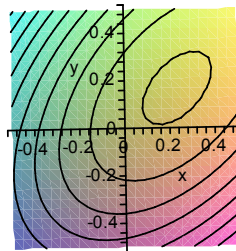


```

> restart;
E:=(dx1,dx2)->k1*(dx1-0.1)^2+k2*(dx1-dx2-0.2)^2+k3*(dx2-0.3)^2-10;
      E := (dx1, dx2) -> k1 (dx1 - 0.1)2 + k2 (dx1 - dx2 - 0.2)2 + k3 (dx2 - 0.3)2 - 10
> k1:=1:k2:=1:k3:=1:
> plot3d(E(x,y),x=-0.5..0.5,y=-0.5..0.5);

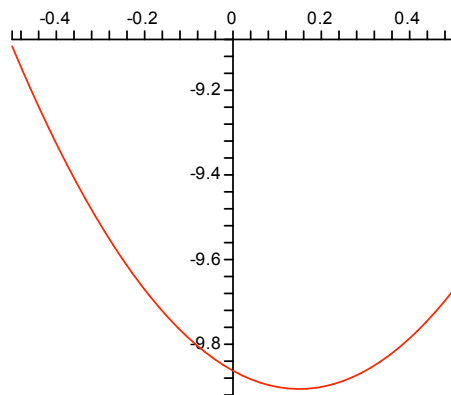
```



```

> with(LinearAlgebra):
p:=Vector([0,0]):
g:=Vector([1,0]):
> plot(E(op(convert(p+x*g,list))),x=-0.5..0.5);

```



```

> FindMin1Dim:=proc(p::Vector,g::Vector)
      return solve(diff(E(op(convert(p+x*g,list))),x)=0,x);

```

```

end proc:
> dFunc:=proc(p::Vector)
      local dx,dy;
      dx:=subs({x=p[1],y=p[2]},diff(E(x,y),x));
      dy:=subs({x=p[1],y=p[2]},diff(E(x,y),y));
      return Vector([dx,dy]);
end proc:

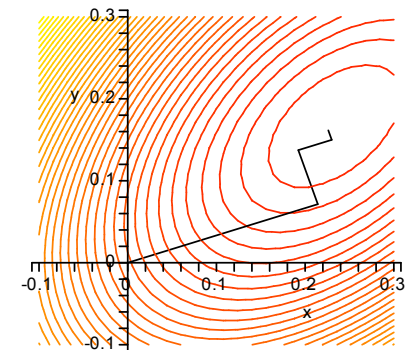
```

## Steepest descent (最急降下法)

```

> p_s:=[]:
p:=Vector([0,0]):
for i from 1 to 5 do
      p_s:=op(p_s),convert(p,list)];
      g:=dFunc(p);
      xx:=FindMin1Dim(p,g);
      p:=p+xx*g;
end do:
> with(plots):
pp1:=pointplot(p_s,connect=true):
Warning, the name changecoords has been redefined
> c1:=contourplot(E(x,y),x=-0.1..0.3,y=-0.1..0.3,contours=40):
> display(pp1,c1);

```



## Conjugate gradient(Fletcher-Reeves, Polak-Ribiere)

```

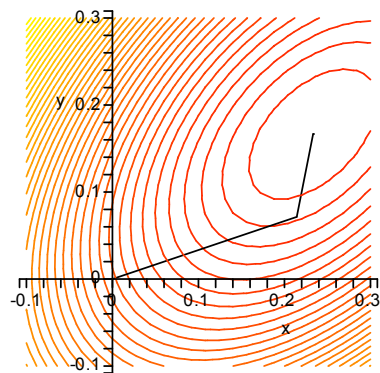
> p_s:=[]:
p:=Vector([0,0]):
p_s:=op(p_s),convert(p,list)];
xi:=dFunc(p):
g:=-xi:
h:=g:

```

```

xi:=g:
> for i from 1 to 3 do
  xx:=FindMin1Dim(p,xi):
  p:=p+xx*xi:
  p_s:=[op(p_s),convert(p,list)]:
  xi:=dFunc(p):
  gg:=g.g:
  dgg:=xi.xi:#(xi+g).xi:
  gam:=dgg/gg:
  g:=-xi:
  h:=g+gam*h:
  xi:=h:
end do:
> pp2:=pointplot(p_s,connect=true):
display(pp2,c1);

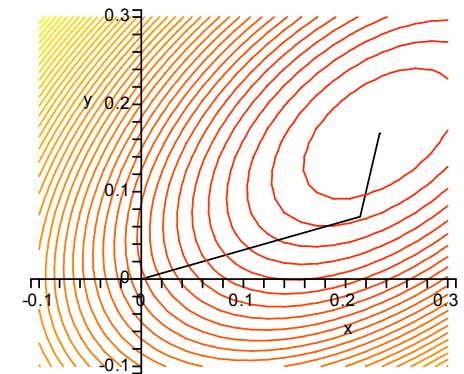
```



```

hdg:=hessian.dg;
fac:=dg.xi;
fae:=dg.hdg;
fac:=1/fac;
fad:=1/fae;
dg:=fac*xi-fad*hdg;
hessian:=hessian+fac*OuterProductMatrix(xi,xi)
-fad*OuterProductMatrix(hdg,hdg)
+fae*OuterProductMatrix(dg,dg);
xi:=-hessian.g;
end do:
> pp3:=pointplot(p_s,connect=true):
display(pp3,c1);

```



## Variable metric(quasi-Newton)

```

> p_s:=[]:
p:=Vector([0,0]):
hessian:=Matrix(2,2,[[1,0],[0,1]]):
p_s:=[op(p_s),convert(p,list)]:
g:=dFunc(p):
xi:=-g:
> for i from 1 to 3 do
  xx:=FindMin1Dim(p,xi):
  p:=p+xx*xi:
  p_s:=[op(p_s),convert(p,list)]:
  dg:=g;
  g:=dFunc(p);
  dg:=g-dg;

```