

$$\begin{aligned}
 1) \phi & f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2 \\
 &= 100(x_2 - x_1^2)(x_2 - x_1^2) + (1 - x_1)(1 - x_1) \\
 &= 100(x_2^2 - x_2x_1^2 - x_2x_1^2 + x_1^4) + (1 - x_1 - x_1 + x_1^2) \\
 &= 100(x_2^2 - 2x_2x_1^2 + x_1^4) + (1 - 2x_1 + x_1^2)
 \end{aligned}$$

$$\frac{df}{dx_1} = 100(-4x_2x_1 + 4x_1^3) - 2(1 - x_1)$$

$$\frac{df}{dx_2} = 200(x_2 - x_1^2)$$

$$\nabla f(x) = \frac{df}{dx_1} + \frac{df}{dx_2} = 200(x_2 - x_1^2) + 100(-4x_2x_1 + 4x_1^3) - 2(1 - x_1)$$

$$H = \begin{bmatrix} \frac{d^2f}{dx_1^2} & \frac{d^2f}{dx_1 dx_2} \\ \frac{d^2f}{dx_2 dx_1} & \frac{d^2f}{dx_2^2} \end{bmatrix} = \begin{bmatrix} -400x_2 + 1200x_1^2 + 2 & -400x_1 \\ -400x_1 & 200 \end{bmatrix}$$

For function $f(x) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$

$(x_2 - x_1^2)^2$ will always be ≥ 0

$(1 - x_1)^2$ will always be ≥ 0

\therefore min value is 0

$(1 - x_1)^2 = 0$ iff $x_1 = 1$

$(x_2 - x_1^2)^2 = 0$ iff $x_2 = x_1^2$

\therefore in order to reach the minimum value of ϕ , X^* must equal $(1, 1)^T$

$\therefore X^* = (1, 1)^T$ is the only local minimizer

$$b) f(x) = 8x_1 + 12x_2 + x_1^2 - 2x_2^2$$

$$\frac{df}{dx_1} = 8 + 2x_1 = 0 \text{ iff } x_1 = -4$$

$$\frac{df}{dx_2} = 12 - 4x_2 = 0 \text{ iff } x_2 = 3$$

$$\nabla f(x) = 8 + 2x_1 + 12 - 4x_2 = 20 + 2x_1 - 4x_2$$

The only coordinates that satisfy this is

$$x_1 = -4, x_2 = 3$$

\therefore Only one stationary point

- check values of gradient on either side of stationary point

$$\begin{aligned}
 x_1 &= -5 \\
 x_2 &= 3 \\
 \nabla f(x) &= 8 - 10 + 12 - 12 \\
 &= -2
 \end{aligned}$$

$$\begin{aligned}
 x_1 &= -3 \\
 x_2 &= 3 \\
 \nabla f(x) &= 8 - 6 + 12 - 12 \\
 &= 2
 \end{aligned}$$

$$\begin{aligned}
 x_1 &= -4 \\
 x_2 &= 2 \\
 \nabla f(x) &= 8 - 8 + 12 - 8 \\
 &= 4
 \end{aligned}$$

$$\begin{aligned}
 x_1 &= -4 \\
 x_2 &= 4 \\
 \nabla f(x) &= 8 - 8 + 12 - 16 \\
 &= -4
 \end{aligned}$$

$x_1 < -4$ will result in a lower than 0 gradient value

$x_1 > -4$ " " greater than 0 " "

$x_2 < 3$ " " greater than 0 " "

$x_2 > 3$ " " lower than 0 " "

\therefore The point is a saddle point