

Assignment: Module 7

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Disclaimer: This is my work, not that of others

Total Score: 50

1. 10
2. 10
3. 10
4. 20

1. (10 pts) Problem 7.2

$$f(x) = -x^2 + 8x - 12$$

a. Determine the maximum and the corresponding value of x for this function analytically, that is, using differentiation

$$-2x + 8 = 0 \text{ is } f'(x) \text{ so } x \text{ is } 4$$

b. verify that yields the same result based on initial guesses of $x_1 = 0$ $x_2 = 2$ $x_3 = 6$

$$x_4 = 2 - \frac{(1/2) (((2-0)^2 (f(2)-f(6)) - (2-6)^2 (f(2)-f(0))) / (((2-0)(f(2)-f(6)) - (2-6)(f(2)-f(0))))))}{4 \cdot 0 - 16 \cdot 12 / 0} = \frac{2 - (1/2) (-192)}{-192} = 4$$

2. (10 pts) Problem 7.5 – Do it by hand for two iterations (not three).

Solve for the value of x that maximizes f(x) in using the golden-section search, $x_l = 0$, $x_u = 2$

$$f(x) = -1.5x^6 - 2x^4 + 12x$$

r is 0.61803 per golden ratio so $r(x_2 - x_1) = r_2$ which is 1.23606

$$f(x_l) = 0 \text{ and } f(x_u) = -104$$

iter1. $f(x_l + r_2) = -4.8144139$ $f(x_u - r_2) = -8.18793$ so we keep $f(x_l + r_2)$

$$x_l = 0 \quad x_u = 1.23606 \quad x_1 = 0.76394$$

iter2. $X_2 = 0 + (1.23606 - 0.76394) = 0.47212$ $f(x_1) = -8.1879337847$

$f(x_2) = -5.5494622147$ and since $f(x_2) > f(x_1)$ the max x is 0.76394

3. (10 pts) Problem 7.6 – Do it by hand for two iterations (not three). $X_1 = 0$ $x_2 = 1$ $x_3 = 2$

$$f(x) = -1.5x^6 - 2x^4 + 12x$$

itter 1

$x_4 =$

$$1 - \frac{(1/2) ((1-0)^2 * (f(1)-f(2)) - (1-2)^2 (f(1)-f(0)))}{1 * -8.5 - 104 - (1 * -8.5 - 0)} = \frac{1 - \frac{1}{2} * (-104 / -121)}{-104 / -121} = 0.570237 = x_4$$

Itter 2

$X_4 =$

$$1 - \frac{(1/2) ((1-0.570237)^2 * (f(1)-f(2)) - (1-2)^2 (f(1)-f(0.570237)))}{(0.184687 * -8.5 - 104) - (1 * -8.5 - -6.5799085)} = \frac{1 - \frac{1}{2} * (-18.857196 / -50.267195)}{-18.857196 / -50.267195} = 0.81243$$

So $f(x) = -8.4465221798$

4. (20 pts) Implement the Golden Search algorithm for finding a local minimum in a given interval.

When using the algorithm that is listed on the book with changes made, I was able to get

$X = 1.4275517728064884$

$F(x) = -1.775725653147415$

With 40 iteration and 42 times on the function evaluation