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% This is for the question 9.10 from bv_cvxhook
% pure Newon method: Newton's method with fixed step size  $t = 1$  can diverge
% if the initial point is not close to  $x^*$ . consider two examples.

% (a)  $f(x) = \log(ex + e^{-x})$  has a unique minimizer  $x^* = 0$ . Run Newton's
% method with fixed step size  $t = 1$ , starting at  $x(0) = 1$  and at  $x(0) = 1.1$ .

x = -2:0.1:2;
y = @(x) log(exp(x)+exp(-x));
g = @(x) (exp(x)-exp(-x))./(exp(x)+exp(-x));
h = @(x) ((exp(x)+exp(-x)).^2-(exp(x)-exp(-x)).^2)./(exp(x)+exp(-x)).^2;
tol = 10^-12;
for x0 = [1 1.1]
    itn = 0;
    while abs(g(x0)) >= tol && itn<=10;
        x0 = x0 - h(x0)\g(x0);
        itn = itn+1;
        fprintf('%2.0f %3.2e %3.2e\n',itn,g(x0),x0);
    end
end
figure;plot(x,y(x));hold on; plot(x,g(x),'r');legend('f','divf');

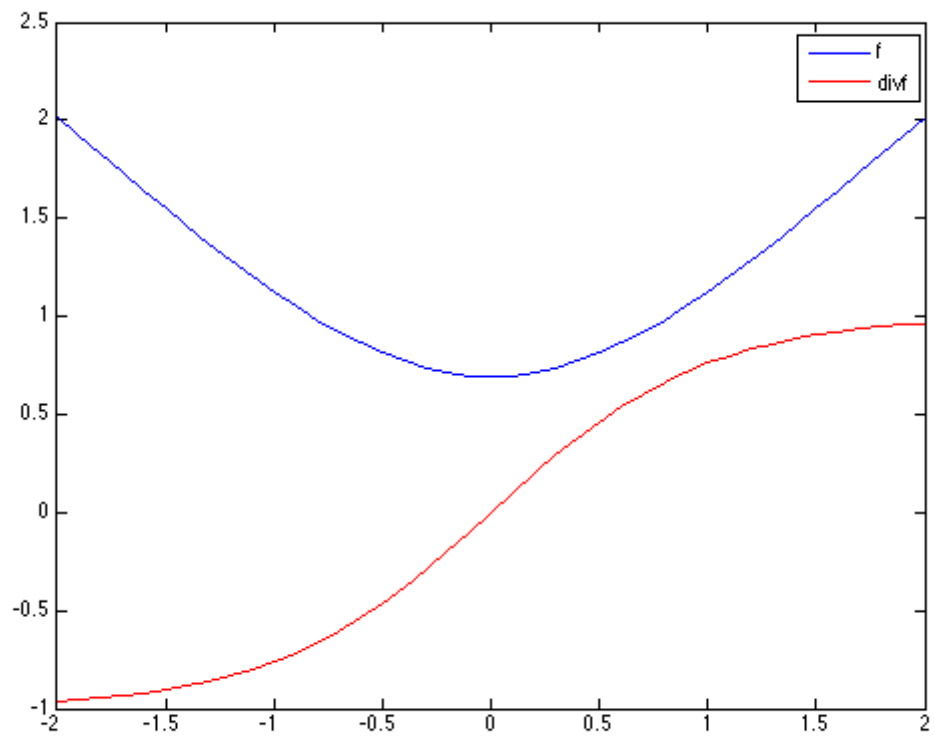
% (b)  $f(x) = -\log x + x$  has a unique minimizer  $x^* = 1$ . Run Newton's method
% with fixed step size  $t = 1$ , starting at  $x(0) = 3$ .
clear;
x = -2:0.1:2;
y = @(x) -log(x) + x;
g = @(x) -1./x + 1;
h = @(x) 1/x^2;
tol = 10^-12;
for x0 = [3]
    itn = 0;
    while abs(g(x0)) >= tol && itn<=10;
        x0 = x0 - h(x0)\g(x0);
        itn = itn+1;
        fprintf('%2.0f %3.2e %3.2e\n',itn,g(x0),x0);
    end
end
figure;plot(x,y(x));hold on; plot(x,g(x),'r');legend('f','divf');

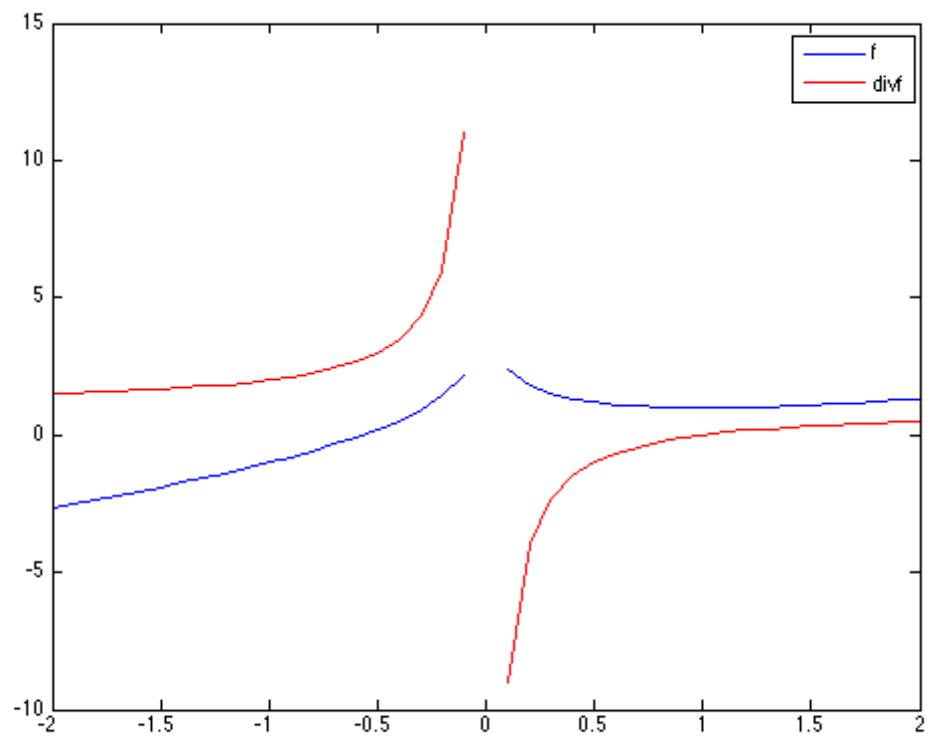
1 -6.71e-01 -8.13e-01
2 3.88e-01 4.09e-01
3 -4.73e-02 -4.73e-02
4 7.06e-05 7.06e-05
5 -2.35e-13 -2.35e-13
1 -8.11e-01 -1.13e+00
2 8.44e-01 1.23e+00
3 -9.35e-01 -1.70e+00
4 1.00e+00 5.72e+00
5 NaN -2.30e+04
1 1.33e+00 -3.00e+00
2 1.07e+00 -1.50e+01

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3  1.00e+00  -2.55e+02
4  1.00e+00  -6.55e+04
5  1.00e+00  -4.29e+09
6  1.00e+00  -1.84e+19
7  1.00e+00  -3.40e+38
8  1.00e+00  -1.16e+77
9  1.00e+00  -1.34e+154
10 1.00e+00  -Inf
11 1.00e+00  -Inf
```

Warning: Imaginary parts of complex X and/or Y arguments ignored





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