

```
%% Problem 2 fsolve
```

```
fun = @(x) sin(x)+ sin(10*x/3);  
x0 = [0:0.1:1]; % initial guess  
x_min = fsolve(fun,x0) % answer using fsolve is 1.34639685  
% rest of the problem is analyzed in the testTriSection code
```

```
%% Problem 1
```

```
syms x1 x2 x3 x4 x5
```

```
f = 100*(x2 - x1^2)^2 + (x1 - 1)^2 + 100*(x3 - x2^2)^2 + (x2 - 1)^2 ...  
+ 100*(x4 - x3^2)^2 + (x3 - 1)^2 + 100*(x5 - x4^2)^2 + (x4 - 1)^2;
```

```
f_fixed = subs(f, [x3, x4, x5], [1, 1, 1]);  
ezsurf(f_fixed, [-2, 2])
```

```
%1a)
```

```
% upon inspection of the mesh and, it looks like the minimum resides where x1,x2,x3,x4, ↙  
x5
```

```
% all equal 1 and f is equal to 0. Therefore the local minimum is @  
% (1,1,1,1,1) and f=0
```

```
gradient_f = gradient(f, [x1, x2, x3, x4 ,x5])
```

```
% setting the gradient equal to 0, Xn=1
```

```
x1=1;  
x2=1;  
x3=1;  
x4=1;  
x5=1;
```

```
gradient_f = 2*x1 - 400*x1*(- x1^2 + x2) - 2 ...  
- 200*x1^2 + 202*x2 - 400*x2*(x3 - x2^2) - 2 ...  
- 200*x2^2 + 202*x3 - 400*x3*(x4 - x3^2) - 2 ...  
- 200*x3^2 + 202*x4 - 400*x4*(x5 - x4^2) - 2 ...  
- 200*x4^2 + 200*x5
```

```
% gradient_f =
```

```
% gradient_f = 0 when evaluted at Xn = 1
```

```
% 1b)
```

```
% when evaulating the gradient of the rosenbrock function when N=5
% at X1,X2,X3,X4,X5 = 1, f is equal to 0. Therefore, the first order
% conditions are satisified at the local minimum
```

```
H = hessian(f, [x1, x2, x3, x4, x5])
```

```
%[1200*x1^2 - 400*x2 + 2,          -400*x1,          0, ✓
0,          0]
%[          -400*x1, 1200*x2^2 - 400*x3 + 202,          -400*x2, ✓
0,          0]
%[          0,          -400*x2, 1200*x3^2 - 400*x4 + 202, ✓
-400*x3,          0]
%[          0,          0,          -400*x3, 1200*x4^2 ✓
- 400*x5 + 202, -400*x4]
%[          0,          0,          0, ✓
-400*x4,          200]
```

```
%H =
```

```
%
%      802      -400         0         0         0
%     -400     1002     -400         0         0
%         0     -400     1002     -400         0
%         0         0     -400     1002     -400
%         0         0         0     -400     200
```

```
eig(H)
```

```
%1c) The eigen values are all positive so the second order requirement is
%satisfied!
```

```
%ans =
```

```
% 1.0e+03 *
% 0.000497315917042
% 0.354630278436896
% 0.754594562645690
% 1.249097754855965
% 1.649180088144408
```