

1. The Steepest Descent method gives the following:

- (a) With $\mathbf{x}^{(0)} = (0, 0)^t$, we have $\mathbf{x}^{(11)} = (0.4943541, 1.948040)^t$.
- (b) With $\mathbf{x}^{(0)} = (1, 1)^t$, we have $\mathbf{x}^{(1)} = (0.50680304, 0.91780051)^t$.
- (c) With $\mathbf{x}^{(0)} = (2, 2)^t$, we have $\mathbf{x}^{(1)} = (1.736083, 1.804428)^t$.
- (d) With $\mathbf{x}^{(0)} = (0, 0)^t$, we have $\mathbf{x}^{(2)} = (-0.3610092, 0.05788368)^t$.

2. The Steepest Descent method gives the following:

- (a) With $\mathbf{x}^{(0)} = (0, 0, 0)^t$, we have $\mathbf{x}^{(14)} = (1.043605, 1.064058, 0.9246118)^t$.
- (b) With $\mathbf{x}^{(0)} = (0, 0, 0)^t$, we have $\mathbf{x}^{(9)} = (0.4932739, 0.9863888, -0.5175964)^t$.
- (c) With $\mathbf{x}^{(0)} = (0, 0, 0)^t$, we have $\mathbf{x}^{(11)} = (-1.608296, -1.192750, 0.7205642)^t$.
- (d) With $\mathbf{x}^{(0)} = (0, 0, 0)^t$, we have $\mathbf{x}^{(1)} = (0, 0.00989056, 0.9890556)^t$.

3. The Steepest Descent method with Newton's method gives the following:

- (a) $\mathbf{x}^{(3)} = (0.5, 2)^t$
- (b) $\mathbf{x}^{(3)} = (0.5, 0.8660254)^t$
- (c) $\mathbf{x}^{(4)} = (1.772454, 1.772454)^t$
- (d) $\mathbf{x}^{(3)} = (-0.3736982, 0.05626649)^t$

4. The Steepest Descent method with Newton's method gives the following:

- (a) $\mathbf{x}^{(3)} = (1.036400, 1.085707, 0.9311914)^t$
- (b) $\mathbf{x}^{(3)} = (0.5, 1, -0.5)^t$
- (c) $\mathbf{x}^{(5)} = (-1.456043, -1.664230, 0.4224934)^t$
- (d) $\mathbf{x}^{(6)} = (0.0000000, 0.10000001, 1.0000000)^t$

5. The Steepest Descent method gives the following:

- (a) $\mathbf{x}^{(3)} = (1.036400, 1.085707, 0.9311914)^t$
- (b) $\mathbf{x}^{(3)} = (0.5, 1, -0.5)^t$
- (c) $\mathbf{x}^{(5)} = (-1.456043, -1.664230, 0.4224934)^t$
- (d) $\mathbf{x}^{(6)} = (0.0000000, 0.10000001, 1.0000000)^t$

6. (a) We have $\alpha_1 = 0$, $g_1 = g(x_1, \dots, x_n) = g(\mathbf{x}^{(0)}) = h(\alpha_1)$, $g_3 = g(\mathbf{x}^{(0)} - \alpha_3 \nabla g(\mathbf{x}^{(0)})) = h(\alpha_3)$, $g_2 = g(\mathbf{x}^{(0)} - \alpha_2 \nabla g(\mathbf{x}^{(0)})) = h(\alpha_2)$,

$$h_1 = \frac{(g_2 - g_1)}{(\alpha_2 - \alpha_1)} = g[\mathbf{x}^{(0)} - \alpha_1 \nabla g(\mathbf{x}^{(0)}), \mathbf{x}^{(0)} - \alpha_2 \nabla g(\mathbf{x}^{(0)})] = h[\alpha_1, \alpha_2],$$

$$h_2 = \frac{(g_3 - g_2)}{(\alpha_3 - \alpha_2)} = g[\mathbf{x}^{(0)} - \alpha_2 \nabla g(\mathbf{x}^{(0)}), \mathbf{x}^{(0)} - \alpha_3 \nabla g(\mathbf{x}^{(0)})] = h[\alpha_2, \alpha_3],$$

$$\begin{aligned} h_3 &= \frac{(h_2 - h_1)}{(\alpha_3 - \alpha_1)} \\ &= g[\mathbf{x}^{(0)} - \alpha_1 \nabla g(\mathbf{x}^{(0)}), \mathbf{x}^{(0)} - \alpha_2 \nabla g(\mathbf{x}^{(0)}), \mathbf{x}^{(0)} - \alpha_3 \nabla g(\mathbf{x}^{(0)})] = h[\alpha_1, \alpha_2, \alpha_3]. \end{aligned}$$

The Newton divided-difference form of the second interpolating polynomial is

$$\begin{aligned} P(\alpha) &= h[\alpha_1] + h[\alpha_1, \alpha_2](\alpha - \alpha_1) + h[\alpha_1, \alpha_2, \alpha_3](\alpha - \alpha_1)(\alpha - \alpha_2) \\ &= g_1 + h_1(\alpha - \alpha_1) + h_3(\alpha - \alpha_1)(\alpha - \alpha_2) \\ &= g_1 + h_1\alpha + h_3\alpha(\alpha - \alpha_2). \end{aligned}$$

- (b) $P'(\alpha) = h_1 - \alpha_2 h_3 + 2h_3\alpha$, so $P'(\alpha) = 0$ when $\alpha = 0.5(\alpha_2 - h_1/h_3)$.