National Cheng Kung University

Optimization Design Homework 1

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1 Find the stationary points for the following functions. Also identify(for each stationary point), the local maximum, minimum, or neither (by using second order derivative or Hessian matrix.)

1.1 $f(x) = x^3 \exp(-x^2)$, for $-2 < x < 2$.

The stationary points are those where $f'(x) = 0$, so we first find the first derivative. By using the product rule,

$$f'(x) = 3x^2 \exp(-x^2) - 2x^4 \exp(-x^2) = -x^2 \exp(-x^2)(2x^4 - 3x^2) \tag{1.1}$$

which is zero at $x = 0$, and by solving $2x^4 - 3x^2$ we get the other roots $x = \pm\frac{\sqrt{3}}{\sqrt{2}}$. Theorem 2.2 gives the sufficient condition for a minimum or maximum point for single variables. We must find a point where $f^m(x^*) \neq 0$, so we find $f''(x)$. We again use the product rule on Equation 1.1 and factor the result to obtain

$$f''(x) = -x \exp(-x^2)(4x^4 + 2x^2 - 6) \tag{1.2}$$

where $f''(\frac{\sqrt{3}}{\sqrt{2}}) < 0$ and $f''(-\frac{\sqrt{3}}{\sqrt{2}}) > 0$ However, $f''(0) = 0$, so we find the third derivative by using the same procedure

$$f'''(x) = -x \exp(-x^2)(20x^3 + 6x + 8x^4 + 4x^2 - 12) - 6\exp(-x^2) \tag{1.3}$$

where $f'''(0) = 6$, however since $n = 3$, 0 does not correspond to either a maximum nor minimum point. In the end, $-\frac{\sqrt{3}}{\sqrt{2}}$ is a minimum, 0 is neither, and $\frac{\sqrt{3}}{\sqrt{2}}$ is a maximum.

1.2 $f(x, y) = -x^2 - 3y^2 + 12xy$

For a multivariable equation, solving for x and y in the partial derivatives will give us the stationary points.

$$\frac{\partial f}{\partial x} = -2x + 12y \tag{1.4}$$

$$\frac{\partial f}{\partial y} = -6y + 12x \quad (1.5)$$

We first solve for y in Equation 1.5 and we get $y = 2x$. Substituing for y in Equation 1.4, we get

$$-2x + 24x = 22x$$

$$22x = 0$$

which means $x = 0$. Substituting again $x = 0$ in Equation 1.5 we get $-6y = 0$ which means $y = 0$. The stationary point for f is $(0,0)$.
To determine the nature of the stationary points, we have to find the Hessian matrix, which involves finding the second order partial derivatives.

$$\frac{\partial^2 f}{\partial^2 x} = -2 \quad \frac{\partial^2 f}{\partial^2 y} = -6 \quad (1.6)$$

$$\frac{\partial^2 f}{\partial y \partial x} = 12 \quad \frac{\partial^2 f}{\partial x \partial y} = 12 \quad (1.7)$$

and build the Hessian matrix

$$\boldsymbol{H} = \begin{bmatrix} -2 & 12 \\ 12 & -6 \end{bmatrix}$$

We can check for positive or negative definiteness by looking at the sign of $|\boldsymbol{H}_1|$ and $|\boldsymbol{H}_2|$. Here $|\boldsymbol{H}_1| = -2$ and $|\boldsymbol{H}_2| = (-6)(-2) - (12)(12) = -136$. Since both determinants are negative, we conclude $(0,0)$ is neither a maximum nor minimum of f.

2 A quadratic function of n variables has the following standard form

$$f(\boldsymbol{x}) = \boldsymbol{x}^T A \boldsymbol{x}/2 + \boldsymbol{b}^T \boldsymbol{x} + c$$

, where $\boldsymbol{x}$ is the vector containing the n variables. Vector $\boldsymbol{b}(n \times 1)$ and symmetric matrix $\boldsymbol{A}(n \times n)$ contain constant coefficients. For the following two quadratic functions $f_a(\boldsymbol{x}) = x_1^2 + 2x_1x_2 + 3x_2^2$ and $f_b(\boldsymbol{x}) = -x_1^2 - x_2^2 - x_3^2 + 2x_1x_2 + 6x_1x_3 + 4x_1 - 5x_3 + 7$, please

2.1 Rewrite these functions in the standard quadratic function form.