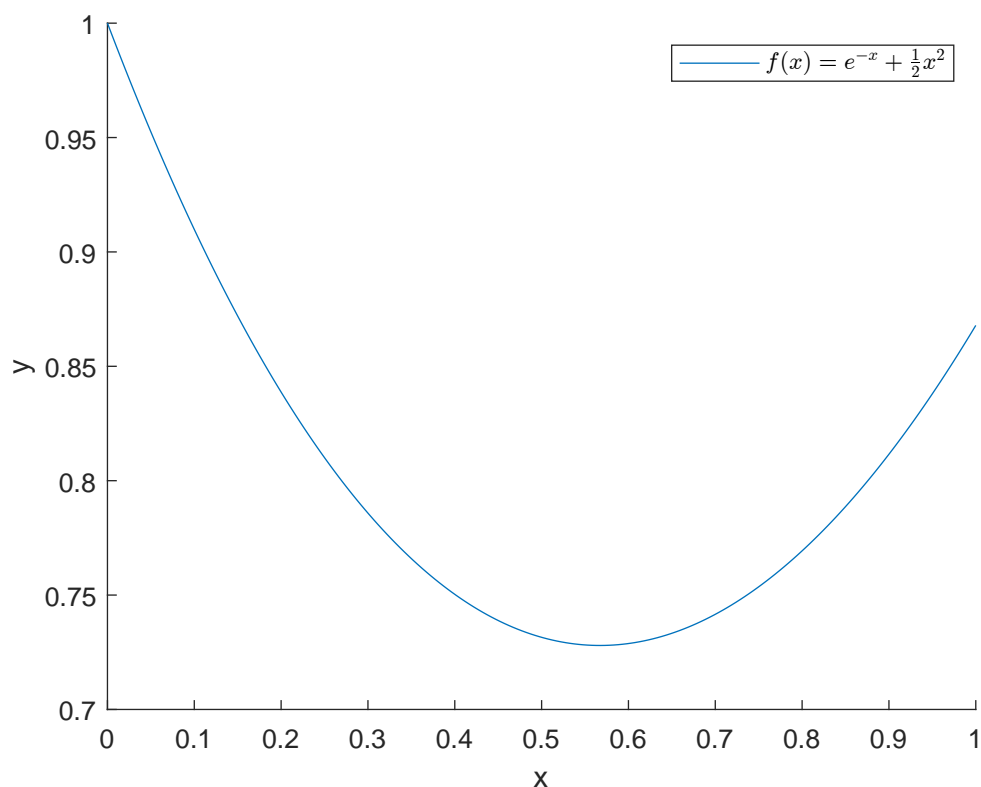


```

1. (a) f = @(x) exp(-x) + x.^2./2;
      x = linspace(0,1,200);
      plot(x,f(x));
      xlabel('x');
      ylabel('y');
      leg = legend('$f(x) = e^{-x} + \frac{1}{2}x^2$');
      set(leg, 'Interpreter', 'LaTeX')

```

The result is:



There appears to be a minimiser somewhere in the interval $[0.5, 0.6]$.

(b) By the FONC, a minimiser \mathbf{x}^* must satisfy $f'(x^*) = 0$. We have

$$f'(x) = 0 \implies -e^{-x} + x = 0,$$

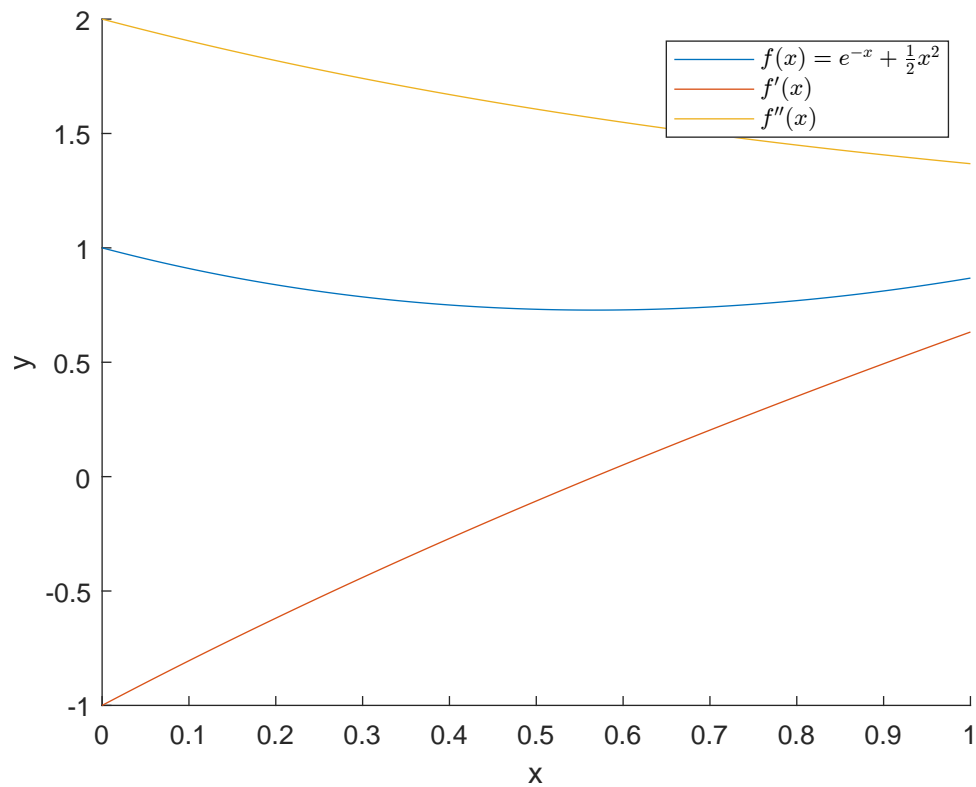
but algebraically solving this using elementary functions is not possible.

```

(c) f = @(x) exp(-x) + x.^2./2;
    fd = @(x) -exp(-x) + x;
    fdd = @(x) exp(-x) + 1;
    x = linspace(0,1,200);
    hold on
    plot(x,f(x));
    plot(x,fd(x));
    plot(x,fdd(x));
    xlabel('x');
    ylabel('y');
    leg = legend('$f(x) = e^{-x} + \frac{1}{2}x^2$', '$f''(x)$', '$f'''(x)$');
    set(leg, 'Interpreter', 'LaTeX')

```

The plot is shown on the next page.



2. (a) As $a = 0$ and $d = 3$, with $\rho = \frac{3-\sqrt{5}}{2} \approx 0.382$, we have

$$b = a + \rho(d - a) = 0.382 \times 3 = 1.146,$$

$$c = d - \rho(d - a) = 3 - 0.382 \times 3 = 1.854.$$

- (b) From the diagram, $f(c) < f(b)$. So we replace a with b , making the new values $a = 1.146$ and $d = 3$.

3. (a) Here we lay out the iterations in table form.

iteration	a	d	b	c	$f(b)$	$f(c)$	$f(b) < f(c)?$	update
1	0	1	0.382	0.618	0.755	0.730	no	let $a = b$
2	0.382	1	0.618	0.764	0.730	0.0758	yes	let $d = c$

In the second row, b and c are obtained as follows:

$$b = 0.382 + 0.382 \times (1 - 0.382) = 0.618,$$

$$c = 1 - 0.382 \times (1 - 0.382) = 0.764.$$

So at the end of this iteration we have $a = 0.382$ and $d = 0.764$.

- (b) Note that to find the minimiser within $\pm 10^{-6}$, the length of interval must be no more than 2×10^{-6} .

```

rho = (3 - sqrt(5))/2;
a = 0;
d = 1;
iterations = 0;
while abs(a-d) > 2e-6
    iterations = iterations+1;
    b = a + rho*(d-a);
    c = d - rho*(d-a);
    if f(b) < f(c)
        d = c;
    else
        a = b;
    end
end
% The minimiser is in the interval [a,d], so we take the midpoint.
fprintf('After %d iterations, ', iterations)
fprintf('the minimiser is approximately %.6f.\n', (a+d)/2);

```

After 28 iterations, the minimiser is approximately 0.567143.

- (c) After the N -th iteration of the golden section method, the interval has size $(1 - \rho)^N \times (d - a)$, where a and d are the initial values. Thus we require

$$(1 - \rho)^N \leq 2 \times 10^{-6} \iff N \geq \log_{1-\rho}(2 \times 10^{-6}) \\ = \frac{\log(2 \times 10^{-6})}{\log(1 - \rho)}$$

Writing `log(2e-6)/log(1-rho)` in MATLAB shows that we need at least 27.269 iterations, which is first attained when $N = 28$.

4. One must assume that the function has exactly one maximiser on the initial interval, and then simply invert the comparison: if $f(b) > f(c)$, let $d = c$; otherwise, let $a = b$.
5. The midpoint is 2.5, and from the diagram we can see that at $x = 2.5$ the derivative is negative. So the function is decreasing at $x = 2.5$, implying the minimiser is to the right; hence, the next interval is $[2.5, 5]$.
6. (a) Here we lay out the iterations in table form.

iteration	a	c	b	$f'(b)$	$f(b) < 0?$	update
1	0	1	0.5	-0.107	yes	let $a = b$
2	0.5	1	0.75	0.278	no	let $c = b$

So at the end of this iteration we have $a = 0.5$ and $c = 0.75$.

- (b)
- ```

a = 0;
c = 1;
iterations = 0;
while abs(a-c) >= 2e-6
 iterations = iterations+1;
 b = (a+c)/2;
 if fd(b) < 0
 a = b;
 elseif fd(b) > 0
 c = b;
 else
 a = b;
 c = b;
 end
end
% The minimiser is in the interval [a,c], so we take the midpoint.
fprintf('After %d iterations, ', iterations)
fprintf('the maximiser is approximately %.6f.\n', (a+c)/2);

```

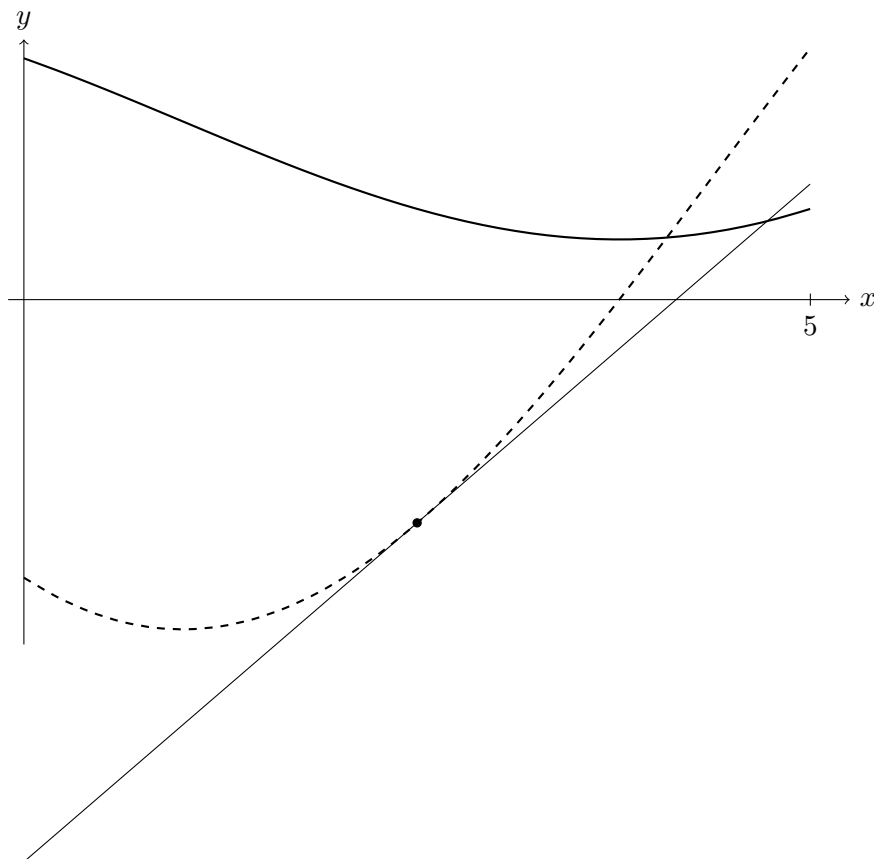
- (c) After the  $N$ -th iteration of the bisection method, the interval has size  $(1/2)^N \times (c - a)$ , where  $a$  and  $c$  are the initial values. Thus we require

$$(1/2)^N \leq 2 \times 10^{-6} \iff 2^N \geq 0.5 \times 10^6 \iff N \geq \log_2(0.5 \times 10^6)$$

Writing `log2(0.5e6)` in MATLAB shows that we need at least 18.932 iterations, which is first attained when  $N = 19$ .

7. One must assume that the function has exactly one maximiser on the initial interval, and then simply invert the comparisons: if  $f'(b) > 0$ , let  $a = b$ ; else if  $f'(b) < 0$ , let  $c = b$ , else return  $[b, b]$ .

8. The line tangent to the derivative at  $x = 2.5$  is shown below.



It intersects the  $x$ -axis at approximately  $x = 4$ , so the next iteration will have  $x \approx 4$ .

9. (a) Here we lay out the iterations in table form.

| iteration | $x$   | $f'(x)$ | $f''(x)$ | evaluation                    |
|-----------|-------|---------|----------|-------------------------------|
| 1         | 1     | 0.632   | 1.368    | $1 - 0.632/1.368 = 0.538$     |
| 2         | 0.538 | -0.046  | 1.584    | $0.538 + 0.046/1.584 = 0.567$ |

At the end of this iteration, we have  $x \approx 0.567$ .

(b) `x = 1;`  
`x_prev = Inf;`  
`iterations = 0;`  
`while abs(x_prev - x) >= 2e-6`  
    `x_prev = x;`  
    `x = x - fd(x)/fdd(x);`  
    `iterations = iterations+1;`  
`end`  
`fprintf('After %d iterations, ', iterations)`  
`fprintf('the minimiser is approximately %.6f.\n', x);`

After 4 iterations, the maximiser is approximately 0.567143.

10. The algorithm needs no adjustments in this case; only the assumptions must be modified. The assumption that the function has exactly one minimiser must be replaced with the assumption that there is exactly one maximiser.