



福昕PDF编辑器

• 永久 • 轻巧 • 自由

升级会员

批量购买



永久使用

无限制使用次数



极速轻巧

超低资源占用，告别卡顿慢



自由编辑

享受Word一样的编辑自由



扫一扫，关注公众号

```

A = [1 -0.5; 0 0.5];
b = [1; -1];
c = [0.5; 0.5];
d = -1;
de = 0.01;
e = 0.00000001;
global ta;
ta = 1;

%disp(X);
x1 = 2;
x2 = 2;
X = [x1; x2];

x1 = X(1);
x2 = X(2);

g1 = (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1) - ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2)
- 1/(2*ta*(x1/2 + x2/2 - 101/100));
g2 = - (x1 - x2 + 2)/(x1/2 + x2/2 - 1) - 1/(2*ta*(x1/2 + x2/2 - 101/100)) - ((x1 - x2/2 + 1)^2
(x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2);

h11 = 2/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)
/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2;

h12 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)
^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2
- 1)^2);

h21 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)
^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2
- 1)^2);

h22 = 1/(x1/2 + x2/2 - 1) + (x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2 + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2)
+ ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3);

G = [g1; g2];
H = [h11 h12; h21 h22];
dk = -inv(H)*G;

%update alpha
if c'*dk <= 0
    alpha = (de - c'*X - d)*(c'*dk)^(-1)*0.99;
else
    alpha = 1;
end

```

```
while 1/ta >= e
```

```
    while norm(alpha*dk, 2) >= e
```

```
        X = X + alpha*dk;
```

```
        x1 = X(1);
```

```
        x2 = X(2);
```

```
        g1 = (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1) - ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(2*ta*(x1/2 + x2/2 - 101/100));
```

```
        g2 = - (x1 - x2 + 2)/(x1/2 + x2/2 - 1) - 1/(2*ta*(x1/2 + x2/2 - 101/100)) - ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2);
```

```
        h11 = 2/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2;
```

```
        h12 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2);
```

```
        h21 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2);
```

```
        h22 = 1/(x1/2 + x2/2 - 1) + (x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2 + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3);
```

```
        G = [g1; g2];
```

```
        H = [h11 h12; h21 h22];
```

```
        dk = -inv(H)*G;
```

```
    if c'*dk <= 0
```

```
        alpha = (de - c'*X - d)*(c'*dk)^(-1)*0.99;
```

```
    else
```

```
        alpha = 1;
```

```
    end
```

```
end
```

```
X = X + alpha*dk;
```

```
x1 = X(1);
```

```
x2 = X(2);
```

```
g1 = (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1) - ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(2*ta*(x1/2 + x2/2 - 101/100));
```

```
g2 = - (x1 - x2 + 2)/(x1/2 + x2/2 - 1) - 1/(2*ta*(x1/2 + x2/2 - 101/100)) - ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^2);
```

```
h11 = 2/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)✓
/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2;
```

```
h12 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)✓
^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2)✓
- 1)^2);
```

```
h21 = (x1 - x2 + 2)/(2*(x1/2 + x2/2 - 1)^2) - 1/(x1/2 + x2/2 - 1) + 1/(4*ta*(x1/2 + x2/2 - 101/100)✓
^2) + ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3) - (2*x1 - x2 + 2)/(2*(x1/2 + x2/2)✓
- 1)^2);
```

```
h22 = 1/(x1/2 + x2/2 - 1) + (x1 - x2 + 2)/(x1/2 + x2/2 - 1)^2 + 1/(4*ta*(x1/2 + x2/2 - 101/100)^2)✓
+ ((x1 - x2/2 + 1)^2 + (x2/2 - 1)^2)/(2*(x1/2 + x2/2 - 1)^3);
```

```
G = [g1; g2];
H = [h11 h12; h21 h22];
dk = -inv(H)*G;
```

```
if c'*dk <= 0
    alpha = (de - c'*X - d)*(c'*dk)^(-1)*0.99;
else
    alpha = 1;
end
```

```
ta = 10*ta;
end
disp('The solution point is');
disp(X);
```

```
>> P411
The solution point is
    0.0080
    2.0120
```