Assignment 5

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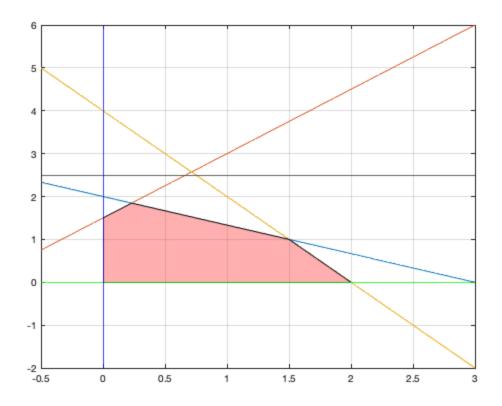
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Exercise 2

```
clc
clear
x = linspace(-0.5, 3);
x1 = (6-2*x)/3;
x2 = (3+3*x)/2;
x3 = (4-2*x);
X = [0 \ 0 \ 0.2308 \ 1.5 \ 2];
Y = [0 1.5 1.8462 1]
figure
plot(x, x1, x, x2, x, x3)
yline(0, 'g');
yline(2.5);
xline(0, 'b');
hold on
patch(X, Y, 'r', 'FaceAlpha', .3)
hold off
grid
```



Exercise 3

```
%Init
G = [6, 2, 1;
     2, 5, 2;
     1, 2, 4];
c = [-8; -3; -3];
A = [1, 0, 1;
     0, 1, 1];
b = [3; 0];
x = [0; 0; 0];
lambda = [0;0];
tol = 10^-5;
for k = 1:50
    x_k = G(c - A' * lambda)
    lambda = lambda + (A * x_k - b)
    if norm(x_k - x) \le tol
        break;
    end
    x = x_k;
end
x_k =
```

-1.2892 0.1084 -0.4819 lambda = -4.7711 -0.3735 $x_k =$ -0.4584 -0.7528 1.0271 lambda = -7.2024 -0.0991 $x_k =$ 0.0041 -1.2644 1.7066 lambda = -8.4917 0.3430 $x_k =$ 0.2744 -1.5822 2.0097 lambda = -9.2076 0.7704

 $x_k =$

0.4398 -1.7872

2.1429

lambda =

-9.6248

1.1262

$x_k =$

0.5452

-1.9233

2.2000

lambda =

-9.8795

1.4028

x_k =

0.6146

-2.0158

2.2234

lambda =

-10.0415

1.6105

$x_k =$

0.6614

-2.0795

2.2322

lambda =

-10.1479

1.7631

$x_k =$

0.6935

-2.1239

2.2348

lambda = -10.2196 1.8740 $x_k =$ 0.7158 -2.1551 2.2350 lambda = -10.2688 1.9539 $x_k =$ 0.7314 -2.1771 2.2344 lambda = -10.3029 2.0112 $x_k =$ 0.7424 -2.1927 2.2337 lambda = -10.3268 2.0522 $x_k =$ 0.7502

-2.2037 2.2330

lambda =

-10.3437 2.0814 $x_k =$ 0.7557 -2.2115 2.2324 lambda = -10.3555 2.1023 $x_k =$ 0.7596 -2.2171 2.2320 lambda = -10.3640 2.1172 $x_k =$ 0.7624 -2.2210 2.2316 lambda = -10.3699 2.1277 $x_k =$ 0.7644 -2.2238 2.2314

lambda =

-10.3742

2.1353

 $x_k =$

0.7658

-2.2258

2.2312

lambda =

-10.3772

2.1406

 $x_k =$

0.7668

-2.2273

2.2311

lambda =

-10.3793

2.1444

 $x_k =$

0.7675

-2.2283

2.2310

lambda =

-10.3809

2.1472

 $x_k =$

0.7680

-2.2290

2.2309

lambda =

-10.3819

2.1491

$x_k =$ 0.7683 -2.2295 2.2309 lambda = -10.3827 2.1505 $x_k =$ 0.7686 -2.2299 2.2308 lambda = -10.3833 2.1514 $x_k =$ 0.7688 -2.2301 2.2308 lambda = -10.3837 2.1521 $x_k =$ 0.7689 -2.2303 2.2308

lambda =

 $x_k =$

-10.3839 2.1526

0.7690 -2.2304 2.2308 lambda = -10.3841 2.1530 $x_k =$ 0.7691 -2.2305 2.2308 lambda = -10.3843 2.1532 x_k = 0.7691 -2.2306 2.2308 lambda = -10.3844 2.1534 $x_k =$ 0.7691 -2.2307 2.2308 lambda = -10.3844 2.1535

 $x_k =$

0.7692

-2.2307 2.2308 lambda = -10.3845 2.1536 $x_k =$ 0.7692 -2.2307 2.2308 lambda = -10.3845 2.1537 $x_k =$ 0.7692 -2.2307 2.2308 lambda = -10.3846 2.1537 $x_k =$ 0.7692 -2.2307 2.2308 lambda = -10.3846 2.1538 $x_k =$

> 0.7692 -2.2307 2.2308

lambda =

-10.3846 2.1538

 $x_k =$

0.7692 -2.2308 2.2308

lambda =

-10.3846 2.1538

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