

Used Newton's method:

a) the root of

$$f(x) = \exp(-x) - 10^{-9}$$

with  $x^0 = 0$ , and compare the results  $(x^k, f(x^k))$  for the stopping criteria

- (i)  $|f(x^k)| < \epsilon_a$ ,
- (ii)  $|f(x^k)| < \epsilon_r |f(x^0)| + \epsilon_a$ ,
- (iii)  $|x^{k+1} - x^k| < \epsilon_a$ ,
- (iv)  $|x^{k+1} - x^k| < \epsilon_r |f(x^0)| + \epsilon_a$ ,

with all possible combinations of  $\epsilon_a, \epsilon_r = 10^{-3}$  and  $10^{-10}$ .

b) the extremum of

$$F(x) = (x_1 - 1)^4 + 2(x_1 - 1)^2(x_2 - 1)^2 + (x_2 + 1)^4 - 2(x_2 - 1)^2 - (2x_2 + 1)^2 + 1$$

with  $x^0 = (1.21, -1.15)^\top$  and the stopping criteria

- (i)  $\|x^{k+1} - x^k\|_\infty < 10^{-4}$ ,
- (ii)  $\|x^{k+1} - x^k\|_\infty < \epsilon_r \|\nabla F(x^0)\| + 10^{-4}$ ,

where  $\|x\|_\infty := \max_{i=1,\dots,n} |x_i|$ . In (ii) test different values for  $\epsilon_r$  and compare the results.