

## Newton Method

1. Calculate  $f(x^{(0)})$
2. Calculate derivation  $\nabla f(x, y) = \begin{pmatrix} \frac{\partial^2 f(x^{(i)})}{\partial x_1} \\ \frac{\partial^2 f(x^{(i)})}{\partial x_2} \end{pmatrix}$
3. Calculate hessian Matrix  $H_f(x^{(i)}) = \begin{pmatrix} \frac{\partial^2 f(x^{(i)})}{\partial x_1 \partial x_1} & \frac{\partial^2 f(x^{(i)})}{\partial x_1 \partial x_2} \\ \frac{\partial^2 f(x^{(i)})}{\partial x_2 \partial x_1} & \frac{\partial^2 f(x^{(i)})}{\partial x_2 \partial x_2} \end{pmatrix}$
4. While  $f(x^{(0)}) < f(x^{(i)})$ 
  1. Calculate  $\nabla f(x^{(i)})$
  2. Calculate  $H_f(x^{(i)})$  and inverse it
  3. Calculate  $x^{(i)} = x^{(i-1)} - (H_f(x^{(i-1)})) * \nabla f(x^{(i-1)})$
  4. Calculate  $f(x^{(i)})$

Use the following table to keep track of your calculations:

$i$	$x^{(i)}$	$f(x^{(i)})$	$\nabla f(x^{(i)})$	$H_f(x^{(i)})$	$H_f(x^{(i)})^{-1}$
-----	-----------	--------------	---------------------	----------------	---------------------