Optimization, Quasi-Newton methods
FMA051

Jonathan Andersson
Adam Jalkemo
Emil Westenius

January 20, 2017

1   Code discussion

1.1   Line search

1.2   Stop conditions

2   Problems

2.1   Rosenbrock

2.1.1   Optimal points and function value

2.2 $\min e^{x_1 x_2 x_3 x_4}$ subject to $x_1^2 + x_2^2 + x_3^2 + x_4^2 + x_5^2 = 10$, $x_2 x_3 = 5 x_4 x_5$, $x_1^3 + x_3^3 = -1$

2.2.1   Optimal points and function value

2.3   Exercise 9.3

2.3.1   Optimal points and function value

2.4   Exercise 9.5

2.4.1   Optimal points and function value

3   Solver evaluation

3.1   Consistency in the program behaviour

3.2   Comparison between DFP and BFGS