

Indian Institute of Technology Jodhpur
Optimization for Data Science
Fractal 1
Problem Set 02

Ques(1). Using Fibonacci search method, find the minimum of $\phi(x) = (x - 2)^2$ with an error in the minimum point not more than 0.42 (Initial interval $[1, 3]$).

Ques(2). Solve *Ques(1)* using Golden section method. How many iterations does it required to obtain approximate minima with the same error bound(0.42)?

Ques(3). Use Fibonacci search method to find minimum for $f(x) = 3x^2 - e^x$ over the interval $[0, 1]$ with an error in optimal solution not more than 0.05.

Ques(4). Solve *Ques(3)* using Golden section method. How many iterations does it required to obtain approximate minima with the same error bound(0.05)?

Ques(5). Use Golden section method to find within 10% of value of x in the interval that maximizes the function

$$f(x) = \min\{x, 2x^2, 2 - 2x - x^2\}.$$

How many iterations are required?