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syms x [1 2]
syms alpha
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f = x2 * (x1 - 2)^2 + 10 * (x2 - 1)^2
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$$f = x_2 (x_1 - 2)^2 + 10 (x_2 - 1)^2$$

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g = gradient(f, x)
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$$g = \begin{pmatrix} x_2 (2x_1 - 4) \\ 20x_2 + (x_1 - 2)^2 - 20 \end{pmatrix}$$

```
h = hessian(f)
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$$h = \begin{pmatrix} 2x_2 & 2x_1 - 4 \\ 2x_1 - 4 & 20 \end{pmatrix}$$

```
x = transpose(x)
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$$x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

```
x_val = [1;1]
```

$$x_val = \begin{matrix} 2 \times 1 \\ 1 \\ 1 \end{matrix}$$

```
for i = 1:2
    h_val = subs(h, x, x_val)
    g_val = subs(g, x, x_val)

    d_val = - inv(h_val) * g_val

    x_new = x_val + alpha * d_val

    phi = subs(f, x, x_new)

    alpha_vals = solve([gradient(phi) == 0, alpha >= 0], alpha)
    phi_vals = double(subs(phi, alpha, alpha_vals))
    [phi_vals, alpha_idx] = sort(phi_vals)

    alpha_val = alpha_vals(alpha_idx(1))
```

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    x_val = subs(x_new, alpha, alpha_val)
    g_val = subs(g, x, x_val)
end

```

```

h_val =

$$\begin{pmatrix} 2 & -2 \\ -2 & 20 \end{pmatrix}$$

g_val =

$$\begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

d_val =

$$\begin{pmatrix} 1.0556 \\ 0.0556 \end{pmatrix}$$

x_new =

$$\begin{pmatrix} 1.0556\alpha + 1 \\ 0.0556\alpha + 1 \end{pmatrix}$$

phi = (1.0556  $\alpha$  - 1)2 (0.0556  $\alpha$  + 1) + 0.0309  $\alpha$ 2
alpha_vals = 0.9230
phi_vals = 0.0270
phi_vals = 0.0270
alpha_idx = 1
alpha_val = 0.9230
x_val =

$$\begin{pmatrix} 1.9743 \\ 1.0513 \end{pmatrix}$$

g_val =

$$\begin{pmatrix} -0.0540 \\ 1.0263 \end{pmatrix}$$

h_val =

$$\begin{pmatrix} 2.1026 & -0.0514 \\ -0.0514 & 20 \end{pmatrix}$$

g_val =

$$\begin{pmatrix} -0.0540 \\ 1.0263 \end{pmatrix}$$

d_val =

$$\begin{pmatrix} 0.0244 \\ -0.0512 \end{pmatrix}$$

x_new =

$$\begin{pmatrix} 0.0244\alpha + 1.9743 \\ 1.0513 - 0.0512\alpha \end{pmatrix}$$

phi = 10 (0.0512  $\alpha$  - 0.0513)2 - (0.0512  $\alpha$  - 1.0513) (0.0244  $\alpha$  - 0.0257)2
alpha_vals =

$$\begin{pmatrix} 586.2227 \\ 1.0017 \end{pmatrix}$$

phi_vals = 2x1

```

```

103 ×
    3.0670
    0.0000
phi_vals = 2×1
103 ×
    0.0000
    3.0670
alpha_idx = 2×1
    2
    1
alpha_val = 1.0017
x_val =
    (1.9988)
    (0.9999)
g_val =
    (-0.0024)
    (-0.0012)

```