Homework #5, Due Monday 11/18/2019, 11:59pm (Upload your files to Blackboard)

Implement BFGS

I have provided the file rosenbrock_2Nd.m, which generates initial conditions for the BFGS method. For the initial condition, 18-dimensional initial condition returned by rosenbrock_2Nd(x,-1).

Compare against full Newton optimization — count number of "outer iterations" $x_k \to x_{k+1}$, as well as "inner iterations" (linesearches / trust-region model rebuilds).

Check the Quasi-Newton convergence criteria (from lecture #5)

$$\lim_{k \to \infty} \frac{\|(B_k - \nabla^2 f(\bar{\mathbf{x}}_k))\bar{\mathbf{p}}_k\|}{\|\bar{\mathbf{p}}_k\|} = 0$$

Notes on rosenbrock_2Nd.m

- $\vec{x}_0 = \text{rosenbrock_2Nd(x,-1)}$:: returns $\vec{x}_0 \in \mathbb{R}^{18}$, to be used as the initial point. The argument x is ignored.
- rosenbrock_2Nd(x,0) :: returns $f(x) \in \mathbb{R}$, for $x \in \mathbb{R}^{2m}$.
- rosenbrock_2Nd(x,1) :: returns $\nabla f(\mathbf{x}) \in \mathbb{R}^{2m}$, for $\mathbf{x} \in \mathbb{R}^{2m}$.
- rosenbrock_2Nd(x,2) :: returns $\nabla^2 f(\mathbf{x}) \in \mathbb{R}^{2m \times 2m}$, for $\mathbf{x} \in \mathbb{R}^{2m}$.