

סעיף 7:

קוד:

```
1 import numpy as np
2
3 a = np.sqrt(2)
4
5
6 def _stop_condition(current_delta):
7     global a
8     return current_delta <= (1e-50) / a
9
10
11 def _next_delta_1(current_delta):
12     return (current_delta ** 2) / (2 * (1 + current_delta))
13
14
15 def _next_delta_2(current_delta):
16     return current_delta / 2
17
18
19 def _next_delta_3(current_delta):
20     return (current_delta ** 2) / 2
21
22
23 def _evaluations(update_function, delta_0):
24     k = 0
25     current_delta = delta_0
26     while not _stop_condition(current_delta):
27         k += 1
28         current_delta = update_function(current_delta)
29     return k
30
31
32 if __name__ == '__main__':
33     delta_0 = a - 1
34     print("1st expression reached bound in {} iterations".format(_evaluations(_next_delta_1, delta_0)))
35     print("2nd expression reached bound in {} iterations".format(_evaluations(_next_delta_2, delta_0)))
36     print("3rd expression reached bound in {} iterations".format(_evaluations(_next_delta_3, delta_0)))
37
```

פלט, מספר איטרציות לכל חסם:

```
1st expression reached bound in 7 iterations
2nd expression reached bound in 166 iterations
3rd expression reached bound in 7 iterations
```

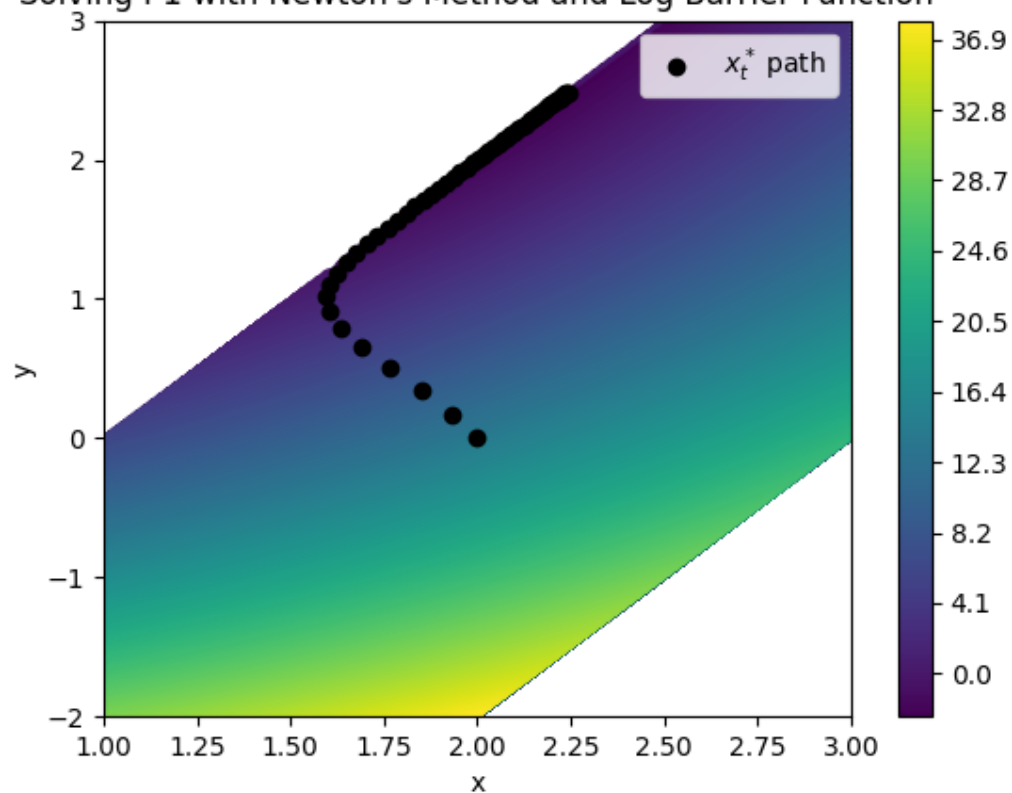
שאלה 5 סעיפים 2,3:

קוד:

```
1 import numpy as np
2 from matplotlib import pyplot as plt
3
4
5 class MinimizationProblem:
6     def __init__(self, name: str, number_constraints):
7         self.name: str = name
8         self.number_constraints: int = number_constraints
9         self.target_func = None
10        self.dLdx = self.dLdy = self.ddLdxdy = self.ddLddx = self.ddLddy = None
11        self.constrains = None
12        self.starts_vector = None
13
14    def gradient(self, x, y, t):
15        return np.array([self.dLdx(x, y, t), self.dLdy(x, y, t)])
16
17    def hessian(self, x, y, t):
18        hess = np.array([[self.ddLddx(x, y, t), self.ddLdxdy(x, y, t)], [self.ddLdxdy(x, y, t), self.ddLddy(x, y, t)]])
19        assert hess.shape == (2, 2)
20        return hess
21
22
23 def solve_inner(current_x_vec, t, p: MinimizationProblem, num_iter=5):
24     x_vec = current_x_vec
25     for i in range(num_iter):
26         x_vec = x_vec - 0.01 * np.linalg.inv(p.hessian(x_vec[0], x_vec[1], t)) @ p.gradient(x_vec[0], x_vec[1], t)
27     return x_vec
28
29
30 def solve_outer(mu, t_0, epsilon, p: MinimizationProblem):
31     x_vecs = [p.starts_vector]
32     t = t_0
33     while p.number_constraints / t > epsilon:
34         next_vec = solve_inner(x_vecs[-1], t, p)
35         x_vecs.append(next_vec)
36         t *= mu
37     return x_vecs
38
39
40 def init_p1():
41     p1_problem = MinimizationProblem("P1", 2)
42     p1_problem.constrains = lambda x, y: abs(x - 0.5 * y - 2) <= 1
43     p1_problem.target_func = lambda x, y: (x ** 2) + (y ** 2) + 5 * x - 10 * y
44     p1_problem.dLdx = lambda x, y, t: t * (2 * x + 5) - 1 / (x - 0.5 * y - 3) - 1 / (x - 0.5 * y - 1)
45     p1_problem.ddLddx = lambda x, y, t: 2 * t + 1 / ((x - 0.5 * y - 3) ** 2) + 1 / ((x - 0.5 * y - 1) ** 2)
46     p1_problem.dLdy = lambda x, y, t: t * (2 * y - 10) + 0.5 / (x - 0.5 * y - 3) + 0.5 / (x - 0.5 * y - 1)
47     p1_problem.ddLddy = lambda x, y, t: 2 * t + 0.25 / ((x - 0.5 * y - 3) ** 2) + 0.25 / ((x - 0.5 * y - 1) ** 2)
48     p1_problem.ddLdxdy = lambda x, y, t: -0.5 / ((x - 0.5 * y - 3) ** 2) - 0.5 / ((x - 0.5 * y - 1) ** 2)
49     p1_problem.starts_vector = np.array([2, 0])
50     return p1_problem
51
52
53 def init_p2():
54     p2_problem = MinimizationProblem("P2", 3)
55     p2_problem.constrains = lambda x, y: ((x - 1) ** 2 + (y - 2) ** 2 <= 9) * (x >= 2) * (y >= 0)
56     p2_problem.target_func = lambda x, y: ((x - 3) ** 2) + (y ** 2) + 3 * x - 2 * y
57     p2_problem.dLdx = lambda x, y, t: t * (2 * x - 3) + 2 * (x - 1) / (-((x - 1) ** 2) - ((y - 2) ** 2) + 9) - 1 / (x - 2)
58     p2_problem.dLdy = lambda x, y, t: t * (2 * y - 2) + 2 * (y - 2) / (-((x - 1) ** 2) - ((y - 2) ** 2) + 9) - 1 / y
59     p2_problem.ddLddx = lambda x, y, t: 4 * (x - 1) * (y - 2) / (-((x - 1) ** 2) - ((y - 2) ** 2) + 9) ** 2
60     p2_problem.ddLddy = lambda x, y, t: 2 * t + 2 / (-((x - 1) ** 2) - ((y - 2) ** 2) + 9) + 4 * ((x - 1) ** 2) / (
61         -((x - 1) ** 2) - ((y - 2) ** 2) + 9) ** 2 \
62         + 1 / ((x - 2) ** 2)
63     p2_problem.ddLdxdy = lambda x, y, t: 2 * t + 2 / (-((x - 1) ** 2) - ((y - 2) ** 2) + 9) - ((y - 2) ** 2) + 9) + 4 * ((y - 2) ** 2) / (
64         -((x - 1) ** 2) - ((y - 2) ** 2) + 9) ** 2 \
65         + 1 / (y ** 2)
66     p2_problem.starts_vector = np.array([3, 1])
67     return p2_problem
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89 if __name__ == '__main__':
90     p1 = init_p1()
91     p2 = init_p2()
92
93     mu = 1.5
94     t0 = 1
95     epsilon = 1e-10
96     n = 500
97     x_values_p1 = solve_outer(mu, t0, epsilon, p1)
98     x_values_p2 = solve_outer(mu, t0, epsilon, p2)
99     plot_cont(p1, xlims=[1, 3], ylims=[-2, 3], x_values=x_values_p1, fig_path="p1.png")
100    plot_cont(p2, xlims=[1.5, 4], ylims=[-0.5, 5], x_values=x_values_p2, fig_path="p2.png")
101
```

פלט של הגרפים:

Solving P1 with Newton's Method and Log Barrier Function



Solving P2 with Newton's Method and Log Barrier Function

