

Part F. Optimization. Graphs

CHAPTER 22 Unconstrained Optimization. Linear Programming

SECTION 22.1. Basic Concepts. Unconstrained Optimization, page 936

Purpose. To explain the concepts needed throughout this chapter. To discuss Cauchy's method of steepest descent or gradient method, a popular method of unconstrained optimization.

Main Content, Important Concepts.

- Objective function
- Control variables
- Constraints, unconstrained optimization
- Cauchy's method

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2. The line of approach is tangent to a particular curve C : $f(\mathbf{x}) = \cos x$, the point of contact P giving the minimum, whereas the next gradient of C at P is perpendicular to C .

4. $f(\mathbf{x}) = (x_1 - 0.5)^2 + 2(x_2 - 1.5)^2 - 4.75$. The computation gives:

Step	x_1	x_2	$f(\mathbf{x})$
1	0.25342	1.5206	-4.6884
2	0.49351	1.4805	-4.7492
3	0.49680	1.5003	-4.7500

6. $f(\mathbf{x}) = (x_1 + 4)^2 + 0.1(x_2 + 5)^2 + 4$. The computation gives:

Step	x_1	x_2	$f(\mathbf{x})$
1	-4.0240	-1.4016	5.2958
2	-3.7933	-4.8622	4.0449
3	-4.0008	-4.8760	4.0015
4	-3.9929	-4.9952	4.0000
5	-4.0000	-4.9957	4.0000
6	-3.9997	-5.0000	4.0000
7	-4.0000	-5.0000	4.0000

8. The calculation gives for Steps 1–5:

x_1	x_2	$f(\mathbf{x})$
-1.33333	2.66667	-5.3334
-3.55556	-1.77778	9.4815
2.37037	-4.74074	-16.8560
6.32099	3.16049	29.9662
-4.21399	8.42798	-53.2731

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