Sharif University of Technology
Institute of Aerospace

Homework #1

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Course: *Optimal Control I* – Professor: *Dr. Assadian*
Due date: *March 28th, 2025*

Problem 1

(a) $z = f(x, y) = y\sin(x+y) - x\sin(x-y)$
Gradient of f(x, y):

$$\vec{\nabla} f = \begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{bmatrix}$$

$$\vec{\nabla} f = \begin{bmatrix} y\cos(x+y) - \sin(x-y) - x\cos(x-y) \\ y\cos(x+y) + \sin(x+y) + x\cos(x-y) \end{bmatrix}$$

Two nonlinear equations with two unknowns. We use MATLAB to solve this equations. MATLAB file is attached. Answers are provided in table 1

Table 1: Answers

x	y
-3.41877	-1.82764
-2.88904	1.84693
-2.02875	0.00000
-1.84693	-2.88904
-1.82764	3.41877
-1.75560	0.36547
-0.36547	-1.7556
0.00000	-2.02875
0.00000	0.00000
0.00000	2.02875
0.36547	1.7556
1.75560	-0.36547
1.82764	-3.41877
1.84693	2.88904
2.02875	0.00000
2.88904	-1.84693
3.41877	1.82764

Hessian matrix:

$$H = \frac{\partial^2 f}{\partial \vec{X}^2} = \begin{bmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial xy} \\ \frac{\partial^2 f}{\partial yx} & \frac{\partial f}{\partial y^2} \end{bmatrix}$$

$$\vec{\nabla} f = \begin{matrix} -y\sin(x+y) - 2\cos(x-y) + x\cos(x-y) & \cos(x+y) - y\sin(x+y) + cos(x-y) - x\sin(x-y) \\ cos(x+y) - y\sin(x+y) + \cos(x-y) - x\sin(x-y) & x\sin(x-y) + 2\cos(x+y) - y\sin(x+y) \end{matrix}$$

Hessian matrix and eigenvalues have calculated in MATLAB and attached. Maximum Minimum Saddle Point

Table 2: Answers With Conditions

x	y	Point Condition
-3.41877	-1.82764	Maximum
-2.88904	1.84693	Saddle Point
-2.02875	0.00000	Saddle Point
-1.84693	-2.88904	Saddle Point
-1.82764	3.41877	Minimum
-1.75560	0.36547	Maximum
-0.36547	-1.7556	Minimum
0.00000	-2.02875	Saddle Point
0.00000	0.00000	Saddle Point
0.00000	2.02875	Saddle Point
0.36547	1.7556	Minimum
1.75560	-0.36547	Saddle Point
1.82764	-3.41877	Minimum
1.84693	2.88904	Saddle Point
2.02875	0.00000	Saddle Point
2.88904	-1.84693	Saddle Point
3.41877	1.82764	Maximum

Answers and conditions are provided in table 2

Figure 1: 3D figure of function

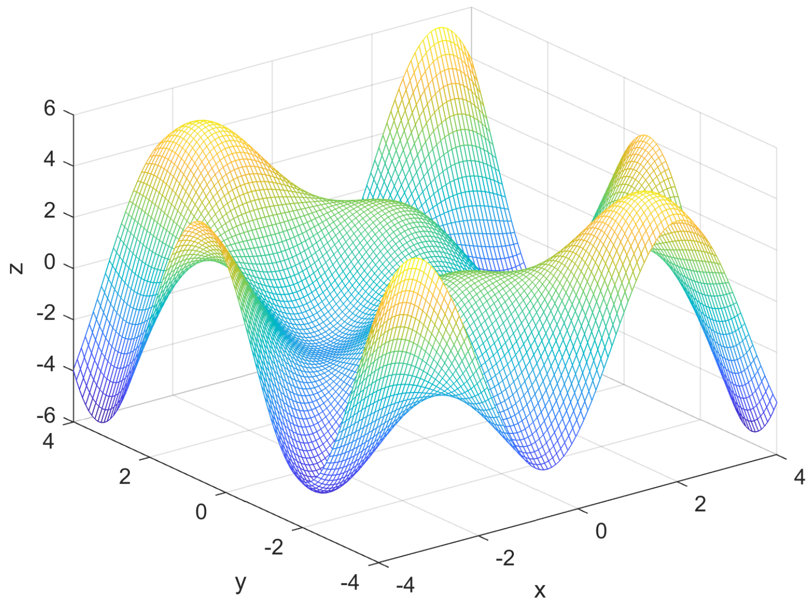


Figure 2: 3D figure of function with Points

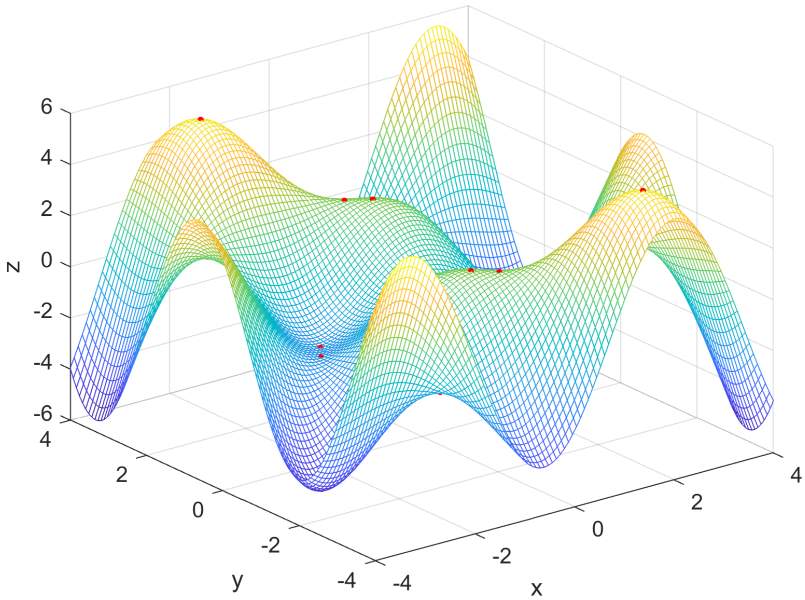


Figure 3: Contour figure of function

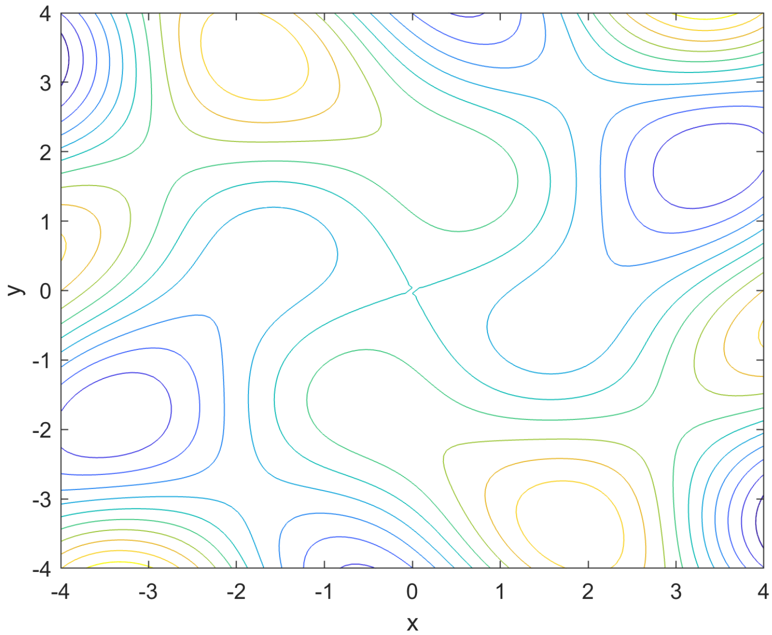
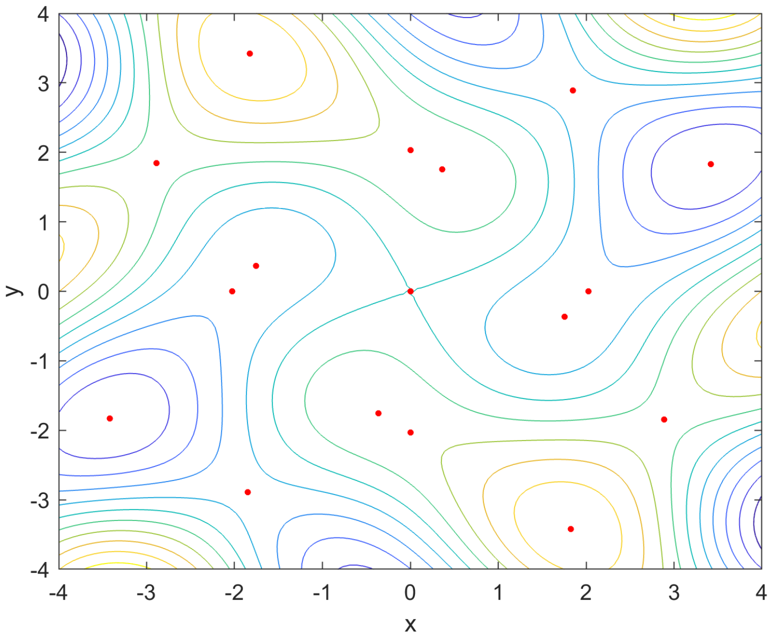


Figure 4: Contour figure of function with Points



(b) $z = f(x, y) = x^3 - 3xy^2$
Gradient of f(x, y):

$$\vec{\nabla} f = \begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{bmatrix}$$

$$\vec{\nabla} f = \begin{bmatrix} 3x^2 - 3y^2 \\ -6xy \end{bmatrix}$$

Two linear equations with two unknowns.

$$3x^2 - 3y^2 = 0$$

$$-6xy = 0$$

Answers is $x = 0$ and $y = 0$.

Hessian matrix:

$$H = \frac{\partial^2 f}{\partial \vec{X}^2} = \begin{bmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial xy} \\ \frac{\partial^2 f}{\partial yx} & \frac{\partial f}{\partial y^2} \end{bmatrix}$$

$$H = \begin{bmatrix} 6x & -6y \\ -6y & -6x \end{bmatrix}$$

In $x = 0$ and $y = 0$ Hessian matrix in :

$$H = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

so this point is saddle point.

Figure 5: 3D figure of function

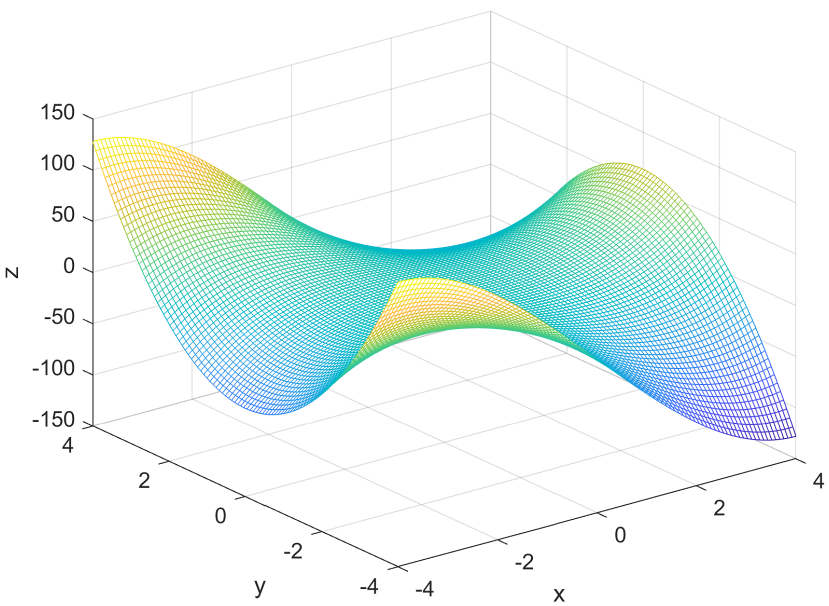


Figure 6: 3D figure of function with Points

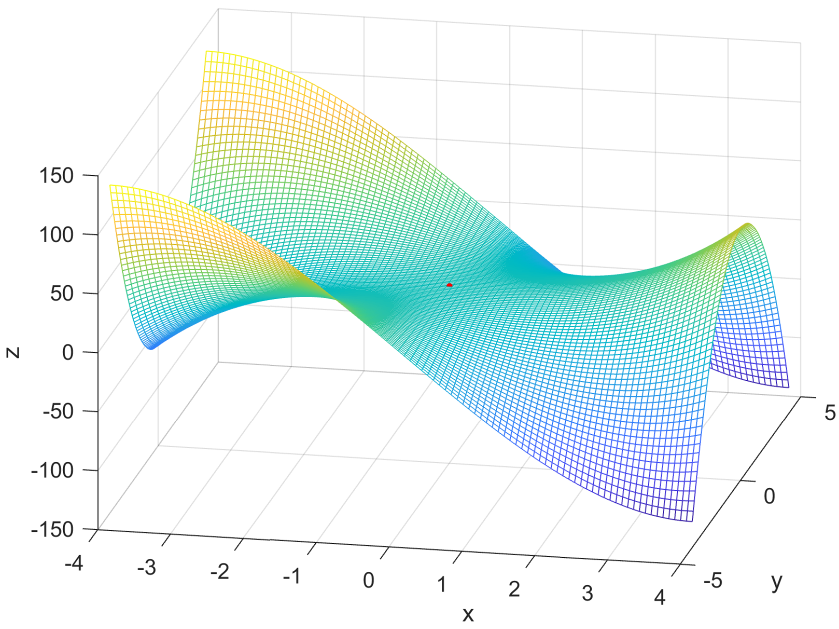


Figure 7: Contour figure of function

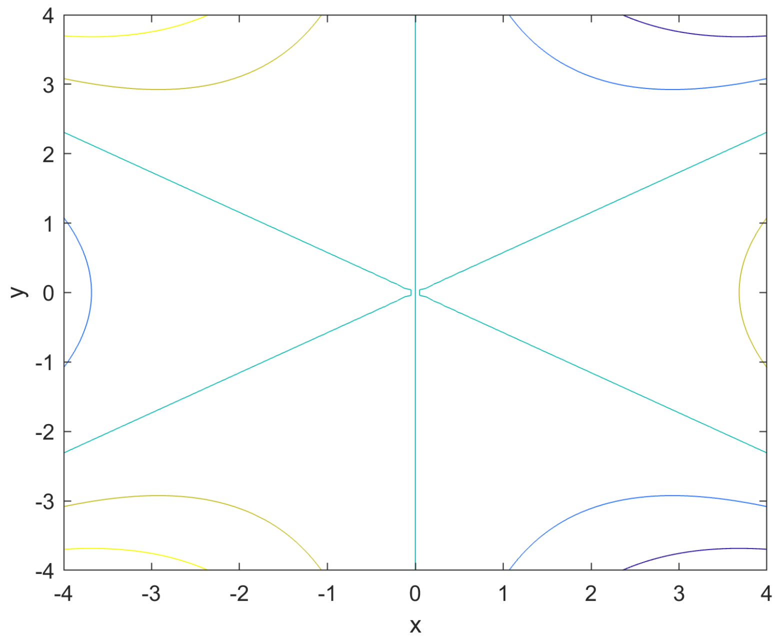
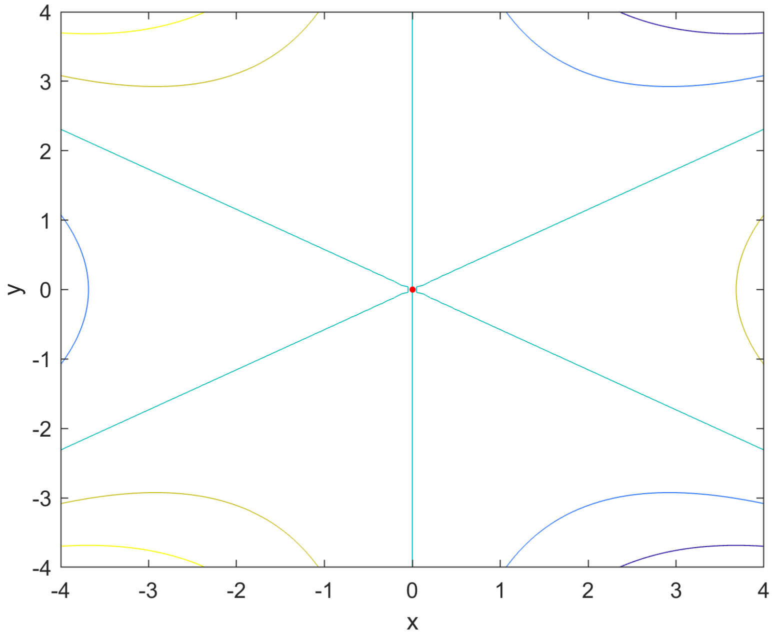


Figure 8: Contour figure of function with Points



(c) $z = f(x_1, x_2, x_3) = x_1^2 + x_1x_2 - 4x_2^2 - x_3^2 + 3x_2x_3$
Gradient of $f(x_1, x_2, x_3)$:

$$\vec{\nabla} f = \frac{\partial f}{\partial \vec{X}} = \begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \\ \frac{\partial f}{\partial x_3} \end{bmatrix}$$

$$\vec{\nabla} f = \begin{bmatrix} 2x_1 + x_2 \\ x_1 - 8x_2 + 3x_3 \\ 3x_2 - 2x_3 \end{bmatrix} = \vec{0}$$

Three linear equations with Three unknowns.

$$2x_1 + x_2 = 0$$

$$x_1 - 8x_2 + 3x_3 = 0$$

$$3x_2 - 2x_3 = 0$$

Answers is $x_1 = x_2 = x_3 = 0$ Hessian matrix:

$$H = \frac{\partial^2 f}{\partial \vec{X}^2} = \begin{bmatrix} \frac{\partial^2 f}{\partial x_!^2} & \frac{\partial^2 f}{\partial x_1 x_2} & \frac{\partial^2 f}{\partial x_1 x_3} \\ \frac{\partial^2 f}{\partial x_2 x_1} & \frac{\partial f}{\partial x_2^2} & \frac{\partial^2 f}{\partial x_2 x_3} \\ \frac{\partial^2 f}{\partial x_3 x_1} & \frac{\partial f}{\partial x_3 x_2} & \frac{\partial^2 f}{\partial x_3^2} \end{bmatrix}$$

$$H = \begin{bmatrix} 2 & 1 & 0 \\ 1 & -8 & 3 \\ 0 & 3 & -2 \end{bmatrix}$$

All Hessian eigenvalues are:

$$eig(H) = \begin{bmatrix} -9.3182 \\ -0.8077 \\ 2.1259 \end{bmatrix}$$

So $(0, 0, 0)$ is saddle point.