

Exercise 1

- $n!$ tours

Exercise 2

$-\infty$

Exercise3

$$y = \begin{cases} 1 & x < 0 \\ -1 & x > 0 \end{cases}$$

Exercise4

$$y = 0$$

- It is continuous, not differentiable.

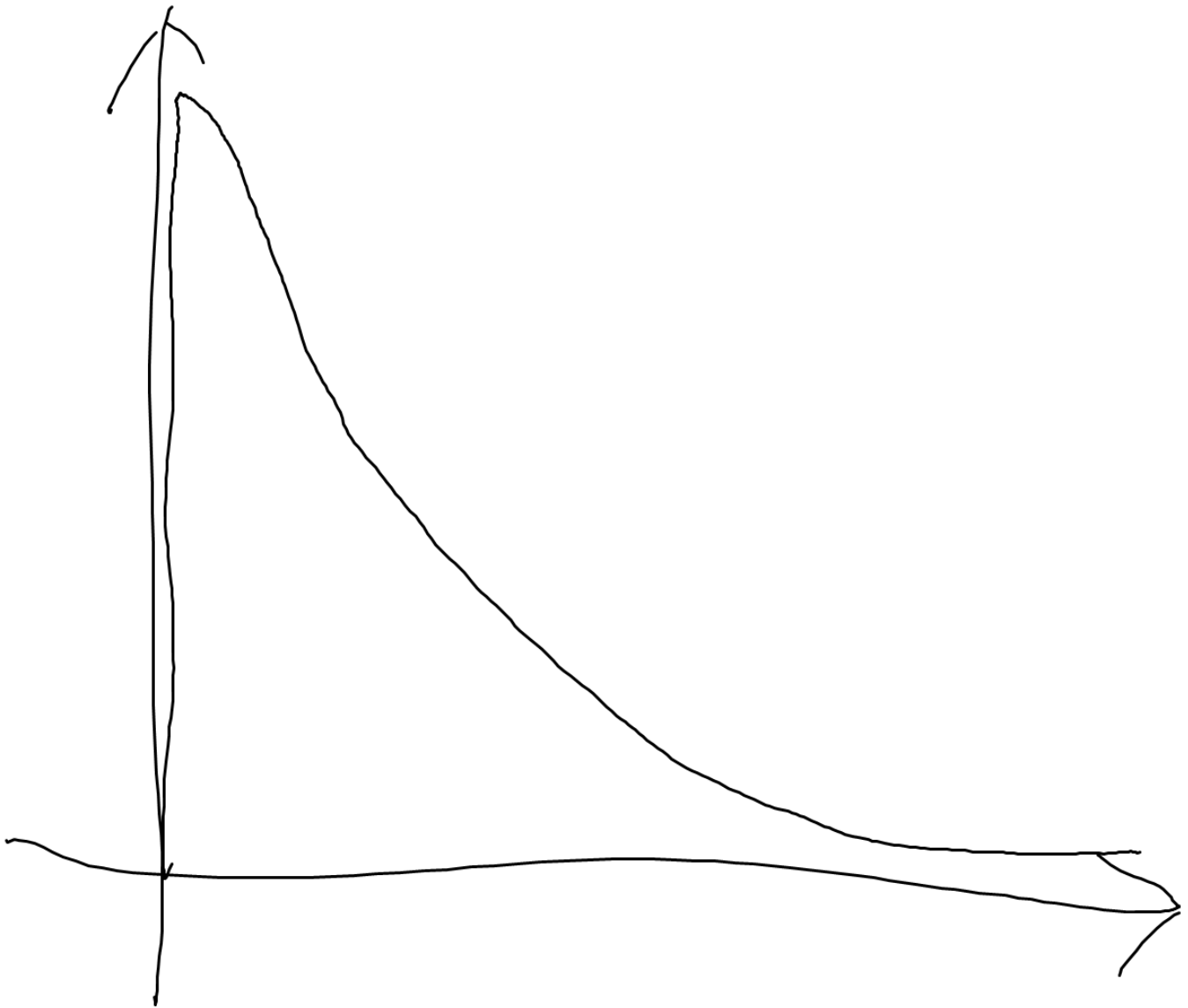
Exercise5

$x=0, x=1$

Exercise 6

- $O(MN)$
- best $M=6, N=4$
 - result = 2.5003

Exercise 7



Exercise 8

$M \cdot N$ evaluations

Exercise 9

$M \cdot N^2$ Evaluations, $M \cdot N^n$ evaluations.

Exercise 10

Bracketing search: $x_1=4.691358024691359$ $x_2=3.2098765432098757$ numFuncEvals=138

Exercise 11:

$N=0$ bestx=5.555555555555558 bestf=3.2149641975308683 prevBestf=3.2149641975308683

Exercise 12:

c is a weighted average of a and b . So c must be in range $[a,b]$.

Exercise 13:

$$d-a=rb-ra = r(b-a)$$

$$\frac{d-a}{b-a} = r$$

Exercise 14:

fd could be 0.

Exercise 15:

c=0.0 c=10.0 bestf=2.5841 numEvals=0

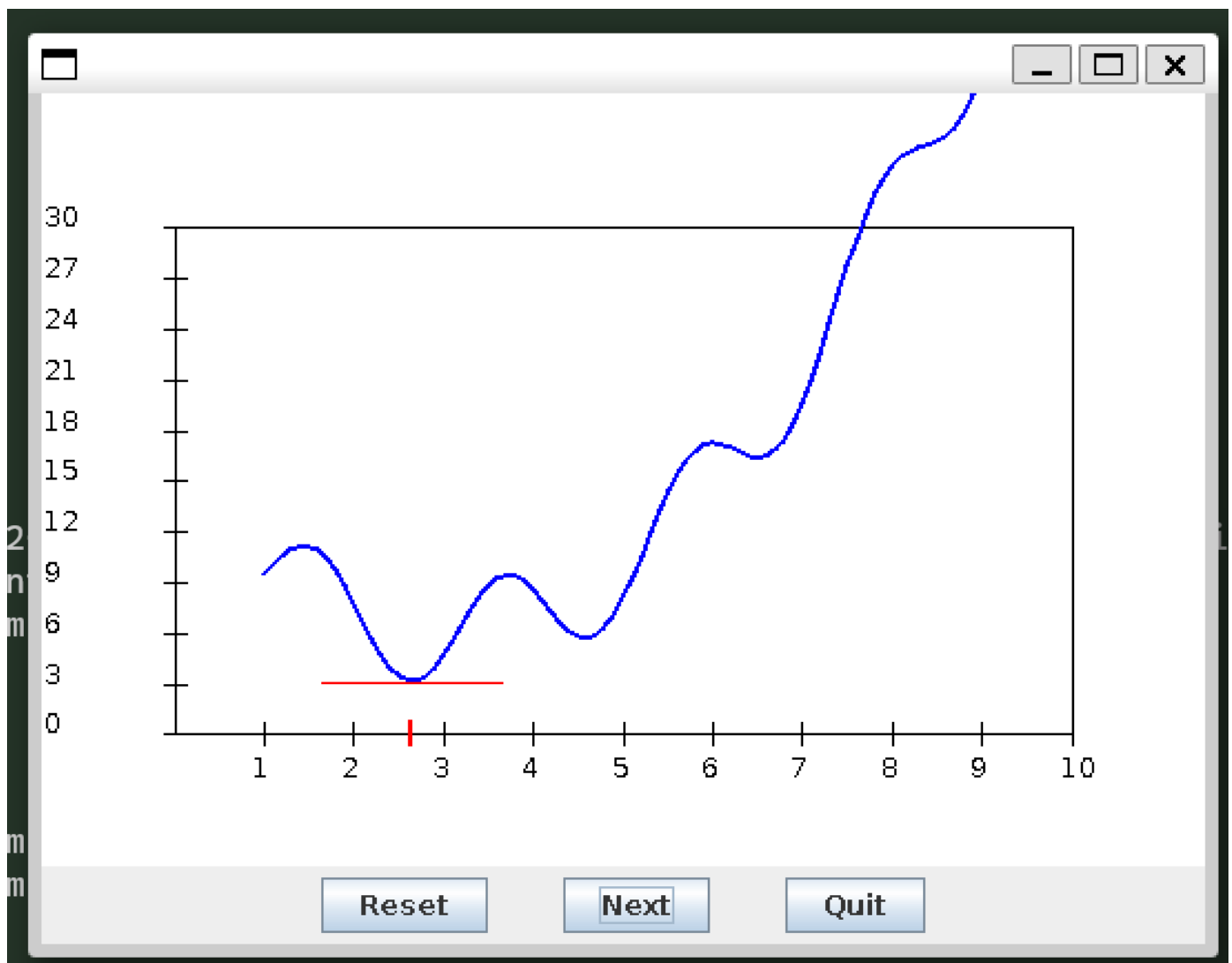
Exercise 16:

- around 100 iters
- step become smaller

- | | |
|----|---|
| 1 | x:2.484 ,afx:-1.484 |
| 2 | x:3.3744 ,afx:-0.8904000000000001 |
| 3 | x:3.90864 ,afx:-0.5342399999999999 |
| 4 | x:4.229184 ,afx:-0.32054399999999994 |
| 5 | x:4.4215104 ,afx:-0.19232639999999998 |
| 6 | x:4.5369062399999995 ,afx:-0.11539584000000006 |
| 7 | x:4.606143744 ,afx:-0.06923750400000017 |
| 8 | x:4.6476862464 ,afx:-0.041542502400000104 |
| 9 | x:4.67261174784 ,afx:-0.02492550143999992 |
| 10 | x:4.687567048704 ,afx:-0.01495530086399981 |
| 11 | x:4.6965402292224 ,afx:-0.008973180518399815 |
| 12 | x:4.70192413753344 ,afx:-0.005383908311040031 |
| 13 | x:4.705154482520064 ,afx:-0.0032303449866240897 |

- The function doesn't converge at $\alpha=1$, it overshoots over the optimal
- The program can't normally function at $\alpha=10$

Exercise 17:



- Yes, it converge at 2.6
- It is also 0.

Exercise 18

Yes, simply $f(x)=\sin(x)$

Exercise 19:

If s is too large, then the derivative is not very precise and can cause over shoot problem or even miss the global minimum.

Exercise 20:

This won't work because it will force x_1 and x_2 both to move even if the x_1 or x_2 is already at it's optimal value.

Exercise 21:

$$f'_1 = 2 * (x_1 - 4.71) + 4(x_1 - 4.71) * (x_2 - 3.2)^2$$

$$f'_2 = 2 * (x_2 - 3.2) + 4(x_1 - 4.71)^2 * (x_2 - 3.2)$$

Exercise 22:

$$f'_1 = \frac{1}{\mu_1}$$

$$f_2' = \frac{1}{\mu_2}$$

Exercise 23:

We will be calculating the gradient based on the new x_1 , which is not the correct gradient at the moment.

Exercise 24:

1 | Gradient descent: after n=542 iterations: $x_1=4.704951324783355$ $x_2=3.1949999982061064$

Exercise 25:

X around 0.3 provides best performance

Exercise 26:

It can't find a low derivative, 1000 samples are used.

Exercise 27:

$$a_n = \frac{1}{n}$$

Exercise 28:

Yes, it works.

Exercise 29:

Gradient descent: $x=0.3070053072136658$ $f(x)=1.2150337526719595$

Yest, it's about the value produced in exercise 28.