

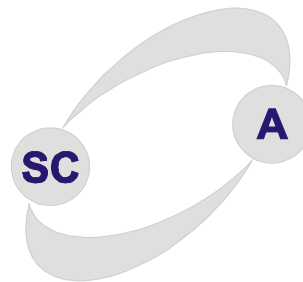
Predavanje

Predmet

Metodi optimizacije

Tema

Statička optimizacija, numeričke metode jednodimenzione optimizacije



2017 godina



Statička optimizacija, numeričke metode jednodimenzione optimizacije

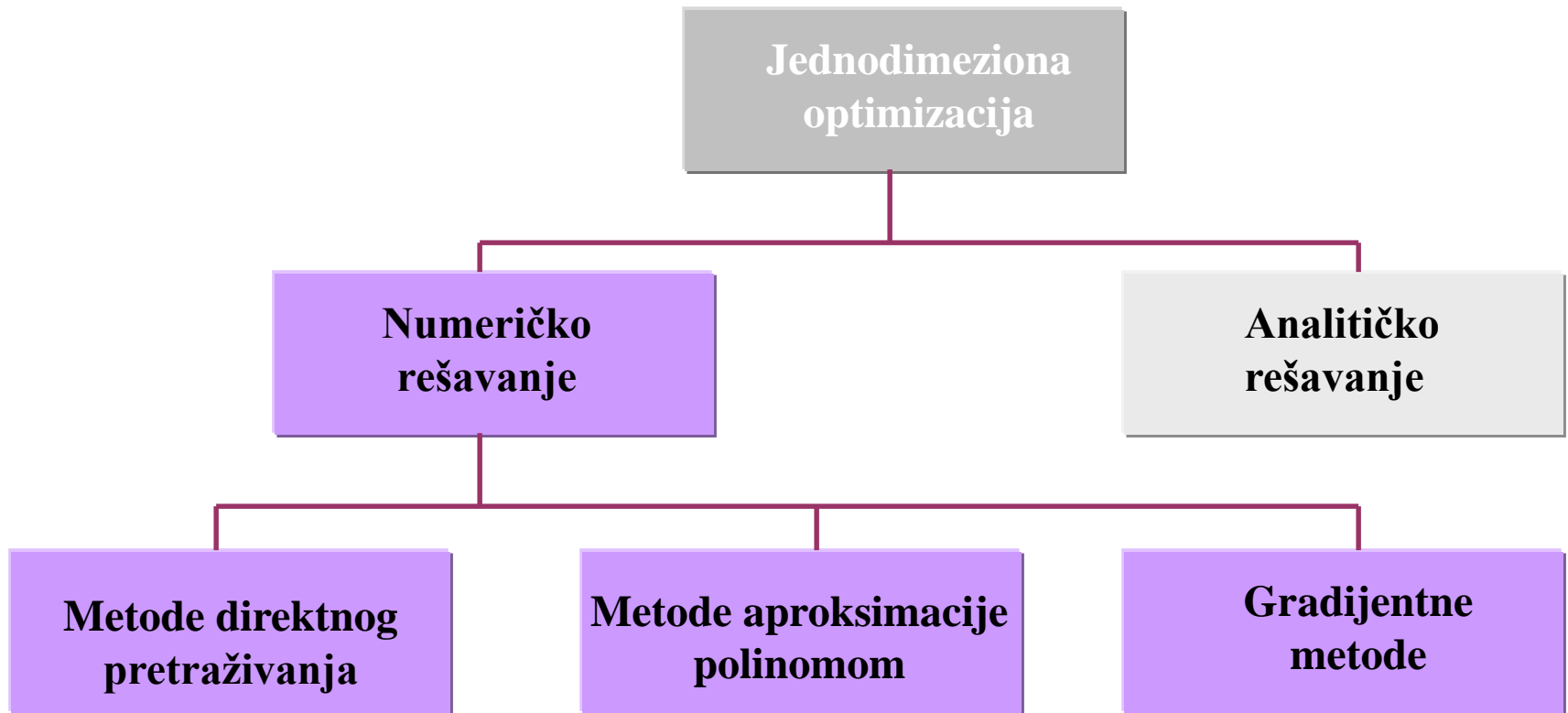
Da li su jednodimenzioni problemi laki? **(Ponekad)**

Da li se metodi višedimenzione optimizacije, mogu koristiti kod sistema sa jednom promenljivom? **(Da)**

ali,

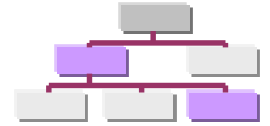
1. Postoji određen broj važnih jednodimenzionih problema.
2. Predstavljaju osnovu višedimenzione numeričke optimizacije.
3. Jednodimenziona optimizacija je često sastavni deo složenih optimizacionih problema i softvera!

Statička optimizacija, jednodimenziona optimizacija





Gradijentne metode



Osnovna ideja ovih metoda

Naći stacionarne tačke funkcije ($f'(x)=0$)

(ako je funkcija diferencijabiln do reda koji nam je potreban).

Newton-Raphson Metod

$f(x)$ se razvija u Taylor-ov red oko x_0

$$f(x) \approx g(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2} f''(x_0)(x - x_0)^2$$

*$g(x)$ je parabola čiji je ekstrem u x_1 ,
a uzima se kao polazna tačka za sledeću iteraciju*

$$f(x) \approx g(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2} f''(x_0)(x - x_0)^2$$

A graph illustrating the relationship between a function $f(x)$ and its approximation $g(x)$. The function $f(x)$ is a solid red curve with a minimum at x^* . The approximation $g(x)$ is a dashed blue curve that is tangent to $f(x)$ at x_0 and passes through the point $(x_1, f(x_1))$. Vertical dashed lines connect x_0 , x_1 , and x^* on the x-axis to their corresponding points on the curves.

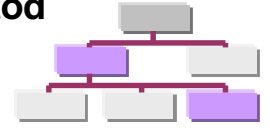
$$f'(x_0) + f''(x_0)(x_1 - x_0) = 0$$

$$x_1 = x_0 - \frac{f'(x_0)}{f''(x_0)}$$



$$x_{k+1} = x_k - \frac{f'(x_k)}{f''(x_k)}$$

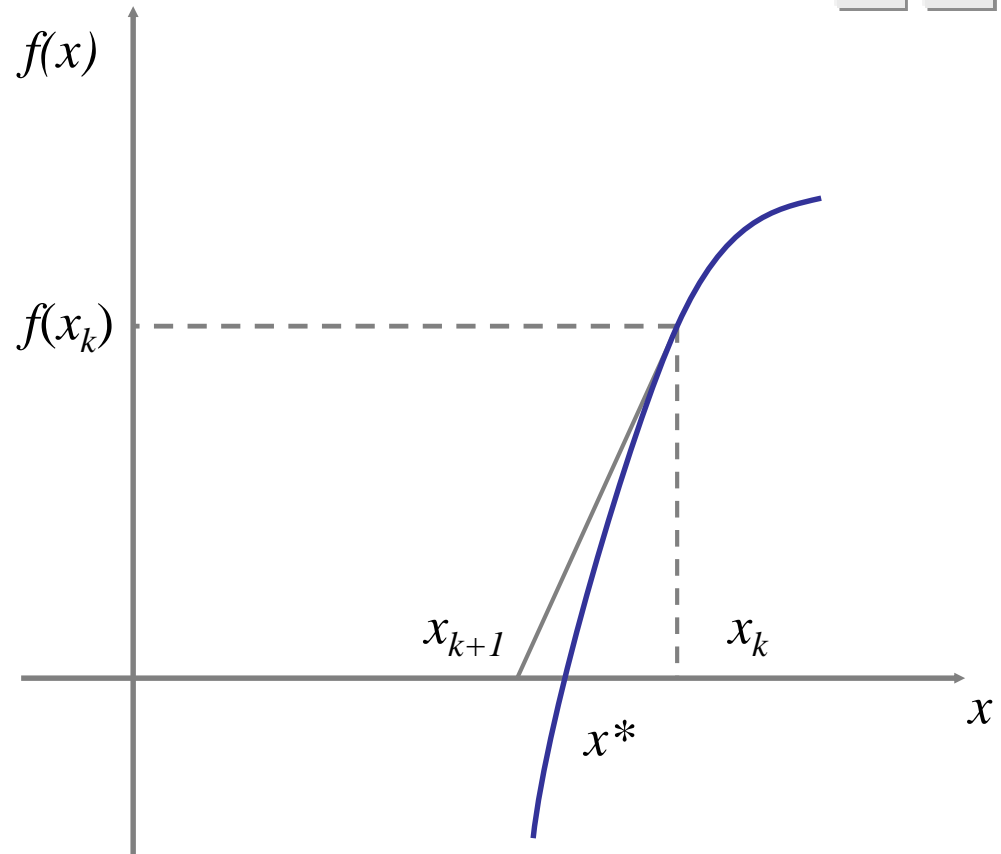
Newton-Raphson Metod



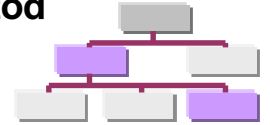
$$f'(x_k) = \frac{f(x_k)}{x_k - x_{k+1}}$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

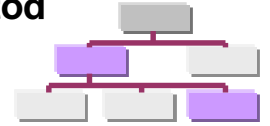
$$x_{k+1} = x_k - \frac{f'(x_k)}{f''(x_k)}$$



Newton-Raphson Metod



```
function [x,fx,n]=newton(fun,dfun,d2fun,a,tol)
x = Inf;
n = 0;
while abs(x - a) > tol
    x = a;
    a = x - feval(dfun,x)/feval(d2fun,x);
    n = n + 1;
end
x = a;
fx = feval(fun,x);
```

- Početno pogađanje

$$x_1 = x_0 - \frac{f'(x_0)}{f''(x_0)}$$

- Iterativni postupak

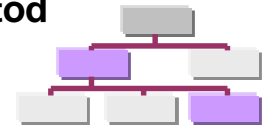
$$x_{n+1} = x_n - \frac{f'(x_n)}{f''(x_n)}$$

- Kriterijum zaustavljanja

$$\varepsilon_{n+1} = \left| \frac{x_{n+1} - x_n}{x_{n+1}} \right|$$

Da li je uvek ovo
kriterijum zaustavljanja





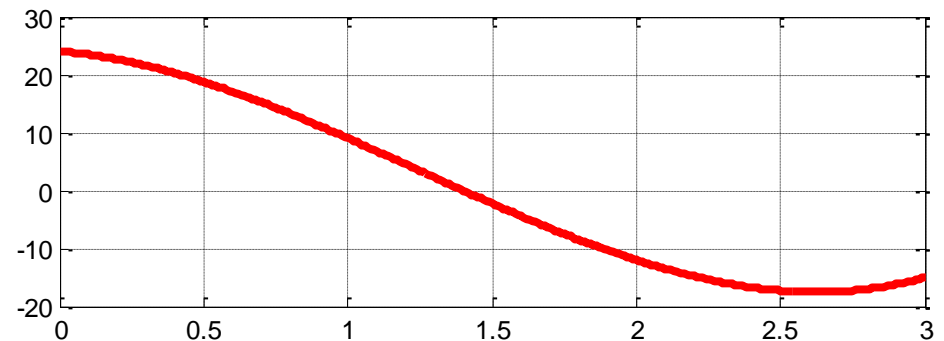
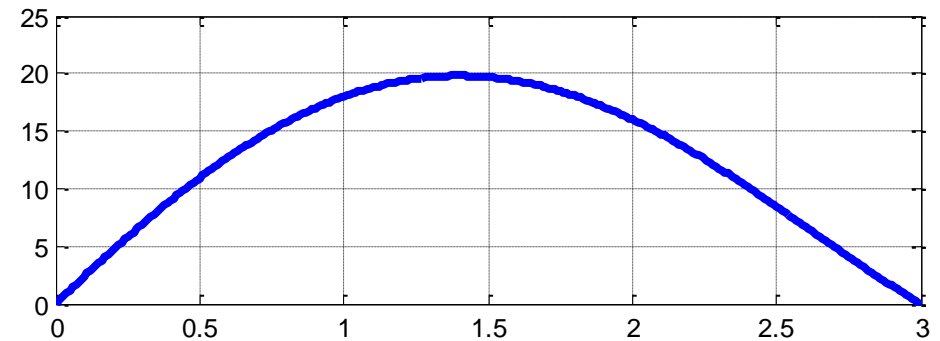
Primer

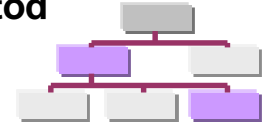
$$f(x) = x^4 - 5x^3 - 2x^2 + 24x$$

$$f'(x) = 4x^3 - 15x^2 - 4x + 24$$

$$f''(x) = 12x^2 - 30x - 4$$

$$x = [0, 3]$$





Primer

```
[x,fx,n,rez] = newton( 'fun', 'dfun1', 'd2fun1', 1, 0.0001 )
```

```
x =
```

```
1.3989
```

```
fx =
```

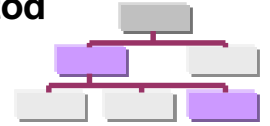
```
19.8016
```

```
n =
```

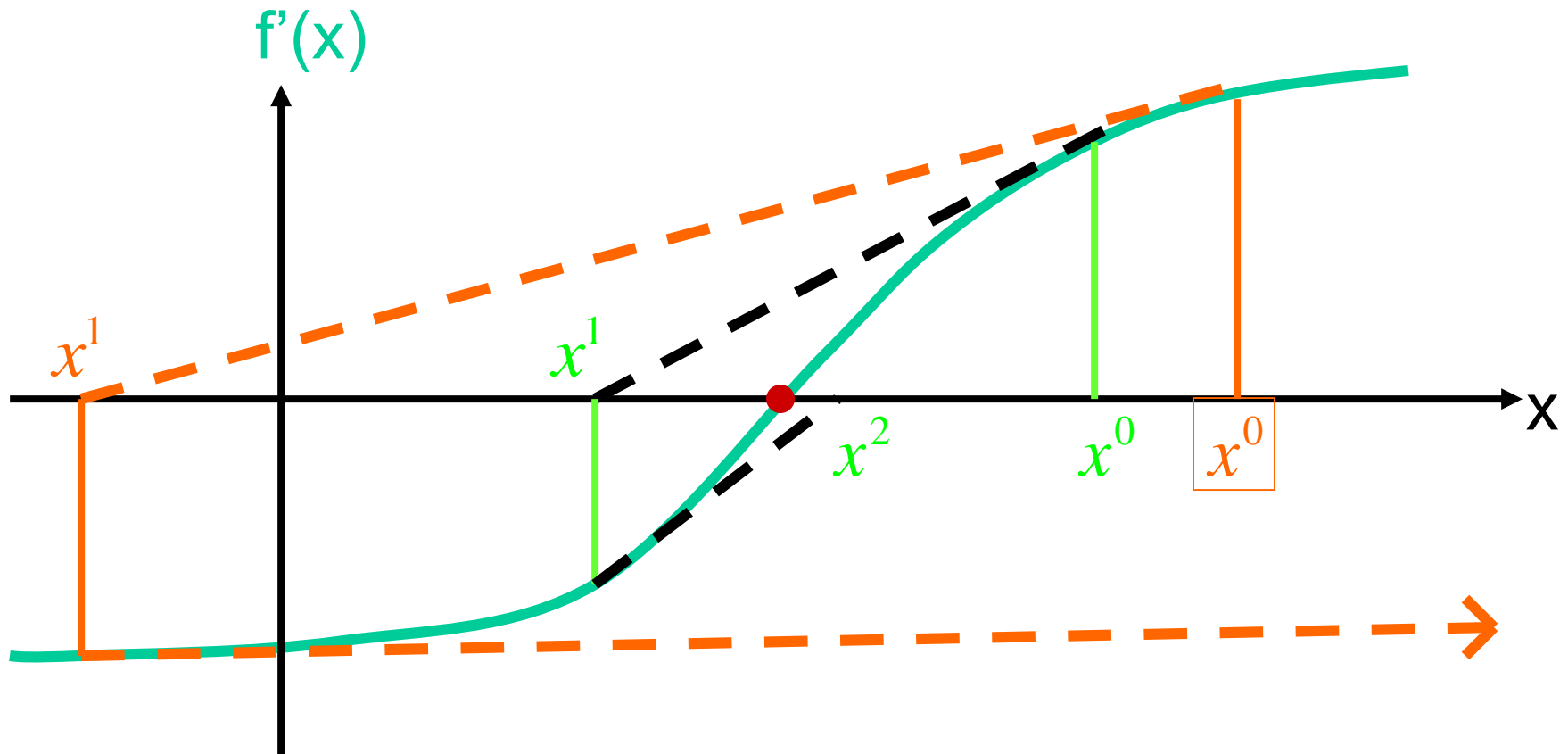
```
3
```

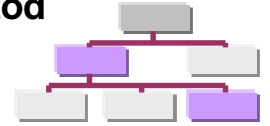
```
rez =
```

1.0000	1.0000	9.0000	-22.0000	0.4091	1.4091
2.0000	1.4091	-0.2282	-22.4463	-0.0102	1.3989
3.0000	1.3989	0.0002	-22.4839	0.0000	1.3989

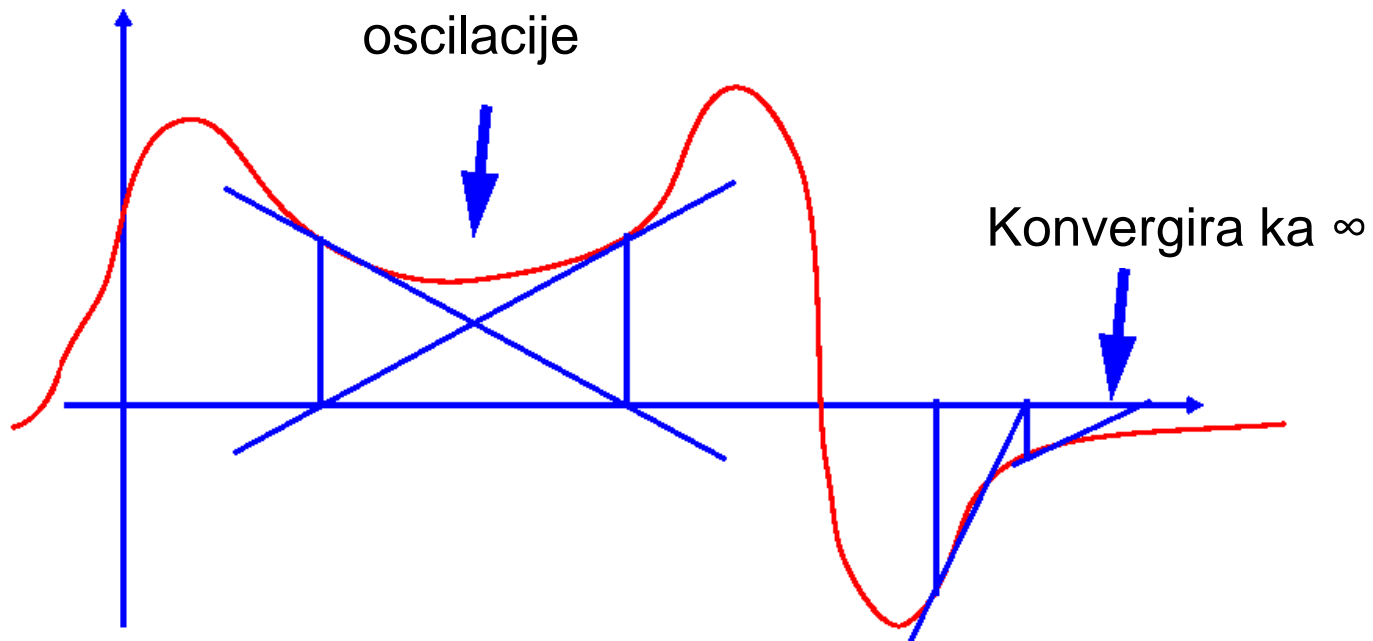


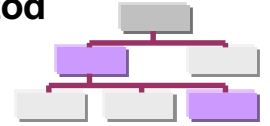
Konvergencija zavisi od dobrog početnog pogađanja





Konvergencija zavisi od dobrog početnog pogađanja





domaći

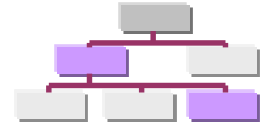
$$f(x)' = (x-1)^3 = 0$$

$$f(x)' = x^3 - 0.03x^2 + 2.4 \times 10^{-6} = 0$$

$$f(x)' = \sin x = 0$$

$$f(x)' = x^2 + 2 = 0$$

Gradijentne metode



Metod Sečice

- Ako se drugi izvod zameni konačnom razlikom,

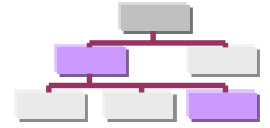
$$f''(x_k) \approx \frac{f'(x_k) - f'(x_{k-1})}{x_k - x_{k-1}}$$

Newton-va metoda postaje

$$x_{k+1} = x_k - f'(x_k) \frac{x_k - x_{k-1}}{f'(x_k) - f'(x_{k-1})} \quad k=1,2,\dots$$

- tačke x_0, x_1 su proizvoljne

Metod Sečice

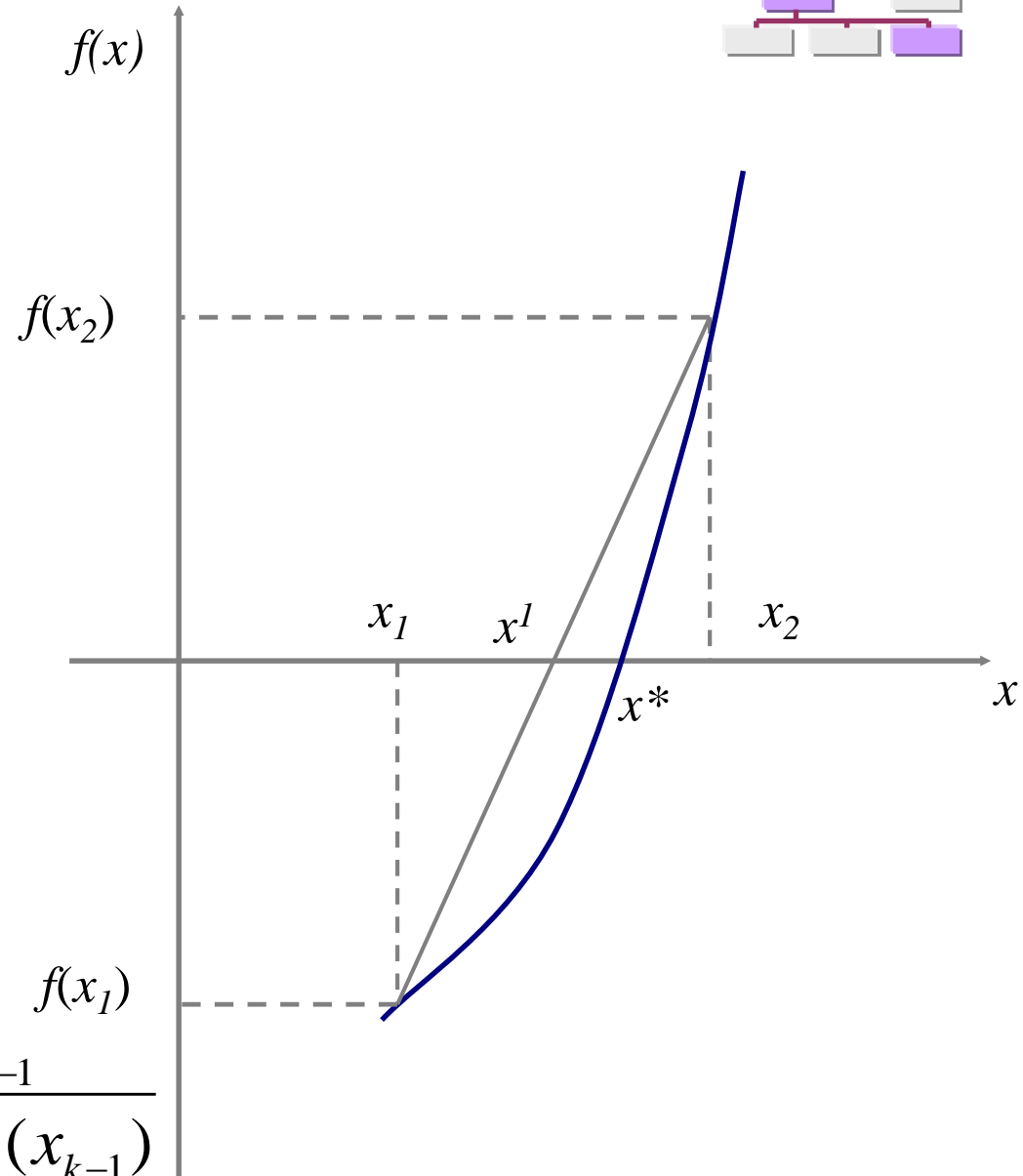


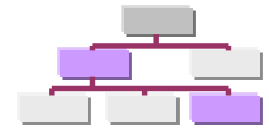
$$\frac{x^1 - x_1}{-f(x_1)} = \frac{x_2 - x_1}{f(x_2) - f(x_1)}$$

$$x^1 = x_1 - \frac{x_2 - x_1}{f(x_2) - f(x_1)} f(x_1)$$

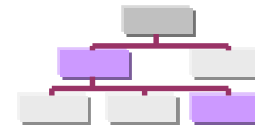
$$x^1 = x_1 - \frac{x_2 - x_1}{f'(x_2) - f'(x_1)} f'(x_1)$$

$$x_{k+1} = x_k - f'(x_k) \frac{x_k - x_{k-1}}{f'(x_k) - f'(x_{k-1})}$$

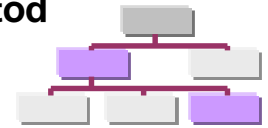




```
function [x,fx,n]=secica(fun,dfun,a,b,tol)
x = a;
a = Inf;
dfb = feval( dfun, b );
n = 0;
while abs(x - a) > tol
    a = x;
    dfa = feval( dfun, a );
    x = a - dfa * (a - b) / (dfa - dfb);
    dfb = dfa;
    b = a;
    n = n + 1;
end
fx = feval( fun, x );
```



- Početno pogađanje
$$x_2 = x_1 - f'(x_1) \frac{x_1 - x_0}{f'(x_1) - f'(x_0)}$$
- Iterativni postupak
$$x_{k+1} = x_k - f'(x_k) \frac{x_k - x_{k-1}}{f'(x_k) - f'(x_{k-1})}$$
- Kriterijum zaustavljanja
$$\varepsilon_{n+1} = \left| \frac{x_{n+1} - x_n}{x_{n+1}} \right|$$



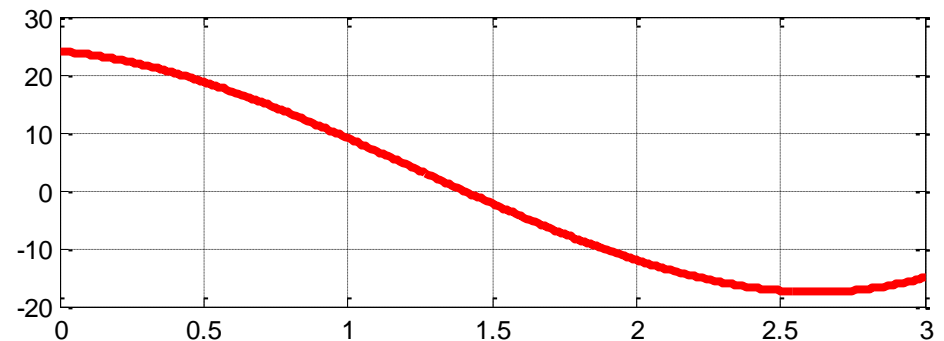
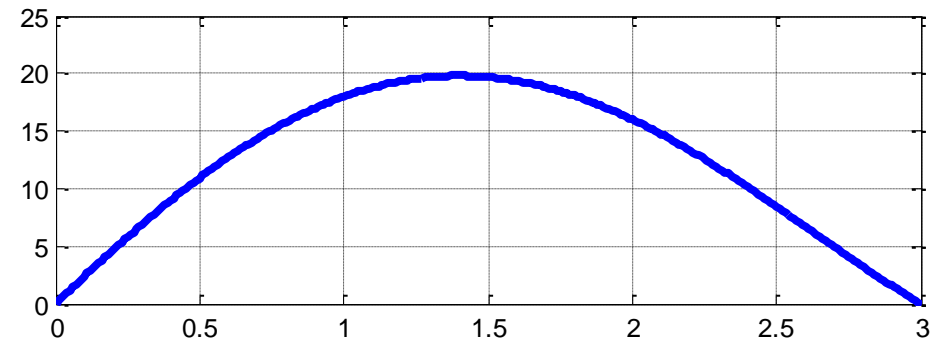
Primer

$$f(x) = x^4 - 5x^3 - 2x^2 + 24x$$

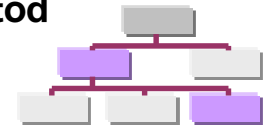
$$f'(x) = 4x^3 - 15x^2 - 4x + 24$$

$$f''(x) = 12x^2 - 30x - 4$$

$$x = [0, 3]$$



Newton-Raphson Metod



```
[x,fx,n,rez] = secica( 'fun', 'dfun1', 0,3, 0.0001 )
```

```
x =
```

```
1.3989
```

```
fx =
```

```
19.8016
```

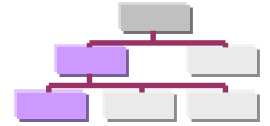
```
n =
```

```
5
```

```
rez =
```

1.0000	0	3.0000	24.0000	-15.0000	1.8462	1.8462
2.0000	1.8462	0	-9.3400	24.0000	-0.5172	1.3290
3.0000	1.3290	1.8462	1.5805	-9.3400	0.0749	1.4038
4.0000	1.4038	1.3290	-0.1098	1.5805	-0.0049	1.3990
5.0000	1.3990	1.4038	-0.0005	-0.1098	-0.0000	1.3989

Metode direktnog pretraživanja

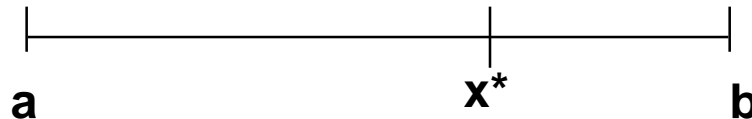


Metod direktnog pretraživanja su u osnovi metode jednodimenzione optimizacije

Smatraju ih “kičmom” nelinearnih optimizacionih algoritama

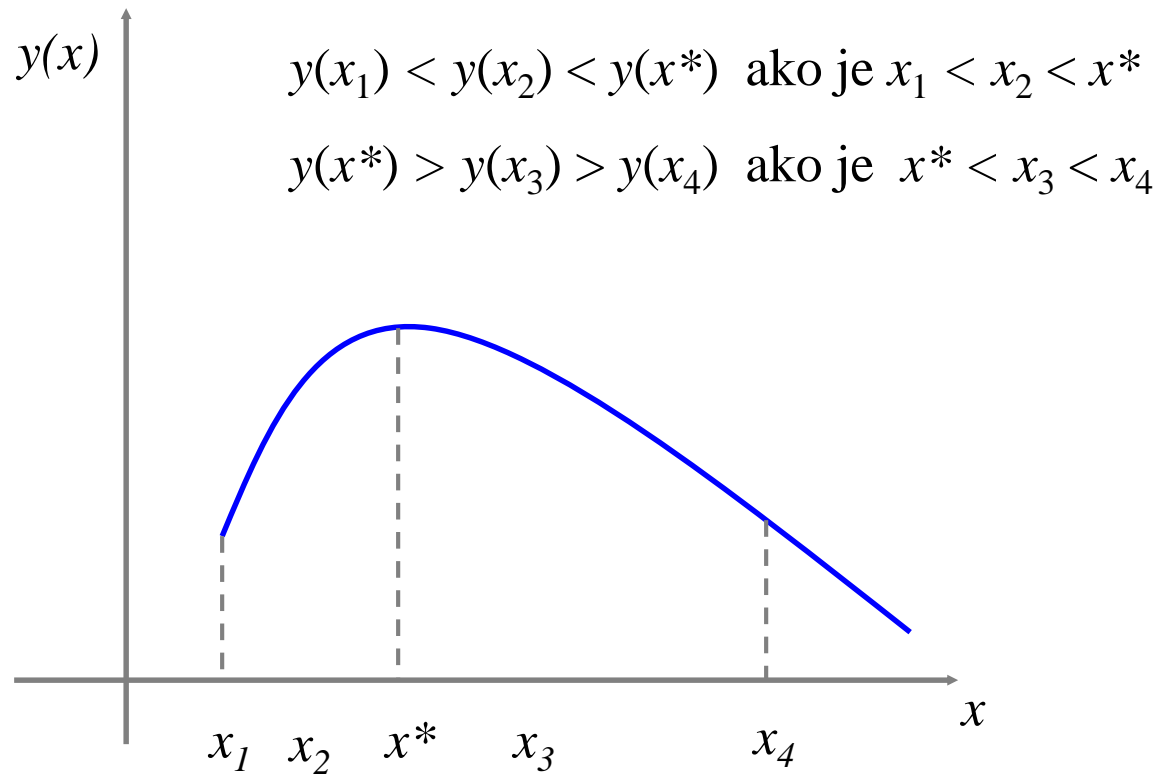
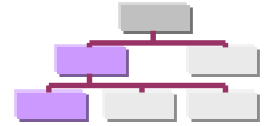
Svode se na pretraživanje zatvorenog intervala

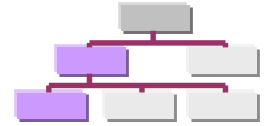
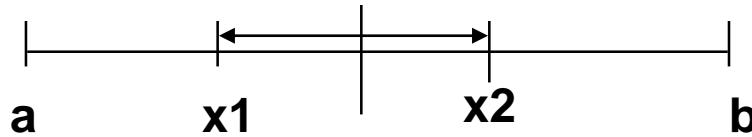
Često pretpostavljamo da je funkcija unimodalna



Detaljno pretraživanje zahteva $N = (b-a)/\varepsilon + 1$ proračuna u intervalu sa slike, pri čemu je ε rezolucija.

unimodalnost





Pretraga da bi se našao **min** $f(x)$:

0) pretpostaviti interval $[a, b]$

1) naći po nekoj formuli (npr $x_1 = a + (b-a)/2 - \epsilon/2$ i $x_2 = a + (b-a)/2 + \epsilon/2$ gde je ϵ rezolucija).

2) porediti $f(x_1)$ i $f(x_2)$

3) Ako je $f(x_1) < f(x_2)$ tada eliminišemo $x > x_2$ i $b = x_2$

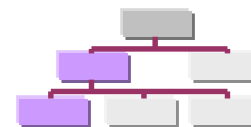
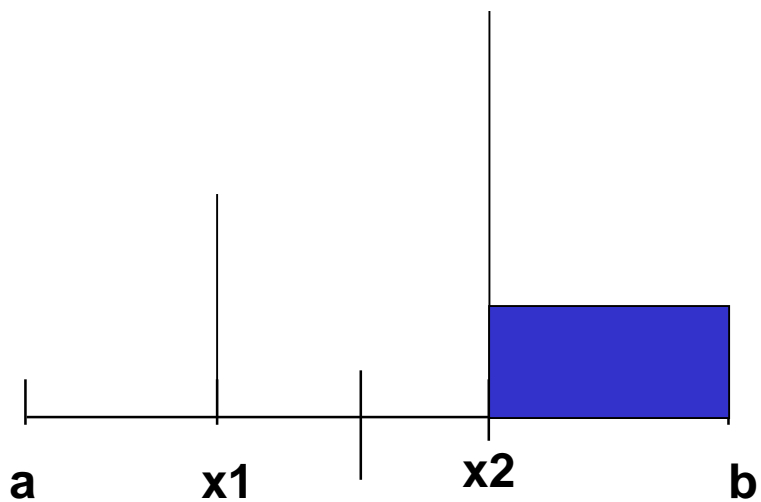
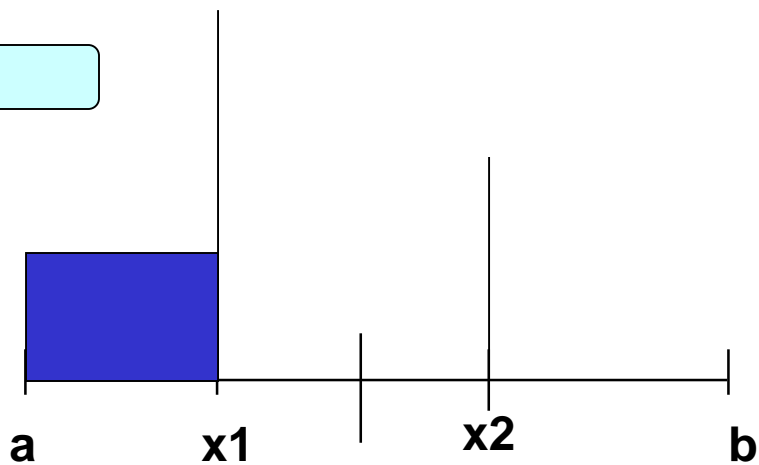
Ako $f(x_1) > f(x_2)$ tada eliminišemo $x < x_1$ i $a = x_1$

Ako $f(x_1) = f(x_2)$ tada biramo novi par tačaka

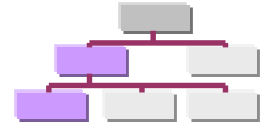
4) Nastaviti dok interval ne bude $< 2 \epsilon$



Koju oblast eliminišemo



Metod direktnog pretraživanja

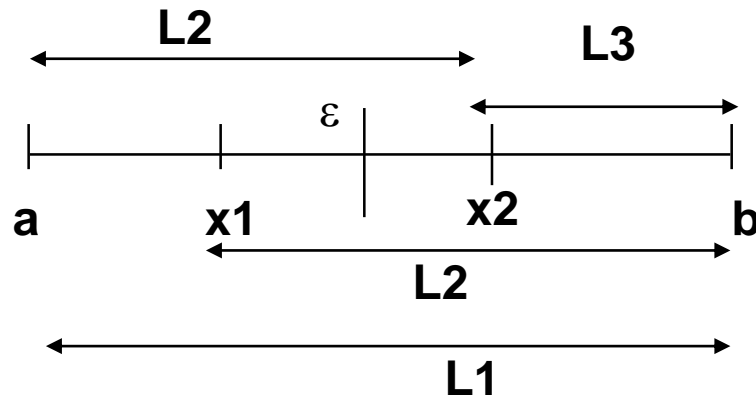


Fibonačijev Metod

Fibonačijevi brojevi:

1,1,2,3,5,8,13,21,34,... odnosno , suma dva prethodna

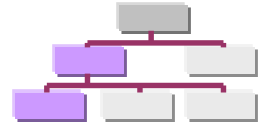
$$F_n = F_{n-1} + F_{n-2}$$



$$L_1 = L_2 + L_3$$

Može se pokazati

$$L_n = (L_1 + F_{n-2} \varepsilon) / F_n$$



1200 te...

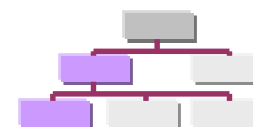
Fibonači je postavio slično pitanje...



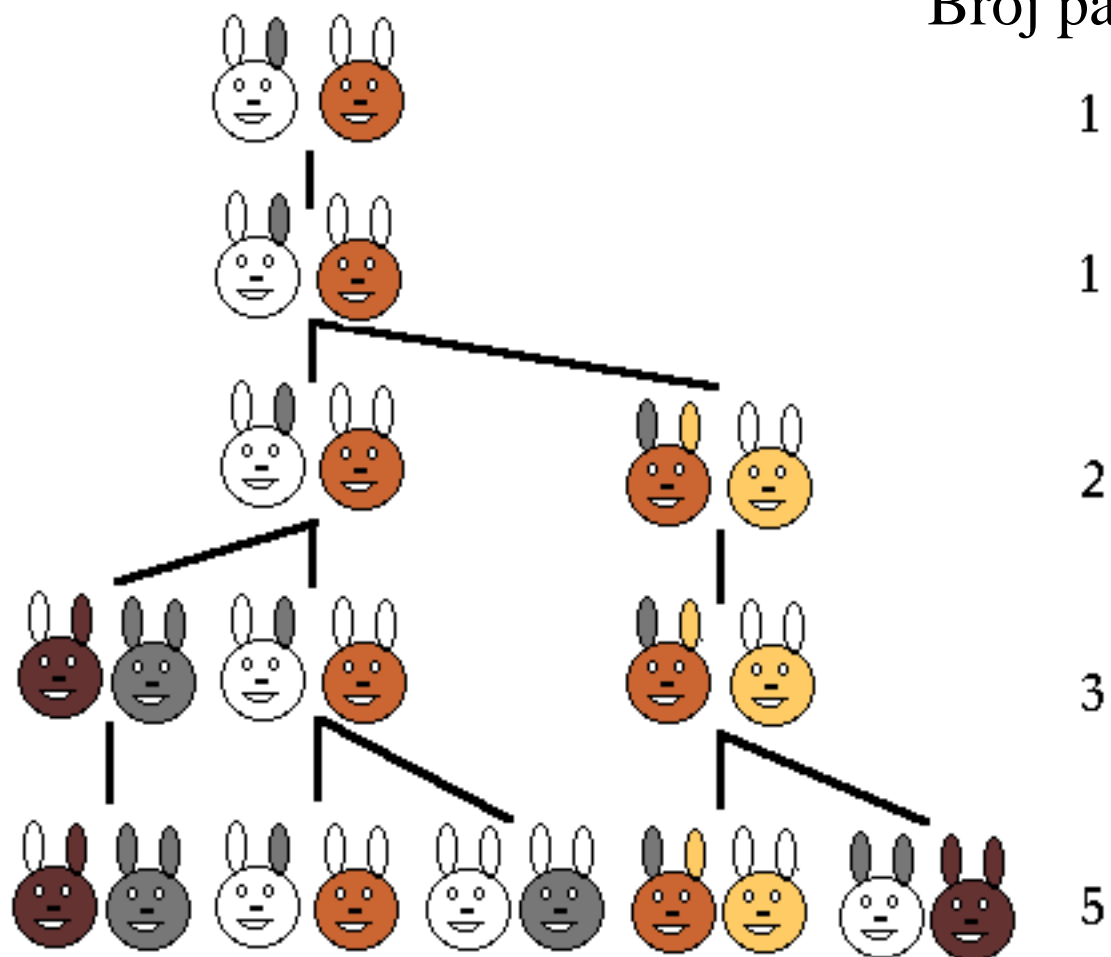
Leonardo Pisano
(1170-1250)

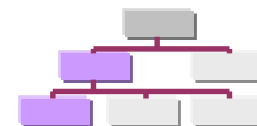
Pretpostavimo da se tek rođeni par, mužjak i ženka, zečeva stavi u polje. Zečevi su u stanju da se razmnožavaju posle mesec dana i na kraju drugog meseca ženka može da dobije novi par zečeva. Pretpostavimo da zečevi ne umiru i da ženka uvek daje novi par (muško-žensko) svaki mesec od drugog meseca. Koliko će parova biti na kraju prve godine.

Fibonačijev metod



Broj parova





1. Odrediti interval $L_0 [a, b]$ ($a < b$), koji sadrži tačku x^* i specificirati rezoluciju-tačnost aproksimacije $\varepsilon > 0$. Interval
2. Odrediti najmanji prirodan broj n koji zadovoljava uslov:

$$F_n > \frac{1}{\varepsilon} (b - a) \quad \text{ili} \quad F_n > \frac{L_0}{\varepsilon}$$

3. Izračunati prvi interval (prva iteracija)

$$x_1 = a + \frac{F_{n-2}}{F_n} (b - a)$$

$$x_2 = a + b - x_1$$

4. Izračunati k ti interval i ponavljati postupak (korak 4.) sve do $k=n$

Odrediti $f(x_1)$ i $f(x_2)$, pa napraviti novi set tačaka a i b po principu:

Ako je $f(x_1) \leq f(x_2)$ tada eliminišemo $x > x_2$ i $b = x_2$, $x_2 = x_1$, $x_1 = a + b - x_1$.

Ako $f(x_1) > f(x_2)$ tada eliminišemo $x < x_1$ i $a = x_1$, $x_1 = x_2$, $x_2 = a + b - x_2$

Ako $f(x_1) = f(x_2)$ tada biramo novi par tačaka

```
function [x, fx] = fibonaccijeva_metoda(fun, a, b, tol)

% Fibonacci-jev postupak minimizacije funckcije FUN jedne
% promenljive.
% Funkcija mora biti unimodalna nad intervalom [a, b].
% Tol je trazena sirina intervala u kome se nalazi minimum.
% Minimum je u X i ima vrednost FX

%% Korak 1 - Trazimo najmanji broj n koji zadovoljava uslov
n = 1;
while tol < (b-a) / fibonacci_number(n)
    n = n + 1;
end

%% Korak 2 - Odredjujemo pocetne tacke
x1 = a + fibonacci_number(n-2) / fibonacci_number(n) * (b - a);
x2 = a + b - x1;

f1 = feval(fun, x1);
f2 = feval(fun, x2);
```

```

%
%% Korak 3 - Iteracije
% Radimo n-1 iteracija, posle cega je  $(b-a) < \text{tol}$ 
for k = 2:n

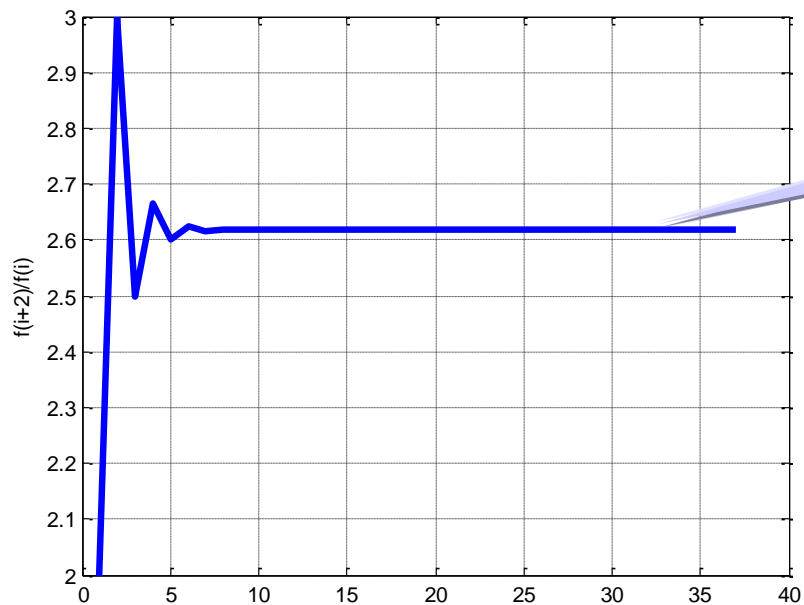
    % Smanjujemo interval
    if f1 <= f2
        b = x2;
        x2 = x1; f2 = f1;
        x1 = a + b - x1; f1 = feval(fun, x1);
    else
        a = x1;
        x1 = x2; f1 = f2;
        x2 = a + b - x2; f2 = feval(fun, x2);
    end

    % Azuriramo resenje
    if f1 < f2
        x = x1; fx = f1;
    else
        x = x2; fx = f2;
    end
end
end

```

```
[x, fx] = fibonaccijeva_metoda(@f, 0, 3, 0.0001)
```

```
x =  
    1.3989  
fx =  
   -19.8016
```



2.618033988749

$F(i)/F(i+2)$

$F(i+2)/F(i)$

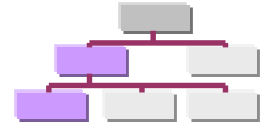
Posle 15 brojeva podudaraju
se na 5 decimalnih mesta

$$\frac{F_n}{F_{n+2}} \approx \frac{3 - \sqrt{5}}{2}$$



0.381966011250

Metod direktnog pretraživanja



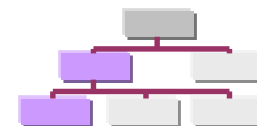
Metod Zlatnog Preseka

Jedan od nedostataka Fibonačijeve metode sastoji se u tome da se odredi broj iteracija n koji garantuje da tačka optimuma leži unutar željenog intervala.

Da bi to izbegli stavljamo da je odnos

$$\frac{F_n}{F_{n+2}} \approx c = \frac{3 - \sqrt{5}}{2} = 0.38197$$

Tada algoritam postaje



1. Odrediti interval $[a,b]$ ($a < b$), koji sadrži tačku x^* i specificirati rezoluciju-tačnost aproksimacije $\varepsilon > 0$.

2. Izračunati

$$c = \frac{3 - \sqrt{5}}{2} \approx 0.38197$$

3. Izračunati prvi interval

$$x_1 = a + c(b - a)$$

4. Dok nije $(b-a) < \varepsilon$

$$x_2 = a + b - x_1$$

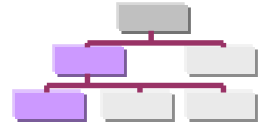
Odrediti $f(x_1)$ i $f(x_2)$, pa napraviti novi set tačaka a i b po principu:

Ako je $f(x_1) \leq f(x_2)$ tada eliminišemo $x > x_2$ i $b = x_2$, $x_2 = x_1$, $x_1 = a + c^*(b - a)$

Ako $f(x_1) > f(x_2)$ tada eliminišemo $x < x_1$ i $a = x_1$, $x_1 = x_2$, $x_2 = b - c^*(b - a)$

Ako $f(x_1) = f(x_2)$ tada biramo novi par tačaka

Metod Zlatnog Preseka



```
function [x, fx] = metoda_zlatnog_preseka(fun, a, b, tol)

% Zlatni presek - postupak minimizacije funkcije FUN jedne
promenljive.
% Funkcija mora biti unimodalna nad intervalom [a, b].
% Tol je trazena sirina intervala u kome se nalazi minimum.
% Minimum je u X i ima vrednost FX

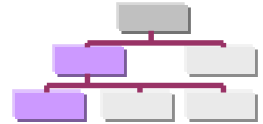
%% Korak 1 - Odredjujemo pocetne tacke

% Odnos zlatnog preseka (celine prema manjem delu)
c = (3 - sqrt(5)) / 2;

% Racunamo pocetne tacke po zlatnom preseku
x1 = a + c * (b - a);
x2 = a + b - x1;

f1 = feval( fun, x1 );
f2 = feval( fun, x2 );
```

Metod Zlatnog Preseka



% %% Korak 2 - Iterativno smanjujemo interval dok ne dobijemo zeljenu preciznost

```
while (b - a) > tol
```

```
    % Smanjujemo interval
```

```
    if f1 <= f2
```

```
        b = x2;
```

```
        x2 = x1; f2 = f1;
```

```
        x1 = a + c*(b - a); f1 = feval(fun, x1);
```

```
    else
```

```
        a = x1;
```

```
        x1 = x2; f1 = f2;
```

```
        x2 = b - c*(b - a); f2 = feval(fun, x2);
```

```
    end
```

```
    % Azuriramo resenje
```

```
    if f1 < f2
```

```
        x = x1; fx = f1;
```

```
    else
```

```
        x = x2; fx = f2;
```

```
    end
```

```
end
```

```
>> [x, fx] = metoda_zlatnog_preseka(@f, 1, 3, 0.0001)
```

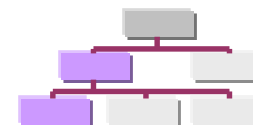
```
x =
```

```
1.3989
```

```
fx =
```

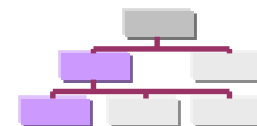
```
-19.8016
```

Metod Zlatnog Preseka



Zašto se zove Zlatni Presek

Metod Zlatnog Preseka



$$\frac{AC}{BC} = \frac{BC}{AB}$$

Proveriti za domaći

Ako : $AC=1$ $BC=x$ $AB=1-x$

Tada je: $\frac{1}{x} = \frac{x}{1-x}$

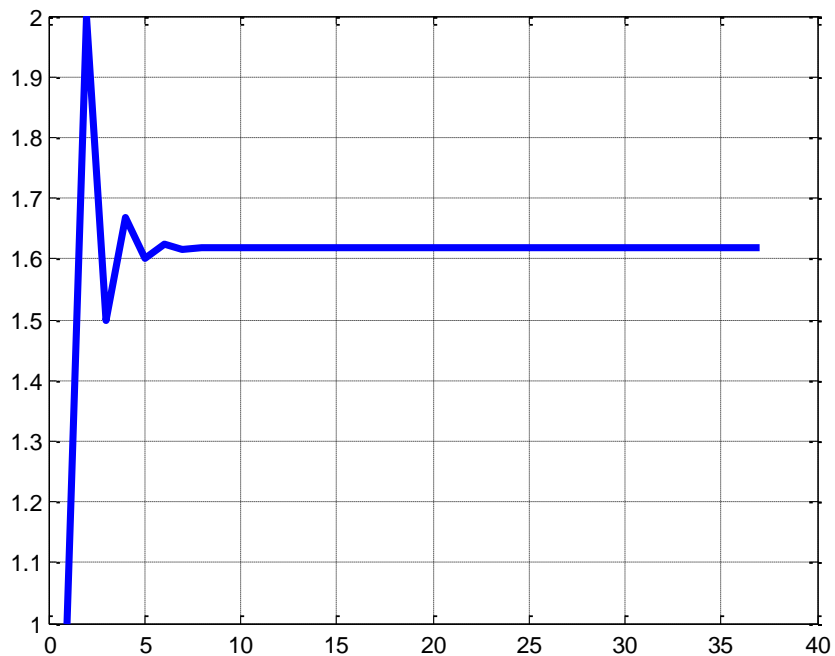
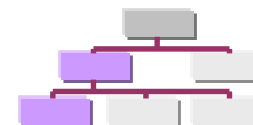
Rešiti kvadratnu jednačinu:

$$x^2 = 1-x \quad 0 = x^2 + x - 1 \quad x = \frac{-1 \pm \sqrt{5}}{2}$$

Kako je x negativnu vrednost eliminišemo pa dobijamo

$$x = \frac{\sqrt{5}-1}{2} = 0.618034$$

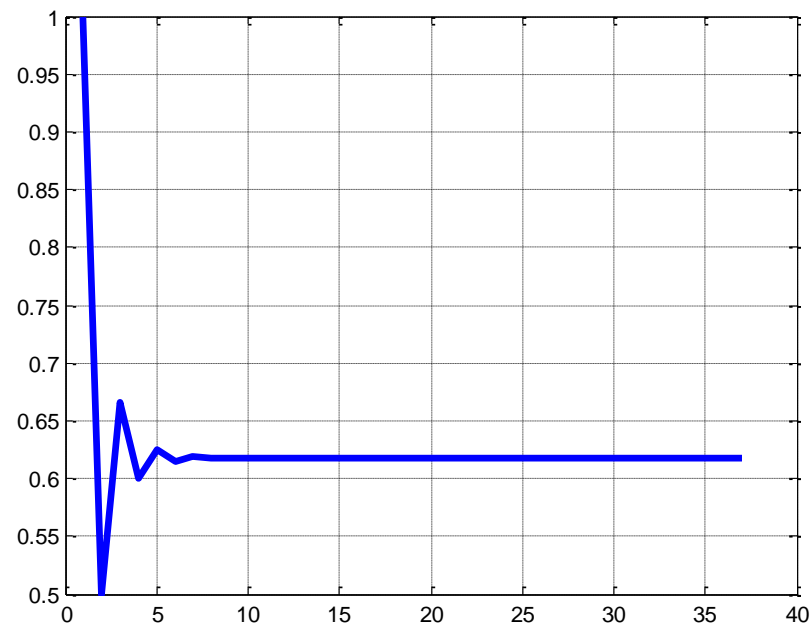
Metod Zlatnog Preseka



$F(i+1)/F(i)$

$$\frac{F_n}{F_{n+1}} \approx \frac{\sqrt{5}-1}{2}$$

$F(i)/F(i+1)$



Simbolički

- Phi - “Fì” - Φ

$$\Phi = \frac{\sqrt{5} + 1}{2} = 1.6180...$$

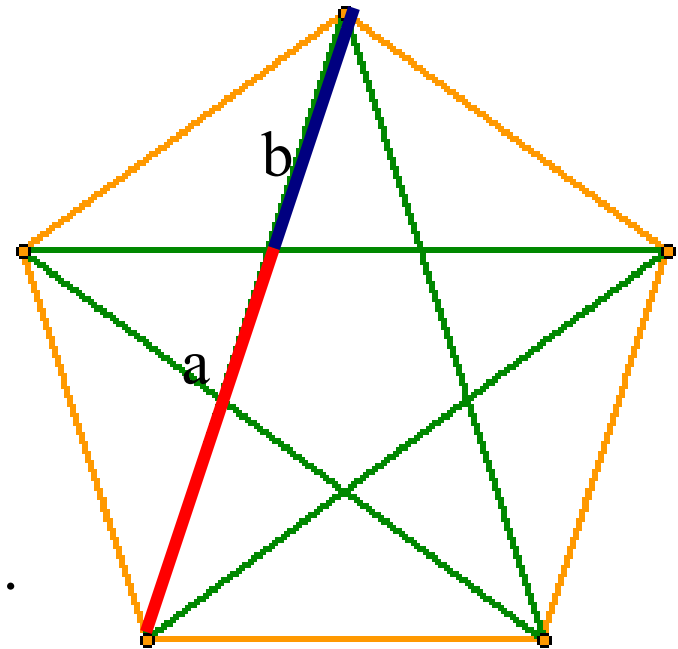
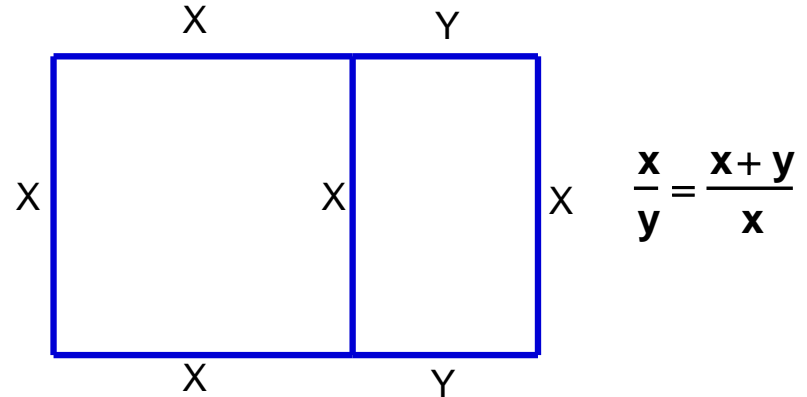
- phi - “fì” - ϕ , φ

$$\phi = \frac{\sqrt{5} - 1}{2} = 0.6180...$$

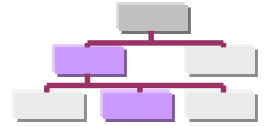
- Tau - τ

$$\Phi = \frac{a}{b} = 1.6180...$$

Geometrijski



Metode aproksimacije polinomom

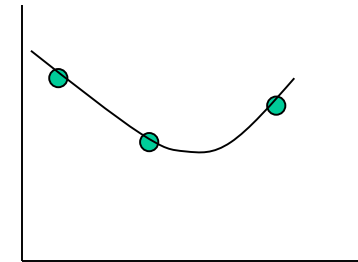
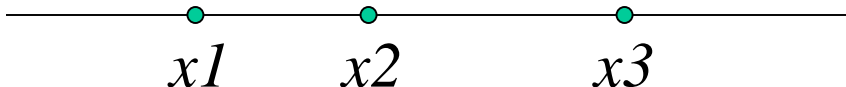


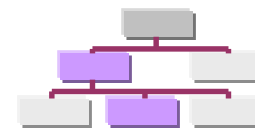
Osnovna ideja ovih metoda

f -ja se aproksimira polinomom $y(x)$ na intervalu I koji sadrži optimum, odredi se minimum $\min y(x)=x_{opt}$, u okolini x_{opt} se formira novi interval (manji od prethodnog) i vrši se nova aproksimacija

Metod Parabole

$$y(x) = a + b x + c x^2$$





$$y(x) = a + b x + c x^2$$

- traže se tri $x_1 < x_2 < x_3$ tačke tako da je $f(x_1) \geq f(x_2) \leq f(x_3)$ tada je i $x_1 < x^* < x_3$

- Reši se sistem jednačina po a, b, c

$$a + bx_1 + cx_1^2 = f(x_1)$$

$$a + bx_2 + cx_2^2 = f(x_2)$$

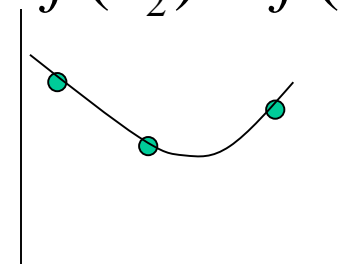
$$a + bx_3 + cx_3^2 = f(x_3)$$

- Uslov minimuma parabole: $y'(x) = 0$ da je

$$x_{opt} = -\frac{b}{2c}$$

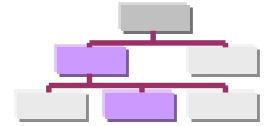
- sada x_{opt} i dve susedne tačke od x_1, x_2, x_3 formiraju novu trojku i postupak se nastavlja. Uporediti x_{opt} i x_2 manja od njih dve je nova x_2 a tačke levo i desno čine x_1 i x_3 .

- postupak se prekida kada je $|f(x_{opt}) - y(x_{opt})| \leq \xi$



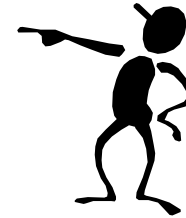
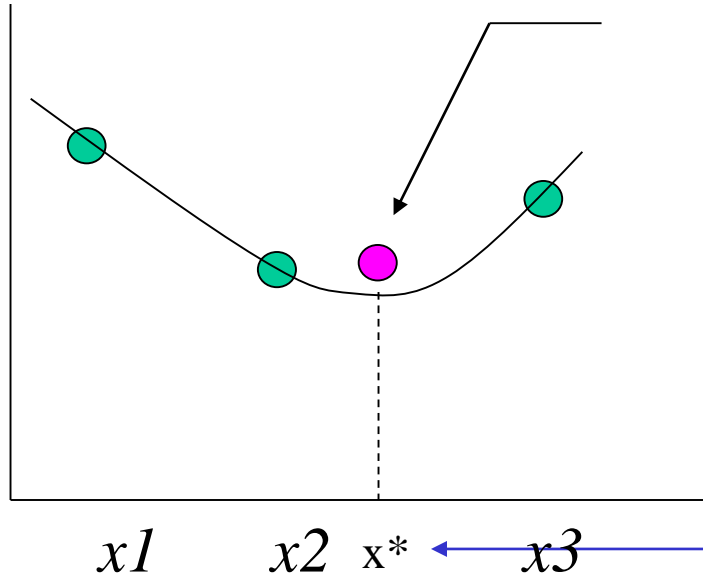
algoritam

Metod Parabole



$$y(\mathbf{x}) = \mathbf{a} + \mathbf{b} \mathbf{x} + \mathbf{c} \mathbf{x}^2$$

$$f(x_1) \geq f(x_2) \leq f(x_3)$$



Optimum
aproksimacije

$$x_2 = x_2$$

$$x_1 = x_1$$

$$x_3 = x^*$$

$$x^* = \frac{1}{2} \frac{(x_2^2 - x_3^2)f_1 + (x_3^2 - x_1^2)f_2 + (x_1^2 - x_2^2)f_3}{(x_2 - x_3)f_1 + (x_3 - x_1)f_2 + (x_1 - x_2)f_3}$$

```

function [x, fx, n] = parabola( fun, x1, x3, tol )

X = [ x1 (x1+x3)/2 x3 ]';
Y = [ [1 1 1]' X X.*X ];
F = feval(fun, X);
abc = Y \ F;
x = -abc(2) / 2 / abc(3);
fx = feval(fun,x);
n = 0;

while abs( [1 x x^2] * abc - fx ) > tol

    if (x > X(2)) & (x < X(3))
        if (fx < F(2)) & (fx < F(3))
            X = [X(2); x; X(3)]; F = [F(2); fx; F(3)];
        elseif (fx > F(2)) & (fx < F(3))
            X = [X(1); X(2); x]; F = [F(1); F(2); fx];
        else
            error('Greska: Fopt > min(F2,F3)')
        end
    %...

```

```

% ...
elseif (x > X(1)) & (x < X(2))
    if (fx < F(1)) & (fx < F(2))
        X = [X(1); x; X(2)]; F = [F(1); fx; F(2)];
    elseif (fx > F(2)) & (fx < F(1))
        X = [x; X(2); X(3)]; F = [fx; F(2); F(3)];
    else
        error('Greska: Fopt > min(F1,F2)')
    end
else
        error('x lezi van granica')
end

Y = [ [1 1 1]' X X.*X ];
abc = Y \ F;
x = -abc(2) / 2 / abc(3);
fx = feval(fun, x);
n = n + 1;
end

```

```
> [x,fx,n,rez] = parabola( 'fun', 0, 2, 0.0001 )
```

```
x =
```

```
1.39893632158021
```

```
fx =
```

```
-19.80161279629130
```

```
n =
```

```
3
```

```
rez =
```

```
Columns 1 through 5
```

```
0 0 1.000000000000000 2.000000000000000 0
```

```
1.000000000000000 1.000000000000000 1.400000000000000 2.000000000000000 -18.000000000000000
```

```
2.000000000000000 1.000000000000000 1.400000000000000 1.40774907749077 -18.000000000000000
```

```
3.000000000000000 1.000000000000000 1.39896822541732 1.400000000000000 -18.000000000000000
```

```
Columns 6 through 10
```

```
-18.000000000000000 -16.000000000000000 0 -28.000000000000000 10.000000000000000
```

```
-19.801599999999999 -16.000000000000000 1.679999999999994 -30.519999999999992 10.839999999999997
```

```
-19.801599999999999 -19.80073936314690 2.34974619081601 -31.66813632711318 11.31839013629717
```

```
-19.80161279629130 -19.801599999999999 2.35228740652486 -31.67249269689978 11.32020529037492
```

```
Columns 11 through 12
```

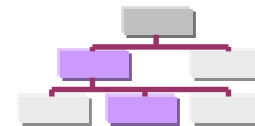
```
1.400000000000000 0.201600000000000
```

```
1.40774907749077 0.00065092250923
```

```
1.39896822541732 0.00087268594479
```

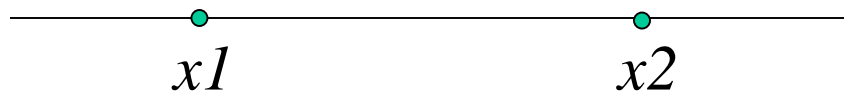
```
1.39893632158021 0.00000001152232
```

Metode aproksimacije polinomom



Kubna Metoda

$$y(x)=a+bx+cx^2+dx^3$$



$$f'(x_1) < 0 \quad f'(x_2) > 0 \quad x_1 < x_2$$

algoritam

- aproksimira $f(x)$ polinomom 3. reda

$$y(x)=a+bx+cx^2+dx^3 \quad f'(x_1) < 0 \quad f'(x_2) > 0 \quad x_1 < x_2$$

- Koeficijenti se mogu odrediti na 2 načina:

- poznavanjem $f(x)$ u 4 tačke ili
- poznavanjem $f(x)$ i $f'(x)$ u 2 tačke.

$$a+bx_i+cx_i^2+dx_i^3=f(x_i), \quad i=1,2$$

$$b+2cx_i+3dx_i^2=f'(x_i), \quad i=1,2$$

- Kod rešavanja $y'(x) = 0$ dobijaju se dva rešenja, a uzima se ono koje leži u intervalu $[x_1, x_2]$ i ima manju vrednost (za minimum)

$$\text{Ako je } f'(x_{opt}) < 0, \quad x_1 = x_{opt}$$

$$\text{inače} \quad x_2 = x_{opt}$$

- postupak se prekida kada je $|f(x_{opt}) - y(x_{opt})| \leq \xi$


```

function [x,fx,n]=kubna(fun,dfun,x1,x2,tol)
X=[x1; x2];
Y=[ [1; 1] X X.^2 X.^3
    [0; 0] [1; 1] 2*X 3*X.^2];
F=[feval(fun,X); feval(dfun,X)];
abcd=Y\F; b=abcd(2); c=abcd(3); d=abcd(4);
D=sqrt(4*c*c-12*b*d);
xa=(-2*c-D)/6/d;
xb=(-2*c+D)/6/d;
if feval(fun,xa) < feval(fun,xb)
    x=xa;
else
    x=xb;
end
fx=feval(fun,x);
n=0;

```

```

while abs([1 x x^2 x^3]*abcd - fx))>tol
    if feval(fun,xa) < feval(fun,xb)
        X(2)=x; else X(1)=x; end
    Y=[ [1; 1] X X.^2 X.^3
        [0; 0] [1; 1] 2*X 3*X.^2];
    F=[ feval(fun,X); feval(dfun,X) ];
    abcd=Y\F; b=abcd(2); c=abcd(3); d=abcd(4);
    D=sqrt(4*c*c-12*b*d);
    xa=(-2*c-D)/6/d;
    xb=(-2*c+D)/6/d;
    if feval(fun,xa) < feval(fun,xb)
        x=xa;
    else
        x=xb;
    end
    n=n+1;
    fx=feval(fun,x);
end

```

```
>> [x,fx,n,rez] = kubna( 'fun', 'dfun1', 0, 2, 0.00001 )
```

```
x =
```

```
1.39893257541003
```

```
fx =
```

```
-19.80161281065906
```

```
n =
```

```
8
```

```
rez =
```

```
Columns 1 through 5
```

1.000000000000000	0	2.000000000000000	12.000000000000000	20.78460969082653
2.000000000000000	0	1.46410161513775	17.93335800641838	18.88286623804345
3.000000000000000	0	1.40838201847866	18.38965402090047	18.52766984613476
4.000000000000000	0	1.40032920221022	18.45340543137662	18.47381331793818
5.000000000000000	0	1.39913947389076	18.46277783625626	18.46580251318223
6.000000000000000	0	1.39896316507386	18.46416574522066	18.46461418913156
7.000000000000000	0	1.39893702570757	18.46437149298518	18.46443798342407
8.000000000000000	0	1.39893315005427	18.46440199847762	18.46441185703840

```
Column 6
```

```
1.46410161513775  
1.40838201847866  
1.40032920221022  
1.39913947389076  
1.39896316507386  
1.39893702570757  
1.39893315005427  
1.39893257541003
```

Osobine kubne metode

- optimum uvek leži u $[x_1, x_2]$
- brža je od metode parabole, ali zahteva više računarskih operacija (stepen konvergencije je superlinearan)
- Minimum $y(x)$ na intervalu $[x_1, x_2]$ se može izračunati direktno

$$x^* = x_2 - \frac{f_2' + w - z}{f_2' - f_1' + 2w} (x_2 - x_1)$$

$$z = 3 \frac{f_1 - f_2}{x_2 - x_1} + f_1' + f_2'$$

$$w = \sqrt{z^2 - f_1' \cdot f_2'}$$