

1. If you change the initial guesses the solution does change very very slightly almost negligibly.

Varying through a wide range of initial guesses though the algorithm still tended to converge around the same single value 4.093.

This is expected as numerical solutions were used to approximate the minimum so the values will be ever so slightly different with each different initial guess.

$$2. \quad b \in \mathbb{R}^n \quad A \in \mathbb{R}^{n \times n}$$

$$f(x) = b^T x + x^T A x$$

a.) gradient and Hessian

$$\boxed{\nabla_x f(x) = b + (A + A^T)x \in \mathbb{R}^n}$$

$$\boxed{H = 0 + (A + A^T) \in \mathbb{R}^{n \times n}}$$

b) 1st order Taylor at $x_0 = 0$

$$f(x) = f(x_0) + \nabla f(x_0)^T \cdot (x - x_0)$$

$$f(x) = 0 + [b + (A + A^T)(0)] [x - x_0]$$

$$f(x) = b^T x$$

2nd order

$$f(x) = f(x_0) + \nabla f(x_0)^T (x - x_0) + \frac{1}{2} (x - x_0)^T H(x_0) (x - x_0)$$

$$f(x) = 0 + b^T x + \frac{1}{2} x^T [A + A^T] x$$

$$\boxed{f(x) = b^T x + \frac{1}{2} x^T (A + A^T) x}$$

* This approximation is exact since the function is 2nd order.

3. Let $A \in \mathbb{R}^{n \times n}$ be a square matrix

a.) In order for A to be positive definite all its eigen values must be positive.

necessary and sufficient

b.) For A to have full rank

it is necessary that its rows/columns are linearly independent.

It is sufficient that its determinant is non zero.

c.) For the equation $Ax=b$ to have a solution,

b must be orthogonal to null space of A
and y must be non zero

9.)

 $n = \text{food types}$ $m = \text{nutrition types}$ $a_{ij} \rightarrow \text{nutrition type } j \text{ in food type } i$ $c_i \rightarrow \text{cost of food}$ $b_j \rightarrow \text{required amount of nutrition per week part } j$ minimize the cost $\sum_{i=1}^n c_i x_i$

constraints:

nutrition per week $\sum_{i=1}^n a_{ij} x_i \geq b_j \quad j=1 \rightarrow m$ and x_i cannot be negative $x_i \geq 0$ food types $x_i: n=2$ nutrition types $a_{ij}: m=3$ Food type 1 $x_1: c_1 = \$2$ nutrition $a_{11}=3 \quad a_{12}=2 \quad a_{13}=1$ Food type 2 $x_2: c_2 = \$3$ nutrition $a_{21}=1 \quad a_{22}=2 \quad a_{23}=2$ nutrition requirements $b_1=6 \quad b_2=8 \quad b_3=4$ minimize cost $C = \sum_{i=1}^n c_i x_i = 2x_1 + 3x_2$ constraints $3x_1 + x_2 \geq 6, \quad 2x_1 + 2x_2 \geq 8$ $x_1 + 2x_2 \geq 4, \quad x_1 \geq 0, \quad x_2 \geq 0$ optimize $x_1 = x_2 = 2$ Cost = \$10