```
function run_full_bfgs(n_values,tol1,max_iters)
    for i = 1:length(n_values)
        n = n_values(i);
        x0 = 2 * ones(n, 1);
        B0 = eye(n);
        % Rosenbrock function, gradient, and Hessian
        [f, g, H] = rosenbrock(x0);
        % Run the BFGS algorithm
        [x, k, g_norms] = bfgs_backtracking(f, g, x0, B0, tol1, max_iters);
        disp(['Dimension n = ', num2str(n)]);
        disp(['Number of iterations: ', num2str(k)]);
        disp(['Final point x: ', mat2str(x', 4)]);
        % Plotting the convergence rate (semi-log plot for gradient norms)
        figure;
        semilogy(1:length(g_norms), g_norms);
        title(['Convergence rate for n = ', num2str(n)]);
        xlabel('kth iteration');
        ylabel('Gradient norm');
        % Plotting the ratio of consecutive gradient norms
        g_ratio = g_norms(2:end) ./ g_norms(1:end-1);
        figure;
        plot(1:length(g_ratio), g_ratio);
        title(['Gradient norm ratio for n = ', num2str(n)]);
        xlabel('kth iteration');
        ylabel('$frac{||g_{k+1}||}{||g_k||}$;', 'interpreter', 'latex');
    end
end
function [f, g, H] = rosenbrock(x0)
    syms x [length(x0) 1];
    f_sym = 0;
    for i = 1:(length(x) - 1)
        f_sym = f_sym + 100*(x(i+1) - x(i)^2)^2 + (1 - x(i))^2;
    end
    grad_sym = gradient(f_sym, x);
   Hess_{sym} = hessian(f_{sym}, x);
    f = matlabFunction(f_sym,'Vars',{x});
    g = matlabFunction(grad_sym, 'Vars', {x});
    H = matlabFunction(Hess_sym, 'Vars', {x});
end
function [x, k, g_norms] = bfgs_backtracking(f, g, x0, B0, tol1, max_iters)
   x = x0;
   B = B0;
   k = 0;
```

```
g_norms = []; % Initialize an array to store the norm of the gradients
    while true
        gx = g(x);
        fx = f(x);
        g_norms = [g_norms; norm(gx)]; % Store the current gradient norm
        if norm(gx) <= tol1</pre>
            break;
        end
        pk = -B * gx;
        alpha = 1;
        c1 = 0.1;
        rho = 0.5;
        % Backtracking line search
        while true
            x_next = x + alpha * pk;
            f_next = f(x_next); % Get the next function value
            if f_next > fx + c1 * alpha * gx' * pk
                alpha = rho * alpha;
            else
                break;
            end
        end
        g_next = g(x_next);
        s = x_next - x;
        y = g_next - gx;
        if s' * y >= 0.2 * s' * B * s
            theta_k = 1;
        else
            theta_k = (0.8 * s' * B * s) / (s' * B * s - s' * y);
        end
        r = theta_k * y + (1 - theta_k) * (B * s);
        rho = 1 / (y' * s);
        B = (eye(length(x0)) - rho * s * y') * B * (eye(length(x0)) - rho * y
* s') + rho * s * s';
        x = x_next;
        k = k + 1;
        if k >= max_iters
            break;
        end
    end
end
```

Not enough input arguments.

```
Error in run_full_bfgs (line 2)
   for i = 1:length(n_values)
```

Published with MATLAB® R2023b