

```

• begin
•     using Plots , LaTeXStrings , LaTeXify , LinearAlgebra , Calculus
• end

```

```
fun = powell (generic function with 1 method)
```

```
• fun=powell(u)=(u[1]+10u[2])^2+5(u[3]-u[4])^2+(u[2]-2u[3])^4+10(u[1]-u[4])^4
```

```
∇f = #2 (generic function with 1 method)
```

```
• ∇f=Calculus.gradient(powell) #函数梯度
```

```
H = #7 (generic function with 1 method)
```

```
• H=hessian(powell) # 函数黑塞矩阵
```

```
newtons_method (generic function with 2 methods)
```

```

• function newtons_method(∇f, H, x, k_max, ε=0.005)
•     k, Δ = 1, fill(Inf, length(x))
•
•     while norm(Δ) > ε && k ≤ k_max
•         Δ = H(x) \ ∇f(x)
•         x -= Δ
•         k += 1
•     end
•     return x
• end

```

```
x₀ = [3.0, -1.0, 0.0, 1.0]
```

```
• x₀=[3,-1,0,1]|>float # 值需要转位浮点数
```

```
[306.0, -144.0, -2.0, -310.0]
```

```
• ∇f(x₀)
```

```

4×4 Matrix{Float64}:
 482.0    19.9999     0.0   -480.0
 19.9999  212.0    -23.9999  0.000193776
  0.0    -23.9999    58.0   -9.99993
-480.0    0.000193774  -9.99993  490.001

```

```
• H(x₀)
```

```
iter (generic function with 1 method)
```

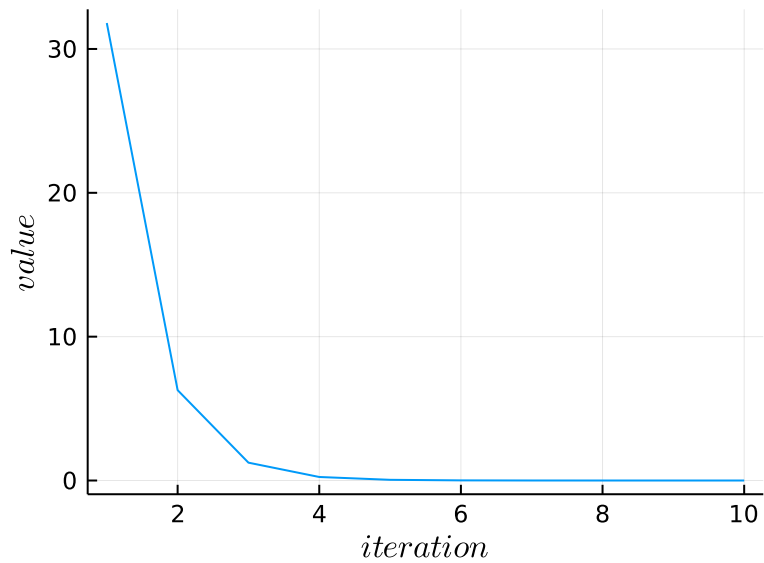
```
• iter(k)=newtons_method(∇f,H,x₀,k)|>fun
```

```
[31.8026, 6.28199, 1.24089, 0.245113, 0.0484175, 0.00956395, 0.00188917, 0.00037317, 7.37
```

```

• begin
•     span=1:10
•     val=[iter(k) for k in span]
• end

```



```
• plot(span, val, xlabel=L"iteration", ylabel=L"value", label=false, size=(400, 300))
```