

$$\bar{U} = \begin{bmatrix} \bar{d} \\ \bar{\lambda} \\ \bar{p} \end{bmatrix} \quad \min \Gamma(\bar{z}) \quad \text{Newton}$$

$\Gamma(\bar{w}) \Rightarrow$  Taylor 2. Ordnung  
in Form der  $\bar{J}^0$

$$\tilde{\Gamma}(\bar{z}) \approx \Gamma(\bar{z}^0) + \underbrace{\nabla_{\bar{z}} \Gamma(z^0)^T}_{\text{gradient of } \Gamma} \Delta \bar{z} + \frac{1}{2} \Delta \bar{z}^T \underbrace{\tilde{H}_{\bar{z}} \Gamma(z^0) \Delta \bar{z}}_{\text{Hessian of } \Gamma}$$

$$\min \Gamma \Rightarrow \bar{\nabla}_v \Gamma^I = 0 \Rightarrow \bar{\nabla}_v \Gamma^{(j_0)} + \bar{H}_v \Gamma^{(j_0)} \Delta v = 0$$

$$= \bar{H}_0 \Gamma(0^\circ) \bar{\Delta}_0 = -\bar{\nabla}_0 \Gamma(0^\circ)$$

Quem é quem?

$$\nabla_0 \Gamma = \begin{bmatrix} \bar{\nabla}_d \Gamma \\ \bar{\nabla}_\lambda \Gamma \\ \bar{\nabla}_p \Gamma \end{bmatrix}$$

$$\bar{\nabla}_x \Gamma = \bar{f}(\bar{a}, \bar{p})$$

$$\bar{\nabla}_d \Gamma = \bar{\nabla}_d \phi + \cancel{\bar{\nabla}_d \psi} + \bar{\nabla}_d \bar{\lambda}^T F$$

$$\bar{\nabla}_p \Gamma = \cancel{\bar{\nabla}_p \phi^0} + \bar{\nabla}_p \psi + \bar{\nabla}_p \bar{\lambda}^\dagger \bar{f}$$

$$\bar{\nabla}_{\bar{p}} \bar{\lambda}^T \bar{F} = \left[ \begin{array}{c} \frac{\partial \bar{\lambda}^T \bar{F}}{\partial p_1} \\ \vdots \\ \frac{\partial \bar{\lambda}^T \bar{F}}{\partial p_m} \end{array} \right] \rightarrow \bar{\lambda}^T \frac{\partial \bar{F}}{\partial p_i} = \frac{\partial \bar{F}^T}{\partial p_i} \bar{\lambda} \Rightarrow \left[ \begin{array}{c} \frac{\partial \bar{F}^T}{\partial p_1} \\ \frac{\partial \bar{F}^T}{\partial p_2} \\ \vdots \\ \frac{\partial \bar{F}^T}{\partial p_m} \end{array} \right] = \bar{\lambda}^T$$

$$\bar{\nabla}_\lambda \Gamma = \bar{f}^o$$

$$\bar{\nabla}_d \Gamma = \bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda}$$

$$\bar{\nabla} \Gamma = \bar{\nabla}_d \psi + \bar{A}^T \bar{\lambda}$$

$$\bar{\nabla}_q \Gamma = \bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda}$$

$$\nabla_{\bar{\lambda}} \bar{\lambda}^T \bar{F} = \bar{A}^T \bar{\lambda}$$

$$\nabla_{\bar{\lambda}} \bar{\lambda}^T \bar{F} = \bar{B}^T \bar{\lambda}$$

$$\bar{\nabla}_d \bar{\lambda}^T \bar{f} = \bar{B}^T \bar{\lambda}$$

$$\bar{H}_U \Gamma = \begin{bmatrix} \bar{H}_d \Gamma_{N \times N} & \bar{H}_{dp} \Gamma_{N \times M} & \bar{H}_{d\lambda} \Gamma_{N \times L} \\ \bar{H}_{pd} \Gamma_{M \times N} & \bar{H}_p \Gamma_{M \times M} & \bar{H}_{p\lambda} \Gamma_{M \times L} \\ \bar{H}_{\lambda d} \Gamma_{L \times N} & \bar{H}_{\lambda p} \Gamma_{L \times M} & \bar{H}_{\lambda} \Gamma_{L \times L} \end{bmatrix}$$

Tá tudo trocado! é  $\lambda$  depois  $p$ !

$$\bar{H}_U = \begin{bmatrix} \bar{H}_d & \bar{H}_{d\lambda} & \bar{H}_{dp} \\ \bar{H}_{d\lambda}^T & \bar{H}_{\lambda} & \cancel{\bar{H}_{p\lambda}} \\ \bar{H}_{dp}^T & \bar{H}_{p\lambda} & \bar{H}_p \end{bmatrix}$$

$\bar{H}_U = \begin{bmatrix} \bar{H}_d & \bar{H}_{dp} & \bar{H}_{d\lambda} \\ \bar{H}_{dp}^T & \bar{H}_p & \bar{H}_{p\lambda} \\ \bar{H}_{d\lambda}^T & \bar{H}_{p\lambda}^T & \bar{H}_{\lambda} \end{bmatrix}$

$$\bar{H}_{d\lambda} = \bar{H}_{\lambda d}^T$$

$$\bar{H}_{p\lambda} = \bar{H}_{\lambda p}^T$$

$$\bar{H}_{dp} = \bar{H}_{pd}^T$$

Quem é quem?  $\bar{H}_\lambda \nabla = \bar{0} \Rightarrow \nabla$  é linear com  $\bar{\lambda}$

$$\bar{H}_{d\lambda} \nabla = \bar{\nabla}_d [\bar{\nabla}_\lambda \nabla]^\top = \bar{\nabla}_d \bar{F}^\top = \begin{bmatrix} \bar{F}^\top \\ \frac{\partial \bar{F}}{\partial \bar{p}} \\ \vdots \\ \frac{\partial \bar{F}}{\partial \bar{p}} \end{bmatrix} = \underline{\underline{\bar{B}^\top}}$$

$$\bar{H}_{p\lambda} \nabla = \bar{\nabla}_p [\bar{\nabla}_\lambda \nabla]^\top = \bar{\nabla}_p \bar{F}^\top = \underline{\underline{\bar{A}^\top}}$$

$$\begin{aligned} \bar{H}_d \nabla \Rightarrow H_{dij} \nabla &= \frac{\partial}{\partial d_i} \left[ \frac{\partial}{\partial d_j} (\phi(\bar{d}) + \psi(\bar{p}) + \bar{\lambda}^\top \bar{F}(\bar{d}, \bar{p})) \right] \\ &= \frac{\partial}{\partial d_i} \left[ \frac{\partial \phi(\bar{d})}{\partial d_j} + 0 + \frac{\partial \bar{F}^\top}{\partial d_j} \bar{\lambda} \right] \end{aligned}$$

$$\cancel{H_{dij} \nabla} = \cancel{\frac{\partial \phi(\bar{d})}{\partial d_i \partial d_j}} + \cancel{\frac{\partial \bar{F}^\top}{\partial d_i \partial d_j} \bar{\lambda}}$$

Desprezando derivadas segundas de  $\bar{F}$  (Gauss-Newton), ...

$$\cancel{\bar{H}_d \nabla} = \cancel{\bar{H}_d \phi} \quad \cancel{\bar{H}_p \nabla} = \cancel{\bar{H}_p \psi}$$

$$\begin{aligned} H_{pdij} \nabla &= \frac{\partial}{\partial p_i} \left[ \frac{\partial}{\partial d_j} (\phi + \psi + \bar{\lambda}^\top \bar{F}) \right] = \frac{\partial}{\partial p_i} \left[ \frac{\partial \phi}{\partial d_j} + 0 + \frac{\partial \bar{F}^\top}{\partial d_j} \bar{\lambda} \right] \\ &= \cancel{\frac{\partial \phi}{\partial p_i} \frac{\partial \phi}{\partial d_j}} 0 + \cancel{\frac{\partial \bar{F}^\top}{\partial p_i} \bar{\lambda}} 0 \quad (\text{Gauss-Newton}) \end{aligned}$$

$$\cancel{\bar{H}_{pd} \nabla} \approx \cancel{\bar{0}}$$

Juntando tudo..  $\bar{H}_d \nabla \bar{\Delta}_d + \bar{\nabla}_d \nabla = \bar{0}$

$$\left[ \begin{array}{ccc} \bar{H}_d & \bar{0} & \bar{B}^T \\ \bar{0} & H_p & \bar{A} \\ \bar{0} & \bar{A}^T & \bar{H}_p \end{array} \right] \left[ \begin{array}{c} \bar{H}_d \\ \bar{B} \\ \bar{0} \end{array} \right] \left[ \begin{array}{c} \bar{B}^T \bar{0} \\ \bar{0} \bar{A} \\ \bar{A}^T \bar{H}_p \end{array} \right] \left[ \begin{array}{c} \bar{\Delta}_d \\ \bar{\lambda} \\ \bar{\Delta}_p \end{array} \right] + \left[ \begin{array}{c} \bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda} \\ \bar{F}^0 \\ \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda} \end{array} \right] = \left[ \begin{array}{c} \bar{0} \\ \bar{0} \\ \bar{0} \end{array} \right]$$

$$\left[ \begin{array}{cc} \bar{A} & \bar{B} \\ \bar{C} & \bar{D} \end{array} \right] \left[ \begin{array}{c} \bar{x} \\ \bar{y} \end{array} \right] + \left[ \begin{array}{c} \bar{0} \\ \bar{v} \end{array} \right] = \left[ \begin{array}{c} \bar{0} \\ \bar{0} \end{array} \right] \Rightarrow (\bar{D} - \bar{C} \bar{A}^{-1} \bar{B}) \bar{y} + \bar{v} - \bar{C} \bar{A}^{-1} \bar{v} = \bar{0}$$

$$\left( \left[ \begin{array}{cc} \bar{0} & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{array} \right] - \left[ \begin{array}{c} \bar{B} \\ \bar{0} \end{array} \right] \bar{H}_d^{-1} \left[ \begin{array}{c} \bar{B}^T \bar{0} \\ \bar{0} \end{array} \right] \right) \left[ \begin{array}{c} \bar{\Delta}_d \\ \bar{\Delta}_p \end{array} \right] + \left[ \begin{array}{c} \bar{F}^0 \\ \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda} \end{array} \right] - \left[ \begin{array}{c} \bar{B} \\ \bar{0} \end{array} \right] \bar{H}_d^{-1} (\bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda})$$

$$\left( \left[ \begin{array}{cc} \bar{0} & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{array} \right] - \left[ \begin{array}{cc} \bar{B} \bar{H}_d^{-1} \bar{B}^T & \bar{0} \\ \bar{0} & \bar{0} \end{array} \right] \right) \left[ \begin{array}{c} \bar{\Delta}_d \\ \bar{\Delta}_p \end{array} \right] + \left[ \begin{array}{c} \bar{F}^0 - \bar{B} \bar{H}_d^{-1} (\bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda}) \\ \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda} \end{array} \right] = \left[ \begin{array}{c} \bar{0} \\ \bar{0} \end{array} \right]$$

$$\left[ \begin{array}{cc} -\bar{B} \bar{H}_d^{-1} \bar{B}^T & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{array} \right] \left[ \begin{array}{c} \bar{\Delta}_d \\ \bar{\Delta}_p \end{array} \right] + \left[ \begin{array}{c} \bar{F}^0 - \bar{B} \bar{H}_d^{-1} \bar{\nabla}_d \phi - \bar{B} \bar{H}_d^{-1} \bar{B}^T \bar{\lambda} \\ \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda} \end{array} \right] = \left[ \begin{array}{c} \bar{0} \\ \bar{0} \end{array} \right]$$

$$\left( \bar{H}_p + \bar{A}^T \underbrace{(\bar{B} \bar{H}_d^{-1} \bar{B}^T)^{-1}}_{\bar{P}} \bar{A} \right) \bar{\Delta}_p + \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda} + \bar{A}^T (\bar{B} \bar{H}_d^{-1} \bar{B}^T)^{-1} \left[ \bar{F}^0 - \bar{B} \bar{H}_d^{-1} (\bar{\nabla}_d \phi + \bar{B}^T \bar{\lambda}) \right] = \bar{0}$$

$$(\bar{A}^T \bar{P} \bar{A} + \bar{H}_p) \bar{\Delta}_p = -\bar{\nabla}_p \psi - \bar{A}^T \bar{\lambda} - \bar{A}^T \bar{P} \left[ \bar{F}^0 - \bar{B} \bar{H}_d^{-1} \bar{\nabla}_d \phi - \bar{P}^{-1} \bar{\lambda} \right]$$

$$(A^T P A + H_p) \Delta_p = -\bar{\nabla}_p \psi - \cancel{A^T \lambda} - A^T P F^0 + A^T P B H_d^{-1} \nabla_d \phi \quad I$$

$$(\bar{A}^T \bar{P} \bar{A} + \bar{H}_p) \bar{\Delta}_p = \bar{A}^T \bar{P} (\bar{B} \bar{H}_d^{-1} \bar{\nabla}_d \phi - \bar{F}^0) - \bar{\nabla}_p \psi \quad + \cancel{A^T P^{-1} \lambda} \quad II$$

④

Calculando  $\bar{\Delta d}$ : Volta no sistema  $\bar{d} + \bar{\lambda}$  com  $\Delta p$  e  $\bar{f}^o$

$$-\bar{\tilde{P}}^{-1}\bar{\Delta \lambda} + \bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o - \bar{\tilde{B}}\bar{Hd}^{-1}(\bar{\nabla d}\phi + \bar{\tilde{B}}^T\bar{\lambda}) = \bar{0}$$

$$\bar{\tilde{P}}^{-1}\bar{\Delta \lambda} = \bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o - \bar{\tilde{B}}\bar{Hd}^{-1}\bar{\nabla d}\phi - \bar{\tilde{P}}^{-1}\bar{\lambda}$$

$$\bar{\Delta \lambda} = \bar{\tilde{P}}(\bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o - \bar{\tilde{B}}\bar{Hd}^{-1}\bar{\nabla d}\phi) - \bar{\tilde{P}}\bar{\tilde{P}}^{-1}\bar{\lambda}$$

Voltando na 3ª equação (sistema normal)

$$\bar{Hd}\bar{\Delta d} + \bar{\tilde{B}}^T\bar{\Delta \lambda} + \bar{\nabla d}\phi + \bar{\tilde{B}}^T\bar{\lambda} = \bar{0}$$

$$\bar{Hd}\bar{\Delta d} + \bar{\nabla d}\phi + \cancel{\bar{\tilde{B}}^T\bar{\lambda}} + \bar{\tilde{B}}^T\bar{\tilde{P}}(\bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o - \bar{\tilde{B}}\bar{Hd}^{-1}\bar{\nabla d}\phi) - \cancel{\bar{\tilde{B}}^T\bar{\lambda}} = \bar{0}$$

$$\bar{Hd}\bar{\Delta d} + \bar{\tilde{B}}^T\bar{\tilde{P}}(\bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o) + (\bar{\tilde{I}} - \bar{\tilde{B}}^T\bar{\tilde{P}}\bar{B}\bar{Hd}^{-1})\bar{\nabla d}\phi = \bar{0}$$

$$\bar{\Delta d} = -\bar{Hd}^{-1}[\bar{\tilde{B}}^T\bar{\tilde{P}}(\bar{\tilde{A}}\bar{\Delta p} + \bar{f}^o) + (\bar{\tilde{I}} - \bar{\tilde{B}}^T\bar{\tilde{P}}\bar{B}\bar{Hd}^{-1})\bar{\nabla d}\phi]$$