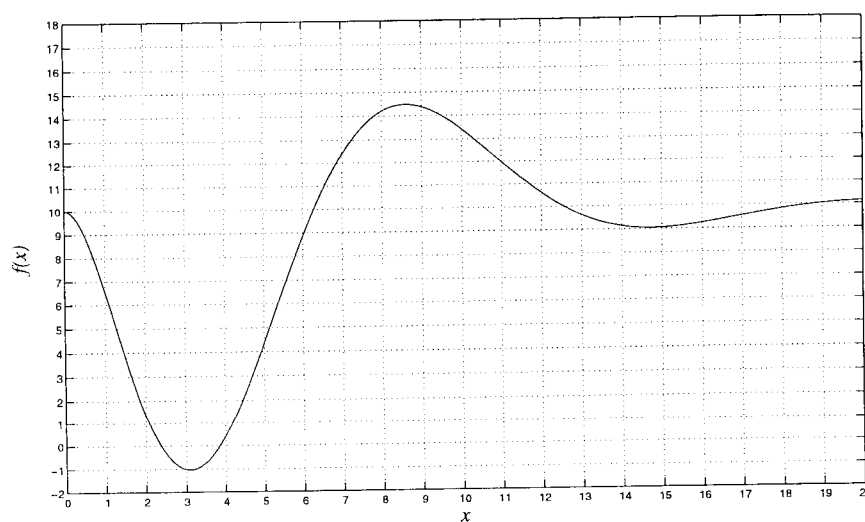


Figure 1: The function $f(x)$.

~~1~~ SOLUTIONS - OPTIMISATION - 2002

Eq. 2.9
C1.1

1/15

$$(a) \quad p_{k+1} = p_k + \alpha_k d_k$$

$$d_k = -\nabla f(p_k)$$

α_k is such that (exact line search)

$$\left. \nabla_{\alpha} [f(p_k + \alpha d_k)] \right|_{\alpha=\alpha_k} = 0$$



$$\nabla' f(p_k + \alpha_k d_k) \cdot d_k = 0$$



$$\nabla' f(p_k + \alpha_k d_k) \cdot \nabla f(p_k) = 0$$



$$\nabla' f(x_{k+1}) \cdot \nabla f(p_k) = 0.$$

(b)

$$f(x) = 10x^2 + y^2 \quad \nabla f = \begin{bmatrix} 20x \\ 2y \end{bmatrix}$$

$$x_{k+1} = x_k - 20x_k \alpha_k = x_k (1 - 20\alpha_k)$$

$$y_{k+1} = y_k - 2y_k \alpha_k = y_k (1 - 2\alpha_k)$$

$$f(x_{k+1}, y_{k+1}) = 10x_k^2 (1 - 20\alpha_k)^2 + y_k^2 (1 - 2\alpha_k)^2$$

$$= \alpha_k^2 [4000x_k^2 + 4y_k^2] - \alpha_k [400x_k^2 + 4y_k^2] + \dots$$

$$\text{optimal } \alpha_k: \alpha_k^* = \frac{100x_k^2 + y_k^2}{2(1000x_k^2 + y_k^2)}$$

$$x_{k+1} = x_k \left[1 - \frac{10(100x_k^2 + y_k^2)}{1000x_k^2 + y_k^2} \right] = -x_k \frac{9y_k^2}{1000x_k^2 + y_k^2}$$

$$y_{k+1} = y_k \left[1 - \frac{100x_k^2 + y_k^2}{1000x_k^2 + y_k^2} \right] = y_k \frac{900x_k^2}{1000x_k^2 + y_k^2} \quad \frac{2}{15}$$

(c) If $\{p_k\} \rightarrow p^*$ then $p_{k+1}^* = p_k^*$

$$x^* = -\frac{9x^*y^*}{1000(x^*)^2 + y^*}, \quad y^* = \dots$$

\Downarrow

$$(x^*, y^*) = (0, 0).$$

(d) $p_0 = \begin{bmatrix} 1/10 \\ 1 \end{bmatrix} \quad p_1 = \begin{bmatrix} -0.8182 \\ 0.8182 \end{bmatrix}$

Use (b).

$$\frac{\|p_1 - p^*\|}{\|p_0 - p^*\|} = \frac{\|p_1\|}{\|p_0\|} = 0.8182 = \frac{10-1}{10+1} = \frac{\lambda_1 - \lambda_2}{\lambda_1 + \lambda_2}$$

2

3
15Question 2, Part (a)*Second order necessary condition*

Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ and assume $\nabla^2 f$ exists and is continuous. The point x^* is a local minimum of f only if

$$\nabla f(x^*) = 0$$

and

$$x' \nabla^2 f(x^*) x \geq 0$$

for all $x \in \mathbb{R}^n$.

Second order sufficient condition

Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ and assume $\nabla^2 f$ exists and is continuous. The point x^* is a strict local minimum of f if

$$\nabla f(x^*) = 0$$

and

$$x' \nabla^2 f(x^*) x > 0$$

for all non-zero $x \in \mathbb{R}^n$.

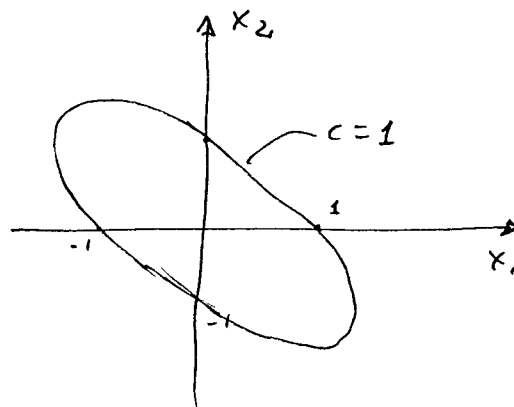
(b) level sets of ϕ have the same form of level sets of $x_1^2 + x_1 x_2 + x_2^2 - 1$, but with different "levels".

$$f(x) = e^{x_1^2 + x_1 x_2 + x_2^2 - 1} = c > 0$$



$$x_1^2 + x_1 x_2 + x_2^2 - 1 = \log c$$

Level sets are ellipses.



Newton's algorithm.

$$q_{k+1} = q_k - [\nabla^2 f(q_k)]^{-1} \nabla f(q_k)$$

$$q_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \nabla f(q_0) = \begin{bmatrix} ? \\ 1 \end{bmatrix} \quad \nabla^2 f(q_0) = \begin{bmatrix} 6 & 3 \\ 3 & 3 \end{bmatrix}$$

$$\text{Hence } q_1 = \begin{bmatrix} 2/3 \\ 0 \end{bmatrix}$$

$$\nabla f(q_1) = \begin{bmatrix} 0.76 \\ 0.38 \end{bmatrix}$$

$$\nabla^2 f(q_1) = \begin{bmatrix} 2.16 & 1.08 \\ 1.08 & 1.4 \end{bmatrix}$$

$\frac{5}{15}$

$$\text{Hence } q_2 = \begin{bmatrix} 0.315 \\ 0 \end{bmatrix}$$

(c) If x^* is a strict local minimum of

$$v(x) = e^{f(x)}$$

$$\text{then } \nabla v(x^*) = 0 \Rightarrow \nabla v(x) = \nabla f(x) e^{f(x)} \Rightarrow \nabla f(x^*) = 0$$

$$\nabla^2 v(x^*) \geq 0 \Rightarrow \nabla^2 v(x) = \nabla^2 f(x) e^{f(x)} + \nabla f(x) \cdot \nabla(e^{f(x)})$$

$$\Rightarrow \nabla^2 v(x^*) = \nabla^2 f(x^*) e^{f(x^*)} \Rightarrow \nabla^2 f(x^*) \geq 0.$$

Hence x^* is a strict local min for f .

(d)

$$f(x) = x_1^2 + x_1 x_2 + x_2^2 - 1$$

$$\nabla f(x) = \begin{bmatrix} 2x_1 + x_2 \\ x_1 + 2x_2 \end{bmatrix}$$

$$\nabla f(x) = 0 \Rightarrow \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} > 0 \Rightarrow \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix} \text{ is a local min.}$$

The point q_2 in part (b) is not a local min.

The sequence is "slowly" converging to the min.

3

$$(2) \quad \frac{\partial f}{\partial x_1} = 4(x_1^2 - x_2 - 1)x_1 + 2x_1 - 2x_2$$

6/15

$$\frac{\partial f}{\partial x_2} = -2x_1^2 + 4x_2 + 2 - 2x_1$$

$$x_2^* = \frac{1}{2}x_1^2 - \frac{1}{2} + \frac{1}{2}x_1$$

$$\frac{\partial f}{\partial x_1} \Big|_{x=x_1^*} = (2x_1 - 1)(x_1^2 - x_1 - 1)$$

$$x_1 = 1/2$$

$$x_1 = \frac{1+\sqrt{5}}{2}$$

$$x_1 = \frac{1-\sqrt{5}}{2}$$

$$x_2 = -1/8$$

$$x_2 = \frac{1+\sqrt{5}}{2}$$

$$x_2 = \frac{1-\sqrt{5}}{2}$$

$$f() > 0$$

$$f() = 0$$

$$f() = 0$$

$$H = \begin{bmatrix} 1.5 & -4 \\ -4 & 4 \end{bmatrix}$$

$$H = \begin{bmatrix} 22.5 & -1.4 \\ -1.4 & 4 \end{bmatrix} > 0$$

$$H = \begin{bmatrix} 5 & 0.4 \\ 0.4 & 4 \end{bmatrix};$$

Saddle pt.

Minimum

Minimum

Question 3, Part (b)

The coordinate directions method can be described as follows.

Step 0. Given $x_0 \in \mathbb{R}^n$.

Step 1. Set $k = 0$.

Step 2. Set $j = 0$.

Step 3. Set $d_k = e_j$, where e_j is the j -th coordinate direction.

Step 4. Compute α_k performing a line search without derivatives along d_k .

Step 5. Set $x_{k+1} = x_k + \alpha_k d_k$, $k = k + 1$.

Step 6. If $j < n$ set $j = j + 1$ and go to **Step 3**. If $j = n$ go to **Step 2**.

It is easy to verify that the matrix

$$P_k = \begin{bmatrix} d_k & d_{k+1} & \cdots & d_{k+n-1} \end{bmatrix}$$

is such that

$$|\det P_k| = 1,$$

hence, if the line search is such that

$$\lim_{k \rightarrow \infty} \frac{\nabla f(x_k)' d_k}{\|d_k\|} = 0$$

and

$$\lim_{k \rightarrow \infty} \|x_{k+1} - x_k\| = 0,$$

convergence to stationary points is ensured.

(c)

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

$$x_1 = \begin{bmatrix} 1+\alpha \\ -1 \end{bmatrix}$$

$$\frac{8}{15}$$

$$f(x_0) = 5 \quad \text{if } \alpha = -1 \quad f(x_1) = 1 < f(x_0)$$

$$\text{Hence } x_1 = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} 0 \\ \alpha - 1 \end{bmatrix} \quad \text{if } \alpha = 1/2 \quad f(x_2) = 1/2 < f(x_1)$$

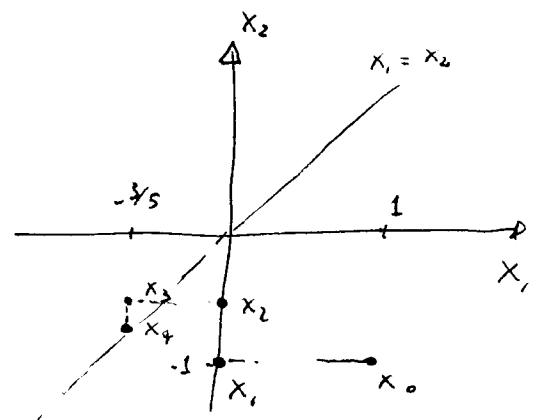
$$\text{Hence } x_2 = \begin{bmatrix} 0 \\ -1/2 \end{bmatrix}$$

$$x_3 = \begin{bmatrix} \alpha \\ -1/2 \end{bmatrix} \quad \text{if } \alpha = -3/5 \quad f(x_3) = 0.03 < f(x_2)$$

$$\text{Hence } x_3 = \begin{bmatrix} -3/5 \\ -1/2 \end{bmatrix}$$

$$x_4 = \begin{bmatrix} -3/5 \\ \alpha - 1/2 \end{bmatrix} \quad \text{if } \alpha = -3/25 \quad f(x_4) = 0.008 < f(x_3)$$

$$\text{Hence } x_4 = \begin{bmatrix} -3/5 \\ -0.62 \end{bmatrix}$$



4

9/15

Question 4, Part (a)*First order necessary condition*

Consider the problem

$$P_1 \begin{cases} \min_x f(x) \\ g(x) = 0, \end{cases} \quad (1)$$

Suppose x^* is a local solution of the problem P_1 , and x^* is a regular point for the constraints. Then there exist a (unique) multiplier λ^* such that

$$\begin{aligned} \nabla_x L(x^*, \lambda^*) &= 0 \\ g(x^*) &= 0 \end{aligned} \quad (2)$$

with $L(x, \lambda, \rho) = f(x) + \lambda'g(x)$.

Second order sufficient condition

Consider the problem P_1 . Assume that there exist x^* and λ^* satisfying conditions (2). Suppose that

$$x' \nabla_{xx}^2 L(x^*, \lambda^*) x > 0 \quad (3)$$

for all $x \neq 0$ such that

$$\left[\frac{\partial g(x^*)}{\partial x} \right] x = 0.$$

Then x^* is a strict constrained local minimum of problem P_1 .

✱

$$(b) \quad L(x, \lambda) = \frac{1}{2} [(x_1 - 1)^2 + x_2^2] + \lambda [\beta x_2^2 - x_1]$$

$$\nabla_{x_1} = x_1 - 1 - \lambda = 0$$

$$\nabla_{x_2} = x_2 (1 + 2\lambda\beta) = 0 \quad \text{Two solutions}$$

$$0 = \beta x_2^2 - x_1$$

$$x_1 = 0$$

$$x_1 = 1 - 1/2\beta$$

$$x_2 = 0$$

$$x_2 = \pm \sqrt{\frac{1}{\beta} - \frac{1}{2\beta}}$$

$$\lambda = -1$$

$$\lambda = -1/2\beta$$



$$\frac{\partial g}{\partial x} = [-1, 2x_2]$$

$$\nabla^2 L = \begin{bmatrix} 1 & 0 \\ 0 & 1 + 2\lambda\beta \end{bmatrix}$$

$$\text{If } \lambda = -1$$

$$\frac{\partial g}{\partial x}(x^*) = [-1, 0]$$

$$\frac{\partial L}{\partial x}(x^*) x = 0 \Rightarrow x = \begin{bmatrix} 0 \\ \alpha \end{bmatrix} \quad \alpha \neq 0$$

$$x^T \nabla^2 L x = \alpha^2 (1 + 2\lambda\beta) = \alpha^2 (1 - 2\beta)$$

This is > 0 for $\beta < 1/2$

Hence for $\beta < 1/2$ $(0, 0)$ is a local minimum.

$$(c) \quad f(x) = 0 \implies x_1 = \beta x_2^2$$

11
15

$$\varphi(x_2) = f(x) \Big|_{x_1 = \beta x_2^2} = \frac{1}{2} \beta^2 x_2^4 + \left(\frac{1}{2} - \beta\right) x_2^2 + \frac{1}{2}$$

$$\varphi'(x_2) = \nabla f(x) \Big|_{x_1 = \beta x_2^2} = 2\beta^2 x_2^3 + (1 - 2\beta)x_2$$

Hence $x_2 = 0$ is a stationary point.

$$\varphi''(x_2) \Big|_{x_2=0} = 1 - 2\beta \quad \text{This is } > 0 \text{ for } \beta < 1/2$$

For $\beta > 1/2$ $\varphi''(x_2) \Big|_{x_2=0} < 0$ hence $x_2 = 0$ is a local max.

$$\text{For } \beta = 1/2 \quad \varphi(x_2) = \frac{1}{2} \beta^2 x_2^2 + \left(\frac{1}{2} - \beta\right) x_2^2 + \frac{1}{2} = \frac{1}{8} x_2^2 + \frac{1}{2}$$

hence $x_2 = 0$ is a (global, strict) minimum.

Question 5, Part (a)

Consider problem P_1 , let x^* be a local solution and let λ^* be the corresponding multiplier. The basic idea of exact penalty functions methods is to determine the multiplier λ appearing in the augmented Lagrangian function as a function of x , *i.e.* $\lambda = \lambda(x)$, with $\lambda(x^*) = \lambda^*$. For, consider the augmented Lagrangian

$$L_a(x, \lambda(x)) = f(x) + \lambda(x)'g(x) + \frac{1}{\epsilon} \|g(x)\|^2.$$

The function $\lambda(x)$ is obtained considering the necessary condition of optimality

$$\nabla_x L_a(x^*, \lambda^*) = \nabla f(x^*) + \frac{\partial g(x^*)}{\partial x} \lambda^* = 0 \quad (4)$$

and noting that, if x^* is a regular point for the constraints then equation (4) can be solved for λ^* yielding

$$\lambda^* = - \left(\frac{\partial g(x^*)}{\partial x} \frac{\partial g(x^*)'}{\partial x} \right)^{-1} \frac{\partial g(x^*)}{\partial x} \nabla f(x^*).$$

This equality suggests to define the function $\lambda(x)$ as

$$\lambda(x) = - \left(\frac{\partial g(x)}{\partial x} \frac{\partial g(x)'}{\partial x} \right)^{-1} \frac{\partial g(x)}{\partial x} \nabla f(x),$$

and this is defined at all x where the indicated inverse exists, in particular at x^* . It is possible to show that this selection of $\lambda(x)$ yields an exact penalty function for problem P_1 . For, consider the function

$$G(x) = f(x) - g(x)' \left(\frac{\partial g(x)}{\partial x} \frac{\partial g(x)'}{\partial x} \right)^{-1} \frac{\partial g(x)}{\partial x} \nabla f(x) + \frac{1}{\epsilon} \|g(x)\|^2,$$

which is defined and differentiable in the set

$$\tilde{\mathcal{X}} = \{x \in \mathbb{R}^n \mid \text{rank} \frac{\partial g(x)}{\partial x} = m\}. \quad (5)$$

For such a function the following fact holds.

Let $\tilde{\mathcal{X}}$ be a compact subset of $\tilde{\mathcal{X}}$. Assume that x^* is the only global minimum of f in $\mathcal{X} \cap \tilde{\mathcal{X}}$ and that x^* is in the interior of $\tilde{\mathcal{X}}$. Then there exists $\bar{\epsilon} > 0$ such that, for any $\epsilon \in (0, \bar{\epsilon})$, x^* is the only global minimum of G in $\tilde{\mathcal{X}}$.

(b) The exact penalty function $\phi(x)$ is

$$\phi(x) = f(x) - g(x) [\nabla g(x) \nabla g(x)]^{-1} \nabla g(x) \nabla f + \frac{1}{\epsilon} g(x)^2$$

$$= x_1^2 + x_2^2 + 3x_1x_2 -$$

$$(x_1 + 3x_2 - 5) \begin{bmatrix} 1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \end{bmatrix}^{-1} \begin{bmatrix} 1 & 3 \end{bmatrix} \begin{bmatrix} 2x_1 + 3x_2 \\ 2x_1 + 3x_2 \end{bmatrix} +$$

$$+ \frac{1}{\epsilon} (x_1 + 3x_2 - 5)^2$$

$$\phi(x) = x_1^2 + x_2^2 + 3x_1x_2 - \frac{1}{10} (x_1 + 3x_2 - 5) (11x_1 + 9x_2)$$

$$+ \frac{(x_1 + 3x_2 - 5)^2}{\epsilon}$$

(c)

$$\frac{\partial \phi}{\partial x_1} = -\frac{1}{5} x_1 - \frac{6}{5} x_2 + \frac{11}{2} + \frac{2(x_1 + 3x_2 - 5)}{\epsilon}$$

$$\frac{\partial \phi}{\partial x_2} = -\frac{17}{5} x_2 - \frac{6}{5} x_1 + \frac{9}{2} + \frac{6(x_1 + 3x_2 - 5)}{2}$$

Stationary point of ϕ is $x_1 = -\frac{35}{2}$

$$x_2 = \frac{15}{2}$$

$$\nabla^2 \zeta = \begin{bmatrix} \frac{2}{\varepsilon} - \frac{1}{5} & \frac{6}{\varepsilon} - \frac{6}{5} \\ \frac{6}{\varepsilon} - \frac{6}{5} & \frac{18}{\varepsilon} - \frac{17}{5} \end{bmatrix} \quad \frac{14}{15}$$

If $\varepsilon = 1/10 \quad \nabla^2 \zeta > 0$

The stationary point is a minimum.

(d) Necessary cond.

$$\mathcal{L} = f + \lambda g$$

$$\left. \frac{\partial \mathcal{L}}{\partial x_1} \right|^\star = 0 \quad \Rightarrow \quad 2x_1^\star + 3x_2^\star + \lambda^\star = 0$$

but x_1 and x_2 are as

in (c). Hence $\lambda^\star = 25/2$.

(Same conclusion from $\left. \frac{\partial \mathcal{L}}{\partial x_2} \right|^\star = 0$).

$$\frac{6}{(a)} \quad f(x) = 10 \left(1 - x e^{-x/3} \sin \frac{x}{2} \right)$$

$$\frac{15}{15}$$

$$f'(x) = \frac{5}{3} e^{-x/3} \left[2x \sin \frac{x}{2} - 6 \cos \frac{x}{2} - 3x \cos \frac{x}{2} \right]$$

$f'(x)$ is bounded for $x \in [0, 20]$

Hence $f(x)$ is Lipschitz in $[0, 20]$

(b) Estimate of L : $\hat{L} = 5$.

See below.

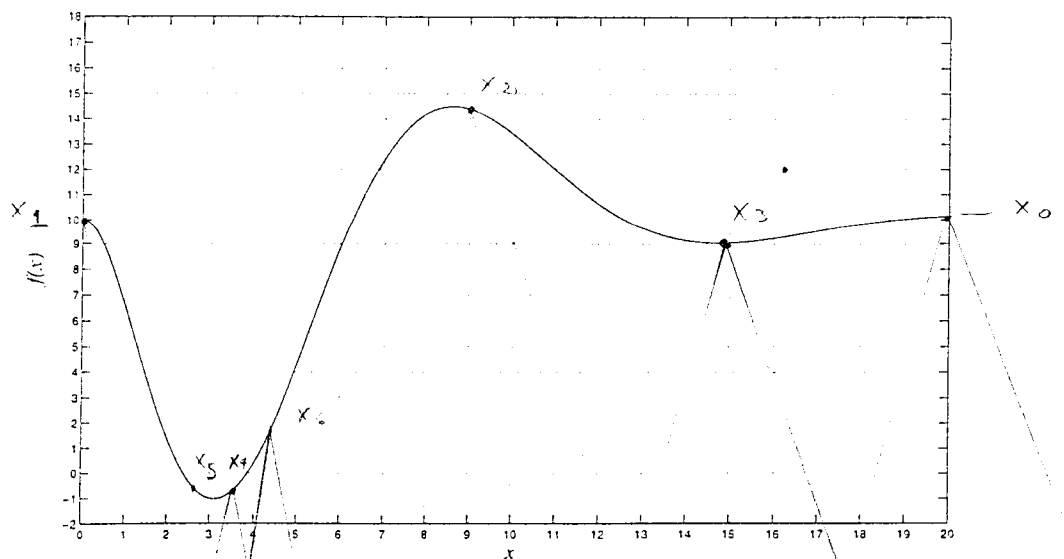


Figure 1: The function $f(x)$.