# Numerical Optimization

Mohamed Abdelaziz [k12137202]  $30~{\rm April}~2023$ 

Auxiliary Score: 30/30

## 1 Part I

# Steepest Descent

1.1 
$$f(x) = x^5 - 2.5x^3 + 2x + 1$$

- $f'(x) = 5x^4 7.5x^2 + 2$
- $f''(x) = 20x^3 15x$
- Critical points  $\approx \{\pm 0.589, \pm 1.074\}$
- Local minimizers  $\approx \{-0.589, 1.074\}$
- $\bar{x} \approx -0.58897123$
- $||\bar{x} x^*|| \approx 2.87695648 \quad e^{-5}$
- $\nabla f(\bar{x}) = 9.75395409 \quad e^{-09}$
- Number of iterations = 403

1.2 
$$f(x) = x^4 - 3x^3 - 10x^2 + 24x + 7$$

- $f'(x) = 4x^3 9x^2 20x + 24$
- $f''(x) = 12x^2 18x 20$
- Critical points =  $\{-1.935, 0.962, 3.224\}$
- Local minimizers =  $\{\pm 1.935, 3.224\}$
- $\bar{x} \approx -1.9353626$
- $||\bar{x} x^*|| \approx 0.0003626$
- $\nabla f(\bar{x}) = 3.55271368 \quad e^{-09}$
- Number of iterations = 33

1.3 
$$\mathbf{f}(\mathbf{x}) = -2xe^{-x^4} + 5\cos(10x)$$

- $f'(x) = -2e^{-x^4} + 40sin(10x)$
- $f''(x) = 8x^3 * np.exp(-x * *4) + 400 * np.cos(10 * x)$
- Critical points =  $\{\pm \frac{k\pi}{10} : k \in \mathbb{N}\}$
- Local minimizers =  $\{\pm \frac{k\pi}{10} : k \text{ is odd and } \in \mathbb{N}\}$
- $\bar{x} \approx 0.31795764$
- $||\bar{x} x^*|| \approx 4.23625918$  e-05
- $\nabla f(\bar{x}) = -4.88498131 \quad e^{-09}$
- Number of iterations = 34

1.4 
$$f(x) = x^3 - 2xe^{-x} + e^{-2x}$$

- $f'(x) = 3x^2 + 2xe^{-x} 2e^{-x} 2e^{-2x}$
- $f''(x) = 6x 2e^{-x} + 4e^{-2x}$
- Critical points =  $\{0.594\}$
- Local minimizers =  $\{\pm 0.594\}$
- $\bar{x} \approx 0.59391612$
- $||\bar{x} x^*|| \approx 8.38820114$  e-05
- $\nabla f(\bar{x}) = -9.95592497 \quad e^{-07}$
- Number of iterations = 2383

**1.5** 
$$\mathbf{f(x)} = (x-3)(x-5)(x-7) + 85 - (x-4)(x-6)(x-8)$$

- f'(x) = 6x 33
- f''(x) = 6
- Critical points =  $\{5.5\}$
- Local minimizers =  $\{\pm 5.5\}$
- $\bar{x} \approx 5.49999997$
- $||\bar{x} x^*|| \approx 3.27825527$  e-08

- $\nabla f(\bar{x}) = 7.531753 \quad e^{-07}$
- Number of iterations = 14

# Newton Method

1.6 
$$f(x) = x^5 - 2.5x^3 + 2x + 1$$

- $f'(x) = 5x^4 7.5x^2 + 2$
- $f''(x) = 20x^3 15x$
- Critical points  $\approx \{\pm 0.589, \pm 1.074\}$
- Local minimizers  $\approx \{-0.589, 1.074\}$
- $\bar{x} \approx -0.58897123$
- $||\bar{x} x^*|| \approx 2.87676191$   $e^{-5}$
- $\nabla f(\bar{x}) = -5.55111512 \quad e^{-11}$
- Number of iterations = 2

# 1.7 $f(x) = x^4 - 3x^3 - 10x^2 + 24x + 7$

- $f'(x) = 4x^3 9x^2 20x + 24$
- $f''(x) = 12x^2 18x 20$
- $\bullet$  Critical points =  $\{-1.935, 0.962, 3.224\}$
- Local minimizers =  $\{\pm 1.935, 3.224\}$
- $\bar{x} \approx -1.9353626$
- $||\bar{x} x^*|| \approx 0.0003626$
- $\nabla f(\bar{x}) = 3.55271368 \quad e^{-09}$
- Number of iterations = 2

1.8 
$$f(\mathbf{x}) = -2xe^{-x^4} + 5\cos(10x)$$

- $f'(x) = -2e^{-x^4} + 40sin(10x)$
- $f''(x) = 8x^3 * np.exp(-x * *4) + 400 * np.cos(10 * x)$
- Critical points =  $\{\pm \frac{k\pi}{10} : k \in \mathbb{N}\}$
- Local minimizers =  $\{\pm \frac{k\pi}{10}$ : k is odd and  $\in \mathbb{N}\}$
- $\bar{x} \approx 0.31795764$
- $||\bar{x} x^*|| \approx 4.23625918$  e-05
- $\nabla f(\bar{x}) \approx 0$
- Number of iterations = 2

# 1.9 $f(\mathbf{x}) = x^3 - 2xe^{-x} + e^{-2x}$

- $f'(x) = 3x^2 + 2xe^{-x} 2e^{-x} 2e^{-2x}$
- $f''(x) = 6x 2e^{-x} + 4e^{-2x}$
- Critical points =  $\{0.594\}$
- Local minimizers =  $\{\pm 0.594\}$
- $\bar{x} \approx 0.59391627$
- $||\bar{x} x^*|| \approx 8.3725868 \quad e{-}05$
- $\nabla f(\bar{x}) = -2.77555756 \ e^{-11}$
- Number of iterations = 2

**1.10** 
$$\mathbf{f(x)} = (x-3)(x-5)(x-7) + 85 - (x-4)(x-6)(x-8)$$

- f'(x) = 6x 33
- f''(x) = 6
- Critical points =  $\{5.5\}$
- Local minimizers =  $\{\pm 5.5\}$
- $\bar{x} \approx 5.5$
- $||\bar{x} x^*|| = 0$
- $\nabla f(\bar{x}) = 7.1054273 \quad e^{-09}$
- Number of iterations = 2

# Part II

$$\begin{split} f(x) &= \frac{1}{2} \sum_{j=1}^{m} r_{j}^{2}(x) \\ r_{j}(x) &= c_{j}^{T} x - b_{j} \\ c_{j}^{T}(x) &= (1, a_{j}, a_{j}^{2}, a_{j}^{3}, ..., a_{j}^{n}) \in \mathbb{R}^{n+1} \\ b_{j} &= g(a_{j}) = sin(a_{j}) \\ \text{Steepest Descent} \end{split}$$

# 2.1 Problem (11)

- m = 100
- q = 1
- $\bullet$  n = 1
- $\bar{x} \approx [0.00309302, 0.90142102]$
- Number of iterations = 27

#### Problem (12) 2.2

- m = 150
- $\bullet$  q = 2
- $\bullet$  n = 2
- $\bar{x} \approx [0.00849632, 0.64558447, -0.00568154]$
- Number of iterations = 79

#### 2.3Problem (13)

- m = 100
- q = 1
- $\bullet$  n = 3
- $\bar{x} \approx [4.16871381e^{-05}, 9.97938123e^{-01}, 7.39845194e^{-05}, -1.57404640e^{-01}]$
- Number of iterations = 505

# 2.4 Problem (14)

- m = 150
- $\bullet q = 2$
- $\bullet$  n = 4
- $\bullet \ \, \bar{x} \approx [9.86767585e^{-04}, 9.71720349e^{-01}, -2.06426593e^{-04}, -1.32634310e^{-01}, -1.46827021e^{-04}]$
- Number of iterations = 3174

#### 2.5 Problem (15)

- m = 100
- $\bullet q = 1$
- n = 5
- $\begin{array}{l} \bullet \ \, \bar{x} \approx [2.87849602e^{-07}, \ 9.99983413e^{-01}, \ -3.05409039e^{-06}, \ -1.66518000e^{-01}, \\ 3.87024745e^{-06}, \ 8.01197670e^{-03}] \end{array}$
- Number of iterations = 3054

# Newton Method

#### 2.6 Problem (16)

- m = 100
- $\bullet q = 1$
- n = 1
- $\bar{x} \approx [0.00309302, 0.90142101]$
- Number of iterations = 2

# 2.7 Problem (17)

- m = 150
- $\bullet q = 2$
- $\bullet$  n = 2
- $\bar{x} \approx [0.00849633, 0.64558447, -0.00568154]$
- Number of iterations = 3

#### 2.8 Problem (18)

- m = 100
- $\bullet \ q=1$
- $\bullet$  n = 3
- $\bullet \ \, \bar{x} \approx [4.16622157e^{-05}, 9.97938343e^{-01}, 7.40263268e^{-05}, -1.57404981e^{-01}]$
- Number of iterations = 2

#### 2.9 Problem (19)

- m = 150
- $\bullet q = 2$
- $\bullet$  n = 4
- $\bullet \ \, \bar{x} \approx [9.86741666e^{-04}, 9.71720353e^{-01}, -2.06379856e^{-04}, -1.32634311e^{-01}, -1.46838850e^{-04}]$
- Number of iterations = 3

#### 2.10 Problem (20)

- $\bullet$  m = 100
- q = 1
- n = 5
- $\bar{x} \approx [-4.87982611e^{-07}, 9.99986511e^{-01}, 2.83116348e^{-06}, -1.66537886e^{-01}, -3.73357240e^{-06}, 8.03353596e^{-03}]$
- Number of iterations = 2

## 3 Part III

Most of the trials in this part has not fully converged, because the hillbert matrix functions are ill-conditioned matrix, meaning that its eigenvalues are spread out over several orders of magnitude which causes very slow convergence using steepest descent, further more the condition number of the Hilbert matrix grows very quickly with n making steepest descent even slower as n increases.

#### 3.1 n=5

$$\bullet \mbox{ Hessian} = \begin{pmatrix} 1 & 1/2 & 1/3 & 1/4 & 1/5 \\ 1/2 & 1/3 & 1/4 & 1/5 & 1/6 \\ 1/3 & 1/4 & 1/5 & 1/6 & 1/7 \\ 1/4 & 1/5 & 1/6 & 1/7 & 1/8 \\ 1/5 & 1/6 & 1/7 & 1/8 & 1/9 \end{pmatrix},$$

- Eigenvalues  $\lambda \in \{87055.1122, /1792.2506, /81.8198, /2.5479, /-1.1477, /-18.3242, /-245.0822, /-3967.8396\}$
- Local minimizers = [5, -120, 630, -1120, 630]
- $\bar{x} \approx [4.98888889, -119.79006035, 629.08935989, -1118.61974829, 629.32309598]$
- $||\bar{x} x^*|| \approx (0.0111111, 0.20993965, 0.91064011, 0.4696116, 0.67690402)$
- $\nabla f(\bar{x}) \approx (-4e^{-12}, 0)$
- Number of iterations = 1,549,951

#### 3.2 n=8

$$\bullet \text{ Hessian} = \begin{pmatrix} 1 & 1/2 & 1/3 & \dots & 1/8 \\ 1/2 & 1/3 & 1/4 & \dots & 1/9 \\ 1/3 & 1/4 & 1/5 & \dots & 1/10 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1/8 & 1/9 & 1/10 & \dots & 1/15 \end{pmatrix},$$

- Eigenvalues  $\lambda \in \{1548.8101, -122.5893, -37.0330, 9.7909, 0.0086\}$
- Local minimizers = [-8, 504, -7560, 46200, -138600, 216216, -168168, 51480]
- $\bar{x} \approx [-4.74286231, 123.72958515, -642.40119086, 703.32457717, 1033.52817099, -1040.46540292, -1956.32642031, 1826.88843977]$
- $||\bar{x}-x^*|| \approx (-3.2571377, 380.27, 6917.6, 45497, 137567, 215176, 167128, 49653.1)$

- $\begin{array}{l} \bullet \ \, \nabla f(\bar{x}) \approx [1.00165383e^{-04}, 6.61100170e^{-05}, -9.89659915e^{-06}, 2.15791325e^{-04}, -1.80901709e^{-04}, \\ -\ \, 2.05800000e^{-05}, 2.72295326e^{-04}, -1.04381341e^{-04}] \end{array}$
- Number of iterations = 2,000,000

#### 3.3 n=12

$$\bullet \text{ Hessian} = \begin{pmatrix} 1/2 & 1/3 & \dots & 1/12 \\ 1/2 & 1/3 & 1/4 & \dots & 1/13 \\ 1/3 & 1/4 & 1/5 & \dots & 1/14 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1/12 & 1/13 & 1/14 & \dots & 1/23 \end{pmatrix},$$

- Eigenvalues  $\lambda \in \{3.53e+08,10799.9829,374.9138,20.1487,1.4916,0.1688,-0.8901,-5.5429,-58.0767,-239.5943,-1470.2308,-8197.4079\}$
- $\bullet$  Local minimizers = [-1.28758021e+01, 1.82700490e+03, -6.35497518e+04, 9.48423728e+05-7.55539458e+063.58352883e+07-1.07176657e+082.07239527e+08-2.58446725e+082.00601048e+08-8.81030636e+071.67194346e+07]
- $\bar{x} \approx [[2.88956174, -102.85260253, 731.95872666, -1432.73684337, -182.00373731, 1317.20529959, 1336.56]$
- $||\bar{x}-x^*|| \approx [1.57653638e+01, 1.92985750e+03, 6.42817105e+04, 9.49856465e+05, 7.55521258e+06, 3.58339711e+07, 1.07177994e+08, 2.07239445e+08, 2.58445309e+08, 2.00603085e+08, 8.81021812e+07, 1.67167856e+07]$
- $\nabla f(\bar{x}) \approx (1.43356586e 04, 1.15933381e 04, -7.15451371e 05, 2.16071195e 04, 2.00548845e 04, -8.17737107e 05, -2.27452069e 04, -1.06640900e 04, 1.61651583e 04, 3.54704771e 04, 2.46762356e 04, -3.44236096e 04)$
- Number of iterations = 2,000,000

#### 3.4 n=20

$$\bullet \text{ Hessian} = \begin{pmatrix} 1 & 1/2 & 1/3 & \dots & 1/20 \\ 1/2 & 1/3 & 1/4 & \dots & 1/21 \\ 1/3 & 1/4 & 1/5 & \dots & 1/22 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1/20 & 1/21 & 1/22 & \dots & 1/39 \end{pmatrix},$$

- $\begin{array}{l} \bullet \ Eigenvalues \ \lambda \in \\ \{5.51e+14, 5.50e+07, 2.15e+05, 4112.0135, 156.3323, 12.5478, 0.9226, -1.3929, -13.6734, -124.3451, \\ -780.9774, -3434.5738, -11724.2594, -31310.2004, -65545.8529, -111036.2281, -152381.1091, \\ -160056.3357, -86658.6756, -12220.4411\} \end{array}$
- $\begin{array}{l} \bullet \ \ \text{Local minimizers} = [-3.06198188e + 01, 5.79631108e + 03, -2.67656855e + \\ 05, 5.30590627e + 06, -5.62934738e + 07, 3.56180768e + 08, -1.41454296e + \\ 093.54689896e + 09, -5.26881741e + 09, 3.31570124e + 09, 2.23492076e + \\ 09 4.62144407e + 09, -4.79904240e + 08, 5.96741325e + 09, -4.19120773e + \\ 09, -4.68358103e + 08, 1.17802999e + 09, 4.13333400e + 08, -7.15516924e + \\ 08, 1.98562765e + 08 ] \end{array}$
- $\begin{array}{l} \bullet \ \bar{x} \approx -5.03021766e 02, 2.88787282e + 01, -3.42804782e + 02, 9.41297643e + \\ 02, -1.45629090e + 02, -9.42460729e + 02, -7.64172779e + 02, -2.34752591e + \\ 01, 7.29408069e + 02, 1.14570172e + 03, 1.10996315e + 03, 6.76255222e + \\ 02, -4.93988646e + 00, -7.43086406e + 02, -1.34428010e + 03, -1.63219190e + \\ 03, -1.45815316e + 03, -7.04402591e + 02, 7.16638196e + 02, 2.86517034e + \\ 03 \end{array}$
- $\bullet \ ||\bar{x}-x^*|| \approx [3.05695166e+01, 5.76743235e+03, 2.67314050e+05, 5.30496497e+06, 5.62933282e+07, 3.56181710e+08, 1.41454220e+09, 3.54689898e+09, 5.26881814e+09, 3.31570009e+09, 2.23491965e+09, 4.62144475e+09, 4.79904235e+08, 5.96741399e+09, 4.19120639e+09, 4.68356471e+08, 1.17803145e+09, 4.13334104e+08, 7.15517641e+08, 1.98559900e+08]$
- $\begin{array}{l} \bullet \ \, \nabla f(\bar{x}) \approx [0.00289293, 0.00178108, 0.00164508, 0.00077264, 0.00083569, 0.00108468, 0.00110518, \\ 0.00089555, 0.00059735, 0.00034262, 0.00020566, 0.00020344, 0.00031179, 0.00048262, 0.00065757, \\ 0.00077734, 0.00078725, 0.00064025, 0.00029804, -0.00026889] \end{array}$
- Number of iterations = 2,000,000

#### 3.5 n=30

• Hessian =  $\begin{pmatrix} 1 & 1/2 & 1/3 & \dots & 1/30 \\ 1/2 & 1/3 & 1/4 & \dots & 1/31 \\ 1/3 & 1/4 & 1/5 & \dots & 1/32 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1/30 & 1/31 & 1/32 & \dots & 1/59 \end{pmatrix},$ 

 $\begin{array}{l} \bullet \ Eigenvalues \ \lambda \in \\ \{51.30e+24, 2.71e+10, 5.70e+07, 2.24e+05, 3617.6886, 116.8753, 9.9089, 1.3278, -4.7526, \\ -27.3374, -141.4316, -685.4242, -3051.3098, -12481.6667, -46147.4284, -152498.9364, \\ -449950.8891, -1182552.2831, -2750902.1395, -5458738.7743, -9102221.2213, -11110549, \\ -9153253.5203, -3693137.9142, 6345777.9014, 24957847.6934, 70364783.4911, 160440005.6745, \\ 315801782.0742, 534437200.9579\} \end{array}$ 

```
 \begin{array}{l} \bullet \ \ \text{Local minimizers} = [-7.09110073e + 01, 1.21386137e + 04, -5.09455681e + \\ 05, 9.11337230e + 06, -8.56771813e + 07, 4.65726408e + 08, -1.51330544e + \\ 09, 2.87011360e + 09, -2.81033085e + 09, 8.97538752e + 08, -2.12632140e + \\ 08, 1.35664526e + 09, -9.14466496e + 08, 1.59701836e + 09, -4.54610631e + \\ 09, 6.56972375e + 08, 5.34940917e + 09, -2.00704004e + 09, -8.27746637e + \\ 08, -4.32648733e + 08, -2.21193601e + 09, 3.86720013e + 09, -3.96275416e + \\ 09, 3.55276469e + 09, 2.59846246e + 08, -8.78551536e + 08, 5.97786826e + \\ 08, -4.68162177e + 09, 5.22987290e + 09, -1.62469308e + 09, ] \end{array}
```

- $\begin{array}{l} \bullet \ \bar{x} \approx [-3.51297069, 79.07184292, -315.71165516, 70.39404261, 583.60794576, 343.62308551, \\ -231.09213981, -669.96597158, -778.52276799, -576.79957483, -183.11702924, 266.93337863, \\ 661.46259988, 926.57322926, 1026.32617362, 956.42391909, 736.07699598, 400.23479828, -6.9339659, \\ -437.09671311, -841.44591795, -1173.23901168, -1389.43057021, -1451.61863758, -1326.49166026, \\ -985.9246594, -406.83886922, 429.08980117, 1535.81123442, 2923.32617488] \end{array}$
- $||\bar{x}-x^*|| \approx 6.73980367e+01, 1.20595418e+04, 5.09139970e+05, 9.11330191e+06, 8.56777649e+07, 4.65726065e+08, 1.51330521e+09, 2.87011427e+09, 2.81033007e+09, 8.97539328e+08, 2.12631957e+08, 1.35664499e+09, 9.14467158e+08, 1.59701743e+09, 4.54610734e+09, 6.56971419e+08, 5.34940844e+09, 2.00704044e+09, 8.27746630e+08, 4.32648296e+08, 2.21193517e+09, 3.86720130e+09, 3.96275278e+09, 3.55276614e+09, 2.59847573e+08, 8.78550550e+08, 5.97787233e+08, 4.68162220e+09, 5.22987137e+09, 1.62469601e+09]$
- $\begin{array}{l} \bullet \ \, \nabla f(\bar{x}) \approx [1.85173576e 03, 1.21584169e 03, 7.24059939e 04, 1.17944936e 03, 6.17742555e 04, 2.45304691e 04, 2.59834450e 04, 4.56954041e 04, 6.41262999e 04, 7.19102299e 04, 6.78345150e 04, 5.49969172e 04, 3.78884180e 04, 2.07155780e 04, 6.64331708e 05, -2.40586436e 05, -5.66312285e 05, -3.30106190e 05, 3.80908128e 05, 1.43243740e 04, 2.66217564e 04, 3.89493323e 04, 4.95396755e 04, 5.66904702e 04, 5.88186136e 04, 5.44936176e 04, 4.24553973e 04, 2.16206468e 04, -8.91885266e 05, -4.99033982e 04 ] \end{array}$
- Number of iterations = 2,000,000

#### 4 Part IV

**4.1** 
$$\mathbf{f}(\mathbf{x}) = 3x_1^4 - 4x_1^3 + 2x_2^2$$

• 
$$\nabla f(x) = [12x_1^3 - 12x_1^2, 4x_2]$$

• Hessian = 
$$\begin{pmatrix} 36x_1^2 - 24x_1 & 0\\ 0 & 4 \end{pmatrix},$$

• Critical points =  $\{(0,0),(1,0)\}$ 

- Eigenvalues  $\lambda$ :  $\lambda_{0,1} = 0, \lambda_{0,2} = 4,$  $\lambda_{1,1} = 12, \lambda_{1,2} = 4$
- Local minimizers = (1,0)
- $\bar{x} \approx (1.032660625, 0)$
- $||\bar{x} x^*|| \approx (0.032660625, 0)$
- $\nabla f(\bar{x}) \approx (-4e^{-12}, 0)$
- Number of iterations = 1

**4.2** 
$$\mathbf{f}(\mathbf{x}) = x_1^4 - 2x_1^2x_2 + 2x_2^2$$

- $\nabla f(x) = [4x_1^3 4x_1x_2, 4x_1^3 4x_1x_2]$
- Hessian =  $\begin{pmatrix} 12x_1^2 4x_2 & -4x_1 \\ -4x_1 & 4 \end{pmatrix}$ ,
- Critical points =  $\{(0,0)\}$
- Eigenvalues  $\lambda$ :  $\lambda_{0,1} = 0, \lambda_{0,2} = 4$
- Local minimizers = (0,0)
- $\bar{x} \approx (1.15860403e^{-03}, 6.68702018e^{-07})$
- $||\bar{x} x^*|| \approx (1.15860403e^{-03}, 6.68702018e^{-07})$
- $\nabla f(\bar{x}) \approx (3.15342613e^{-9}, -9.98844356e^{-9})$
- Number of iterations = 2180

**4.3** 
$$\mathbf{f}(\mathbf{x}) = 3x_1^4 - 4x_1^3 + 2x_2^2 + x_1^2 - x_2^2$$

• 
$$\nabla f(x) = [12x_1^3 - 12x_1^2 + 2x_1, 4x_2 - 2x_2]$$

• Hessian = 
$$\begin{pmatrix} -24x_1 + 36x_1^2 + 2 & 0 \\ 0 & 2 \end{pmatrix}$$
,

- Critical points =  $\{(0,0), (\frac{1}{2} + \frac{1}{2\sqrt{3}}, 0)\}$
- Eigenvalues  $\lambda$ :  $\lambda_{0,1} = 2, \lambda_{0,2} = 4$

- Local minimizers = (0,0)
- $\bar{x} \approx (4.92429539e^{-09}, 2.86102721e^{-12})$
- $||\bar{x} x^*|| \approx (4.92429539e^{-09}, 2.86102721e^{-12})$
- $\nabla f(\bar{x}) \approx (9.94403080e^{-9}, 5.77985296e^{-12})$
- Number of iterations = 1230

4.4 
$$f(x) = x_1^4 + x_2^2 - 2x_1^2 + 2$$

- $\nabla f(x) = [x_2 + 2, \ _1 3]$
- Hessian =  $\begin{pmatrix} 24x_1^2 + 2x_2 & 2x_1 \\ 2x_1 & -6 \end{pmatrix}$ ,
- Critical points =  $\{(\pm 1, 0)\}$
- Local minimizers =  $\{(\pm 1, 0)\}$
- $\bar{x} \approx (1.09999997, 8.40880791e^{-23})$
- $||\bar{x} x^*|| \approx (0.09999997e^{-09}, 8.40880791e^{-23})$
- $\nabla f(\bar{x}) \approx (0,0)$
- Number of iterations = 3

**4.5** 
$$\mathbf{f}(\mathbf{x}) = 2x_1^4 - 4x_1^3 + 2x_1^2 + x_2^2$$

- $\nabla f(x) = [8x_1^3 12x_1^2 + 4x_1, 2x_2]$
- Hessian =  $\begin{pmatrix} 24x_1^2 24x_1 + 4 & 0 \\ 0 & 2 \end{pmatrix}$ ,
- Critical points =  $\{(0,0),(1,0)\}$
- Eigenvalues  $\lambda$ :  $\lambda_{0,1} = 2, \lambda_{0,2} = 4$
- Local minimizers = (0,0)
- $\bar{x} \approx (1.00000000e^{-12}, 2.40880791e^{-23})$
- $||\bar{x} x^*|| \approx ((1.00000000e^{-12}, 2.40880791e^{-23}))$
- $\nabla f(\bar{x}) \approx (3.99999989e^{-12}, 0)$
- Number of iterations = 2