

optimazation Assignment-1

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Problem Statement - Given $P(x) = x^4 + ax^3 + bx^2 + cx + d$ such that $x=0$ is the only real root of $P'(x)=0$. If $P(-1)$ less than $P(1)$, then find the maximum and minimum values of $P(x)$ in the interval $[-1,1]$.

Solution

$$P(x) = x^4 + ax^3 + bx^2 + cx + d \quad (0.0.1)$$

$$\text{From } P(-1) < P(1) \quad (0.0.2)$$

$$1 - a + b - c + d = 1 + a + b + c + d \quad (0.0.3)$$

$$\Rightarrow a > 0 \quad (0.0.4)$$

$$P'(x) = 4x^3 + 3ax^2 + 2bx + c$$

Given,

$x=0$ is a root of $P'(x)$

$$0 = 0 + 0 + c$$

$$\Rightarrow c = 0 \quad (0.0.5)$$

$P'(x) = x(4x^2 + 3ax + 2b)$ since it has only one real root discerment of $4x^2 + 3ax + 2b$ is less than 0.

$$D = b^2 - 4ac < 0$$

$$= (3a)^2 - 32b < 0$$

$$\Rightarrow b > 0 \quad (0.0.6)$$

$f(x)$ consists only minima,

Using gradient ascent method we can find its minima ,

$$x_{n+1} = x_n - \alpha \nabla f(x_n) \quad (0.0.7)$$

$$\Rightarrow x_{n+1} = x_n - \alpha (8x_n - 4) \quad (0.0.8)$$

Using gradient descent method we can find its maxima ,

$$x_{n+1} = x_n + \alpha \nabla f(x_n) \quad (0.0.9)$$

$$\Rightarrow x_{n+1} = x_n + \alpha (8x_n - 4) \quad (0.0.10)$$

Taking $a = 1, b = 1, d = 2, x_0 = 0.1, \alpha = 0.001$ and precision = 0.00000001, values obtained using python are:

$$\boxed{\text{Minima} = 2.00000} \quad (0.0.11)$$

$$\boxed{\text{Minima Point} = 0} \quad (0.0.12)$$

$$\boxed{\text{Maxima} = 5.06} \quad (0.0.13)$$

$$\boxed{\text{Maxima Point} = 1} \quad (0.0.14)$$

