

Исходный код 1: Метод Ньютона

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1  /*
2  * newton.hpp
3  * Searching multidimensional function minimum with Newton algorithm.
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6  */
7
8  #ifndef NUMERIC_NEWTON_HPP
9  #define NUMERIC_NEWTON_HPP
10
11 #include "numeric_common.hpp"
12
13 #include <boost/assert.hpp>
14 #include <boost/concept/assert.hpp>
15 #include <boost/concept_check.hpp>
16 #include <boost/bind.hpp>
17 #include <boost/function.hpp>
18
19 #include "golden_section_search.hpp"
20 #include "lerp.hpp"
21 #include "determinant.hpp"
22 #include "invert_matrix.hpp"
23
24 namespace numeric
25 {
26     namespace newton
27     {
28         // TODO: Inverse Hessian is a bad thing.
29         template< class Func, class FuncGrad, class FuncHessian, class V, class PointsOut >
30         inline
31         ublas::vector<typename V::value_type>
32             find_min( Func function, FuncGrad functionGrad, FuncHessian functionHessian,
33                     V const &startPoint,
34                     typename V::value_type precision,
35                     typename V::value_type step,
36                     PointsOut pointsOut )
37         {
38             // TODO: Now we assume that vector's coordinates and function values are same scalar
39             // types.
40             // TODO: Assert on correctness of 'ostr'.
41
42             BOOST_CONCEPT_ASSERT((ublas::VectorExpressionConcept<V>));
43
44             typedef typename V::value_type scalar_type;
45             typedef ublas::vector<scalar_type> vector_type;
46             typedef ublas::matrix<scalar_type> matrix_type;
47
48             BOOST_CONCEPT_ASSERT((boost::UnaryFunction<Func, scalar_type, vector_type>));
49             BOOST_CONCEPT_ASSERT((boost::UnaryFunction<FuncGrad, vector_type, vector_type>));
50             BOOST_CONCEPT_ASSERT((boost::UnaryFunction<FuncHessian, matrix_type, vector_type>));
51
52             BOOST_ASSERT(precision > 0);
53
54             // Setting current point to start point.
55             vector_type x = startPoint;
56
57             *pointsOut++ = x;
58
59             size_t iterations = 0;
60             while (true)
61             {
62                 // Searching next point in specific direction based on antigradient.
63
64                 matrix_type const hessian = functionHessian(x);
65                 scalar_type const hessianDet = matrix_determinant(hessian);
66
67                 if (eq_zero(hessianDet))
68                 {
69                     // Hessian determinant zero, it's means something. // TODO
70                     return x;
71                 }
72             }
73         }
74     }
75 }

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70     }
71
72     matrix_type invHessian;
73     VERIFY(invert_matrix(hessian, invHessian));
74
75     vector_type const grad      = functionGrad(x);
76     vector_type const dirLong   = -ublas::prod(invHessian, grad);
77
78     scalar_type const dirLen = ublas::norm_2(dirLong);
79     if (eq_zero(dirLen))
80     {
81         // Function gradient is almost zero, found minimum.
82         return x;
83     }
84
85     // Obtaining normalized direction of moving.
86     vector_type const dir = dirLong / dirLen;
87     BOOST_ASSERT(eq(ublas::norm_2(dir), 1));
88
89     vector_type const s0 = x;
90     vector_type const s1 = s0 + dir * step;
91
92     typedef boost::function<scalar_type ( scalar_type )> function_bind_type;
93     function_bind_type functionBind =
94         boost::bind<scalar_type>(function, boost::bind<vector_type>(Lerp<scalar_type,
95             vector_type>(0.0, 1.0, s0, s1), _1));
96     scalar_type const section =
97         golden_section::find_min<function_bind_type, scalar_type>(functionBind, 0.0,
98             1.0, precision / step);
99     BOOST_ASSERT(0 <= section && section <= 1);
100
101     vector_type const nextX = s0 + dir * step * section;
102     if (ublas::norm_2(x - nextX) < precision)
103     {
104         // Next point is equal to current (with precision), seems found minimum.
105         return x;
106     }
107
108     // Moving to next point.
109     x = nextX;
110     *pointsOut++ = x;
111
112     ++iterations;
113
114     // debug
115     if (iterations >= 100)
116     {
117         std::cerr << "Too_many_iterations!\n";
118         break;
119     }
120     // end of debug
121 }
122
123 return x;
124 }
125 } // End of namespace 'newton'.
126 } // End of namespace 'numeric'.
127
128 #endif // NUMERIC_NEWTON_HPP

```