

Topic: Optimization

Concepts: gradient vs. non-gradient-based methods for unconstrained optimization problems

Note: Feel free to use resources from the internet to help you write the python script, find commands, or understand concepts. You may use the following:

<https://docs.scipy.org/doc/scipy/tutorial/optimize.html>

<https://pygad.readthedocs.io/en/latest/>

<https://matplotlib.org/stable/gallery/mplot3d/surface3d.html>

https://matplotlib.org/stable/api/as_gen/matplotlib.pyplot.contour.html

Problem-1:

Minimize the following Rosenbrock function with respect to x and y

$$f(x, y) = (1 - x)^2 + 100(y - x^2)^2$$

- (1) Use `scipy.optimize` with an algorithm of your choice from the available options to solve the above unconstrained optimization problem. Change the initial guess and see if the solution changes. Did you find a local minimum or global minimum? (Hint: plot the function in both 2D & 3D to understand the nature of the function)
- (2) Solve the above problem using genetic algorithms (`pygad.ga`). Change the initial guess and see if the solution changes. Did you find a local minimum or global minimum?
- (3) Compare the performance of the two methods (number of iterations, time taken, solution obtained for the same accuracy (decimal points) level).

Problem-2:

Minimize the following function with respect to x and y.

$$f(x, y) = (x^2 + y^2 - 1)^2 + (x - 1)^2 + y^2$$

- (1) Use `scipy.optimize` with an algorithm of your choice from the available options to solve the above unconstrained optimization problem. Change the initial guess and see if the solution changes. Did you find a local minimum or global minimum? (Hint: plot the function in both 2D & 3D to understand the nature of the function)
- (2) Solve the above problem using genetic algorithms (`pygad.ga`). Change the initial guess and see if the solution changes. Did you find a local minimum or global minimum?
- (3) Compare the performance of the two methods (number of iterations, time taken, solution obtained for the same accuracy (decimal points) level).