

CS227 Assignment (15/11/23)

Name :- Nagesh R Desai

Roll No :- 2201CS50

1. Q. Minimize $3x^2 - 13xy + 7y^2$ by SD Method with Initial Point (1,1)

```
untitled2.m x T
/MATLAB Drive/untitled2.m

1      syms x1 x2
2      %nagesh desai
3      %2201cs50
4      function_1 = 3*x1^2 - 13*x1*x2 + 7*x2^2 ;
5      %the function we need to minimize funcx inline (function_1); %making this function operable
6      funcx = inline(function_1) ;
7      funcobjec = @(x) funcx(x(:,1), x(:,2));
8      grad = gradient(function_1);
9      gradfuncx = inline(grad);
10     Hess1= hessian (function_1);
11     Hessx=inline (Hess1);
12     x0 = [1 1]; % initial value
13     maxiter =3; % maximum number of iterations
14     tolerance = 5e-3; %tolerance to check
15     iterator =0;
16     X=[]; %vector to save next data
17     gradx= @(x) gradfuncx(x(:,1), x(:,2));
18     while norm (gradx(x0)) > tolerance && iterator< maxiter
19         X= [X;x0];
20         Step_length = -gradx(x0);
21         H = Hessx(x0);
22         lambda = Step_length' *Step_length./(Step_length'*H*Step_length); %getting the optimum lambda
23         Xnew = x0+ lambda.*Step_length';
24         x0 =Xnew;
25         iterator = iterator +1; %looping
26     end
27     fprintf("The optimum Solution is = [%f, %f] \n", x0(1), x0(2));
28     fprintf("The optimum value of f(x) is= %f \n", funcobjec (x0));
```

The optimum Solution is = [3.172012, 1.661530]

The optimum value of f(x) is= -19.005354

2. Q. Minimize $8x - y + 5x^2 + 22xy + y^2$ by SD Method with Initial Point (0,0)

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```
untitled2.m x +
/MATLAB Drive/untitled2.m
2 %nagesh desai
3 %2201cs50
4 function_1 = 8*x1 - x2 +5*x1^2 +22*x1*x2 +x2^2 ;
5 %the function we need to minimize funcx inline (function_1); %making this function
6 funcx = inline(function_1) ;
7 funcobjec = @(x) funcx(x(:,1), x(:,2));
8 grad = gradient(function_1);
9 gradfuncx =inline(grad);
10 Hess1= hessian (function_1);
11 Hessx=inline (Hess1);
12 x0 = [1 1]; % initial value
13 maxiter =3; % maximum number of iterations
14 tolerance = 5e-3; %tolerance to check
15 iterator =0;
16 X=[]; %vector to save next data
17 gradx= @(x) gradfuncx(x(:,1), x(:,2));
18 while norm (gradx(x0)) > tolerance && iterator< maxiter
19 X= [X;x0];
20 Step_length = -gradx(x0);
21 H = Hessx(x0);
22 lambda = Step_length' *Step_length./(Step_length'*H*Step_length); %getting the opti
23 Xnew = x0+ lambda.*Step_length';
24 x0 =Xnew;
25 iterator = iterator +1; %looping
26 end
27 fprintf("The optimum Solution is = [%f, %f] \n", x0(1), x0(2));
28 fprintf("The optimum value of f(x) is= %f \n", funcobjec (x0));
```

```
>> untitled2
The optimum Solution is = [0.162041, -0.479276]
The optimum value of f(x) is= 0.428024
X =
```

```
1.0000    1.0000
-0.4801    0.1490
-0.0490   -0.6006
```