Boğazıçı University

NONLINEAR MODELS IN OPERATIONS RESEARCH IE 440

Homework 3

Authors:
M. Akın Elden
Yunus Emre Karataş
Y. Harun Kıvrıl
Sefa Kayraklık

18 November 2019



1 Introduction

The project is implemented using Python as the programming language. First the given function is converted to a lambda function using "sympy" package. Then its plotted between the points [0,15] and [10,50].

The source code used to import required dependencies, converting function to a lambda expression:

```
import pandas as pd
import numpy as np
from sympy import Symbol, cos, sin, lambdify

x1 = Symbol('x1')
x2 = Symbol('x2')
function = (5*x1-x2)**4+((x1-2)**2)+(x1-2*x2)+12
f = lambdify([[x1,x2]], function, 'numpy')
```

The graph of the function:

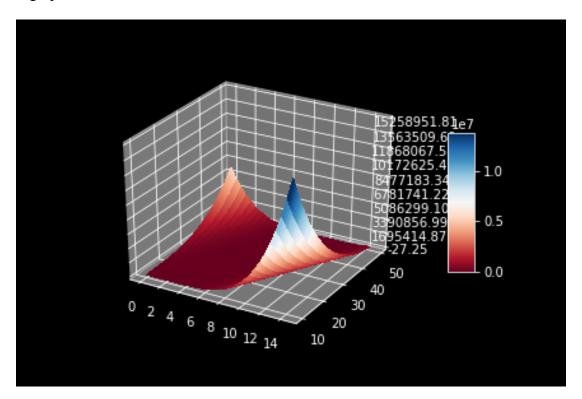


Figure 1: The graph of the given function

The source used to plot the graph of the function:

```
from pylab import meshgrid,cm,imshow,contour,clabel,colorbar,axis,title,show
from mpl_toolkits.mplot3d import Axes3D
from matplotlib import cm
```

```
4 | from matplotlib.ticker import LinearLocator, FormatStrFormatter
   import matplotlib.pyplot as plt
6
7
   # plot the function
x = np.arange(0, 15, 0.5)
y = np.arange(10,50,0.5)
10 X,Y = meshgrid(x, y) # grid of point
   Z = f([X,Y]) # evaluation of the function on the grid
11
12
13 fig = plt.figure()
14 ax = fig.gca(projection='3d')
surf = ax.plot_surface(X, Y, Z, rstride=1, cstride=1,
                       cmap=cm.RdBu,linewidth=0, antialiased=False)
16
17
   ax.zaxis.set_major_locator(LinearLocator(10))
18
   ax.zaxis.set_major_formatter(FormatStrFormatter('%.02f'))
19
  fig.colorbar(surf, shrink=0.5, aspect=5)
21
22
23 plt.show()
```

Exact Line Search

Since Cyclic coordinate search and Hook & Jeeves method requires an exact line search, an algorithm is used to implement that search. Bisection method is used to find the approximately optimum point in the interval [-100, 100].

The source code to implement exact line search:

```
def BisectionMethod(f, a=-100,b=100,epsilon=0.005) :
1
2
       iteration=0
       while (b - a) >= epsilon:
3
          x_1 = (a + b) / 2
4
          fx_1 = f(x_1)
5
           if f(x_1 + epsilon) \le fx_1:
6
7
              a = x_1
8
           else:
              b = x_1
9
           iteration+=1
10
11
       x_star = (a+b)/2
12
       return x_star
13
   def ExactLineSearch(f, x0, d):
14
       alpha = Symbol('alpha')
15
       function_alpha = f(np.array(x0)+alpha*np.array(d))
16
       f_alp = lambdify(alpha, function_alpha, 'numpy')
17
18
       alp_star = BisectionMethod(f_alp)
       return alp_star
19
20
21 def np_str(x_k):
       # Used to convert numpy array to string with determined format
```

2 Cyclic Coordinate Search

Cyclic coordinate search is used to find a local optimum point. Since the function is in 2 dimensional space, each iteration consists of 2 steps in the directions of unit vectors. In each step the optimal step length is found using exact line search. When the magnitude of the difference between two consecutive iterates is less than a given ε value, the algorithm ends.

Source code of the algorithm:

```
def CyclicCoordinateSearch(f, x0, epsilon):
1
2
       x0 = np.array(x0)
       x_{array} = [x0]
3
4
       k = 0
       n = len(x0)
5
6
       res_array = []
       while(True):
7
           y0 = np.copy(x_array[k])
8
           for j in range(n):
9
              d = np.zeros(n)
10
              d[j] = 1
11
              alpha = ExactLineSearch(f, y0, d)
12
              y1 = y0 + alpha*d
13
              res_array.append([k, np_str(x_array[k]), f(x_array[k]),j, str(d),np_str(y0),
14
                  alpha, np_str(y1)])
              y0 = y1
15
16
          x_array.append(y1)
           k += 1
17
           if(np.linalg.norm(x_array[k]-x_array[k-1]) < epsilon):</pre>
18
              res_array.append([k, np_str(x_array[k]), f(x_array[k])])
19
              result_table = pd.DataFrame(res_array, columns=['k', 'x^k', 'fx^k', 'j', 'd^j'
20
                   ,'y^j','a^j', 'y^j+1'])
              return result_table
21
```

Solution set 1:

- $x^{(0)} = [0, 0]$
- $\varepsilon = 0.01$

Output of the solution set 1:

k	$x^{(k)}$	$f(x^{(k)})$	j	$d_j^{(k)}$	y_j	$\pmb{lpha}_j^{(k)}$	y_{j+1}
0	[0 0]	16.000	0	[1. 0.]	[0 0]	0.102	[0.1 0.]
0	[0,0]	16.0000	0	$[1. \ 0.]$	[0,0]	0.1022	[0.1,0.]
0	[0,0]	16.0000	1	[0. 1.]	[0.1,0.]	1.3016	[0.1,1.3]
1	[0.1, 1.3]	13.4909	0	$[1. \ 0.]$	[0.1, 1.3]	0.2518	[0.35, 1.3]
1	[0.1, 1.3]	13.4909	1	[0. 1.]	[0.35, 1.3]	1.2589	[0.35, 2.56]
2	[0.35, 2.56]	10.3328	0	$[1. \ 0.]$	[0.35, 2.56]	0.2457	[0.6, 2.56]
2	[0.35, 2.56]	10.3328	1	[0. 1.]	[0.6, 2.56]	1.2283	[0.6, 3.79]
3	[0.6, 3.79]	7.3734	0	$[1. \ 0.]$	[0.6, 3.79]	0.2365	[0.84, 3.79]
3	[0.6, 3.79]	7.3734	1	[0. 1.]	[0.84, 3.79]	1.1826	[0.84, 4.97]
4	[0.84, 4.97]	4.6383	0	[1. 0.]	[0.84, 4.97]	0.2274	[1.06,4.97]
4	[0.84, 4.97]	4.6383	1	[0. 1.]	[1.06,4.97]	1.1368	[1.06,6.11]
•••	•••	•••	•••	•••	•••		•••
226	[5.92,30.38]	-27.101	0	[1. 0.]	[5.92,30.38]	0.005	[5.92,30.38]
226	[5.92,30.38]	-27.101	1	[0. 1.]	[5.92,30.38]	0.023	[5.92,30.4]
227	[5.92,30.4]	-27.106	0	[1. 0.]	[5.92,30.4]	0.005	[5.93,30.4]
227	[5.92,30.4]	-27.106	1	[0. 1.]	[5.93,30.4]	0.023	[5.93,30.42]
228	[5.93,30.42]	-27.112	0	$[1. \ 0.]$	[5.93,30.42]	0.005	[5.93,30.42]
228	[5.93,30.42]	-27.112	1	[0. 1.]	[5.93,30.42]	0.023	[5.93,30.45]
229	[5.93,30.45]	-27.117	0	$[1. \ 0.]$	[5.93,30.45]	0.005	[5.94,30.45]
229	[5.93,30.45]	-27.117	1	[0. 1.]	[5.94,30.45]	0.023	[5.94,30.47]
230	[5.94,30.47]	-27.122	0	[1. 0.]	[5.94,30.47]	0.002	[5.94,30.47]
230	[5.94,30.47]	-27.122	1	[0. 1.]	[5.94,30.47]	0.008	[5.94,30.48]
231	[5.94,30.48]	-27.124	NaN	None	None	NaN	None

$$x^* = (5.94, 30.48)$$

 $f(x^*) = -27.124$

Solution set 2:

- $x^{(0)} = [10, 35]$
- $\varepsilon = 0.01$

Output of the solution set 2:

k	$x^{(k)}$	$f(x^{(k)})$	j	$d_j^{(k)}$	y_j	$lpha_j^{(k)}$	y_{j+1}
0	[10,35]	50641.000	0.000	[1. 0.]	[10,35]	-3.166	[6.83,35.]
0	[10,35]	50641.000	1.000	[0. 1.]	[6.83,35.]	-0.041	[6.83,34.96]
1	[6.83,34.96]	-27.329	0.000	[1. 0.]	[6.83,34.96]	-0.008	[6.83,34.96]
1	[6.83,34.96]	-27.329	1.000	[0. 1.]	[6.83,34.96]	-0.038	[6.83,34.92]
2	[6.83,34.92]	-27.334	0.000	$[1. \ 0.]$	[6.83,34.92]	-0.008	[6.82,34.92]
2	[6.83,34.92]	-27.334	1.000	[0. 1.]	[6.82,34.92]	-0.038	[6.82,34.88]
3	[6.82,34.88]	-27.339	0.000	$[1. \ 0.]$	[6.82,34.88]	-0.008	[6.81,34.88]
3	[6.82,34.88]	-27.339	1.000	[0. 1.]	[6.81,34.88]	-0.038	[6.81,34.84]
4	[6.81,34.84]	-27.344	0.000	[1. 0.]	[6.81,34.84]	-0.008	[6.8 ,34.84]
4	[6.81,34.84]	-27.344	1.000	[0. 1.]	[6.8 ,34.84]	-0.038	[6.8 ,34.81]
•••			•••	•••	•••	•••	
69	[6.5, 33.28]	-27.440	0.000	$[1. \ 0.]$	[6.5, 33.28]	-0.005	[6.49,33.28]
69	[6.5 ,33.28]	-27.440	1.000	[0. 1.]	[6.49,33.28]	-0.023	[6.49,33.26]
70	[6.49,33.26]	-27.440	0.000	$[1. \ 0.]$	[6.49,33.26]	-0.005	[6.49,33.26]
70	[6.49,33.26]	-27.440	1.000	[0. 1.]	[6.49,33.26]	-0.023	[6.49,33.23]
71	[6.49,33.23]	-27.440	0.000	$[1. \ 0.]$	[6.49,33.23]	-0.005	[6.48,33.23]
71	[6.49,33.23]	-27.440	1.000	[0. 1.]	[6.48,33.23]	-0.023	[6.48,33.21]
72	[6.48,33.21]	-27.440	0.000	$[1. \ 0.]$	[6.48,33.21]	-0.005	[6.48,33.21]
72	[6.48,33.21]	-27.440	1.000	[0. 1.]	[6.48,33.21]	-0.023	[6.48,33.19]
73	[6.48,33.19]	-27.440	0.000	[1. 0.]	[6.48,33.19]	-0.002	[6.48,33.19]
73	[6.48,33.19]	-27.440	1.000	[0. 1.]	[6.48,33.19]	-0.008	[6.48,33.18]
74	[6.48,33.18]	-27.440	NaN	None	None	NaN	None

$$x^* = (6.48, 33.18)$$

 $f(x^*) = -27.440$

NOTE: The complete tables of the outputs are available in the Appendix section.

The conclusion:

The algorithm found two different points as the local optimum point however the function values, $f(x^*)$, for two different sets are very close to each other.

3 Hook & Jeeves Method

The Hook & Jeeves method is a modified version of the cyclic coordinate search. Since the cyclic coordinate method starts to cycle around a stationary point and makes so much steps to reach the point with a given precision, The Hook & Jeeves method avoids cycling and iterates much less steps to reach with a given precision.

The Hook & Jeeves method has two types of search; the first one is the exploratory moves which determine the promising direction by performing a single iteration of cyclic coordinate search and the second one is the pattern moves which determine how long the step length should be. These two

searches use the exact line search that is mentioned above. And the method runs until the distance between two consecutive x^k 's is less than a given ε value.

Source code of the algorithm:

```
def HookJeevesMethod(f, x0, epsilon):
2
       x0 = np.array(x0)
       x_{array} = [x0]
3
       x_{temp} = []
4
       k = 0
5
       n = len(x0)
6
       res_array = []
       while(True):
8
           # explorotary moves
9
           y0 = np.copy(x_array[k])
10
           for j in range(n):
11
              d_e = np.zeros(n)
12
              d_e[j] = 1
13
              alpha_e = ExactLineSearch(f, y0, d_e)
14
15
              y1 = y0 + alpha_e*d_e
              y0 = y1
16
           x_temp.append(y1)
17
           # pattern moves
18
           d_p = x_{temp[k]} - x_{array[k]}
19
           alpha_p = ExactLineSearch(f, x_array[k], d_p)
20
           y1 = x_array[k] + alpha_p*d_p
21
           x_array.append(y1)
22
           res_array.append([k, np_str(x_array[k]), f(x_array[k]), np_str(x_temp[k]), str(
23
               d_p), alpha_p, np_str(x_array[k+1])])
           k += 1
24
           if(np.linalg.norm(x_array[k]-x_array[k-1]) < epsilon):</pre>
              res_array.append([k, np_str(x_array[k]), f(x_array[k])])
26
              result_table = pd.DataFrame(res_array, columns=['k', 'x^k', 'fx^k', 'x^temp',
27
                   'd^k', 'a^k', 'x^k+1'])
              return result_table
28
```

Solution set 1:

- $x^{(0)} = [0, 0]$
- $\varepsilon = 0.01$

Output of the solution set 1:

k	$x^{(k)}$	$f(x^{(k)})$	x_{temp}	$d^{(k)}$	$\pmb{lpha}^{(k)}$	$x^{(k+1)}$
0	[0,0]	16.000	[0.102,1.302]	[0.10223389 1.30157471]	1.225	[0.125,1.595]
1	[0.125, 1.595]	13.330	[0.411, 2.844]	[0.28533936 1.24969482]	12.340	[3.646,17.016]
2	[3.646,17.016]	-13.491	[3.288,17.231]	[-0.35858154 0.21514893]	0.902	[3.323,17.21]
3	[3.323,17.21]	-17.221	[3.324,17.413]	[0.00152588 0.20294189]	1.048	[3.325,17.423]
4	[3.325,17.423]	-17.357	[3.369,17.635]	[0.04425049 0.21209717]	67.143	[6.296,31.663]
5	[6.296,31.663]	-26.577	[6.175,31.668]	[-0.12054443 0.00457764]	0.972	[6.178,31.668]
6	[6.178,31.668]	-27.336	[6.177,31.675]	[-0.00152588 0.00762939]	0.627	[6.178,31.673]
_7	[6.178,31.673]	-27.336	None	None	NaN	None

$$x^* = 6.178, 31.673$$

 $f(x^*) = -27.336$

Solution set 2:

- $x^{(0)} = [10, 35]$
- $\varepsilon = 0.01$

Output of the solution set 2:

k	$x^{(k)}$	$f(x^{(k)})$	x_{temp}	$d^{(k)}$	$oldsymbol{lpha}^{(k)}$	$x^{(k+1)}$
0	[10,35]	50641.000	[6.834,34.959]	[-3.16619873 -0.04119873]	0.999	[6.836,34.959]
1	[6.836,34.959]	-27.327	[6.828,34.93]	[-0.00762939 -0.0289917]	7.597	[6.778,34.739]
2	[6.778,34.739]	-27.351	[6.782,34.703]	[0.00457764 -0.03509521]	0.880	[6.782,34.708]
3	[6.782,34.708]	-27.361	[6.777,34.676]	[-0.00457764 -0.03204346]	4.585	[6.761,34.561]
4	[6.761,34.561]	-27.368	[6.747,34.526]	[-0.01373291 -0.03509521]	1.808	[6.736,34.497]
5	[6.736,34.497]	-27.383	[6.734,34.462]	[-0.00152588 -0.03509521]	1.021	[6.734,34.461]
6	[6.734,34.461]	-27.386	[6.73 ,34.439]	[-0.00457764 -0.02288818]	51.164	[6.5 ,33.29]
7	[6.5 ,33.29]	-27.441	[6.495,33.268]	[-0.00457764 -0.02288818]	0.002	[6.5 ,33.29]
8	[6.5 ,33.29]	-27.441	None	None	NaN	None

$$x^* = 6.5, 33.29$$
$$f(x^*) = -27.441$$

The conclusion:

The method converges a zero-gradient point; in this case, a local minimum point due to the convexity of the given function as seen in the Figure 1, because the given function is differentiable. It finds two close points for two different sets, but the function values at these points are so much close to each other. It is expected to obtain the same point for different starting points if the precision ε is sufficiently small.

4 Simplex Search

Simplex Search is based on using the geometric structure of simplex to converge to optimality. The main idea of the search is replacing the worst point in a given simplex with a better one. In order to find a better point, reflection, expansion and contraction methods are used. The complete algorithm is given below.

```
x = \text{np.zeros}(\text{shape}=(3,2))
|x[0]| = np.array([-2,15])#initial
4 | x[1] = np.array([-8,10])#initial
   x[2] = np.array([0,0])#initial
6
   def compute_f_values(a):
7
       f_values=np.zeros(a.shape[0])
8
9
       for i in range(a.shape[0]):
           f_values[i]=f(a[i])
10
       return f_values
11
12
   def SimplexSearch(x, epsilon = 0.005, alpha = 1, beta = 0.5, gamma = 2, cond = True,
13
       _type = None):
14
       res = []
       while(cond):
15
           sum_value = 0
16
           f_values = compute_f_values(x)#function values of x_matrix
17
           x_h = x[np.argmax(f_values)] #the worst point
18
           x_1 = x[np.argmin(f_values)] #the best point
19
           x_mean = np.mean(np.delete(x, np.argmax(f_values), 0), axis=0) #delete x_h and
20
               take the mean
21
           x_r = x_{mean} + alpha*(x_{mean}-x_h) #reflection
23
24
           if f(x_1) > f(x_r): #the reflected point x_r happens to be better than the
               current best
              x_e = x_mean + gamma*(x_r-x_mean) #Expansion
25
26
27
              if f(x_r) > f(x_e): #the expanded point x_e happens to be better than the
                  current best x_r
                  x[np.argmax(f_values)] = x_e
28
                  _{type} = "E"
29
30
               else:
                                #the expanded point is not better than x_r so we replace x_h
31
                   with x_r
                  x[np.argmax(f_values)] = x_r
32
                  _type = "R"
33
           else:
               if np.max(compute_f_values(np.delete(x, np.argmax(f_values), 0))) >= f(x_r):
35
                  x[np.argmax(f_values)] = x_r
                  _type = "R"
37
38
              else:
                  _type = "C"
39
```

```
if f(x_h) > f(x_r):
40
41
                      x_h_prime = x_r
42
43
                  else:
                      x_h_prime = x_h
44
                  x_c = x_mean + beta*(x_h_prime-x_mean) #contraction
45
46
                  if f(x_c) \le f(x_h):
47
                      x[np.argmax(f_values)] = x_c
48
49
                      for i in range(x.shape[0]):
50
                         x[i] = x[i] + 0.5*(x_1-x[i]) #shrink operation
51
52
          for i in range(x.shape[0]):
53
              sum_value += (f(x[i]) - f(x_mean))**2
54
          cond = np.sqrt(sum_value) >= epsilon
55
           res.append([np_str(x_mean), np_str(x_h), np_str(x_l), np_str(x[np.argmax(
56
              f_values)]), f(x[np.argmax(f_values)]), _type])
57
       return pd.DataFrame(res, columns=["x_mean", "x_h", "x_l", "x_new", "f(x_new)", "type
58
           "])
```

Solution set 1:

- $x^{(0)} = [-2, 15]$
- $x^{(1)} = [-8, 10]$
- $x^{(2)} = [0, 0]$
- $\varepsilon = 0.01$

Output of the solution set 1:

Iteration	\bar{x}	x_h	x_1	x_{new}	$f(x_{new})$	type
0	[-1., 7.5]	[2.5, 6.25]	[0.,0.]	[2.5, 6.25]	1528.129	С
1	[1.25, 3.125]	[-0.375, 9.062]	[0.,0.]	[-0.375, 9.062]	14310.216	C
2	[1.25, 3.125]	[0.438, 6.094]	[0.,0.]	[0.438, 6.094]	235.522	C
3	[0.219,3.047]	[1.359,4.648]	[0.,0.]	[1.359,4.648]	25.778	C
4	[0.68, 2.324]	[0.559, 4.209]	[0.,0.]	[0.559, 4.209]	10.239	C
5	[0.279, 2.104]	[0.819,3.376]	[0.559, 4.209]	[0.819, 3.376]	7.729	C
6	[0.689,3.793]	[2.067,11.378]	[0.819,3.376]	[2.067,11.378]	-7.498	E
7	[1.443,7.377]	[2.328,10.546]	[2.067,11.378]	[2.328,10.546]	-5.232	R
8	[2.197,10.962]	[4.953,26.133]	[2.067,11.378]	[4.953,26.133]	-23.098	E
9	[3.51 ,18.755]	[2.919,14.651]	[4.953,26.133]	[2.919,14.651]	-13.538	C
10	[3.936,20.392]	[5.805,29.405]	[4.953,26.133]	[5.805,29.405]	-26.506	R
11	[5.379,27.769]	[6.609,34.328]	[5.805,29.405]	[6.609,34.328]	-26.100	C
12	[6.207,31.867]	[6.834,34.734]	[5.805,29.405]	[6.834,34.734]	-27.164	C
13	[6.32 ,32.069]	[6.464,33.199]	[6.834,34.734]	[6.464,33.199]	-27.411	C
14	[6.649,33.966]	[6.227,31.686]	[6.464,33.199]	[6.227,31.686]	-27.184	C
15	[6.346,32.442]	[6.59 ,33.588]	[6.464,33.199]	[6.59 ,33.588]	-27.352	C
16	[6.527,33.393]	[6.677,34.247]	[6.464,33.199]	[6.677,34.247]	-27.391	C
17	[6.571,33.723]	[6.58 ,33.656]	[6.464,33.199]	[6.58 ,33.656]	-27.428	C
18	[6.522,33.427]	[6.368,32.607]	[6.58 ,33.656]	[6.368,32.607]	-27.421	R
19	[6.474,33.131]	[6.469,33.165]	[6.58 ,33.656]	[6.469,33.165]	-27.437	C
20	[6.525,33.41]	[6.446,33.009]	[6.469,33.165]	[6.446,33.009]	-27.437	C
21	[6.458,33.087]	[6.519,33.371]	[6.469,33.165]	[6.519,33.371]	-27.439	С

$$x^* = (6.458, 33.087)$$
$$f(x^*) = -27.439$$

Solution set 2:

- $x^{(0)} = [-10, -10]$
- $x^{(1)} = [-25, 45]$
- $x^{(2)} = [20, -1]$
- $\varepsilon = 0.01$

Output of the solution set 2:

Iteration	$\bar{\mathcal{X}}$	x_h	x_1	x_{new}	$f(x_{new})$	type
0	[5. ,-5.5]	[-10., 19.75]	[-10.,-10.]	[-10., 19.75]	23668939.629	C
1	[-10., 4.875]	[5. ,1.938]	[-10.,-10.]	[5. ,1.938]	282917.296	C
2	[-2.5, -4.031]	[1.25 ,-15.922]	[5. ,1.938]	[1.25 ,-15.922]	241708.391	C
3	[3.125,-6.992]	[-3.438,-8.496]	[1.25 ,-15.922]	[-3.438,-8.496]	5761.495	C
4	[-1.094,-12.209]	[-7.188,-26.355]	[-3.438,-8.496]	[-7.188,-26.355]	8571.987	R
5	[-5.312,-17.426]	[-2.031,-16.674]	[-3.438,-8.496]	[-2.031,-16.674]	1864.018	C
6	[-2.734,-12.585]	[1.719,1.186]	[-2.031,-16.674]	[1.719,1.186]	3023.403	R
7	[-0.156,-7.744]	[-1.797,-8.12]	[-2.031,-16.674]	[-1.797,-8.12]	41.418	C
8	[-1.914,-12.397]	[-5.547,-25.979]	[-1.797,-8.12]	[-5.547,-25.979]	124.851	R
9	[-3.672,-17.05]	[-2.852,-16.862]	[-1.797,-8.12]	[-2.852,-16.862]	112.389	C
10	[-2.324,-12.491]	[-3.936,-19.235]	[-1.797,-8.12]	[-3.936,-19.235]	81.804	C
11	[-2.866,-13.678]	[-2.859,-15.27]	[-1.797,-8.12]	[-2.859,-15.27]	64.194	C
12	[-2.328,-11.695]	[0.887, 3.386]	[-1.797,-8.12]	[0.887, 3.386]	8.577	E
13	[-0.455,-2.367]	[4.354,23.438]	[0.887, 3.386]	[4.354,23.438]	-17.211	E
14	[2.621,13.412]	[7.038,34.944]	[4.354,23.438]	[7.038,34.944]	-25.464	R
15	[5.696,29.191]	[3.292,16.288]	[7.038,34.944]	[3.292,16.288]	-15.616	C
16	[5.696,29.191]	[8.1 ,42.093]	[7.038,34.944]	[8.1 ,42.093]	-20.432	R
17	[7.569,38.518]	[5.961,30.978]	[7.038,34.944]	[5.961,30.978]	-26.419	C
18	[6.5 ,32.961]	[5.699,28.395]	[5.961,30.978]	[5.699,28.395]	-25.404	C
19	[6.5 ,32.961]	[7.3,37.527]	[5.961,30.978]	[7.3,37.527]	-26.549	R
20	[6.631,34.253]	[6.834,34.598]	[7.3,37.527]	[6.834,34.598]	-26.959	C
21	[7.067,36.063]	[6.514,33.52]	[6.834,34.598]	[6.514,33.52]	-27.336	C
22	[6.674,34.059]	[6.361,32.325]	[6.514,33.52]	[6.361,32.325]	-27.195	C
23	[6.438,32.923]	[6.636,33.76]	[6.514,33.52]	[6.636,33.76]	-27.279	C
24	[6.575,33.64]	[6.468,32.983]	[6.514,33.52]	[6.468,32.983]	-27.363	C
25	[6.491,33.252]	[6.564,33.506]	[6.468,32.983]	[6.564,33.506]	-27.398	C
26	[6.516,33.244]	[6.515,33.382]	[6.564,33.506]	[6.515,33.382]	-27.440	C
27	[6.539,33.444]	[6.61 ,33.906]	[6.515,33.382]	[6.61 ,33.906]	-27.414	R
28	[6.563,33.644]	[6.563,33.575]	[6.515,33.382]	[6.563,33.575]	-27.432	C
29	[6.539,33.479]	[6.503,33.265]	[6.515,33.382]	[6.503,33.265]	-27.433	\mathbf{C}
30	[6.509,33.324]	[6.455,33.073]	[6.515,33.382]	[6.455,33.073]	-27.439	R
31	[6.485,33.228]	[6.494,33.246]	[6.515,33.382]	[6.494,33.246]	-27.439	C

$$x^* = (6.485, 33.228)$$
$$f(x^*) = -27.439$$

The conclusion:

The algorithm found two different points as the local optimum point however the function values, $f(x^*)$, for two different sets are the same

5 Appendix

• The complete script file:

```
# %% [markdown]
# # Homework 3
# %%
import pandas as pd
import numpy as np
from sympy import Symbol, cos, sin, lambdify
# %%
x1 = Symbol('x1')
x2 = Symbol('x2')
function = (5*x1-x2)**4+((x1-2)**2)+(x1-2*x2)+12
f = lambdify([[x1,x2]], function, 'numpy')
# %%
from pylab import meshgrid, cm, imshow, contour, clabel, colorbar, axis, title, show
from mpl_toolkits.mplot3d import Axes3D
from matplotlib import cm
from matplotlib.ticker import LinearLocator, FormatStrFormatter
import matplotlib.pyplot as plt
# plot the function
x = np.arange(0,15,0.5)
y = np.arange(10,50,0.5)
X,Y = meshgrid(x, y) # grid of point
Z = f([X,Y]) # evaluation of the function on the grid
fig = plt.figure()
ax = fig.gca(projection='3d')
surf = ax.plot_surface(X, Y, Z, rstride=1, cstride=1,
                    cmap=cm.RdBu,linewidth=0, antialiased=False)
ax.zaxis.set_major_locator(LinearLocator(10))
ax.zaxis.set_major_formatter(FormatStrFormatter('%.02f'))
fig.colorbar(surf, shrink=0.5, aspect=5)
```

```
plt.savefig("graph.png")
plt.show()
# %% [markdown]
# ## Exact Line Search
# %%
def BisectionMethod(f, a=-100,b=100,epsilon=0.005) :
   iteration=0
   while (b - a) >= epsilon:
       x_1 = (a + b) / 2
       fx_1 = f(x_1)
       if f(x_1 + epsilon) \le fx_1:
          a = x_1
       else:
          b = x_1
       iteration+=1
   x_star = (a+b)/2
   return x_star
# %%
def ExactLineSearch(f, x0, d):
   alpha = Symbol('alpha')
   function_alpha = f(np.array(x0)+alpha*np.array(d))
   f_alp = lambdify(alpha, function_alpha, 'numpy')
   alp_star = BisectionMethod(f_alp)
   return alp_star
# %% [markdown]
# ## Cyclic Coordinate Search
# %%
def np_str(x_k):
   Used to convert numpy array to string with determined format
   return np.array2string(x_k, precision=3, separator=',')
# %%
def CyclicCoordinateSearch(f, x0, epsilon):
   x0 = np.array(x0)
   x_{array} = [x0]
   k = 0
   n = len(x0)
   res_array = []
   while(True):
       y0 = np.copy(x_array[k])
       for j in range(n):
          d = np.zeros(n)
          d[j] = 1
           alpha = ExactLineSearch(f, y0, d)
```

```
y1 = y0 + alpha*d
           res_array.append([k, np_str(x_array[k]), f(x_array[k]),j, str(d),np_str(y0),
              alpha, np_str(y1)])
           y0 = y1
       x_array.append(y1)
       k += 1
       if(np.linalg.norm(x_array[k]-x_array[k-1]) < epsilon):</pre>
           res_array.append([k, np_str(x_array[k]), f(x_array[k])])
          result_table = pd.DataFrame(res_array, columns=['k' ,'x^k', 'fx^k', 'j','d^j'
               ,'y^j','a^j', 'y^j+1'])
           return result_table
# %% [markdown]
# **Solution set 1:**
# * x^0 = [0, 0]
# * Epsilon = 0.01
# %%
output1 = CyclicCoordinateSearch(f,[0,0],0.01)
output1
# %% [markdown]
# **Solution set 2:**
# * x^0 = [10, 35]
# * Epsilon = 0.01
# %%
output2 = CyclicCoordinateSearch(f,[10,35],0.01)
output2
# %%
print(output2[-11:].to_latex(index=False,float_format='%.3f'))
# %% [markdown]
# ## Hook & Jeeves Method
# %%
def HookJeevesMethod(f, x0, epsilon):
   x0 = np.array(x0)
   x_{array} = [x0]
   x_{temp} = []
   k = 0
   n = len(x0)
   res_array = []
   while(True):
       # explorotary moves
       y0 = np.copy(x_array[k])
       for j in range(n):
          d_e = np.zeros(n)
           d_e[j] = 1
          alpha_e = ExactLineSearch(f, y0, d_e)
           y1 = y0 + alpha_e*d_e
          y0 = y1
```

```
x_temp.append(y1)
       # pattern moves
       d_p = x_{temp[k]} - x_{array[k]}
       alpha_p = ExactLineSearch(f, x_array[k], d_p)
       y1 = x_array[k] + alpha_p*d_p
       x_array.append(y1)
       res_array.append([k, np_str(x_array[k]), f(x_array[k]), np_str(x_temp[k]), str(
           d_p), alpha_p, np_str(x_array[k+1])])
       k += 1
       if(np.linalg.norm(x_array[k]-x_array[k-1]) < epsilon):</pre>
           res_array.append([k, np_str(x_array[k]), f(x_array[k])])
           result_table = pd.DataFrame(res_array, columns=['k', 'x^k', 'fx^k', 'x^temp',
              'd^k','a^k', 'x^k+1'])
           return result_table
# %%
HJMoutput1 = HookJeevesMethod(f,[0,0],0.01)
HJMoutput1
# %%
HJMoutput2 = HookJeevesMethod(f,[10,35],0.01)
HJMoutput2
# %% [markdown]
# ## Simplex Search
# %%
def compute_f_values(a):
   f_values=np.zeros(a.shape[0])
   for i in range(a.shape[0]):
       f_values[i]=f(a[i])
   return f_values
def SimplexSearch(x, epsilon = 0.005, alpha = 1, beta = 0.5, gamma = 2, cond = True,
   _type = None):
   res = []
   while(cond):
       sum_value = 0
       f_values = compute_f_values(x)#function values of x_matrix
       x_h = x[np.argmax(f_values)] #the worst point
       x_l = x[np.argmin(f_values)] #the best point
       x_mean = np.mean(np.delete(x, np.argmax(f_values), 0), axis=0) #delete x_h and
           take the mean
       x_r = x_mean + alpha*(x_mean-x_h) #reflection
       if f(x_1) > f(x_r): #the reflected point x_r happens to be better than the
           current best
           x_e = x_mean + gamma*(x_r-x_mean) #Expansion
           if f(x_r) > f(x_e): #the expanded point x_e happens to be better than the
              current best x_r
```

```
x[np.argmax(f_values)] = x_e
              _{type} = "E"
           else:
                           #the expanded point is not better than x_r so we replace x_h
               with x_r
              x[np.argmax(f_values)] = x_r
              _type = "R"
       else:
           if np.max(compute_f_values(np.delete(x, np.argmax(f_values), 0))) >= f(x_r):
              x[np.argmax(f_values)] = x_r
              _type = "R"
          else:
              _type = "C"
              if f(x_h) > f(x_r):
                  x_h_prime = x_r
              else:
                  x_h_prime = x_h
              x_c = x_mean + beta*(x_h_prime-x_mean) #contraction
              if f(x_c) \le f(x_h):
                  x[np.argmax(f_values)] = x_c
              else:
                  for i in range(x.shape[0]):
                      x[i] = x[i] + 0.5*(x_1-x[i]) #shrink operation
       for i in range(x.shape[0]):
           sum_value += (f(x[i]) - f(x_mean))**2
       cond = np.sqrt(sum_value) >= epsilon
       res.append([np_str(x_mean), np_str(x_h), np_str(x_l), np_str(x[np.argmax(
           f_values)]), f(x[np.argmax(f_values)]), _type])
   return pd.DataFrame(res, columns=["x_mean", "x_h", "x_l", "x_new", "f(x_new)", "type
       "])
# %%
x = np.zeros(shape=(3,2))
x[0] = np.array([-2,15])#initial
x[1] = np.array([-8,10])#initial
x[2] = np.array([0,0])#initial
simplex_result = SimplexSearch(x.copy())
simplex_result
# %%
x_2 = np.zeros(shape=(3,2))
x_2[0] = np.array([-10,-10])#initial
x_2[1] = np.array([-25,45])#initial
x_2[2] = np.array([20,-1])#initial
simplex_result_2 = SimplexSearch(x_2.copy())
simplex_result_2
```

• The complete output table of the cyclic coordinate search set 1:

		- (L) \		$_{-}(k)$		(k)	
<u>k</u>	$x^{(k)}$	$f(x^{(k)})$	j	$d_j^{(k)}$	y_j	$lpha_j^{(k)}$	y_{j+1}
0	[0,0]	16.000	0.0	[1. 0.]	[0,0]	0.102	[0.102,0.]
0	[0,0]	16.000	1.0	[0. 1.]	[0.102,0.]	1.302	[0.102,1.302]
1	[0.102,1.302]	13.491	0.0	[1. 0.]	[0.102, 1.302]	0.252	[0.354,1.302]
1	[0.102, 1.302]	13.491	1.0	[0. 1.]	[0.354,1.302]	1.259	[0.354,2.56]
2	[0.354,2.56]	10.333	0.0	[1. 0.]	[0.354,2.56]	0.246	[0.6, 2.56]
2	[0.354,2.56]	10.333	1.0	[0. 1.]	[0.6, 2.56]	1.228	[0.6, 3.789]
3	[0.6, 3.789]	7.373	0.0	[1. 0.]	[0.6, 3.789]	0.237	[0.836,3.789]
3	[0.6, 3.789]	7.373	1.0	[0. 1.]	[0.836,3.789]	1.183	[0.836,4.971]
4	[0.836,4.971]	4.638	0.0	[1. 0.]	[0.836,4.971]	0.227	[1.064,4.971]
4	[0.836,4.971]	4.638	1.0	[0. 1.]	[1.064,4.971]	1.137	[1.064,6.108]
5	[1.064,6.108]	2.115	0.0	[1. 0.]	[1.064,6.108]	0.212	[1.276,6.108]
5	[1.064,6.108]	2.115	1.0	[0. 1.]	[1.276,6.108]	1.060	[1.276,7.169]
6	[1.276,7.169]	-0.147	0.0	[1. 0.]	[1.276,7.169]	0.185	[1.46,7.169]
6	[1.276,7.169]	-0.147	1.0	[0. 1.]	[1.46 ,7.169]	0.923	[1.46, 8.092]
7	[1.46, 8.092]	-2.042	0.0	[1. 0.]	[1.46,8.092]	0.114	[1.575,8.092]
7	[1.46, 8.092]	-2.042	1.0	[0. 1.]	[1.575,8.092]	0.572	[1.575,8.664]
8	[1.575,8.664]	-3.182	0.0	[1. 0.]	[1.575,8.664]	0.102	[1.677,8.664]
8	[1.575,8.664]	-3.182	1.0	[0. 1.]	[1.677,8.664]	0.511	[1.677,9.175]
9	[1.677,9.175]	-4.179	0.0	[1. 0.]	[1.677,9.175]	0.096	[1.773,9.175]
9	[1.677,9.175]	-4.179	1.0	[0. 1.]	[1.773,9.175]	0.481	[1.773,9.656]
10	[1.773,9.656]	-5.097	0.0	[1. 0.]	[1.773,9.656]	0.090	[1.863,9.656]
10	[1.773,9.656]	-5.097	1.0	[0. 1.]	[1.863,9.656]	0.450	[1.863,10.106]
11	[1.863,10.106]	-5.940	0.0	[1. 0.]	[1.863,10.106]	0.084	[1.947,10.106]
11	[1.863,10.106]	-5.940	1.0	[0. 1.]	[1.947,10.106]	0.420	[1.947,10.526]
12	[1.947,10.526]	-6.711	0.0	[1. 0.]	[1.947,10.526]	0.081	[2.028,10.526]
12	[1.947,10.526]	-6.711	1.0	[0. 1.]	[2.028,10.526]	0.404	[2.028,10.93]
13	[2.028,10.93]	-7.441	0.0	[1. 0.]	[2.028,10.93]	0.078	[2.106,10.93]
13	[2.028,10.93]	-7.441	1.0	[0. 1.]	[2.106,10.93]	0.389	[2.106,11.319]
14	[2.106,11.319]	-8.131	0.0	[1. 0.]	[2.106,11.319]	0.075	[2.18 ,11.319]
14	[2.106,11.319]	-8.131	1.0	[0. 1.]	[2.18 ,11.319]	0.374	[2.18 ,11.693]
15	[2.18 ,11.693]	-8.782	0.0	[1. 0.]	[2.18 ,11.693]	0.072	[2.252,11.693]
15	[2.18 ,11.693]	-8.782	1.0	[0. 1.]	[2.252,11.693]	0.359	[2.252,12.051]
16	[2.252,12.051]	-9.397	0.0	[1. 0.]	[2.252,12.051]	0.069	[2.321,12.051]

```
[ 2.252,12.051]
                       -9.397
                                                [ 2.321,12.051]
                                                                  0.343
                                                                          [ 2.321,12.395]
16
                                  1.0
                                        [0. 1.]
17
     [ 2.321,12.395]
                       -9.975
                                 0.0
                                        [1. 0.]
                                                [ 2.321,12.395]
                                                                  0.066
                                                                          [ 2.386,12.395]
17
     [ 2.321,12.395]
                       -9.975
                                  1.0
                                        [0. 1.]
                                                [ 2.386,12.395]
                                                                  0.328
                                                                          [ 2.386,12.723]
18
     [ 2.386,12.723]
                      -10.519
                                 0.0
                                        [1. 0.]
                                                [ 2.386,12.723]
                                                                  0.066
                                                                          [ 2.452,12.723]
18
     [ 2.386,12.723]
                      -10.519
                                        [0. 1.] [ 2.452,12.723]
                                                                          [ 2.452,13.051]
                                  1.0
                                                                  0.328
19
     [ 2.452,13.051]
                                               [ 2.452,13.051]
                                                                  0.063
                                                                          [ 2.515,13.051]
                      -11.055
                                 0.0
                                        [1. 0.]
19
                      -11.055
     [ 2.452,13.051]
                                  1.0
                                        [0. 1.]
                                                [ 2.515,13.051]
                                                                  0.313
                                                                          [ 2.515,13.364]
20
     [ 2.515,13.364]
                                        [1. 0.] [2.515,13.364]
                      -11.557
                                  0.0
                                                                  0.060
                                                                          [ 2.574,13.364]
20
     [ 2.515,13.364]
                                                [ 2.574,13.364]
                      -11.557
                                  1.0
                                        [0. 1.]
                                                                  0.298
                                                                          [ 2.574,13.661]
21
     [ 2.574,13.661] -12.028
                                 0.0
                                        [1. 0.]
                                                [ 2.574,13.661]
                                                                  0.060
                                                                          [ 2.634,13.661]
21
     [ 2.574,13.661]
                      -12.028
                                  1.0
                                        [0. 1.]
                                                [ 2.634,13.661]
                                                                  0.298
                                                                          [ 2.634,13.959]
22
     [ 2.634,13.959]
                                        [1. 0.]
                                                [ 2.634,13.959]
                      -12.492
                                 0.0
                                                                  0.056
                                                                          [2.69,13.959]
22
     [ 2.634,13.959]
                      -12.492
                                                [ 2.69 ,13.959]
                                  1.0
                                        [0. 1.]
                                                                  0.282
                                                                          [2.69,14.241]
23
     [ 2.69 ,14.241]
                      -12.925
                                 0.0
                                        [1. 0.]
                                                [ 2.69 ,14.241]
                                                                  0.056
                                                                          [ 2.747,14.241]
23
     [ 2.69 ,14.241]
                      -12.925
                                  1.0
                                        [0. 1.]
                                                [ 2.747,14.241]
                                                                  0.282
                                                                          [ 2.747,14.523]
24
     [ 2.747,14.523]
                      -13.352
                                 0.0
                                        [1. 0.]
                                                [ 2.747,14.523]
                                                                  0.053
                                                                           [ 2.8 ,14.523]
24
                      -13.352
                                        [0. 1.]
                                                 [ 2.8 ,14.523]
                                                                  0.267
     [ 2.747,14.523]
                                  1.0
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80
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86
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                                        [0. 1.]
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                                                                         [5.237,26.921]
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                                                                         [5.269,27.081]
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                                       [1. 0.]
                                               [ 5.757,29.576]
                                                                 0.005
                                                                         [5.762,29.576]
                      -26.889
191
     [5.757,29.576]
                                 1.0
                                       [0. 1.]
                                               [5.762,29.576]
                                                                 0.023
                                                                         [5.762,29.599]
192
     [ 5.762,29.599]
                       -26.895
                                 0.0
                                       [1. 0.] [5.762,29.599]
                                                                 0.005
                                                                         [5.766,29.599]
192
     [ 5.762,29.599]
                      -26.895
                                 1.0
                                       [0. 1.] [5.766,29.599]
                                                                 0.023
                                                                         [5.766,29.622]
193
     [ 5.766,29.622]
                      -26.902
                                 0.0
                                       [1. 0.]
                                               [5.766,29.622]
                                                                 0.005
                                                                         [5.771,29.622]
193
     [ 5.766,29.622]
                       -26.902
                                 1.0
                                        [0. 1.]
                                               [5.771,29.622]
                                                                 0.023
                                                                         [5.771,29.645]
194
     [ 5.771,29.645]
                      -26.909
                                 0.0
                                       [1. 0.]
                                               [ 5.771,29.645]
                                                                 0.005
                                                                         [5.775,29.645]
194
                       -26.909
     [ 5.771,29.645]
                                 1.0
                                        [0. 1.]
                                               [ 5.775,29.645]
                                                                 0.023
                                                                         [5.775,29.668]
195
     [ 5.775,29.668]
                      -26.916
                                 0.0
                                       [1. 0.]
                                               [5.775,29.668]
                                                                 0.005
                                                                         [5.78,29.668]
195
     [ 5.775,29.668]
                       -26.916
                                        [0. 1.]
                                                [5.78,29.668]
                                                                         [5.78,29.691]
                                 1.0
                                                                 0.023
196
      [5.78,29.691]
                       -26.922
                                                [5.78,29.691]
                                 0.0
                                       [1. 0.]
                                                                 0.005
                                                                         [5.785,29.691]
```

```
196
      [5.78,29.691]
                       -26.922
                                               [5.785,29.691]
                                  1.0
                                        [0. 1.]
                                                                 0.023
                                                                         [5.785,29.713]
197
      [ 5.785,29.713]
                       -26.929
                                 0.0
                                        [1. 0.]
                                                [5.785,29.713]
                                                                 0.005
                                                                         [5.789,29.713]
197
     [ 5.785,29.713]
                       -26.929
                                        [0. 1.]
                                                [5.789,29.713]
                                                                 0.023
                                                                         [5.789,29.736]
                                  1.0
198
     [5.789,29.736]
                       -26.935
                                 0.0
                                        [1. 0.]
                                                [5.789,29.736]
                                                                 0.005
                                                                         [5.794,29.736]
198
     [ 5.789,29.736]
                       -26.935
                                               [5.794,29.736]
                                                                         [5.794,29.759]
                                  1.0
                                        [0. 1.]
                                                                 0.023
199
     [ 5.794,29.759]
                       -26.942
                                               [ 5.794,29.759]
                                 0.0
                                        [1. 0.]
                                                                 0.005
                                                                         [ 5.798,29.759]
199
                       -26.942
     [ 5.794,29.759]
                                  1.0
                                        [0. 1.]
                                                [5.798,29.759]
                                                                 0.023
                                                                         [5.798,29.782]
200
                                               [5.798,29.782]
     [5.798,29.782]
                       -26.948
                                  0.0
                                        [1. 0.]
                                                                 0.005
                                                                         [5.803,29.782]
200
     [5.798,29.782]
                       -26.948
                                  1.0
                                        [0. 1.]
                                               [5.803,29.782]
                                                                 0.023
                                                                         [5.803,29.805]
201
     [ 5.803,29.805]
                       -26.955
                                 0.0
                                        [1. 0.]
                                               [5.803,29.805]
                                                                 0.005
                                                                         [ 5.807,29.805]
201
     [ 5.803,29.805]
                       -26.955
                                  1.0
                                        [0. 1.]
                                               [5.807,29.805]
                                                                 0.023
                                                                         [5.807,29.828]
202
     [ 5.807,29.828]
                       -26.961
                                 0.0
                                        [1. 0.]
                                               [ 5.807,29.828]
                                                                 0.005
                                                                         [5.812,29.828]
202
     [ 5.807,29.828]
                       -26.961
                                               [5.812,29.828]
                                                                         [5.812,29.851]
                                  1.0
                                        [0. 1.]
                                                                 0.023
203
     [ 5.812,29.851]
                       -26.967
                                 0.0
                                        [1. 0.]
                                               [5.812,29.851]
                                                                 0.005
                                                                         [5.817,29.851]
203
     [ 5.812,29.851]
                       -26.967
                                  1.0
                                        [0. 1.] [5.817,29.851]
                                                                 0.023
                                                                         [5.817,29.874]
204
     [ 5.817,29.874]
                       -26.974
                                 0.0
                                        [1. 0.]
                                               [5.817,29.874]
                                                                 0.005
                                                                         [5.821,29.874]
204
     [ 5.817,29.874]
                       -26.974
                                        [0. 1.]
                                  1.0
                                               [ 5.821,29.874]
                                                                 0.023
                                                                         [5.821,29.897]
205
     [ 5.821,29.897]
                       -26.980
                                 0.0
                                        [1. 0.] [5.821,29.897]
                                                                 0.005
                                                                         [5.826,29.897]
205
     [ 5.821,29.897]
                                               [5.826,29.897]
                       -26.980
                                  1.0
                                        [0. 1.]
                                                                 0.023
                                                                         [5.826,29.919]
206
     [ 5.826,29.919]
                       -26.986
                                 0.0
                                        [1. 0.]
                                                [ 5.826,29.919]
                                                                 0.005
                                                                         [5.83,29.919]
206
     [ 5.826,29.919]
                       -26.986
                                  1.0
                                        [0. 1.]
                                                [5.83,29.919]
                                                                 0.023
                                                                         [5.83,29.942]
207
      [5.83,29.942]
                       -26.992
                                 0.0
                                        [1. 0.]
                                                [5.83,29.942]
                                                                 0.005
                                                                         [5.835,29.942]
207
      [5.83,29.942]
                       -26.992
                                  1.0
                                        [0. 1.]
                                                [5.835,29.942]
                                                                 0.023
                                                                         [5.835,29.965]
208
      [ 5.835,29.965]
                       -26.998
                                        [1. 0.]
                                                [5.835,29.965]
                                                                 0.005
                                                                         [5.84,29.965]
                                 0.0
208
     [ 5.835,29.965]
                       -26.998
                                  1.0
                                        [0. 1.]
                                                [5.84,29.965]
                                                                 0.023
                                                                         [5.84,29.988]
209
      [5.84,29.988]
                       -27.004
                                        [1. 0.]
                                                [5.84,29.988]
                                                                 0.005
                                                                         [5.844,29.988]
                                 0.0
209
                       -27.004
      [5.84,29.988]
                                  1.0
                                        [0. 1.]
                                                [5.844,29.988]
                                                                 0.023
                                                                         [5.844,30.011]
210
     [ 5.844,30.011]
                       -27.010
                                 0.0
                                        [1. 0.]
                                                [5.844,30.011]
                                                                 0.005
                                                                         [5.849,30.011]
210
     [ 5.844,30.011]
                       -27.010
                                        [0. 1.]
                                               [ 5.849,30.011]
                                                                 0.023
                                                                         [5.849,30.034]
                                  1.0
211
     [ 5.849,30.034]
                       -27.016
                                                [ 5.849,30.034]
                                 0.0
                                        [1. 0.]
                                                                 0.005
                                                                         [5.853,30.034]
211
     [ 5.849,30.034]
                       -27.016
                                        [0. 1.]
                                               [5.853,30.034]
                                                                 0.023
                                                                         [5.853,30.057]
                                  1.0
     [ 5.853,30.057]
212
                       -27.022
                                                [5.853,30.057]
                                 0.0
                                        [1. 0.]
                                                                 0.005
                                                                         [5.858,30.057]
212
     [ 5.853,30.057]
                       -27.022
                                  1.0
                                        [0. 1.]
                                                [5.858,30.057]
                                                                 0.023
                                                                         [5.858,30.08]
213
      [ 5.858,30.08 ]
                       -27.028
                                 0.0
                                        [1. 0.]
                                                [ 5.858,30.08 ]
                                                                 0.005
                                                                         [5.862,30.08]
213
      [5.858,30.08]
                       -27.028
                                        [0. 1.]
                                                [5.862,30.08]
                                  1.0
                                                                 0.023
                                                                         [5.862,30.103]
214
     [ 5.862,30.103]
                       -27.034
                                                [ 5.862,30.103]
                                 0.0
                                        [1. 0.]
                                                                 0.005
                                                                         [ 5.867,30.103]
```

```
[ 5.862,30.103]
                      -27.034
                                                [5.867,30.103]
                                                                 0.023
                                                                         [5.867,30.125]
214
                                  1.0
                                        [0. 1.]
215
     [ 5.867,30.125]
                       -27.040
                                  0.0
                                        [1. 0.]
                                                [5.867,30.125]
                                                                  0.005
                                                                         [5.872,30.125]
                       -27.040
215
     [ 5.867,30.125]
                                        [0. 1.]
                                                [5.872,30.125]
                                                                  0.023
                                                                         [5.872,30.148]
                                  1.0
216
     [ 5.872,30.148]
                       -27.046
                                  0.0
                                        [1. 0.]
                                                [ 5.872,30.148]
                                                                 0.005
                                                                         [ 5.876,30.148]
216
     [ 5.872,30.148]
                       -27.046
                                                [5.876,30.148]
                                                                  0.023
                                                                         [5.876,30.171]
                                  1.0
                                        [0. 1.]
217
     [ 5.876,30.171]
                                                [5.876,30.171]
                                                                  0.005
                                                                         [5.881,30.171]
                       -27.051
                                  0.0
                                        [1. 0.]
217
                                                [5.881,30.171]
      [ 5.876,30.171]
                       -27.051
                                  1.0
                                        [0. 1.]
                                                                  0.023
                                                                         [5.881,30.194]
218
                       -27.057
                                                [5.881,30.194]
     [ 5.881,30.194]
                                  0.0
                                        [1. 0.]
                                                                  0.005
                                                                         [5.885,30.194]
                                                [ 5.885,30.194]
218
     [ 5.881,30.194]
                       -27.057
                                  1.0
                                        [0. 1.]
                                                                  0.023
                                                                         [5.885,30.217]
219
     [ 5.885,30.217]
                       -27.063
                                  0.0
                                        [1. 0.]
                                                [5.885,30.217]
                                                                  0.005
                                                                          [5.89,30.217]
219
     [ 5.885,30.217]
                       -27.063
                                  1.0
                                        [0. 1.]
                                                [5.89,30.217]
                                                                  0.023
                                                                          [5.89,30.24]
220
       [5.89,30.24]
                       -27.068
                                        [1. 0.]
                                                 [5.89,30.24]
                                                                          [5.894,30.24]
                                  0.0
                                                                  0.005
220
       [5.89,30.24]
                       -27.068
                                                [5.894,30.24]
                                                                         [5.894,30.263]
                                  1.0
                                        [0. 1.]
                                                                  0.023
221
      [ 5.894,30.263]
                       -27.074
                                  0.0
                                        [1. 0.]
                                                [5.894,30.263]
                                                                  0.005
                                                                         [5.899,30.263]
221
      [ 5.894,30.263]
                       -27.074
                                  1.0
                                        [0. 1.]
                                                [5.899,30.263]
                                                                  0.023
                                                                         [5.899,30.286]
222
     [ 5.899,30.286]
                       -27.079
                                  0.0
                                        [1. 0.]
                                                [5.899,30.286]
                                                                  0.005
                                                                         [5.904,30.286]
222
     [ 5.899,30.286]
                       -27.079
                                        [0. 1.]
                                                [5.904,30.286]
                                                                  0.023
                                                                         [ 5.904,30.309]
                                  1.0
     [ 5.904,30.309]
                                                                         [5.908,30.309]
223
                       -27.085
                                  0.0
                                        [1. 0.]
                                                [5.904,30.309]
                                                                  0.005
223
     [ 5.904,30.309]
                                                [5.908,30.309]
                                                                  0.023
                       -27.085
                                  1.0
                                        [0. 1.]
                                                                         [5.908,30.331]
224
     [ 5.908,30.331]
                       -27.090
                                  0.0
                                        [1. 0.]
                                                [ 5.908,30.331]
                                                                  0.005
                                                                         [5.913,30.331]
224
     [ 5.908,30.331]
                       -27.090
                                  1.0
                                        [0. 1.]
                                                [5.913,30.331]
                                                                  0.023
                                                                         [5.913,30.354]
225
     [ 5.913,30.354]
                       -27.096
                                  0.0
                                        [1. 0.]
                                                [5.913,30.354]
                                                                  0.005
                                                                         [5.917,30.354]
225
     [ 5.913,30.354]
                       -27.096
                                        [0. 1.]
                                                [5.917,30.354]
                                                                  0.023
                                                                         [5.917,30.377]
                                  1.0
226
     [ 5.917,30.377]
                       -27.101
                                        [1. 0.]
                                                [5.917,30.377]
                                                                 0.005
                                                                         [5.922,30.377]
                                  0.0
226
     [ 5.917,30.377]
                       -27.101
                                  1.0
                                        [0. 1.]
                                                [5.922,30.377]
                                                                  0.023
                                                                          [ 5.922,30.4 ]
227
      [5.922,30.4]
                       -27.106
                                  0.0
                                        [1. 0.]
                                                 [ 5.922,30.4 ]
                                                                  0.005
                                                                          [5.927,30.4]
227
      [5.922,30.4]
                       -27.106
                                  1.0
                                        [0. 1.]
                                                 [5.927,30.4]
                                                                  0.023
                                                                         [5.927,30.423]
                                                [5.927,30.423]
228
     [ 5.927,30.423]
                       -27.112
                                  0.0
                                        [1. 0.]
                                                                  0.005
                                                                         [ 5.931,30.423]
228
     [ 5.927,30.423]
                       -27.112
                                        [0. 1.]
                                                [ 5.931,30.423]
                                                                  0.023
                                                                         [5.931,30.446]
                                  1.0
229
     [ 5.931,30.446]
                       -27.117
                                                [ 5.931,30.446]
                                                                         [ 5.936,30.446]
                                  0.0
                                        [1. 0.]
                                                                  0.005
229
     [ 5.931,30.446]
                       -27.117
                                                [ 5.936,30.446]
                                        [0. 1.]
                                                                  0.023
                                                                         [5.936,30.469]
                                  1.0
     [ 5.936,30.469]
                                                [ 5.936,30.469]
230
                       -27.122
                                                                  0.002
                                  0.0
                                        [1. 0.]
                                                                         [5.937,30.469]
230
     [ 5.936,30.469]
                       -27.122
                                                [5.937,30.469]
                                                                         [5.937,30.476]
                                  1.0
                                        [0. 1.]
                                                                  0.008
                       -27.124
231
     [ 5.937,30.476]
                                 NaN
                                        None
                                                     None
                                                                  NaN
                                                                              None
```

• The complete output table of the cyclic coordinate search set 2:

k	$x^{(k)}$	$f(x^{(k)})$	j	$d_j^{(k)}$	y_j	$\pmb{lpha}_{j}^{(k)}$	y_{j+1}
0	[10,35]	50641.000	0.0	[1. 0.]	[10,35]	-3.166	[6.834,35.]
0	[10,35]	50641.000	1.0	[0. 1.]	[6.834,35.]	-0.041	[6.834,34.959]
1	[6.834,34.959]	-27.329	0.0	[1. 0.]	[6.834,34.959]	-0.008	[6.826,34.959]
1	[6.834,34.959]	-27.329	1.0	[0. 1.]	[6.826,34.959]	-0.038	[6.826,34.921]
2	[6.826,34.921]	-27.334	0.0	[1. 0.]	[6.826,34.921]	-0.008	[6.819,34.921]
2	[6.826,34.921]	-27.334	1.0	[0. 1.]	[6.819,34.921]	-0.038	[6.819,34.883]
3	[6.819,34.883]	-27.339	0.0	[1. 0.]	[6.819,34.883]	-0.008	[6.811,34.883]
3	[6.819,34.883]	-27.339	1.0	[0. 1.]	[6.811,34.883]	-0.038	[6.811,34.844]
4	[6.811,34.844]	-27.344	0.0	[1. 0.]	[6.811,34.844]	-0.008	[6.803,34.844]
4	[6.811,34.844]	-27.344	1.0	[0. 1.]	[6.803,34.844]	-0.038	[6.803,34.806]
5	[6.803,34.806]	-27.349	0.0	[1. 0.]	[6.803,34.806]	-0.008	[6.796,34.806]
5	[6.803,34.806]	-27.349	1.0	[0. 1.]	[6.796,34.806]	-0.038	[6.796,34.768]
6	[6.796,34.768]	-27.353	0.0	[1. 0.]	[6.796,34.768]	-0.008	[6.788,34.768]
6	[6.796,34.768]	-27.353	1.0	[0. 1.]	[6.788,34.768]	-0.038	[6.788,34.73]
7	[6.788,34.73]	-27.358	0.0	[1. 0.]	[6.788,34.73]	-0.008	[6.78,34.73]
7	[6.788,34.73]	-27.358	1.0	[0. 1.]	[6.78,34.73]	-0.038	[6.78 ,34.692]
8	[6.78 ,34.692]	-27.362	0.0	[1. 0.]	[6.78 ,34.692]	-0.008	[6.773,34.692]
8	[6.78 ,34.692]	-27.362	1.0	[0. 1.]	[6.773,34.692]	-0.038	[6.773,34.654]
9	[6.773,34.654]	-27.366	0.0	[1. 0.]	[6.773,34.654]	-0.005	[6.768,34.654]
9	[6.773,34.654]	-27.366	1.0	[0. 1.]	[6.768,34.654]	-0.023	[6.768,34.631]
10	[6.768,34.631]	-27.369	0.0	[1. 0.]	[6.768,34.631]	-0.005	[6.764,34.631]
10	[6.768,34.631]	-27.369	1.0	[0. 1.]	[6.764,34.631]	-0.023	[6.764,34.608]
11	[6.764,34.608]	-27.371	0.0	[1. 0.]	[6.764,34.608]	-0.005	[6.759,34.608]
11	[6.764,34.608]	-27.371	1.0	[0. 1.]	[6.759,34.608]	-0.023	[6.759,34.585]
12	[6.759,34.585]	-27.373	0.0	[1. 0.]	[6.759,34.585]	-0.005	[6.754,34.585]
12	[6.759,34.585]	-27.373	1.0	[0. 1.]	[6.754,34.585]	-0.023	[6.754,34.562]
13	[6.754,34.562]	-27.376	0.0	[1. 0.]	[6.754,34.562]	-0.005	[6.75 ,34.562]
13	[6.754,34.562]	-27.376	1.0	[0. 1.]	[6.75 ,34.562]	-0.023	[6.75 ,34.539]
14	[6.75 ,34.539]	-27.378	0.0	[1. 0.]	[6.75 ,34.539]	-0.005	[6.745,34.539]
14	[6.75 ,34.539]	-27.378	1.0	[0. 1.]	[6.745,34.539]	-0.023	[6.745,34.516]
15	[6.745,34.516]	-27.380	0.0	[1. 0.]	[6.745,34.516]	-0.005	[6.741,34.516]
15	[6.745,34.516]	-27.380	1.0	[0. 1.]	[6.741,34.516]	-0.023	[6.741,34.493]
16	[6.741,34.493]	-27.383	0.0	[1. 0.]	[6.741,34.493]	-0.005	[6.736,34.493]

```
[ 6.741,34.493]
                        -27.383
                                     1.0
                                                                               [ 6.736,34.471]
16
                                           [0. 1.]
                                                   [ 6.736,34.493]
                                                                      -0.023
17
     [ 6.736,34.471]
                        -27.385
                                     0.0
                                           [1. 0.]
                                                    [ 6.736,34.471]
                                                                      -0.005
                                                                               [ 6.732,34.471]
                                                    [ 6.732,34.471]
17
    [ 6.736,34.471]
                        -27.385
                                           [0. 1.]
                                                                      -0.023
                                                                               [ 6.732,34.448]
                                     1.0
18
    [ 6.732,34.448]
                        -27.387
                                     0.0
                                           [1. 0.]
                                                    [ 6.732,34.448]
                                                                      -0.005
                                                                               [ 6.727,34.448]
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71	[6.489,33.235]	-27.440	0.0	[1. 0.]	[6.489,33.235]	-0.005	[6.484,33.235]
71	[6.489,33.235]	-27.440	1.0	[0. 1.]	[6.484,33.235]	-0.023	[6.484,33.212]
72	[6.484,33.212]	-27.440	0.0	[1. 0.]	[6.484,33.212]	-0.005	[6.48 ,33.212]
72	[6.484,33.212]	-27.440	1.0	[0. 1.]	[6.48 ,33.212]	-0.023	[6.48 ,33.189]
73	[6.48 ,33.189]	-27.440	0.0	[1. 0.]	[6.48 ,33.189]	-0.002	[6.478,33.189]
73	[6.48 ,33.189]	-27.440	1.0	[0. 1.]	[6.478,33.189]	-0.008	[6.478,33.181]
74	[6.478,33.181]	-27.440	NaN	None	None	NaN	None