## UNCONSTRAINED OPTIMIZATION AND NONLINEAR SYSTEMS OF EQUATIONS REVIEW AND ANALYSIS USING EXCEL

# A THESIS SUBMITTED TO THE GRADUATE SCHOOL OF APPLIED SCIENCES OF NEAR EAST UNIVERSITY

by

## ISA ABDULLAHI BABA

## IN PARTIAL FULFILMENT OF THE REQUIREMENTS FOR THE DEGREE OF MASTER OF SCIENCE IN MATHEMATICS

NICOSIA

2014

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## Isa Abdullahi Baba: Unconstrained Optimization and Nonlinear Systems of Equations Review and Analysis Using Excel

Approval of Director of Graduate School of Applied Sciences

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I hereby declare that all information in this document has been obtained and presented in accordance with academic rules and ethical conduct. I also declare that, as required by these rules and conduct, I have fully cited and referenced all material and results that are not original to this work.

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To the memory of my late Father **Alhaji Abdullahi Baba** may your gentle soul rest in perfect peace Ameen.

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## ABSTRACT

This thesis gives a review of the methods for solving systems of nonlinear equations and unconstrained minimization of real-valued functions. An analysis of the pertinent mathematical theories and minimization methods are presented and tested using a wellknown setof benchmarkproblems. Methods for solving systems of nonlinear algebraic equations include; Newton's method, Quasi-Newton's method and Diagonal Broydenlike and Homotopy and Continuation method.

For unconstrained minimization it covers; the Steepest Descent method, the Fletcher-Reeves and Polak-Ribière Conjugate Gradient methods, the Modified Newton's method and the Quasi-Newton BFGS and DFP method using Analytic line search method to calculate the step length.

Traditionally researchers use one of two computationaltools when seeking approximations to their numerical analysis and optimization problems. They either use readily available software packages or write their own tailor made programs using some high-level programming languages. Both of these are capable of handling fairly complicated and large problems effectively. The disadvantages of both methods are highlighted in the introduction chapter. In this thesis we used the EXCEL spread sheet to carry out the calculations because in our opinion, from teaching view point, it strikes a balance between the other two methods. The capabilities and the limitations of Excel as a computational tool is also studied and presented.

Keywords: Optimization, Convergence, Minimization, Excel, Maximization

#### ÖZET

Bu tez, lineerolmayan denklemlerin ve reel değerli fonksiyonların kısıtlamasız minimize sistemlerini çözmek için kullanılan yöntemleri içerir. İlgili matematiksel teoriler ve minimizasyon yöntemlerinin analizileri Benchmark problemleri kullanılarak test edilidi. Lineer olmayan denklem sistemlerinin çözüm yöntemleri şunlardır: Newton, Quasi-Newton, Diagonal Broyden ve Homotopy ve SüreklilikYöntemi.

Serbest – Sınırsız- Kısıtlı (Unconstrained) minimizasyon yöntemi ise şunları kapsamaktadır: Dik İniş Yöntemi, Fletcher-Reeves ve Polak-Ribiere Eşlenik Gradyan Yöntemi, Değiştirilmiş Newton Yöntemi, Quasi-Newton BFGS ve DFP Yöntemi. Bununla birlikte adım sayısını hesaplamak için de analitik hat arama yöntemi kullanılmıştır.

Sayısal analiz ve optimizasyon problemlerine yaklaşımları ararken geleneksel olarak araştırmacılar iki hesaplama araçlarından birini kullanırlar. Araştırmacılar hazır yazılım paketlerini veya bazı üst düzey programlama dillerini kullanarak, yeni programlar yazarlar. Bunların her ikisi de etkili ancak karmaşık olduklarından, söz konusu yöntemlerin kullanılmasıbüyük sorunları da beraberinde getirmektedir. Her iki yöntemin dezavantajları "Giriş Bölümü"nde vurgulanmıştır. Bu tezde, EXCEL kullanılmanın yukarıda belirtilen iki program arasında bir denge oluşturduğu sonucuna varılmıştır.

AnahtarSözcükler: Optimizasyon, Denklem, Minimizasyon, Excel, Maximizasyon

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## LIST OF ABBREVIATIONS

C(X)	Set of all functions continuous on X						
C <sup>n</sup> (X)	Set of all functions having n continuous derivatives on X						
$C^{\infty}(X)$	Set of all functions having derivatives of all orders on X						
R	Set of all real numbers						
0 (.)	Order of convergence						
X	Vector or element in R <sup>n</sup>						
$\mathbf{R}^{n}$	Set of all ordered n-tuples of real numbers						
$\rightarrow$	Equation replacement						
A <sup>-1</sup>	Inverse matrix for matrix A						
A <sup>T</sup>	Transpose of the matrix A						
det A	Determinant of the matrix A						
<b>x</b>	A norm of the vector $\mathbf{x}$						
$\ \mathbf{X}\ _2$	The $l_2$ norm of the vector <b>x</b>						
$\ \mathbf{X}\ _{\infty}$	The $l_{\infty}$ norm of the vector $\boldsymbol{x}$						
F	Function mapping R <sup>n</sup> into R <sup>n</sup>						
A( <b>x</b> )	Matrix whose entries are functions						
<b>J</b> ( <b>x</b> )	Jacobian matrix						
$\nabla \mathbf{g}$	Gradient of g						
( <b>x</b> )	Parenthesis referring to equation number						
[ <b>x</b> ]	Square brackets referring to reference number						
<b>x</b> *	Scalar						
<i>x</i> *	Vector						
f'	Derivative of f						
<u>∂f</u> ∂x	Partial derivative of f with respect to x						
s <sub>k</sub>	Correction to the previous iteration						
$\mathbf{H}_k$	Jacobian approximation						
$\mathbf{H}_1$	Arbitrary nonsingular matrix						
Tr (.)	Trace operator						

- M Arbitrary constant
- $\alpha_k$  Steplength
- $\mathbf{x}^{(n)}$  Value of x at iteration n

#### **CHAPTER 1**

#### INTRODUCTION

#### **1.1 About Optimization**

In general the numerical optimization is classified in to two branches; constrained and unconstrained optimization. In this thesis we are only concerned the second part namely the unconstrained optimization that involves the minimization of real-valued objective function f(x), that is finding:

```
min f(x) or max(-f(x)).
```

These types of problems arise practically in almost every branch of science and also in other disciplines. An engineer needs to design a structure that can carry *maximum* load with possibly *minimum* cost. Manufacturers aim to design their products to *maximize* revenue and *minimize* cost. Scientists and other designers often look for mathematical functions that describe their data with *minimum* discrepancy. All these are just few examples on how the *minimization* problems come about and finding the best solutions is one of their top priorities.

These problems can vary from a simple function of single independent variable to functions of n independent variables. Solutions of the problem for n=1 is simply dealt with by differentiating the function and finding the critical points. The complexity of the solution depends on the nonlinearity of function and the size of n that can reach 100 or more, in which case the problems have no exact close form solutions. It is then, where approximate numerical solutions are sought. The numerical methods in general are based on sequences generated by iterations with the hope that the sequence will converge to the exact solution.

The number of iterations required to solve such an optimization problem, depending on its complexity, can reach thousands of iterations demanding vast amount of computer resources in terms of cpu time and storage. Therefore, the research area in dealing with various aspects

of the optimization is immense and it is ongoing. Generally instructors and researchers use one of two computing methods for solving optimization problems.

They either use a readily available software packages such as Maple, Mathematica, Matlab...etc or they write their own programs using Fortran, Basic, Pascal, ...etc.

From the teaching point of view, the software packages work like a box where the user enters information from one end to get the answers from the other end, without him realizing or understanding what has happened between the two ends and how the results were obtained. While writing own program in Fortran ... etc demands a lot of programming skills that the user has to learn and a class room time is never enough for that. In addition often these programs need to be purchased and can be costly. However, in this work we extensively demonstrate in detail how the Excel sheet can be used to solve a variety of problems with some easy to learn procedures and with the advantage that the user is involved in the step by step implementation of the numerical methods, hence striking a balanced alternative between the two options above.

#### **1.2** About this thesis

This thesis gives an in-depth review of the classical methods for solving systems of nonlinear equations and unconstrained minimization of real-valued functions. Mathematical theory is presented and Excel spread sheet is used for implementing and testing these methods using some benchmark problems. An extensive set of numerical test results is also provided. It covers a range of methods for Solving Systems of Nonlinear Equations and Numerical Optimization. For Solving Systems of Nonlinear Equations, it includes the methods of Newton's, Quasi-Newton's, Diagonal Broyden-like and Homotopy and Continuation. For Optimization it covers, the Steepest descent method, the Fletcher-Reeves and Polak-Ribière conjugate gradient methods, the Modified Newton's method and the quasi-Newton BFGS and DFP method, using Analytic line search method to calculate the Steplength. In addition, some benchmark problems are used to describe the methodology.

Chapter 2 surveys the theoretical background and the literature review of the methods that are covered by this thesis. An outline of the derivation of each method is given with their

respective algorithms. The characteristic properties of these methods and their connections to practical implementations are discussed. Since different methods are discussed in the thesis, then some methods are to be preferred than the others in many respect such as their speed of convergence, work needed to apply the method and problems that may arise with respect to convergence and singularity etc. Convergence Analysis of the methods and their rate of convergence are discussed in Chapter 3.

The main contribution of this thesis is the implementation of procedure and algorithm using Excel spread sheet. The availability of Microsoft Excel on most personal computers makes optimization so much easier to teach and learn. The programming with excel is very simple and straight forward and error and algorithm failure detection is also straightforward and visible immediately. The effect of changing a value such as the initial guess is instantaneous without the need for the processes of loading, compiling and executing as in some high level programs such as FORTRAN,C++... for example. An overview of the characteristics of Excel spreadsheet is also given in Chapter 3.

Due to the computational nature of solving problems involving systems of nonlinear equation and unconstrained Optimization, testing of algorithms is an essential part of this thesis. Different approaches for evaluating performances of the algorithms are presented in Chapter 4. A comprehensive performance comparison of the reviewed algorithms is given. Also the specific characteristics of each algorithm are analyzed experimentally with illustrations using some benchmark problems. Some of their theoretical results are also experimentally verified. Finally, Chapter 5 summarizes this thesis and gives some recommendations as per as teaching Numerical Analysis and unconstrained Optimization using Excel is concerned.

#### **CHAPTER 2**

#### **BACKGROUND AND LITERATURE REVIEW**

#### 2.1 Systems of Nonlinear Equations

Consider the system of nonlinear equations

$$f_1(x_1, x_2, x_3, ..., x_n) = 0$$

The above system can be denoted by  $\mathbf{F}(\mathbf{x}) = \mathbf{0}$ , where  $\mathbf{x}$ ,  $\mathbf{0}$  and  $\mathbf{F}$  in bold face print are vectors with  $\mathbf{F} = (f_1, f_2, ..., f_n)$ :  $\mathbb{R}^n \to \mathbb{R}^n$  is continuously differentiable in an open neighborhood  $\Delta^* \subset \Delta$  of a solution  $\mathbf{x}^* \in \Delta$  of the system, where  $\mathbf{F}(\mathbf{x}^*) = \mathbf{0}$  and the Jacobian matrix of  $\mathbf{F}$  at  $\mathbf{x}^*$  is given by  $\mathbf{J}(\mathbf{x}) = \mathbf{F}'(\mathbf{x}^*)$  that is a nonsingular matrix. There are many iterative methods for solving (1) which include Newton's method, Quasi-Newton's method, Diagonal Broydenlike method, and Homotopy and Continuation method.

**2.1.1 Newton's Method**: Around 1669, Isaac Newton (1643-1727) gave a new algorithm for solving a polynomial equation [1], His algorithm was illustrated by the example  $y^3 - 2y - 5 = 0$ . He first used a starting value y = 2 with an absolute error being 1. Then he used y = 2 + p to get,

$$p^3 + 6p^2 + 10p - 1 = 0$$

Newton assumed the p value to be very small, hence he neglected  $p^3 + 6p^2$  and used 10p - 1 and the above equation gives p = 0.1, therefore a better approximation of the root is y = 2.1with an absolute error being 0.061 a big improvement. It is possible to repeat this process and write

$$y = 2.1 + q$$
, the substitution gives:  $q^3 + 6.3q^2 + 11.23q + 0.061 = 0$ 

Again assuming that q is small and ignoring the terms with higher order of q.

gives  $q = \frac{-0.061}{11.23} = -0.0054...$ , and a new approximation is y = 2.0946 with an absolute error being 0.000542, and so on, the process can then be repeated until the required accuracy is attained. Newton used this method only for polynomial equations.

And as it can be seen, he did not use the concept of derivative at all.

**Raphson's iteration:** - In 1690, a new step was made by Joseph Raphson (1678-1715), He proposed a method [2] which circumvented the substitutions in Newton's approach. His algorithm was on the equation  $x^3 - bx + c = 0$ , and starting with an approximate solution of the above equation say  $g \approx x$ , a better approximation was given by

$$x \approx g + \frac{g^3 - bg + c}{b - 3g^2}$$

Note, that the denominator of the fraction is the negative of the derivative of the function.

This was the historical beginning of Newton-Raphson's algorithm.

Later studies: The method was then studied and generalized by other mathematicians like Simpson (1710-1761), Mourraille (1720-1808), Cauchy (1789-1857), Kantorovich (1912-1986) ... The aspect of the choice of the starting point was first tackled by Mourraille in 1768 and the difficulty to make this choice is the main drawback of the algorithm [3].

**Newton-Raphson Iteration**: Nowadays, Newton-Raphson's method is a generalized process to find an accurate root of a single equation f(x) = 0. Suppose that f is a C<sup>2</sup> function on a given interval and  $x^* = x + h$ , then using Taylor's expansion about x:

$$f(x+h) = f(x) + hf'(x) + O(h^2)$$

Truncating after the second term,

$$f(x+h) = f(x^*) = 0 = f(x) + hf'(x)$$

giving,

$$h = -\frac{f(x)}{f'(x)}$$
$$x + h = x - \frac{f(x)}{f'(x)}$$

The convergence is quadratic (Convergence analysis will be discussed in Chapter 3)

**Newton's method for several variables:** Newton's method can also be used to find a root of a system of two equations

$$f(x, y) = 0, \qquad g(x, y) = 0$$

Where f and g are C<sup>2</sup> functions on a given domain. Using Taylor's expansion of the two functions near (x, y) assuming  $x^* = x + h$  and  $y^* = y + h$  one gets,

$$f(x + h, y + k) = f(x, y) + h\frac{\partial f}{\partial x} + k\frac{\partial f}{\partial y} + O(h^2 + k^2)$$
$$g(x + h, y + k) = g(x, y) + h\frac{\partial g}{\partial x} + k\frac{\partial g}{\partial y} + O(h^2 + k^2)$$

Truncating after the first order terms, means the couple (h,k) are such that,

$$f(x + h, y + k) = 0 \approx f(x, y) + h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y}$$
$$g(x + h, y + k) = 0 \approx g(x, y) + h \frac{\partial g}{\partial x} + k \frac{\partial g}{\partial y}$$

Hence, it's equivalent to the linear system

$$\begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{bmatrix} \begin{bmatrix} h \\ h \end{bmatrix} = - \begin{pmatrix} f(x, y) \\ g(x, y) \end{pmatrix}$$

The  $(2 \times 2)$  matrix is called the *Jacobian matrix* and it is denoted as,

$$\boldsymbol{J} = \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{bmatrix}$$

The equation of generating the sequence  $x_n$  and  $y_n$  is given by:

$$\begin{bmatrix} \mathbf{x}_{n+1} \\ \mathbf{y}_{n+1} \end{bmatrix} = \begin{bmatrix} \mathbf{x}_n \\ \mathbf{y}_n \end{bmatrix} - \mathbf{J}^{-1}(\mathbf{x}_n, \mathbf{y}_n) \begin{bmatrix} f(\mathbf{x}_n, \mathbf{y}_n) \\ g(\mathbf{x}_n, \mathbf{y}_n) \end{bmatrix}$$

The procedure above can be extended in a similar manner to 3 or n variables.

The rate of convergence is Quadratic for an initial point  $x_0$  in the neighborhood of the solution say  $x^*$  when the Jacobian matrix is nonsingular (Dennis (1983) as it was referred in [3]) (Convergence analysis will be discussed in Chapter 3).

#### **Algorithm Newton's Iteration**

1. For a single nonlinear equation given  $x_0$ ,

Step 1: Compute  $f(x_k)$  k = 0, 1, 2, ...

Step 2: Compute  $f'(x_k)$ 

Step 3:  $x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$ 

2. For a system of non-linear equations given  $x_0$ ,

Step 1: Compute  $s_k = -J^{-1}(x_k) \mathbf{F}(x_k)$  for k = 0, 1, 2...

Step 2: Update  $x_{k+1} = x_k + s_k$ .

Where  $J(x_k)$  is the Jacobian matrix of **F** at  $x_k$ ,  $s_k$  is the correction to the previous iteration.

From a computational point of view Newton's method can be too expensive for large systems due to,

- The computation of the Jacobian elements, which are n<sup>2</sup> first derivatives, if performed analytically can be expensive.
- The Jacobian may be singular at  $\mathbf{x}_k$ .
- The computation of the next step requires for problems with full Jacobian O (n<sup>3</sup>) multiplications [5] and [6] which may be costly for large n.

#### 2.1.2 Broyden's Class of Quasi-Newton Methods for Non- Linear System of Equations

Broyden was a Physicist working in an electric industry company. He had to solve a problem involving non-linear algebraic equations. Broyden was well aware of the shortcomings of the Newton's method and thought of the way to overcome them. He realized that he doesn't necessarily need to work with the true inverse Jacobian, but with a suitable approximation  $H_k$  to it. Thus one would get an iteration of the form,

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k - \boldsymbol{H}_k g(\boldsymbol{x}_k).$$

He noticed that, from the Taylor expansion if truncated at first term, where  $g_k = g(x_k)$ , one gets the relation

$$\boldsymbol{g}_{k+1} = \boldsymbol{g}_k + \boldsymbol{J}_k(\boldsymbol{x}_{k+1} - \boldsymbol{x}_k)$$

Or alternatively, with

$$s_k = x_{k+1} - x_k$$
  $y_k = g_{k+1} - g_k$ 

 $\boldsymbol{J}_k^{-1}\boldsymbol{y}_k = \boldsymbol{s}_k$ 

Broyden proposed  $H_k$  for the approximation of the inverse Jacobian and that the following equation to be satisfied, which He called the quasi-Newton equation and other mathematician, called it the secant equation.

$$\boldsymbol{H}_{k+1}\boldsymbol{y}_k = \boldsymbol{s}_k$$

The above equation is a system of n linear equations in  $n^2$  variables, the components of the approximate Jacobian of  $g_k$ . Therefore it is an underdetermined linear system with an infinite number of solutions. The general solution appears in [7] and is further generalized to the case with some fixed elements by Spedicato and Zhao [8]. First consider how Broyden

derived the Broyden class, where  $H_k$  is updated by a simple rank-one correction, a class that contains all quasi-Newton methods for nonlinear algebraic systems in the literature. Then look at some results on optimal conditioning obtained by Spedicato and Greenstadt [9] and at a surprising result on the finite termination of methods of Broyden class.

The solution for the quasi-Newton equation that Broyden [10] considered, is the special one given by correction to  $\mathbf{H}k$ , where  $\mathbf{H}_1$  is an arbitrary nonsingular matrix, most of the time the identity matrix. Broyden considered the update

$$\mathbf{H}_{k+1} = \mathbf{H}_k - \mathbf{u}_k \mathbf{v}_k^{\mathrm{T}},$$

where  $\mathbf{u}_k$ ,  $\mathbf{v}_k$  are n-dimensional vectors.

From the above formula and also from the quasi-Newton formula he got the following formula, which defines the Broyden class of quasi-Newton methods for nonlinear algebraic equations.

$$\boldsymbol{H}_{k+1} = \boldsymbol{H}_k - \frac{(\boldsymbol{H}_k \boldsymbol{y}_k - \boldsymbol{s}_k) \boldsymbol{v}_k^T}{\boldsymbol{y}_k^T \boldsymbol{v}_k}$$

The above is a class of methods with  $\mathbf{v}_k$  a free parameter with the condition that the matrices remain nonsingular. Broyden considered in his 1965 paper [10] only three parameter choices for  $\boldsymbol{v}_k$ , which leads to the following three methods:

• First Update formula with  $\boldsymbol{v}_k = \boldsymbol{H}_k^T \boldsymbol{s}_k$  gives,

$$\boldsymbol{H}_{k+1} = \boldsymbol{H}_k - \frac{(\boldsymbol{s}_k - \boldsymbol{H}_k \boldsymbol{y}_k) \boldsymbol{s}_k^T \boldsymbol{H}_k}{\boldsymbol{s}_k^T \boldsymbol{H}_k \boldsymbol{y}_k}$$

• Second Update formula with  $v_k = y_k$  gives,

$$\boldsymbol{H}_{k+1} = \boldsymbol{H}_k - \frac{(\boldsymbol{s}_k - \boldsymbol{H}_k \boldsymbol{y}_k) \boldsymbol{y}_k^T}{\boldsymbol{y}_k^T \boldsymbol{y}_k}$$

• Symmetric Update formula with  $\boldsymbol{v}_k = (H_k \boldsymbol{y}_k - \boldsymbol{s}_k)$  gives,

$$\boldsymbol{H}_{k+1} = \boldsymbol{H}_k - \frac{(\boldsymbol{s}_k - H_k \boldsymbol{y}_k)(\boldsymbol{s}_k - H_k \boldsymbol{y}_k)^T}{(\boldsymbol{s}_k - H_k \boldsymbol{y}_k)^T \boldsymbol{y}_k}$$

Broyden's first update formula which he defines as the good method is the most used for this class. Broyden defined the second method as the bad method, because its performance was bad. Other numerical analyst found the performance not very worse than that of the first update formula. The third method, known as SR1 method, was initially considered unsuitable because it can lead to a division by zero. Such a method however, occurs also in Broyden's rank-two class of quasi-Newton methods, being therefore an intersection of the two classes, and lot of work has been done to make use of some of its special properties [11] and [12].

Broyden thought that methods in his class had no finite termination on a linear system. Until when first Gay [13], then O'Leary [14] and Ping [15] proved that such methods under mild conditions find the solution of a general linear system in no more than 2n steps. The result was fruit of a rather complex analysis. In [16], Broyden's method was shown to be a special case of the finitely terminating class of ABS methods [17]. This result follows by proving that two steps of the Broyden class can be identified with one step of a certain ABS method, though the formula for the ABS parameter is not explicitly available.

The convergence analysis for Broyden's class is available in his definitive paper [18]. It is shown that the methods converge from a starting point sufficiently close to the solution, with a q-superlinear rate of convergence. The rate worsens with the increase of dimension. Results on the convergence of the sequence  $\{\mathbf{H}_k\}$  are still a subject for investigation. Detail of this convergence will be discussed in Chapter 3.

The Shortcoming of Broyden's method is that, the quadratic convergence in Newton's method is lost been replaced by Superlinear convergence.

#### 2.1.3 Diagonal Broyden-Like Method for Systems of Nonlinear Equations

The most critical part of Quasi-Newton's method is on the formation and storage of a full matrix approximation to the Jacobian matrix at every iteration. Some alternative methods are proposed to take care of the short-comings of Newton's method. These weaknesses, together with some other weaknesses of Newton's like methods especially when handling large-scale systems of non-linear equations, leads to the innovation of this method by Waziri et al [19]. It is important to note that, the diagonal updating strategy has been applied in unconstrained optimization problems [20], [21], [22], [23], and [24].

This method attempts to provide a different approximation to the Newton's step via diagonal updating by means of variational techniques. It is worth mentioning that the new updating scheme has been applied to solve (1) without the cost of computation or storage of the Jacobian matrix. This may reduce: computational cost, matrix storage requirement, CPU time and eliminates the needs of solving n linear equations at each iteration. The diagonal updating method works very efficient and the results are very reliable. In addition, this method can also solve some problems, which cannot be solved by methods involving Jacobian matrix computation [19].

Algorithm DBLM (Diagonal Broyden-Like method)

Given  $\boldsymbol{x}_0$ , and  $\boldsymbol{Q}_0$ , set k = 0

Step 1: Compute  $F(x_k)$  and  $x_{k+1} = x_k - Q_k F(x_k)$ 

Step 2: If  $||\mathbf{s}_k||_{\infty} + ||F(\mathbf{x}_k)||_{\infty} \le \epsilon_1$  stop. Else go to Step 3.

Step 3: If  $||\boldsymbol{y}_k||_{\infty} \ge \epsilon_1$ , compute  $\boldsymbol{Q}_{k+1}$ , else,  $\boldsymbol{Q}_{k+1} = \boldsymbol{Q}_k$ . Set k = k+1 and go to step 1.

The update  $(Q_{k+1})$  formula is given by,

$$\boldsymbol{Q}_{k+1} = \boldsymbol{Q}_{k} + \frac{(\mathbf{y}_{k}^{T}\mathbf{s}_{k} - \mathbf{y}_{k}^{T}\mathbf{Q}_{k}\mathbf{y}_{k})}{\mathrm{Tr}(\mathbf{A}_{k}^{2})} \mathbf{A}_{k}$$

$$\tag{4}$$

Where  $A_k = \text{diag}(y_k^{(1)^2}, y_k^{(2)^2}, ..., y_k^{(n)^2})$ ,  $\text{Tr}(A_k^2) = \sum_{i=1}^n y_k^{(i)^4}$  and Tr(.) is the trace operator.

To safeguard the possibly very small  $||\mathbf{y}_k||$  and  $Tr(A^2)$  it is required that  $||\mathbf{y}_k||_{\infty} \ge \epsilon_1$ for some chosen small  $\epsilon_1 > 0$ . Else set  $Q_{k+1} = Q_k$ , hence,

$$\boldsymbol{Q}_{k+1} \text{ is given as: } \boldsymbol{Q}_{k+1} = \begin{cases} \boldsymbol{Q}_{k} + \frac{(\mathbf{y}_{k}^{T} \mathbf{s}_{k} - \mathbf{y}_{k}^{T} \mathbf{Q}_{k} \mathbf{y}_{k})}{\operatorname{Tr}(\mathbf{A}_{k}^{2})} \mathbf{A}_{k} ; ||\boldsymbol{y}_{k}||_{\infty} \geq \epsilon_{1} \\ \boldsymbol{Q}_{k} ; \text{ otherwise} \end{cases}$$

The Convergence analysis will be discussed in Chapter 3.

#### 2.1.4 Homotopy and Continuation Method

A Homotopy is a continuous deformation; a function that takes a real interval continuously into a set of functions.

Homotopy or continuation, methods for nonlinear systems embed the problem to be solved within collection of problems. Specifically, to solve a problem of the form

$$\boldsymbol{F}(\boldsymbol{x})=0$$

Which has the unknown solution  $\mathbf{x}^*$ , we consider a family of problems described using parameter a  $\lambda$  that assumes value in [0, 1]. A problem with a known solution  $\mathbf{x}$  (0) corresponds to the situation where  $\lambda = 0$ , and the problem with the unknown solution  $\mathbf{x}(1) \equiv \mathbf{x}^*$  corresponds to  $\lambda = 1$ .

For example, suppose  $\mathbf{x}(0)$  is an initial approximation to the solution of  $F(\mathbf{x}^*) = 0$ . Define

G: 
$$[0, 1] \times \mathbb{R}^n \to \mathbb{R}^n$$

By

$$\mathbf{G} (\lambda, \mathbf{x}) = \lambda \mathbf{F}(\mathbf{x}) + (1 - \lambda) \left[ \mathbf{F} (\mathbf{x}) - \mathbf{F}(\mathbf{x} (0)) \right] = \mathbf{F}(\mathbf{x}) + (\lambda - 1) \mathbf{F}(\mathbf{x} (0)).$$

Then for various values of  $\lambda$  the solution to G ( $\lambda$ , x) = 0, can be found.

When  $\lambda = 0$  this equation assumes the form

$$0 = \mathbf{G}(0, \mathbf{x}) = \mathbf{F}(\mathbf{x}) - \mathbf{F}(\mathbf{x}(0)),$$

And **x** (0) is a solution. when  $\lambda = 1$ , the equation assumes the form

$$0 = \mathbf{G}(1, \mathbf{x}) = \mathbf{F}(\mathbf{x})$$

And  $\mathbf{x}(1) = \mathbf{x}^*$  is a solution.

The function G, with parameter  $\lambda$ , provides us with a family of functions that can lead from the known value x (0) to the solution  $\mathbf{x}(1) = \mathbf{x}^*$ . The function G is called a homotopy between the function G (0,  $\mathbf{x}$ ) =  $\mathbf{F}(\mathbf{x}) - \mathbf{F}(\mathbf{x}(0))$  and the function G (1,  $\mathbf{x}$ ) =  $\mathbf{F}(\mathbf{x})$ .

The Continuation problem is to determine a way to proceed from the known solution  $\mathbf{x}(0)$  of  $G(0,\mathbf{x}) = 0$  to the unknown solution  $\mathbf{x}(1) = \mathbf{x}^*$  of  $G(1,\mathbf{x}) = 0$ , that is the solution to  $\mathbf{F}(\mathbf{x}) = 0$ .

We first assume that  $\mathbf{x}$  ( $\lambda$ ) is the unique solution to the equation

$$\mathbf{G}\left( \boldsymbol{\lambda},\,\mathbf{x}\right) =0,$$

For each  $\lambda \in [0,1]$ . The set  $\{\mathbf{x}(\lambda) | 0 \le \lambda \le 1\}$  can be viewed as a curve in  $\mathbb{R}^n$  from x(0) to

 $\mathbf{x}(1) = \mathbf{x}^*$  parameterized by  $\lambda$ . A continuation method finds a sequence of steps along this curve corresponding to  $\{\mathbf{x}(\lambda_k)\}_{k=0}^m$  where  $\lambda_0 = 0 < \lambda_1 < \cdots < \lambda_m = 1$ .

If the function  $\lambda \to \mathbf{x}(\lambda)$  and G are differentiable then differentiating  $G(\lambda, \mathbf{x}) = 0$ , with respect to  $\lambda$  gives

$$0 = \frac{\partial G(\lambda, \mathbf{x}(\lambda))}{\partial \lambda} + \frac{\partial G(\lambda, \mathbf{x}(\lambda))}{\partial x} \mathbf{x}'(\lambda)$$

And solving for x' gives

$$\mathbf{x}'(\lambda) = -\left[\frac{\partial G(\lambda, \mathbf{x}(\lambda))}{\partial \mathbf{x}}\right]^{-1} \frac{\partial G(\lambda, \mathbf{x}(\lambda))}{\partial \lambda}$$

This is a system of differential equations with the initial condition  $\mathbf{x}(0)$ .

Since,

$$\mathbf{G}(\boldsymbol{\lambda}, \mathbf{x}) = \mathbf{F}(\mathbf{x}) + (\boldsymbol{\lambda}-1)\mathbf{F}(\mathbf{x}(0)).$$

We can determine both

$$\frac{\partial G G(\lambda, \mathbf{x})}{\partial \mathbf{x}} = \boldsymbol{J}(\boldsymbol{x}(\lambda))$$

The Jacobian matrix, and

$$\frac{\partial G(\lambda, x(\lambda))}{\partial \lambda} = \boldsymbol{F}(\boldsymbol{x}(0))$$

Therefore, the system of differential equation becomes

$$\mathbf{x}'(\lambda) = -[J(\mathbf{x}(\lambda))^{-1}\mathbf{F}(\mathbf{x}(0)), \text{ for } 0 \le \lambda \le 1,$$

with the initial condition  $\mathbf{x}$  (0). The following theorem gives conditions under which the continuation method is feasible.

**Theorem 1**: Let  $\mathbf{F}(\mathbf{x})$  be continuously differentiable for  $\mathbf{x} \in \mathbb{R}^n$ . Suppose that the Jacobian matrix  $\mathbf{J}(\mathbf{x})$  is nonsingular for all  $\mathbf{x} \in \mathbb{R}^n$  and that a constant M exists with  $|| \mathbf{J}(\mathbf{x})^{-1} || \leq M$ , for all  $\mathbf{x} \in \mathbb{R}^n$ . Then for any  $\mathbf{x}$  (0) in  $\mathbb{R}^n$ , there exists a unique function  $\mathbf{x}$  ( $\lambda$ ), such that

 $G(\lambda, \mathbf{x}) = 0$ 

For all  $\lambda \in [0,1]$ . Moreover,  $\mathbf{x}(\lambda)$  is continuously differentiable and

$$\mathbf{x}'(\lambda) = -[\mathbf{J}(\mathbf{x}(\lambda))^{-1}\mathbf{F}(\mathbf{x}(0))], \text{ for each } \lambda \in [0,1].$$

The Continuation method can be used as a stand-alone method, and does not require a particular good choice of  $\mathbf{x}$  (0). However the method can be used to give an initial approximation for Newton's or Broyden's method [25].

#### **2.2 Unconstrained Optimization**

Optimization can be defined in a classical sense, as the art of obtaining best policies to satisfy certain objectives, sometimes satisfying some fixed requirements. Optimization can be categorized into constrained and unconstrained optimization. In this thesis we are only concerned with unconstrained optimization.

**Unconstrained Optimization**: Unconstrained Optimization is the problem of finding a vector x that is a local minimum or maximum to a scalar function f(x):

$$min_x f(x)$$
 or  $max_x(-f(x))$ 

The term *unconstrained* means that no restriction is placed on the range of  $\mathbf{x}$ .

**Basics for Unconstrained Optimization:** Although many methods exist for unconstrained optimization, the methods can be broadly categorized in terms of the derivative information that is used. Search methods that use only function evaluations are most suitable for problems that are not smooth or have a number of discontinuities. Gradient methods are more efficient when the function to be minimized / maximized is continuous in its first derivative. Higher order methods (such as Newton's method) are only suitable when the second-order derivative can easily be calculated, this is because the calculation of second-order derivative, using numerical differentiation, is computationally expensive.

#### To minimize $f(\mathbf{x})$ ,

The basic Iteration for all the methods here can be written as follows:

$$x^{k+1} = x^k + \alpha_k d^k$$
  $k = 0, 1, ...$ 

Where  $d^k$  is known as the descent direction, and  $\alpha_k$  is a scalar known as the steplength. The starting point  $x^0$  is chosen arbitrarily. At each iteration  $\alpha_k$  and  $d^k$  are chosen such that  $f(x^{k+1}) < f(x^k)$ .

The iteration is terminated when the given convergence criteria is attained. Since the necessary condition for the minimum of unconstrained problem is that, its gradient is 0 at the optimum, the convergence criterion is given as:

$$||\nabla f(\mathbf{x}^{k+1})|| < tol.$$

Where the tolerance (tol) is a small number (e.g.  $10^{-5}$ ).

**Descent Direction**: For a given direction to be a direction of descent, the following condition must be satisfied,

$$f(\mathbf{x}^{k+1}) < f(\mathbf{x}^k).$$
  
Or 
$$f(\mathbf{x}^k + \alpha_k d^k) < f(\mathbf{x}^k)$$

Using Taylor series expansion,

$$f(\boldsymbol{x}^{k}) + \alpha_{k} \nabla f(\boldsymbol{x}^{k})^{T} d^{k} < f(\boldsymbol{x}^{k})$$
  
Or 
$$\alpha_{k} \nabla f(\boldsymbol{x}^{k})^{T} d^{k} < 0$$

If the steplength  $\alpha_k$  is restricted to positive values, then the following is the criteria for  $d^k$  at a descent direction when given point  $x^k$ :

$$\nabla f(\boldsymbol{x}^k)^T \boldsymbol{d}^k < 0$$

Furthermore, the numerical value of the product  $\nabla f(\mathbf{x}^k)^T \mathbf{d}^k$  indicates how fast the function is decreasing along this direction.

**Example**: Use Excel to check for the following function, if the given directions  $\mathbf{d}_1$ ,  $\mathbf{d}_2$ , are directions of descent at the given point  $\mathbf{x}^k$ :

$$f(\mathbf{x}) = (x_1^2 + x_2 - 11)^2 + (x_1 + x_2^2 - 7)$$
$$d^1 = (1,1); \ d^2 = (-1,1) \ and \ \mathbf{x}^k = (1,2)$$

Solution:

$$\nabla f = \begin{bmatrix} 1 - 44x_1 + 4x_1^3 + 4x_1x_2 \\ -22 + 2x_1^2 + 4x_2 \end{bmatrix}$$

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Table 1.1: Excel showing descent direction calculation result

From the Excel result,  $d^1 < 0$  is a descent direction, while  $d^2 > 0$  is not.

**Numerical Optimization Method:** At each iteration of a numerical Optimization method, there is need to determine two things 1) Descent direction  $(d_k)$ , and 2) Step length  $(\alpha_k)$ :

$$\boldsymbol{x}^{k+1} = \boldsymbol{x}^k + \alpha_k d_k$$

There are various methods for Step-length calculation, such as Analytic line search, Equal interval search, Section search, Golden section search, Quadratic interpolation method, and approximate line search. However in this thesis, Analytical line search method is considered and the solution is obtained using Newton-Raphson method.

Analytic Line Search: If an explicit expression for  $\phi(\alpha)$  is known, the optimum step length can easily be calculated using the necessary and sufficient conditions for the minimum of a function of 1 variable. The necessary condition is  $\frac{d\phi}{d\alpha} = 0$  and the sufficient condition is

$$\frac{d^2\phi}{d\alpha^2} > 0$$

#### Algorithm Analytic Line Search (solution using Newton-Raphson method)

Given  $\boldsymbol{x}^0$ , calculate f ( $\boldsymbol{x}^0$ ), and  $\boldsymbol{d}_0$ , to find  $\alpha$ 

Step 1: Calculate  $\phi(\alpha) = f(\mathbf{x}^0 + \alpha \mathbf{d}_0)$ 

Step 2: Evaluate  $\frac{d\phi(\alpha)}{d\alpha} = g(\alpha)$  and  $\frac{d^2\phi(\alpha)}{d\alpha^2} = g'(\alpha)$ 

Step 3: Apply Newton Raphson method on g ( $\alpha$ ), to find the optimum value of  $\alpha$ .

**Descent direction**: As in the case of Step length calculation, there are also several methods of Descent direction calculation, which includes Steepest Descent method, Conjugate Gradient Method, Modified Newton's Method, and Quasi-Newton Methods.

#### 2.2.1 Steepest Descent Method

The steepest descent method, can be traced back to Cauchy (1847), is the simplest gradient method for unconstrained optimization:

$$min_{x\in R^n}f(x),$$

Where f(x) is a continuous and differential function in  $\mathbb{R}^n$ . The method has the form:

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k + \alpha_k (-\boldsymbol{g}_k)$$

Where  $g_k = g(x_k) = \nabla F(x_k)$  is the gradient vector of F(x) at the current iterate point  $x_k$ and  $\alpha_k > 0$  is the stepsize. Because the search direction in the method is the opposite of the gradient direction, it is the steepest descent direction locally, which gives the name of the method. Locally the steepest descent direction is the best direction in the sense that it reduces the objective function as much as possible.

The method is very valuable apart from being used as a starting method for solving systems of nonlinear systems [25].

The algorithm for the method of steepest descent for finding a local minimum for an arbitrary function g from  $R^n$  into R can be described as follows:

#### **Algorithm of Steepest Descent Method**

Given  $x^0$ 

Step 1: Calculate  $\mathbf{F}(\mathbf{x}^0)$  and  $\nabla \mathbf{F}(\mathbf{x}^0)$ .

Step 2: Calculate the Step length

Step 3: Update the next value  $\mathbf{x}^{k+1} = \mathbf{x}^k + \alpha_k \mathbf{d}_k$ .

**Definition 1** (Gradient of a function): For g:  $\mathbb{R}^n \rightarrow \mathbb{R}$ , the gradient of g at

 $\boldsymbol{x} = (x_1, x_2, ..., x_n)^T$  is denoted  $\nabla g(\boldsymbol{x})$  and is defined as

$$\nabla g(\mathbf{x}) = \left(\frac{\partial g}{\partial x_1}(\mathbf{x}), \frac{\partial g}{\partial x_2}(\mathbf{x}), \dots, \frac{\partial g}{\partial x_n}(\mathbf{x})\right)^T.$$

The gradient for a multivariable function is similar to the derivative of a single variable function in the sense that a differentiable multivariable function can have a relative minimum at  $\mathbf{x}$  only when the gradient at  $\mathbf{x}$  is the zero vector.

Though the convergence of the method is linear, but it converges even for poor initial approximations [25]. The analysis of the convergence will be discussed in chapter 3.

#### 2.2.2 Conjugate Gradient Method

In the steepest descent method for solving nonlinear optimization the steps are along directions that nullify some of the progress of the others. The basic idea of the conjugate gradient method is to move in the non-disturbance direction. Suppose a line minimization along the direction u is done. Then the gradient  $\nabla F$  at that point is perpendicular to u, because otherwise one can be able to move further along u. Next, one should move along some other direction v. In steepest descent  $v = -\nabla F$ . In the conjugate gradient method some direction is added to  $-\nabla F$  to become v. v is chosen in such a way that it does not undo the minimization along u. In order to be perpendicular to u before and after the movement along v. At least
locally the change in  $\nabla \mathbf{F}$  is needed to be perpendicular to u. Now observe that a small change  $\delta \mathbf{x}$  in  $\mathbf{x}$  will produce a small change in  $\nabla \mathbf{F}$  given by

$$\delta(\nabla f) = Hf.\,\delta x.$$

The idea of moving along non-interfering direction leads to the condition

$$u^T \delta(\nabla F) = 0$$

And the next move should be along the direction v such that

$$u^T H F v = 0$$

Even though v is not perpendicular to u, it is *HF*-orthogonal to u.

The connection between  $\delta x$  and  $\delta(\nabla F)$  in terms of the Hessian *HF* is a differential relationship. Here it is used for finite motions to the extent that Taylor's approximation of order 2 is valid. Suppose f is expanded around a point y keeping x constant,

$$f(\mathbf{x} + \mathbf{y}) = f(\mathbf{y}) + \nabla f(\mathbf{y})^T \mathbf{x} + \frac{1}{2} \mathbf{x}^T H f \mathbf{x}$$

Thus f looks like quadratic equation. If f is assumed to be quadratic, then the Hessian Hf does not vary along directions u and v. Thus the condition above makes sense. With this reasoning as background, one develops the conjugate gradient method for quadratic functions formed from symmetric positive definite matrices. For such quadratic functions, by moving along successive non-interfering directions the conjugate gradient method converges to the global minimum in at most n steps.

For general functions, the conjugate gradient method once near a local minimum, the algorithm converges quadratically to the solution.

Thus, the descent direction  $d_k$  in the steepest descent method is been corrected as follows;

$$\boldsymbol{d}_{k} = -\nabla f(\boldsymbol{x}^{k}) + \beta \nabla \boldsymbol{d}_{k-1}$$

Where mostly in practice  $\beta$  is calculated by one of the following formulae,

Fletcher-Reeve's formula: 
$$\beta = \frac{\left[\nabla f(\mathbf{x}^k)\right]^T \nabla f(\mathbf{x}^k)}{\left[\nabla f(\mathbf{x}^{k-1})\right]^T \nabla f(\mathbf{x}^{k-1})}$$

Polak-Ribiere formula: 
$$\beta = \frac{\left[\nabla F(x^{k-1}) - \nabla F(x^k)\right]^T \nabla F(x^k)}{\left[\nabla F(x^{k-1})\right]^T \nabla F(x^{k-1})}$$

The numerator in the Fletcher-Reeve's formula is the square of the norm of the gradient of f at the current point. The case is slightly different in Polak-Ribiere formula because the numerator is slightly modified. The denominator is the same in both cases. Polak-Ribiere formula usually gives better results than Fletcher-Reeve's formula [27].

### Algorithm Conjugate Gradient Method:

Given  $X^0$ 

Step 1: Compute  $\mathbf{F}(\mathbf{x})$ ,  $\nabla \mathbf{F}(\mathbf{x})$  and set $\beta$ ,  $d_{k-1}$  as zeros for the first iteration.

Step 2: Compute  $d_k = -\nabla F(\mathbf{x}^k) + \beta \nabla d_{k-1}$  and also calculate the step length  $\alpha$ .

Step 3: Update the next value  $\mathbf{x}^{k+1} = \mathbf{x}^k + \alpha_k d_k$ .

This method gives better result in practice than Steepest descent method, and the convergence is also faster.

#### 2.2.3 Modified Newton's Method

Newton's method for solving systems of nonlinear equation was discussed in chapter 2.1.1, the difference is not much with Newton's method for Optimization being the Computation of Hessian instead of the Jacobian matrix. As in 2.1.1 the Newton method was derived by considering quadratic approximation of the function using Taylor series:

$$f(\mathbf{x}^{k+1}) \approx f(\mathbf{x}^k) + \nabla f(\mathbf{x}^k)^T d^k + \frac{1}{2} (d^k)^T H(\mathbf{x}^k) d^k$$

Where  $H(x^k)$  is the Hessian matrix at  $x^k$ . Differentiating with respect to  $d^k$ , one gets

$$\nabla f(\mathbf{x}^k) + H(\mathbf{x}^k) \boldsymbol{d}^k = 0$$

The direction can then be obtained by solving the system, i.e.

$$d^k = -[H(\mathbf{x}^k)]^{-1}\nabla f(\mathbf{x}^k)$$

In its original form, the method was used without steplength calculations. Thus, the iterative scheme before, was as follows:

$$\mathbf{x}^{k+1} = \mathbf{x}^k - [H(\mathbf{x}^k)]^{-1} \nabla f(\mathbf{x}^k)$$

However, in this form the method may not converge when started from a point that is far away from the optimum. The Modified Newton method uses the direction given by the Newton method and then computes an appropriate steplength along the direction. This is what makes the method very stable. Thus the iterations are as follows:

$$\mathbf{x}^{k+1} = \mathbf{x}^k + \alpha_k d^k \quad \mathbf{k} = 0, 1, \dots$$

With  $d^k = -[H(\mathbf{x}^k)]^{-1} \nabla f(\mathbf{x}^k)$  and  $\alpha_k$  obtained from minimizing  $f(\mathbf{x}^k + \alpha_k d^k)$ .

#### **Algorithm Modified Newton Method**

Choosing a starting value  $\mathbf{x}^0$ ,

Step 1: Compute  $\mathbf{F}(\mathbf{x})$  and  $\nabla \mathbf{F}(\mathbf{x})$ .

Step 2: Compute  $H(\mathbf{x})$  and  $[H(\mathbf{x})]^{-1}$ 

Step 3: Calculate  $d_k = -[H(\mathbf{x}^k)]^{-1} \nabla f(\mathbf{x}^k)$  and  $\alpha_k$ .

Step 4: Update the next value of X by  $\mathbf{x}^{k+1} = \mathbf{x}^k + \alpha_k d_k$ .

The convergence of the method is quadratic. Each iteration, however, requires more computations because of the need to evaluate the Hessian matrix and then to solve the system of equations to get the direction [27].

### 2.2.4 Quasi - Newton's Method For Optimization

Consider the Quasi-Newton methods with line searches for finding a local minimum of a function  $f(\mathbf{x})$ , where  $\mathbf{x} \in \mathbb{R}^n$ . It is assumed that  $f \in c^2$  with positive definite Hessian  $H^*$  at a solution  $\mathbf{x}^*$ , although only the gradient  $g(\mathbf{x}^k) = \nabla f(\mathbf{x}^k)$  (denoted by  $g_k$ ) is used in practice, where  $\mathbf{x}^k$  estimates  $\mathbf{x}^*$  at iteration k. The Hessian approximation at  $\mathbf{x}^k$  is denoted by  $B_K$  and its inverse by  $H_k$ .

At each iteration of quasi-newton's methods, a positive definite Hessian approximation  $B_k$ is updated to a new approximation  $B_{k+1}$ using  $q^k$  and  $s^k$  defined by  $q^k = \nabla f(\mathbf{x}^{k+1}) - \nabla f(\mathbf{x}^k)$  and  $s^k = \mathbf{x}^{k+1} - \mathbf{x}^k$  respectively, for which the quasi-Newton condition is satisfied. To define the update matrix, several formulae have been proposed. The first formula has been suggested by Davidon in 1959, in a technical report [28], subsequently investigated by Fletcher and Powell, published in 1963, [29], it became known as DFP and published with further detail in 1991 [30]. These authors referred to the corresponding DFP method as a variable metric method and it is also known as the first quasi-Newton method. Other popular quasi-Newton formula is BFGS which was obtained independently by Broyden, Fletcher, Goldfarb and Shanno, in 1970 [31]. These formulae belong to the Broyden family of updates which has certain useful properties when the line search structure is used. The BFGS method is the most effective, while the DFP method may converge slowly in certain cases [32].

Several overviews on quasi-Newton methods have been published [33], [34], [35], [36], [37], [38] and [39].

## Algorithm Quasi-Newton's method

Given the starting point  $x^0$ ,

Step 1: Compute  $\mathbf{F}(\mathbf{x})$  and  $\nabla \mathbf{F}(\mathbf{x})$ .

Step 2: Determine  $d_k = -Q^k \nabla F(\mathbf{x}^k)$  and  $\alpha_k$ . Where Q is a Jacobian inverse matrix

Step 3: Update the next value of X by  $\mathbf{x}^{k+1} = \mathbf{x}^k + \alpha_k d_k$ .

Step 4: Update  $Q^k$  for the subsequent iterations.

Now to update  $Q^k$  there are different Quasi-newton's methods which differ in the way  $Q^k$  matrix is updated which includes DFP, BFGS, and SR1 methods. Here only DFP and BFGS methods are considered.

## DFP (Davidon, Fletcher, Powell) Update

The  $Q^k$  update, that is  $Q^{k+1}$  of this method is given by,

$$Q^{k+1} = Q^k + \frac{s^k (s^k)^T}{(q^k)^T s^k} - \frac{(Q^k q^k) (Q^k q^k)^T}{(q^k)^T Q^k q^k}$$

Where

$$q^k = \nabla f(\mathbf{x}^{k+1}) - \nabla f(\mathbf{x}^k)$$
 and  $s^k = \mathbf{x}^{k+1} - \mathbf{x}^k$ 

## BFGS (Broyden, Fletcher, Goldfarb, and Shanon) Update

The  $Q^k$  update, that is  $Q^{k+1}$  of this method is given by,

$$Q^{k+1} = Q^{k} + \left(1 + \frac{(q^{k})^{T} Q^{k} q^{k}}{(q^{k})^{T} s^{k}}\right) \frac{s^{k} (s^{k})^{T}}{(q^{k})^{T} s^{k}}$$
$$- \frac{1}{(q^{k})^{T} s^{k}} [(s^{k} (q^{k})^{T} Q^{k})^{T} + s^{k} (q^{k})^{T} Q^{k}]$$

Numerical result shows the efficiency of BFGS formula over DFP (M.A. Bhati, 2000).Though the effort of computing Hessian matrix in each iteration by Modified Newton's method is been taken care of by Quasi-Newton's method, but its convergence is super linear, hence the rate of convergence is slower than that of Modified Newton's method.

Detailed of the convergence analysis will be seen in Chapter 3.

### **CHAPTER 3**

### **CONVERGENCE ANALYSIS**

**3.1.1 Preliminaries :** Performance of two or more Algorithms is usually compared by their rate of convergence. That is if

$$x^k \rightarrow x^*$$

the interest is usually on how fast it does happen.

**Definition 1:** Let  $\{x^k\} \in \mathbb{R}^n$  and  $x^* \in \mathbb{R}^n$  be such that  $x^k \to x^*$ , if  $\exists r \in [0,1]$  and  $k_0 \in \mathbb{N}$  s.t

$$\frac{\left|\left|x^{k+1}-x^*\right|\right|}{\left|\left|x^k-x^*\right|\right|} \le r \qquad \forall k > k_0$$

then  $x^k \rightarrow x^*$  linearly

**Definition 2:** Let  $\{x^k\} \in \mathbb{R}^n$  and  $x^* \in \mathbb{R}^n$  be such that  $x^k \rightarrow x^*$ , if

$$\lim_{k \to \infty} \frac{||x^{k+1}-x^*||}{||x^k-x^*||} = 0$$

then  $x^k \rightarrow x^*$  Super Linearly

**Definition 3:** Let  $\{x^k\} \in \mathbb{R}^n$  and  $x^* \in \mathbb{R}^n$  be such that  $x^k \to x^*$ , then if  $\exists M > 0$  and  $k_0 \in N$  s. t

$$\frac{||x^{k+1} - x^*||}{||x^k - x^*||^2} \le M \qquad \forall k > k_0$$

then  $x^k \rightarrow x^*$  Quadratically

Quadratic convergence is faster than superlinear convergence, while superlinear convergence is faster than linear convergence.

**Estimating Rate of Convergence**: Let the error after n steps of an iterative algorithm be  $e_n = x_n - r$ , then  $e_{n+1} = x_{n+1} - r$ . As  $n \to \infty$  from the above definitions,

$$\lim_{n} \frac{|x_{n+1}-r|}{|x_n-r|^{\alpha}} = \lambda$$

$$\Rightarrow \qquad |e_{n+1}| \approx \lambda |e_n|^{\alpha} \text{ and } |e_n| \approx \lambda |e_{n-1}|^{\alpha}$$

Forming the ratio of the above gives,

$$\frac{|e_{n+1}|}{|e_n|} \approx \frac{\lambda |e_n|^{\alpha}}{\lambda |e_{n-1}|^{\alpha}} \approx \left|\frac{|e_n|}{|e_{n-1}|}\right|^{\alpha}$$

Solving for  $\alpha$ , gives

$$\alpha = \frac{\log |\frac{e_{n+1}}{e_n}|}{\log |\frac{e_n}{e_{n-1}}|}$$

Using the above, one can approximate the convergence rate  $\alpha$  given any two consecutive error ratios.

**Theorem 1 (Taylor's Theorem)**: Let  $f:[a, b] \rightarrow R$ , also let  $f, f', f'', \dots, f^{(n-1)}$  be continuous on (a, b). Then there exist  $c \in (a, b)$  such that,

$$f(b) = f(a) + f'(a)(b-a) + \frac{f''(a)}{2!}(b-a)^2 + \dots + \frac{f^{(n)}(c)}{n!}(b-a)^n.$$

**Lemma 1 (Banach Lemma)** :Let  $c \in \mathbb{R}^{n \times n}$  with |c| < 1 then,

I + C is invertible and

$$\frac{1}{1+|c|} \le |(l+c)^{-1}| \le \frac{1}{1-|c|}$$

### **Lipschitz Condition:**

f(x) Satisfies Lipschitz condition on an interval I if  $\exists m > 0 \ s.t.$ 

$$f(x_1) - f(x_2) \le M |x_1 - x_2| \qquad \forall x_1, x_2 \in I$$

3.1.2 Convergence Analysis for Newton's method of solving equation of one variable Theorem 2 (Fixed point theorem): Let  $g \in C[a, b]$  be such that  $g(x) \in [a, b]$ , for all  $x \in [a, b]$ . Suppose in addition that g' exists on (a,b) and that a constant 0 < k < 1 exists with

$$|g'(x)| \le k$$
, for all  $x \in (a, b)$ .

Then for any  $p_0$  in [a, b], the sequence defined by

$$p_n = g(p_{n-1}), \quad n \ge 1,$$

Converges uniquely to a fixed point in [a,b]

#### Newton's convergence of solving equation of one variable

**Theorem 3:** Let  $f \in C^2[a, b]$ . If  $p \in (a, b)$  is such that f(p) = 0 and  $f'(p) \neq 0$ , then there exists a  $\delta > 0$  such that Newton's method generates a sequence  $\{p_n\}_{n=1}^{\infty}$  converging to p for any initial approximation  $p_0 \in [p - \delta, p + \delta]$ .

**Proof**: The proof is based on analyzing Newton's method as the functional iteration scheme  $p_n = g(p_{n-1}), n \ge 1$  with

$$g(x) = x - \frac{f(x)}{f'(x)}.$$

Let  $k \in (0,1)$ . First find an interval  $[p - \delta, p + \delta]$  that g maps into itself and for which  $|g'(x)| \le k$ , for all  $x \in (p - \delta, p + \delta)$ .

Since f' is continuous and  $f'(p) \neq 0$ , it then implies there exists a  $\delta_1 > 0$ , such that  $f'(x) \neq 0$  for  $x \in [p - \delta_1, p + \delta_1] \subseteq$ . [a,b]. Thus g is defined and continuous on  $[p - \delta_1, p + \delta_1]$ . Also

$$g'(x) = 1 - \frac{f'(x)f'(x) - f(x)f''(x)}{[f'(x)]^2} = \frac{f(x)f''(x)}{[f'(x)]^2}$$

For  $x \in [p - \delta_1, p + \delta_1]$ , and, since  $f \in C^2[a, b]$ , then  $g' \in C^1[p - \delta_1, p + \delta_1]$ .

By assumption, f(p) = 0, so

$$g'(p) = \frac{f(p) f''(p)}{[f'(p)]^2} = 0.$$

Since g' is continuous on  $k \in (0,1)$ , then there exists a  $\delta$ , such that  $0 < \delta < \delta_1$ , and

$$|g'(x)| \le k$$
, for all  $x \in [p - \delta, p + \delta]$ .

It remains to show that g maps  $[p - \delta, p + \delta]$  into  $[p - \delta, p + \delta]$ . If  $x \in [p - \delta, p + \delta]$ , the Mean Value Theorem implies that for some number  $\xi$  between x and p,  $|g(x) - g(p)| = |g'(\xi)||x - p|$ . So

$$|g(x) - p| = |g(x) - g(p)| = |g'(\xi)||x - p| \le k|x - p| < |x - p|.$$

Now since,  $x \in [p - \delta, p + \delta]$ , it follows that  $|x - p| < \delta$ , and that  $|g(x) - p| < \delta$ . Hence g maps  $[p - \delta, p + \delta]$  into $[p - \delta, p + \delta]$ .

All the hypothesis of the fixed point Theorem 2 are now satisfied, so the sequence  $\{p_n\}_{n=1}^{\infty}$ , defined by

$$p_n = g(p_{n-1}) = p_{n-1} - \frac{f(p_{n-1})}{f'(p_{n-1})}$$
, for  $n \ge 1$ ,

Converges to p for any  $p_0 \in [p - \delta, p + \delta]$ .

**Theorem 4**: Let r be a fixed point of the iteration  $x_{n+1} = g(x_n)$  and suppose that g'(r) = 0, but  $g''(r) \neq 0$ . Then the iteration will have quadratic rate of convergence.

### Proof

Using Taylor series expansion about fixed point r

$$g(x) = g(r) + g'(r)(x - r) + \frac{g''(r)}{2}(x - r)^2 + \frac{g'''(\xi)}{6}(x - r)^3$$

Substitute  $x_n$  for x and  $x_{n+1} = g(x_n)$ , g(r) = r, and g'(r) = 0

$$\Rightarrow x_{n+1} = r + \frac{g''(r)}{2}(x_n - r)^2 + \frac{g'''(\xi)}{6}(x_n - r)^3$$

Subtract r from both sides and divide through by  $(x_n - r)^2$ 

$$\frac{x_{n+1}-r}{(x_n-r)^2} = \frac{g''(r)}{2} + \frac{g'''(\xi)}{6}(x_n-r)$$

As  $\rightarrow \infty$ , then

$$\lim_{n \to \infty} \frac{|x_{n+1} - r|}{|x_n - r|^2} = \frac{|g''(r)|}{2}$$

Since  $\alpha = 2$ , this implies the iteration will converge quadratically.

The fixed-point iteration function for Newton's method is given by

$$g(x) = x - \frac{f(x)}{f'(x)}$$

$$\Rightarrow g'(x) = 1 - \frac{f'(x)f'(x) - f(x)f''(x)}{[f'(x)]^2} = \frac{f(x)f''(x)}{[f'(x)]^2}$$

When evaluated at r, g'(r) = 0 since f(r) = 0 (as long as  $f'(r) \neq 0$ )

 $\Rightarrow$  Newton's method will converge quadratically.

## Convergence of Newton's Method of solving systems of Nonlinear Equations

**Lemma 2**: Let  $f: \mathbb{R}^n \to \mathbb{R}^n$  be a continuously differentiable in an open convex set  $D \subset \mathbb{R}^n$ . Suppose a constant  $\gamma$  exists such that  $||f'(x) - f'(y)|| \leq \gamma ||x - y||$  for all  $x, y \in D$ . Then  $||f(x) - f(y) - f'(y)(x - y)|| \leq \frac{\gamma}{2} ||x - y||^2$ .

### Proof

By the line integration,

$$f(x) - f(y) = \int_0^1 f' (y + t(x - y))(x - y) dt.$$

So

$$f(x) - f(y) - f'(y)(x - y) = \int_0^1 [f'(y + t(x - y)) - f'(y)](x - y)dt.$$

It follows that

$$\begin{aligned} \left| |f(x) - f(y) - f'(y)(x - y)| \right| &\leq \int_0^1 ||f'(y + t(x - y)) - f'(y)|| ||x - y|| dt \\ &\leq \int_0^1 \gamma t ||x - y||^2 dt = \frac{\gamma}{2} ||x - y||^2. \end{aligned}$$

**Theorem 5:** Let  $f: \mathbb{R}^n \to \mathbb{R}^n$  be a continuously differentiable in an open convex set  $D \subset \mathbb{R}^n$ . Assume that  $\exists \xi \in D$  and  $\beta, \gamma > 0$  s.t

i)  $f(\xi) = 0$ ii)  $f'(\xi)^{-1}$  exist

11) 
$$f'(\xi) = exists$$

iii) 
$$||f'(\xi)^{-1}|| \le \beta$$
 and

iv)  $||f'(x) - f'(y)|| \le \gamma ||x - y||$  for x, y in a neighbourhood of  $\xi$ .

Then  $\exists \epsilon > 0 \ s.t. for \ all \ x_0 \in N(\xi, \epsilon)$ , the sequence  $\{x_k\}$  defined by,

$$x_{k+1} = x_k + s_k$$
 and  $f'(x_k)x_k = -f(x_k)$ 

Is well defined, converges to  $\boldsymbol{\xi}$  and satisfies,

$$||x_{k+1} - \xi|| \le \beta \gamma ||x_k - \xi||^2.$$

# Proof

By continuity of f', choose  $\epsilon \leq \min\left\{\gamma, \frac{1}{2\beta\gamma}\right\}$  so that f'(x) is nonsingular for all  $x \in N(\xi, \epsilon)$ .

For k=0,  $||x_0 - \xi|| < \epsilon$ . So,

$$\begin{split} ||f'(\xi)^{-1} (f'(x_0) - f'(\xi))|| &\leq ||f'(\xi)^{-1}||||f'(x_0) - f'(\xi)|| \\ &\leq \beta \gamma ||x_0 - \xi|| \leq \frac{1}{2}. \end{split}$$

By the Banach Lemma,

$$\begin{split} \left| |f'(\xi)^{-1}| \right| &= \left| \left| [f'(\xi)^{-1} + \left( f'(x_0) - f'(\xi) \right) ]^{-1} \right| \right| \\ &\leq \frac{\left| |f'(\xi)^{-1}| \right|}{1 - \left| |f'(\xi)^{-1}(f'(x) - f'(\xi))| \right|} \leq 2 \left| |f'(\xi)^{-1}| \right| \leq 2\beta \end{split}$$

Now,

$$x_1 - \xi = x_0 - \xi - f'(x_0)^{-1} f(x_0) = x_0 - \xi - f'(x_0)^{-1} (f(x_0) - f(\xi))$$
$$= f'(x_0)^{-1} [f(\xi) - f(x_0) - f'(x_0)(\xi - x_0)]$$

so,

$$||x_1 - \xi|| \le ||f'(x_0)^{-1}|| ||f(\xi) - f(x_0) - f'(x_0)(\xi - x_0)||$$

$$\leq 2\beta_{\frac{\gamma}{2}}^{\frac{\gamma}{2}} ||\xi - x_0||^2 = \beta\gamma ||\xi - x_0||^2 (by \ Lemma \ 1)$$

$$\leq \beta \gamma \epsilon ||x_0 - \xi|| \leq \frac{1}{2} ||x_0 - \xi|| \leq \epsilon$$

The proof is completed by induction.

Note: The above theorem shows that the Newton's method converges quadratically if  $f'(\xi)$  is nonsingular and if the starting point is very close to  $\xi$ .

## 3.1.3 Convergence of Broyden's Method

**Lemma 3**: Let  $f: \mathbb{R}^n \to \mathbb{R}^n$  be a continuously differentiable in an open convex set  $\subset \mathbb{R}^n$ . Suppose  $\exists \gamma$  constant s.t.  $||f'(x) - f'(y)|| \leq \gamma ||x - y||$  for all  $x, y \in D$ . Then it holds that, for all  $x, y, \xi \in D$ ,  $||f(x) - f(y) - f'(\xi)(u - v)|| \leq \frac{\gamma}{2}(||x - \xi|| + ||y - \xi||)||x - y||$ 

### Proof

By the line integral,

$$\begin{aligned} \left| |f(x) - f(y) - f'(\xi)(u - v)| \right| &= || \int_0^1 [f'(y + t(x - y) - f'(\xi)](x - y)dt|| \\ &\leq \gamma ||x - y|| \int_0^1 ||y + t(x - y) - \xi|| dt \\ &\leq \gamma ||x - y|| \int_0^1 \{t ||x - \xi|| + (1 - t) ||y - \xi|| \} dt \end{aligned}$$

**Lemma 4**: Let  $f: \mathbb{R}^n \to \mathbb{R}^n$  be a continuously differentiable in an open convex set  $D \subset \mathbb{R}^n$ . Suppose  $\exists \gamma$  constant s.t.  $||f'(x) - f'(y)|| \leq \gamma ||x - y||$  for all  $x, y \in D$ . Then for  $x_{k+1}, x_k \in D$ , holds that

$$\left| |B_{k+1} - f'(\xi)| \right| \le \left| |B_k - f'(\xi)| \right| + \frac{\gamma}{2} \left( \left| |x_{k+1} - \xi| \right| + \left| |x_k - \xi| \right| \right).$$

# Proof

By definition

$$B_{k+1} - f'(\xi) = B_k - f'(\xi) + \frac{(\nabla f_k - B_k s_k) s_k^T}{s_k^T s_k}$$
$$= B_k \left( I - \frac{s_k s_k^T}{s_k^T s_k} \right) - f'(\xi) \left( I - \frac{s_k s_k^T}{s_k^T s_k} \right) + \frac{(\nabla f_k - f'(\xi)) s_k s_k^T}{s_k^T s_k}$$

Taking norm

$$||B_{k+1} - f'(\xi)|| \le ||B_k - f'(\xi)|| \left| \left| I - \frac{s_k s_k^T}{s_k^T s_k} \right| \right| + \left| \frac{(\nabla f_k - f'(\xi)) s_k s_k^T}{s_k^T s_k} \right|$$

But  $\left| \left| I - \frac{s_k s_k^T}{s_k^T s_k} \right| \right| \le 1$ 

Therefore, the 3<sup>rd</sup> term is estimated by,

$$\left| \left| \frac{(\nabla f_k - f'(\xi)) s_k s_k^T}{s_k^T s_k} \right| \right| = \left| \frac{\{ [f(x_{k+1}) - f(x_k) - f'(\xi)(x_{k+1} - x_k)] \} s_k^T \}}{s_k^T s_k} \right|$$
  
$$\leq \frac{\gamma}{2} \left( \left| |x_{k+1} - \xi| \right| + \left| |x_k - \xi| \right| \right)$$

(by the above lemma)

**Theorem 6**: Let  $f: \mathbb{R}^n \to \mathbb{R}^n$  be a continuously differentiable in an open convex set  $D \subset \mathbb{R}^n$ . Suppose  $\exists \xi \in \mathbb{R}^n, \beta, \gamma > 0$  s.t.

- i)  $f(\xi) = 0$
- ii)  $f'(\xi)^{-1}$  exists
- iii)  $||f'(\xi)^{-1}|| \leq \beta$  and
- iv)  $||f'(x) f'(y)|| \le \gamma ||x y||$  for x, y in a neighbourhood of  $\xi$ .

Then  $\exists \delta_1, \delta_2 > 0$  such that, if  $||x_0 - \xi|| < \delta_1$  and  $||B_0 - f'(\xi)|| \le \delta_2$ , then the Broyden's method is well defined, converges to  $\xi$ , and satisfies

$$\left|\left|x_{k+1}-\xi\right|\right| \leq c_k \left|\left|x_k-\xi\right|\right|$$

With  $\lim_{k\to\infty} c_k = 0$  (superlinear convergence).

### Proof

Choose  $\delta_2 \leq \frac{1}{6\beta}$  and  $\delta_1 \leq \frac{2\delta}{5\gamma}$ . Then

$$\left| \left| f'(\xi)^{-1} \beta_0 - I \right| \right| \le \beta \delta_2 \le \frac{1}{6}.$$

By Banach lemma  $B_0^{-1}$  exists. So  $x_1$  can be defined furthermore,

$$||B_0^{-1}|| = \left| \left| f'(\xi) + \left( B_0 - f'(\xi) \right)^{-1} \right| \right|$$

$$\leq \frac{\left|\left|f'(\xi)^{-1}\right|\right|}{1 - \left|\left|f'(\xi)^{-1}\right|\right|\left|\left|B_0 - f'(\xi)\right|\right|} \leq \frac{\beta}{1 - \beta \delta_2}$$

Thus,

$$\begin{split} \left| |\epsilon_{1}| \right| &= \left| |x_{1} - \xi| \right| = \left| |x_{0} - B_{0}^{-1} (f(x_{0}) - f(\xi)) - \xi| \right| \\ &= \left| |-B_{0}^{-1} [f(x_{0}) - f(\xi) - B_{0}(x_{0} - \xi)] \right| \\ &= \left| |B_{0}^{-1} [f(x_{0}) - f(\xi) - f'(\xi)(x_{0} - \xi) + (f'(\xi) - B_{0})(x_{0} - \xi)] \right| \\ &\leq \frac{\beta}{1 - \beta \delta_{2}} \left[ \frac{\gamma}{2} \left| |\epsilon_{0}| \right|^{2} + \delta_{2} \left| |\epsilon_{0}| \right| \right] \leq \frac{\beta}{1 - \beta \delta_{2}} [\gamma, voer 2 \delta_{1} + \delta_{2}] \left| |\epsilon_{0}| \right| \\ &\leq \frac{\beta}{1 - \beta \delta_{2}} \left[ \frac{6 \delta_{2}}{5} \right| |\epsilon_{0}| \left| \leq \frac{\frac{1}{6}}{1 - \frac{1}{6}} \frac{6}{5} \left| |\epsilon_{0}| \right| \leq \frac{1}{2} \left| |\epsilon_{0}| \right| \end{aligned}$$

From lemma 3

$$\begin{split} \left| |B_1 - f'(\xi)| \right| &\leq \left| |B_0 - f'(\xi)| \right| + \frac{\gamma}{2} \left( \left| |x_1 - \xi| \right| + \left| |x_0 - \xi| \right| \right) \\ &\leq \delta_2 + \frac{\gamma}{2} \left( \frac{3}{2} \right| |\epsilon_0| \right| ) \leq \delta_2 \left( 1 + \frac{\gamma}{2} \frac{3}{2} \frac{2}{5\gamma} \right) \\ &= \left( 1 + \frac{3}{10} \right) \delta_2 \leq \frac{3}{2} \delta_2. \end{split}$$

Thus

$$||f'(\xi)^{-1}B_1 - I|| \le 2\beta\delta_2 \le \frac{1}{3}.$$

By Banach Lemma

 $B_1^{-1}$  exists

$$||B_1^{-1}|| \leq \frac{\left||f'(\xi)^{-1}|\right|}{1 - \left||f'(\xi)^{-1}|\right| \left||B_1 - f'(\xi)|\right|} \leq \frac{\beta}{1 - 2\beta\delta_2} \leq \frac{3}{2}\beta$$

The following estimation can now be made

$$\begin{split} ||\epsilon_{2}|| &= ||x_{2} - \xi|| = ||x_{1} - B_{1}^{-1}(f(x_{1}) - f(\xi)) - \xi|| \\ &= ||-B_{1}^{-1}[f(x_{1}) - f(\xi) - B_{1}\epsilon_{1}]|| \\ &= ||B_{1}^{-1}[f(x_{1}) - f(\xi) - f'(\xi)\epsilon_{1} - f'(\xi)\epsilon_{1} + (f'(\xi) - B_{1})\epsilon_{1}]| \\ &= \frac{3\beta\gamma}{2} \Big[ ||\epsilon_{1}||^{2} + \frac{3}{2}\delta_{2}||\epsilon_{1}|| \Big] \le \frac{3\beta}{2} \Big[ \frac{\gamma\delta_{1}}{2} + \frac{3}{2}\delta_{2} \Big] ||\epsilon_{1}|| \\ &\le \frac{3\beta\delta_{2}}{2} \Big[ \frac{\gamma}{2} \frac{1}{2} \frac{2}{5\gamma} + \frac{3}{2} \Big] ||\epsilon_{1}|| \le \frac{1}{4} \frac{16}{10} ||\epsilon_{0}|| \le \frac{1}{2} ||\epsilon_{0}|| \end{split}$$

Continuing

$$||B_2 - f'(\xi)|| \le ||B_1 - f'(\xi)|| + \frac{\gamma}{2}(||\epsilon_1|| + ||\epsilon_2||)$$

$$\leq \frac{13\delta_2}{10} + \frac{\gamma}{2} \left(\frac{3}{2} \left| \left| \epsilon_1 \right| \right| \right) \leq \delta_2 \left( 1 + \frac{3}{10} + \frac{\gamma}{2} \frac{3}{2} \frac{1}{2} \frac{2}{5\gamma} \right)$$
$$= \delta_2 \left( 1 + \frac{3}{10} + \frac{1}{2} \frac{3}{10} \right) \leq \delta_2 \left( 2 - \left(\frac{1}{2}\right)^2 \right) \leq 2\delta_2$$

The proof is complete by mathematical induction.

## 3.1.4 Convergence of Diagonal Broyden-like Method

Theorem 7: Let the following assumptions hold

- i) F is differentiable in an open convex set  $\Delta$  in  $\mathbb{R}^n$
- ii) F'(x) is continuous for all x and there exists  $x^*$  in  $\Delta$  such that  $F(x^*) = 0$ ,
- iii) There exists constants  $t_1 \le t_2$  such that

$$t_1 ||\Phi||^2 \le \Phi^T F'(x) \Phi \le t_2 ||\Phi||^2$$
 for all  $x \in \Delta$  and  $\Phi \in \mathbb{R}^n$ 

iv)  $\exists v > 0$  such that the Jacobian matrix satisfies the Lipchitz condition, that is

$$||F'(x) - F'(y)|| \le v ||x - y||$$
 for all  $x, y \in \Delta$ .

Then there exists  $K_B > 0$ ,  $\delta > 0$  and  $\delta_1 > 0$  such that if  $x_0 \in B(\delta)$  and the matrix valued function B(x) satisfies  $||I - B(x)F'(x^*)|| = p(x) < \delta_1$  for all  $x \in B(\delta)$  then the iteration

$$x_{k+1} = x_k - B(x_k)F(x_k)$$

Converges linearly.

Proof (see Kelly 1995).

**Theorem 8:** Let  $\{x_k\}$  be a sequence generated by  $x_{k+1} = x_k - Q_k F(x_k)$ , where  $Q_k$  is defined by

$$\boldsymbol{Q}_{k+1} = \boldsymbol{Q}_{k} + \frac{(\mathbf{y}_{k}^{\mathrm{T}}\mathbf{s}_{k} - \mathbf{y}_{k}^{\mathrm{T}}\mathbf{Q}_{k}\mathbf{y}_{k})}{\mathrm{Tr}(\mathbf{A}_{k}^{2})} \mathbf{A}_{k}$$
(3.1)

Where  $A_k = \text{diag}(y_k^{(1)^2}, y_k^{(2)^2}, ..., y_k^{(n)^2})$ ,  $\text{Tr}(A_k^2) = \sum_{i=1}^n y_k^{(i)^4}$  and Tr(.) is the trace operator.

Also let

i) **F** is differentiable in an open convex set  $\Delta$  in  $\mathbb{R}^n$ 

ii) F'(x) is continuous for all x and there exists  $x^*$  in  $\Delta$  such that  $F(x^*) = 0$ ,

iii) There exists constants  $t_1 \le t_2$  such that

$$t_1 ||\Phi||^2 \le \Phi^T F'(x) \Phi \le t_2 ||\Phi||^2$$
 for all  $x \in \Delta$  and  $\Phi \in \mathbb{R}^n$ 

iv)  $\exists v > 0$  such that the Jacobian matrix satisfies the Lipchitz condition, that is

 $\left| \left| F'(x) - F'(y) \right| \right| \le v \left| \left| x - y \right| \right| \quad for \ all \ x, y \in \Delta.$ 

And there exists constants  $\theta > 0$ ,  $\delta > 0$ , and  $\lambda > 0$ , such that if  $x_0 \in \Delta$  and  $Q_0$  satisfies  $||I - Q_0 F'(x^*)||_F < \delta$  for all  $x_0 \in \Delta$  the sequence  $\{x_k\}$  converges linearly to  $x^*$ .

## Proof

It is enough to show that the updating formula  $Q_k$  satisfies  $||I - Q_k F'(\mathbf{x}^*)||_F < \delta_k$ , for some constant  $\delta_k > 0$  and for all k. Since

$$B_{k} = \frac{(\mathbf{y}_{k}^{\mathrm{T}} \mathbf{s}_{k} - \mathbf{y}_{k}^{\mathrm{T}} \mathbf{Q}_{k} \mathbf{y}_{k})}{\mathrm{Tr}(A_{k}^{2})} \mathbf{A}_{k}, \text{ then}$$

$$\left| \left| Q_{k+1} \right| \right|_{F} \leq \left| \left| Q_{k} \right| \right|_{F}$$

$$(3.2)$$

Without the lost of generality, by assuming  $Q_0 = I$  and for K = 0, then

$$||Q_1||_F \le ||Q_0||_F + ||B_0||_F$$

Since  $Q_0$  is an identity matrix, hence  $||Q_0||_F = \sqrt{n}$ . From the equation

$$B_{k} = \frac{(\mathbf{y}_{k}^{\mathrm{T}} \mathbf{s}_{k} - \mathbf{y}_{k}^{\mathrm{T}} \mathbf{Q}_{k} \mathbf{y}_{k})}{\mathrm{Tr}(A_{k}^{2})} \mathbf{A}_{k} \qquad \text{when } \mathbf{k} = 0$$

$$|B_0^{(i)}| = \left| \frac{\mathbf{y}_0^{\mathrm{T}} \mathbf{s}_0 - \mathbf{y}_0^{\mathrm{T}} \mathbf{Q}_0 \mathbf{y}_0}{\mathrm{Tr}(\mathbf{A}_0^2)} \mathbf{A}_0 \right|$$

$$\leq \frac{|\mathbf{y}_0^{\mathsf{T}}\mathbf{s}_0 - \mathbf{y}_0^{\mathsf{T}}\mathbf{Q}_0\mathbf{y}_0|}{y_0^{(max)^2} \sum_{i=1}^n y^{(i)^4}} y_0^{(max)^4}.$$

But 
$$\frac{y_0^{(max)^4}}{\sum_{i=1}^n y^{(i)^4}} \le 1$$
, then

$$|B_0^{(i)}| \le \frac{|y_0^{\mathrm{T}} F'(\widehat{x_0}) y_0 - y_0^{\mathrm{T}} Q_0 y_0|}{y_0^{(max)^2}}$$

By letting  $t = \max\{|t_1|, |t_2|\}$  then

$$|B_0^{(i)}| \le \frac{|t-1|(y_0^T y_0)}{y_0^{(max)^2}}.$$

For i = 1, 2, ..., n and  $y_0^{(i)^2} \le y_0^{(max)^2}$ , it follows that

$$|B_0^{(i)}| \le \frac{|t-1|ny_0^{(max)^2}}{y_0^{(max)^2}},$$

And thus

$$||B_0||_F \le n^{\frac{3}{2}}|t-1|.$$

Letting  $\lambda = n^{\frac{3}{2}} |t - 1|$ , then

$$\left||B_0|\right|_F \le \lambda.$$

Substituting in (\*) and letting  $\theta = \sqrt{n} + \lambda$ , it follows that

$$\left|\left|Q_{1}\right|\right|_{F} \leq \Theta.$$

Since  $Q_1 = Q_0 + B_0$  and it is assumed that at k = 0,  $||I - Q_0 F'(x^*)||_F < \delta$ , then

$$\begin{aligned} \left| |I - Q_1 F'(x^*)| \right|_F &\leq \left| |I - Q_0 F'(x^*)| \right|_F + \left| |F'(x^*) B_0| \right|_F \\ &\leq \left| |I - Q_0 F'(x^*)| \right|_F + \left| |B_0| \right|_F \left| |F'(x^*)| \right|_F, \end{aligned}$$

Hence  $||I - Q_1 F'(x^*)||_F < \delta + \lambda \Omega = \delta_1$ , where  $\Omega = ||F'(x^*)||_F$ . Therefore, by induction,  $||I - Q_1 F'(x^*)||_F < \delta_k$  for all k. Hence, from theorem 7, the sequence  $\{x_k\}$  generated by Diagonal Broyden-like method converges linearly to  $x^*$ .

## 3.1.5 Convergence of Steepest Descent Method

Algorithm: Let  $f: \mathbb{R}^n \to \mathbb{R}$  be convex and continuously differentiable function. For the convex analysis of Algorithm A assume that f satisfies Lipschitz condition with constant L, i.e.  $\exists L > 0 \ s.t.$ 

$$|f(x_1) - f(x_2)| \le L ||x_1 - x_2||$$
(3.3)

 $\forall x_1, x_2 \in \mathbb{R}^n$ . Assume the set  $T^* \neq \phi$  ( $T^*$  set of minimizers of f),  $f^*$  denote the minimum value of f on  $\mathbb{R}^n$ .

The general form of the algorithms is given as:  $x^0 \in \mathbb{R}^n$ (3.4)

$$\boldsymbol{x}^{k+1} = \boldsymbol{x}^k - \alpha_k \nabla \boldsymbol{F}(\boldsymbol{x}^k) \tag{3.5}$$

Where  $\alpha_k > 0$  is chosen according to one of the following Algorithms,

### Algorithm A: given L,

Let  $\delta_1$ ,  $\delta_2$  be positive  $\exists$ 

$$\frac{L}{2}\delta_1 + \delta_2 < 1 \tag{3.6}$$

Take  $\alpha_k$  satisfying,

$$\delta_1 \le \alpha_k \le \frac{2}{L} (1 - \delta_2) \tag{3.7}$$

**Algorithm B:** Let  $\Psi: R_+ \rightarrow R$  ( $R_+$  nongetive real line)  $\exists$ :

- B1)  $\Psi$  is convex and continuously differentiable.
- B2)  $\Psi(0) = 0$  and  $\Psi'(0) < 1$ B3)  $\lim_{u \to 0^+} inf \frac{\Psi(u)}{u^2} > 0.$

Note:  $\Psi$  is non decreasing.

For  $\delta_1 > 0$  and  $\delta_2 > 0$ , defining  $t_j$  (for j = 0,1,2,...) as

$$\delta_1 < t_0 < \delta_2 \tag{3.8}$$

And if 
$$f(\mathbf{x}^k - t_j \nabla f(\mathbf{x}^k)) \le f(\mathbf{x}^k) - \Psi(t_j) ||\nabla f(\mathbf{x}^k)||^2$$
  
Then
$$(3.9)$$

Then,

$$\alpha_k = t_j$$
 and the iterations terminates. Otherwise,

$$t_{j+1} = \frac{t_j}{2}.$$

**Definition 4**: A sequence  $\{y^k\}$  is quasi Fejer convergent to a set  $U \subseteq \mathbb{R}^n$  if  $\forall u \in U \exists \{\epsilon_k\} \subseteq \mathbb{R} \ s.t. \ \epsilon_k \ge 0, \Sigma \in k < \infty$  and  $||y^{k+1} - u||^2 \le ||y^k - u||^2 + \epsilon_k \quad \forall k.$ 

**Theorem 9**: If  $\{y^k\}$  is quasi Fejer convergent to a set  $U \subseteq \mathbb{R}^n$   $(u \neq \phi)$ , then  $\{y^k\}$  is bounded. If furthermore a limit point y of  $\{y^k\}$  is in U, then  $\lim_{k \to \infty} y^k = y$ .

### Proof

Let  $u \in U$ . Apply definition 1.

$$||\mathbf{y}^{k} - u||^{2} \leq ||\mathbf{y}^{0} - u||^{2} + \sum_{j=0}^{k-1} \epsilon_{j} \leq ||\mathbf{y}^{0} - u||^{2} + \sum_{j=0}^{\infty} \epsilon_{j}.$$
  
$$\Rightarrow \{\mathbf{y}^{k}\} \text{ is bounded.}$$

Let  $y \in U$  be a limit point of  $\{y^k\}$  and  $\delta > 0$ . Let  $\{y^{lk}\}$  be a subsequence of  $\{y^k\}$  which converges to y.

Using definition 4,  $\exists k_0 \ s. t. \sum_{k_0}^{\infty} \epsilon_j < \frac{\delta}{2}$ , and  $\exists k_1 \ge k_0 \ s. t.$ 

$$\left|\left|\mathbf{y}^{lk}-\mathbf{y}\right|\right|^2 < \frac{\delta}{2} \quad \forall k_1 \ge k_0$$

 $\Rightarrow \forall k_1 \ge k_0$ 

$$||\mathbf{y}^{k}-\mathbf{y}||^{2} \leq \left||\mathbf{y}^{lk}-\mathbf{y}|\right|^{2} + \sum_{j=lk}^{\infty} \epsilon_{j} < \frac{\delta}{2} + \frac{\delta}{2}$$

 $\Rightarrow \lim_{k\to\infty} \mathbf{y}^k = \mathbf{y}$ 

**Theorem 10**: Let  $F: \mathbb{R}^n \times \mathbb{R} \to \mathbb{R}$  s.t.

- i)  $\exists (\mathbf{x}_0, u_0) \in \mathbb{R}^n \times \mathbb{R} \text{ s. t. } \mathbf{F}(\mathbf{x}_0, u_0) = 0$
- ii) **F** is continuous in the neighborhood of  $(x_0, u_0)$ .

iii) **F** is differentiable with respect to the variable u in  $(x_0, u_0)$  and  $\frac{\partial F}{\partial u}(x_0, u_0) \neq 0$ 

This implies, there exist a neighborhood  $V(x_0)$  and atleast 1 function  $u: V(x_0) \rightarrow R$ s.t.  $u(x_0) = u_0$  and  $F(x, u(x)) = 0 \quad \forall x \in V(x_0)$  (3.10) If furthermore,

iv) 
$$\frac{\partial F}{\partial u}$$
 is continuous at  $(x_0, u_0)$ .

Then only the function u satisfies (8) and is continuous at  $x_0$ .

Let  $G = \{x \in \mathbb{R}^n / \nabla F(x) \neq 0\}$ . By continuous differentiability of **F**, G is open.

**Proposition 1**: Let  $\Psi$  satisfy B1, B2, and B3. Then

i) 
$$\forall x \in G \exists ! u(x) > 0 s.t.$$

$$f(x - u(x)\nabla f(x)) = f(x) - \Psi(u(x)) ||\nabla f(x)||^2$$
(3.11)

And

$$f(x - u\nabla f(x)) \le f(x) - \Psi(u) ||\nabla f(x)||^2 \quad iff \quad 0 \le u \le u(x)$$
ii) 
$$u: G \to R_+ \quad is \ continuous \ in \ G$$
(3.12)

Proof

i) For any fixed  $x \in G$ ,  $u \in R_+$  by defining

$$\boldsymbol{F}(\boldsymbol{x},\boldsymbol{u}) = f\left(\boldsymbol{x} - \boldsymbol{u}\nabla f(\boldsymbol{x})\right) - f(\boldsymbol{x}) + \Psi(\boldsymbol{u}) \left|\left|\nabla f(\boldsymbol{x})\right|\right|^2$$
(3.13)

By B1, and B2  $\mathbf{F}(\mathbf{x},.)$  is convex and continuously differentiable, also

$$F(x,0) = 0 (3.14)$$

$$\frac{\partial F(x,0)}{\partial u} = \left| |\nabla f(x)| \right|^2 (\Psi'(0) - 1) < 0$$
(3.15)

And

$$F(x,0) \ge f^* - f(x) + \Psi(u) ||\nabla f(x)||^2$$
(3.16)

From 12) and 13)

 $F(\mathbf{x},.)$  is negative in some interval to the right of 0, also from (14), B1 and B2.

$$\lim_{u\to\infty} F(x,u) = +\infty.$$

It follows, that  $\exists u(x) > 0 \ s.t.$ 

$$F(x-u(x))=0$$

and (9) holds from the uniqueness of u(x).

Above was from the complexity of  $\mathbf{F}(x,.)$ , and the fact that a convex function of real variable can take a given value different from its minimum, at most at 2 different points, while

$$F(x, 0) = F(x - u(x)) = 0$$

And 0 is not the minimum value of  $\mathbf{F}(\mathbf{x},.)$  by 12, and 13.

Hence the proof of 1.

ii) Let  $u_0 = u(x_0)$  given by (i), given  $x_0$  in G. Then,

$$\boldsymbol{F}(\boldsymbol{x}_0, \boldsymbol{u}_0) = \boldsymbol{0},$$

F(.,.) is continuous in a neighborhood of  $(x_0, u_0)$  and also,

$$\frac{\partial F(x_0, u_0)}{\partial u} = -\nabla f\left(x_0, u_0 \nabla f(x_0)\right)^t \nabla f(x_0) + \Psi'(u_0) \left|\left|\nabla f(x)\right|\right|^2$$
(3.17)

As  $\mathbf{F}(\mathbf{x}_0, .)$  is strictly increasing at  $u_0$ , then

$$\frac{\partial F(x_0,u_0)}{\partial u} > 0.$$

From (15)

 $\frac{\partial F}{\partial u}(.,.)$  is continuous at  $(\mathbf{x}_0, u_0)$  and all the hypothesis of theorem (10) holds,

 $\Rightarrow$  u is continuous at  $x_0$ .

**Proposition 2:** Let  $T = \{z \in \mathbb{R}^n / f(z) \le \lim_{k \to \infty} \inf f(x^k)\}$  then for any  $z \in T ||x^{k+1} - z||^2 \le ||x^k - z||^2 + ||x^{k+1} - x||^2$ , Where  $\{x^k\}$  is generated by (2) and (3) with any  $\alpha_k > 0$ .

## Proof

Let  $z \in T$ . Then

$$||x^{k+1} - z||^{2} - ||x^{k} - z||^{2} - ||x^{k+1} - x||^{2}$$
$$= -2(z - x^{k})^{t}(x^{k+1} - x^{k}) = 2\alpha_{k}(z - x^{k})^{t}\nabla f(x^{k})$$
$$\leq 2\alpha_{k}(f(z) - f(x^{k})) \leq 0.$$

Using (3) in the second equality, the gradient inequality in the first inequality, and definition of T. The proof follows.

### Analysis of Backtracking procedure

**Proposition 3:** The backtracking procedure of Algorithm B defined by (6)-(7) stops after a finite number of iterations.

$$\min\left\{\delta_1, \frac{u(x^k)}{2}\right\} \le \alpha_k \le \min\{\delta_2, u(x^k)\}$$
(3.18)

## Proof

Consider 2 cases of  $t_0$ 

1)  $t_0 \in (0, u(x^k))$ 

$$2) \quad t_0 \ge u(x^k).$$

Case 1) By Proposition 1 (i),  $\alpha_k = t_0$  from (6) and (7), and iterations stops at j = 0.

(16) is then established since  $t_0 < \delta_2$  and  $t_0 < u(\mathbf{x}^k)$ .

 $\Rightarrow \alpha_k = t_0 < \min\{\delta_2, u(\mathbf{x}^k)\} \text{ and } t_0 > \delta_1$ 

Therefore,

$$t_0 = \alpha_k \ge \min\{\delta_1, \frac{u(x^k)}{2}\}$$

Case (2)  $\exists s \in N , s \ge 1 s.t.$ 

$$2^{s-1}u(x^k) < t_0 \le 2^s u(x^k) \tag{3.19}$$

Then,

$$\frac{u(x^k)}{2} < \frac{t_0}{2^s} \le u(x^k)$$
(3.20)

By (6) and (7)

$$t_j = \frac{t_0}{2^{j'}}$$
, therefore, from (18),

$$\frac{u(x^k)}{2} < t_s \le u(x^k) \tag{3.21}$$

Claim:  $\alpha_k = t_s$ .

From (17) and (18)  $t_{s-1} > u(x^k)$  and  $t_s \le u(x^k)$ ,

Using Proposition (1), (7) is satisfied by  $\alpha_k = t_s$ .

Therefore (16) follows from (19) and the fact that  $t_s \le t_0 < \delta_2$ .

**Proposition 4:** From Algorithm A and B, it holds that:

i) 
$$\exists \delta > 0 \ s. t.$$

$$f(\mathbf{x}^{k+1}) \le f(\mathbf{x}^k) - \gamma ||\mathbf{x}^{k+1} - \mathbf{x}^k||^2 \quad \forall k$$
 (3.22)

- ii) {  $f(\mathbf{x}^{k+1})$ } is decreasing and convergent.
- iii)  $\sum_{k=0}^{\infty} \left| \left| x^{k+1} x^k \right| \right|^2 < \infty$

# Proof

For Algorithm A, using Newton-Leibniz formula:

$$f(\boldsymbol{x}^{k+1}) = f(\boldsymbol{x}^k) - \alpha_k \left| |\nabla f(\boldsymbol{x}^k)| \right|^2 + \alpha_k \int_0^1 (\nabla f(\boldsymbol{x}^k) - u \alpha_k \nabla f(\boldsymbol{x}^k) - \nabla f(\boldsymbol{x}^k))^t \nabla f(\boldsymbol{x}^k) du$$

$$\leq f(\mathbf{x}^{k}) - \alpha_{k} \left| |\nabla f(\mathbf{x}^{k})| \right|^{2} + L \alpha_{k}^{2} \left| |\nabla f(\mathbf{x}^{k})| \right|^{2} \int_{0}^{1} u du$$
  
$$\leq f(\mathbf{x}^{k}) - \alpha_{k} \left( 1 - \frac{L \alpha_{k}}{2} \right) \left| |\nabla f(\mathbf{x}^{k})| \right|^{2} = f(\mathbf{x}^{k}) - \frac{1}{\alpha_{k}} \left( 1 - \frac{L \alpha_{k}}{2} \right) \left| |\mathbf{x}^{k+1} - \mathbf{x}^{k}| \right|^{2}$$

using

$$\delta_1 \le \alpha_k \le \frac{2}{L} (1 - \delta_2)$$
$$\alpha_k^{-1} (1 - \frac{L\alpha_k}{2}) \ge \frac{\delta_2 L}{2(1 - \delta_2)}$$

$$\Rightarrow$$
 (20) is established for  $\gamma = \frac{\delta_2 L}{2(1-\delta_2)}$ .

For Algorithm B,

$$f(\mathbf{x}^{k+1}) \leq f(\mathbf{x}^k) - \Psi(\alpha_k) \left| \left| \nabla f(\mathbf{x}^k) \right| \right|^2.$$

Then,

$$\frac{\Psi(\alpha_k)}{\alpha_k^2} \left| |\boldsymbol{x}^{k+1} - \boldsymbol{x}^k| \right|^2 = \frac{\Psi(\alpha_k)}{\alpha_k^2} \alpha_k^2 \left| |\nabla f(\boldsymbol{x}^k)| \right|^2 \le f(\boldsymbol{x}^{k+1}) - f(\boldsymbol{x}^k)$$
(3.23)

Taking

$$0 < \xi < \lim_{u \to 0^+} \inf \frac{\Psi(u)}{u^2}$$
, and using B3.

By definition of  $\boldsymbol{\xi}$ ,  $\exists \theta > 0 \ s.t.$  if  $\alpha \in (0,1)$  then

$$\frac{\Psi(u)}{\alpha^2} > \boldsymbol{\xi} \tag{3.24}$$

For each k, there are 2 possibilities

a) 
$$\alpha_k \in (0, \theta)$$
, so  $\Psi(\alpha_k) \alpha_k^2 > \xi$  by (22)

b)  $\alpha_k \ge \theta$ , by proposition (3),  $\alpha_k \le \min\{\delta_2, u(\mathbf{x}^k)\} \le \delta_2$ ,

Therefore, from B1 and B2  $\Psi$  is increasing

$$\Rightarrow \Psi(\alpha_k) \ge \Psi(\theta)$$
$$\Rightarrow \frac{\Psi(\alpha_k)}{\alpha_k^2} \ge \frac{\Psi(\theta)}{\delta_2^2}$$

Taking  $\gamma = \min\left\{\xi, \frac{\Psi(\Theta)}{\delta_2^2}\right\}$  and using (21) to establish (20) for algorithms B. It can be seen that (ii) follows from (i), using  $\gamma > 0$ .

To prove iii), by (i)  $\exists \gamma > 0$  s. t.

$$\sum_{k=0}^{r} ||\mathbf{x}^{k+1} - \mathbf{s}^{k}||^{2} \le \frac{1}{\gamma} (f(\mathbf{x}^{0}) - f(\mathbf{x}^{r}) \le \frac{1}{\delta} (f(\mathbf{x}_{0}) - f^{*})$$

Letting  $r \rightarrow \infty$ 

$$\sum_{k=0}^{\infty} ||\boldsymbol{x}^{k+1} - \boldsymbol{x}^k||^2 < \infty$$

**Proposition 5**: The sequence  $\{x^k\}$  generated by (2) and (3) is convergent to a point  $x^* \in T$ .

### Proof

By Proposition 2 and 4 iii)  $\{x^k\}$  is quasi-Fejer convergent to T, with

$$\epsilon_k = ||\boldsymbol{x}^{k+1} - \boldsymbol{x}^k||^2.$$

It remains now to show that, there is a limit of  $\{x^k\}$  in T. Using Theorem 9 It can be seen that  $\{x^k\}$  is bounded, so it has limit. And by using proposition 4 ii) any cluster point is in T.

**Theorem 11**: The sequence  $\{x^k\}$  generated by (2) and (3) converges to a minimizer of f. **Proof**: By proposition (5),

$$\lim_{k\to\infty} x^k = x^* \in T$$

Therefore, it is enough to prove  $x^* \in T^*$  ( $T^*$  set of minimizers of f)

For Algorithm A,

$$||\mathbf{x}^{k+1} - \mathbf{x}^{k}||^{2} = \alpha_{k}^{2} ||\nabla f(\mathbf{x}^{k})||^{2} \ge \delta_{1}^{2} ||\nabla f(\mathbf{x}^{k})||^{2}$$
 by (5)

Then

 $\nabla f(\mathbf{x}^*) = 0$  by proposition 4iii) and continuous by  $\nabla f(.)$ , so  $\mathbf{x}^*$  is a minimizer of f by convexity.

For Algorithm B,

Suppose  $x^* \in T^*$ , then by convexity of f,  $x^* \in G$  and  $||\nabla f(x^*)|| > 0$ .

By proposition 1,  $u(x^*) > 0$  and  $u(x^k)$  converges to  $u(x^*)$ . this implies  $\exists k_0 \ s. t. \quad \forall k \ge k_0$ 

$$u(\mathbf{x}^{k}) \ge \frac{u(\mathbf{x}^{*})}{2} \quad and \left| |\nabla f(\mathbf{x}^{k})| \right|^{2} \ge \frac{1}{2} \left| |\nabla f(\mathbf{x}^{*})| \right|^{2}$$
 (3.25)

let  $\omega = (\min\left\{\delta_1, \frac{u(\boldsymbol{x}^*)}{2}\right\})^2 \frac{\left|\left|\nabla f(\boldsymbol{x}^*)\right|\right|^2}{2}$ . Then  $\forall k \ge k_0$ 

$$||\boldsymbol{x}^{k+1} - \boldsymbol{x}^{k}||^{2} = \alpha_{k}^{2} \left||\nabla f(\boldsymbol{x}^{k})|\right|^{2} \ge \left(\min\left\{\delta_{1}, \frac{\mathbf{u}(\boldsymbol{x}^{*})}{2}\right\}\right) \left||\nabla f(\boldsymbol{x}^{k})|\right|^{2}$$

$$\geq \left(\min\left\{\delta_{1}, \frac{\mathbf{u}(\boldsymbol{x}^{*})}{2}\right\}\right)^{2} \frac{\left|\left|\nabla f(\boldsymbol{x}^{*})\right|\right|^{2}}{2} = \omega > 0$$
(3.26)

Using (3) in the first equality, proposition 3 in the first inequality and (23) in the 2<sup>nd</sup> one. Since (24) contradict proposition 4iii), then by contradiction  $x^* \in T^*$  ( $T^*$  set of minimizers of f).

# **3.1.6 Convergence of Conjugate Gradient Method**

**Theorem 12**: Let  $\{x_k\}$  be the sequence generated by a line search algorithm under the exact line search, or any in exact line search, that

$$f(\mathbf{x}_k) - f(\mathbf{x}_{k+1}) \ge c_1 c_2 \frac{(-d_k^T g_k)^2}{||d_k||^2} \qquad c_1 c_2 > 0 \text{ holds}$$

.

.

If

$$\sum_{k=1}^{\infty} \cos^2 \Theta_k = \infty$$

Then the sequence is convergent in the sense that

$$\lim_{k \to \infty} \inf \left| |g_k| \right| = 0 \tag{3.27}$$

Furthermore,

 $\text{if} \ \exists \, \eta > 0 \, s. \, t. \ \cos^2 \Theta_k \geq \eta \qquad \forall k \, ,$ 

then the sequence is strongly convergent in the sense that  $\lim ||g_k|| = 0$ .

**Theorem 13 (convergence of Conjugate gradient):** Let  $\{x_k\}$  be the sequence generated by

$$d_{k+1} = -g_{k+1} + B_k d_k$$
 (conjugate gradient method)

Such that

1) 
$$f(\mathbf{x}_{k}) - f(\mathbf{x}_{k+1}) \ge c_{1}c_{2} \frac{\left(-d_{k}^{T}g_{k}\right)^{2}}{\left||d_{k}|\right|^{2}}$$
  $c_{1}c_{2} > 0 \text{ holds}$   
2)  $|d_{k}^{T} \nabla f(\mathbf{x}_{k} + \alpha_{k}d_{k})| \le -c_{2}d_{k}^{T} \nabla f(\mathbf{x}_{k})$  (3.28)

If

i) 
$$\{f(\boldsymbol{x}_k)\}$$
 is bounded below

ii) 
$$\{B_k\}$$
 is bounded

iii) 
$$\sum_{k=1}^{\infty} \frac{1}{||d_k||^2} = \infty$$
 holds

The method converges in the sense that (1) holds.

# Proof

Suppose that (1) is not true,  $\exists c_7 > 0$  s.t.

$$||g_k|| \ge c_7 \quad \forall k.$$

It follows from (2) that,

$$\frac{d_{k+1}^{T}g_{k+1}}{\left||g_{k+1}|\right|^{2}} = -1 + \beta_{k+1} \frac{d_{k}^{T}g_{k}}{\left||g_{k+1}|\right|^{2}}$$

which gives that,

$$1 \le \frac{-d_{k+1}^T g_{k+1}}{||g_{k+1}||^2} + |\beta_{k+1}| \frac{|d_k^T g_k|}{||g_{k+1}||^2}$$

$$\leq \frac{-d_{k+1}^{T}g_{k+1}}{\left|\left|g_{k+1}\right|\right|^{2}} + c_{2}\left|\beta_{k+1}\right| \frac{\left|\left|g_{k}\right|\right|^{2}}{\left|\left|g_{k+1}\right|\right|^{2}} \frac{\left|d_{kg_{k}}^{T}\right|}{\left|\left|g_{k}\right|\right|^{2}} \\ \leq \sqrt{1 + c_{2}^{2}\left|\beta_{k+1}\right|^{2}\left|\left|g_{k}\right|\right|^{2}\left|\left|g_{k+1}\right|\right|^{-2}} \sqrt{\frac{\left(d_{k+1}^{T}g_{k+1}\right)^{2}}{\left|\left|g_{k+1}\right|\right|^{4}} + \frac{\left(d_{k}^{T}g_{k}\right)^{2}}{\left|\left|g_{k}\right|\right|^{4}}}$$

From the above inequality and from the assumption made,

 $\Rightarrow c_5 > 0 \ s.t.$ 

$$\frac{(d_k^T g_k)^2}{||g_k||^4} + \frac{(d_{k+1}^T g_{k+1})^2}{||g_{k+1}||^4} \ge c_5 \qquad \forall k \ holds.$$
(3.29)

It then follows from theorem (9) and equation (3) that,

$$\sum_{k=1}^{\infty} \min\left[\frac{1}{||d_{2k-1}||^2} \cdot \frac{1}{||d_k||^2}\right] < \infty,$$
(3.30)

which shows that,

$$max[||d_{2k-1}||, ||d_k||] \rightarrow \infty$$
Thus, the definition and the boundedness of  $||g_k||$  shows that,

$$\begin{split} ||d_{2k}|| &\leq \frac{1}{2} max \left[ ||d_{2k-1}||, ||d_k|| \right] + |\beta_{2k-1}|||d_{2k-1}||. \\ ||d_{2k}|| &\leq \left( 2|\beta_{2k-1}| + \frac{1}{2} \right) ||d_{2k-1}||. \end{split}$$

It follows from (4) and the boundedness of  $\beta_k$  that,

$$\sum_{k=1}^{\infty} \left[ \frac{1}{\left| \left| d_{2k} \right| \right|^2} \right] < \infty$$

Repeating the above analysis with the indices 2k-1 and 2k replaced by 2k and 2k+1 respectively. It can be proved that,

$$\sum_{k=1}^{\infty} \left[ \frac{1}{\left| \left| d_{2k+1} \right| \right|^2} \right] < \infty$$

Therefore, it follows that,

$$\sum_{k=1}^{\infty} \left[ \frac{1}{\left| \left| d_k \right| \right|^2} \right] < \infty$$

which contradicts the assumption. Hence the theorem is true by contradiction.

## 3.1.7 Convergence of Newton's Method for Optimization

Proposition 6: Suppose that M is a symmetric Matrix. Then the following are equivalent,

1) 
$$h > 0$$
 satisfies  $||M^{-1}|| \le \frac{1}{h}$ 

2) 
$$h > 0$$
 satisfies  $||M_v|| \ge h.h. ||v||$  for any vector  $v$ .

**Proposition 1:** Suppose that f(x) is twice differentiable. Then,

$$\nabla f(z) - \nabla f(x) = \int_0^1 \left[ H(x + t(z - x)) \right] (z - x) dt.$$

**Theorem 14 (Convergence of Newton's method for Optimization)**: Suppose f(x) is twice differentiable and  $x^*$  is a point for which  $\nabla f(x^*) = 0$ . Suppose H(x) satisfies the following conditions:

∃h > 0 a scalar for which ||[H(x\*)]|| ≤ 1/h
 ∃β > 0 a scalar and L > 0 for which ||H(x) - H(y)|| ≤ L||x - y||
 ∀x, y satisfying ||x - x\*|| ≤ β and ||y - x\*|| ≤ β.

Let x satisfy  $||\mathbf{x} - \mathbf{x}^*|| \le \delta \gamma$ , where  $0 < \delta < 1$  and  $\gamma = \min\{\beta, \frac{2h}{3L}\}$  and let  $\mathbf{x}_N = \mathbf{x} - H(\mathbf{x})^{-1} \nabla f(\mathbf{x})$ , then,

i) 
$$||\mathbf{x}_N - \mathbf{x}^*|| \le ||\mathbf{x} - \mathbf{x}^*||^2 \left(\frac{L}{2(h - L||\mathbf{x} - \mathbf{x}^*||)}\right)$$

ii)  $||x_N - x^*|| \le \delta ||x - x^*||$ , and hence the iterates converges to  $x^*$ .

*iii*) 
$$||x_N - x^*|| \le ||x - x^*||^2 \left(\frac{3L}{2h}\right)$$
.

Proof

$$\begin{aligned} x_N - x^* &= x - H(x)^{-1} \nabla f(x) - x^* \\ &= x - x^* + H(x)^{-1} (\nabla f(x^*) - \nabla f(x)) \\ &= x - x^* + H(x)^{-1} \int_0^1 [H(x + t(x - x^*))](x - x^*) dt \text{ from proposition (2)} \end{aligned}$$

$$= H(x)^{-1} \int_0^1 [H(x + t(x - x^*) - H(x)](x - x^*) dt]$$

Therefore,

$$||\mathbf{x}_{N} - \mathbf{x}^{*}|| \leq ||H(\mathbf{x})^{-1}|| \int_{0}^{1} ||[H(\mathbf{x} + t(\mathbf{x} - \mathbf{x}^{*}) - H(\mathbf{x})]||||\mathbf{x} - \mathbf{x}^{*}||dt$$
$$\leq ||\mathbf{x} - \mathbf{x}^{*}||||H(\mathbf{x})^{-1}|| \int_{0}^{1} Lt \, ||\mathbf{x} - \mathbf{x}^{*}||dt$$
$$\leq ||\mathbf{x} - \mathbf{x}^{*}||^{2} ||H(\mathbf{x})^{-1}||L \int_{0}^{1} t \, dt$$

$$=\frac{||x-x^*||^2||H(x)^{-1}||L}{2}$$
(3.31)

To bound  $||H(x)^{-1}||$ . Let v be any vector. Then,

$$||H(\mathbf{x})v|| = ||H(\mathbf{x}^*)v + (H(\mathbf{x}) - H(\mathbf{x}^*)v)||.$$
  

$$\geq ||H(\mathbf{x}^*)v|| - ||(H(\mathbf{x}) - H(\mathbf{x}^*)v)||$$
  

$$\geq h. ||v|| - ||H(\mathbf{x}) - H(\mathbf{x}^*)||||v||$$
  

$$\geq h. ||v|| - L||\mathbf{x} - \mathbf{x}^*||||v||$$
  

$$= (h - L||\mathbf{x} - \mathbf{x}^*||)||v||$$

Using proposition (1) again,

$$\Rightarrow \qquad ||H(\mathbf{x})^{-1}|| \leq \frac{1}{h-L||\mathbf{x}-\mathbf{x}^*||}$$

Substituting in (\*) gives,

$$||\mathbf{x}_N - \mathbf{x}^*|| \le ||\mathbf{x} - \mathbf{x}^*||^2 \frac{L}{2(h-L||\mathbf{x} - \mathbf{x}^*||)}$$
(3.32)

Since  $L||\mathbf{x} - \mathbf{x}^*|| \le \delta \cdot \frac{2h}{3} < \frac{2h}{3}$  then,  $||\mathbf{x}_N - \mathbf{x}^*|| \le ||\mathbf{x} - \mathbf{x}^*|| \frac{L||\mathbf{x} - \mathbf{x}^*||}{2(h - L||\mathbf{x} - \mathbf{x}^*||)} \le \frac{\delta \cdot \frac{2h}{3}}{2(h - \frac{2h}{3})} ||\mathbf{x} - \mathbf{x}^*||$  $= \delta ||\mathbf{x} - \mathbf{x}^*||$ (3.33)

Finally,

$$||\mathbf{x}_{N} - \mathbf{x}^{*}|| \leq ||\mathbf{x} - \mathbf{x}^{*}|| \frac{L||\mathbf{x} - \mathbf{x}^{*}||}{2(h - L||\mathbf{x} - \mathbf{x}^{*}||)} \leq ||\mathbf{x} - \mathbf{x}^{*}||^{2} \frac{L}{2(h - \frac{2h}{3})}$$
$$= ||\mathbf{x} - \mathbf{x}^{*}||^{2} \frac{3L}{2h}$$
(3.34)

And hence (*i*), (*ii*), and (*iii*) proves the theorem.

### 3.1.8 Convergence of Quasi-Newton's Method for Optimization

Wolfe's Condition: This is a popular inexact line search condition which demands that  $\alpha_k$  should give sufficient decrease in the objective function f, as measured by,

$$f(\boldsymbol{x}_k + \alpha \boldsymbol{d}_k) \le f(\boldsymbol{x}_k) + c_1 \alpha \nabla f_k^T \boldsymbol{d}_k \tag{3.35}$$

Where  $c_1$  is some fixed constant and  $c_1 \in (0,1)$ .

Equation (i) requires that for any value of  $\alpha$ , the graph of ,

$$F(\alpha) = f(\mathbf{x}_k + \alpha d_k)$$
 lies below  $f(\mathbf{x}_k) + c_1 \alpha \nabla f_k^T d_k$ 

Using Taylor's theorem,

$$f(\mathbf{x}_k + \alpha d_k) = f(\mathbf{x}_k) + \alpha \nabla f_k^T d_k + O(\alpha^2)$$

And since  $d_k$  is a descent direction i.e.  $\nabla f_k^T d_k < 0$ , such  $\alpha$  exists.

Condition (i) is only true for very small  $\alpha$ . For all  $\alpha$ , there is need for condition (ii), called *Curvature condition* 

$$\nabla f(\boldsymbol{x}_k + \alpha \boldsymbol{d}_k)^T \boldsymbol{d}_k \ge c_2 \nabla f_k^T \boldsymbol{d}_k \tag{3.36}$$

Where  $c_2$  is some fixed constant and  $c_2 \in (c_1, 1)$ .

Condition (ii) implies that, very large  $\alpha$  is chosen such that slope of  $F(\alpha)$  is larger than  $c_2F(0)$ .

Conditions (i) and (ii) are the Wolfe's Conditions.

**Theorem 15 (Dennis and More)**: Suppose that  $F: \mathbb{R}^n \to \mathbb{R}$  is three times continuously differentiable. Consider the iteration,

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k + \alpha_k \boldsymbol{d}_k$$

Where  $d_k$  is a descent direction, and  $\alpha_k$  satisfies the Wolfe's condition with  $c_1 \ge \frac{1}{2}$ . If  $\{x_k\}$  converges to  $x^*$ , such that  $\nabla f(x^*) = 0$  and  $\nabla^2 f(x^*)$  is positive definite, and if  $d_k$  satisfies

$$\lim_{k \to \infty} \frac{||\nabla f_k + \nabla^2 f_k d_k||}{||d_k||} = 0$$
(3.37)

Then,

i) The steplength  $\alpha_k = 1$  is admissible  $\forall k > k_0$ , and

ii) If  $\alpha_k = 1 \ \forall k > k_0$ , then  $x_k \rightarrow x^*$  superlinearly.

Remark: If  $B_k d_k = -\nabla f_k$ , then equation (3) is equivalent to,

$$\lim_{k \to \infty} \frac{||(B_k + \nabla^2 f_k) d_k||}{||d_k||} = 0$$
(3.38)

This implies, it suffices that  $B_k$  become increasingly accurate approximation of  $\nabla^2 f(x^*)$ along the search direction  $d_k$ . Therefore, condition (4) is the necessary and sufficient condition for superlinear convergence of quasi-Newton methods.

**Theorem 16**: Suppose that  $F: \mathbb{R}^n \rightarrow \mathbb{R}$  is three times continuously differentiable. Consider the iteration,

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k + \alpha_k d_k, \qquad d_k = -B_k \nabla f_k.$$

Assume,

i) 
$$\{x_k\} \rightarrow x^*$$

ii) 
$$\nabla f(\mathbf{x}^*) = 0$$

iii)  $\nabla^2 f(\mathbf{x}^*)$  is positive definite.

Then  $\{x_k\}$  converges superlinearly iff equation (4) holds.

### Proof

Equation (4) is equivalent to

$$\begin{aligned} d_k - d_k^N &= (\nabla^2 f_k)^{-1} (\nabla^2 f_k d_k + \nabla f_k) \\ &= (\nabla^2 f_k)^{-1} (\nabla^2 f_k - B_k) d_k \\ &= O(||\nabla^2 f_k - B_k) d_k||) \\ &= o(||d_k||). \end{aligned}$$

The fact that  $||(\nabla^2 f_k)^{-1}||$  is bounded sufficiently close to  $x^*$  is used. While proving the quadratic convergence of the Newton's method, it is shown that

$$||\mathbf{x}_k + d_k^N - \mathbf{x}^*|| = O(||\mathbf{x}_k - \mathbf{x}^*||)$$

Hence,

$$||\mathbf{x}_{k} + d_{k} - \mathbf{x}^{*}|| \leq ||\mathbf{x}_{k} + d_{k}^{N} - \mathbf{x}^{*}|| + ||d_{k} - d_{k}^{N}||$$
$$= O(||\mathbf{x}_{k} - \mathbf{x}^{*}||) + o(||d_{k}||).$$

Since,

$$\left| |\nabla f_k| \right| = \left| |\nabla f_k - \nabla f(\mathbf{x}^*)| \right| = || \int_0^1 \nabla^2 f(\mathbf{x}_k + t(\mathbf{x}^* - \mathbf{x}))(\mathbf{x}^* - \mathbf{x}_k) dt ||$$

$$= O(||x^* - x||)$$

And since  $||(\nabla^2 f_k)^{-1}||$  is bounded sufficiently close to  $x^*$  then,

$$\left|\left|d_{k}\right|\right| = O\left(\left|\left|\boldsymbol{x}_{k} - \boldsymbol{x}^{*}\right|\right|\right)$$

Hence,

$$||x_k + d_k - x^*|| \le O(||x_k - x^*||)$$

Giving the superlinear convergence.

#### **CHAPTER 4**

### METHODOLOGY

In order to evaluate the performance of excel in handling optimization problems, the step by step algorithm of using excel is applied to two popular benchmark problems. Also the various methods used both for systems of nonlinear equations and optimizations are compared. The comparison of the methods is based on the number of iterations required to reach an acceptable solution and also the amount of storage required.

#### 4.1 Bench mark problems

1. For systems of nonlinear equations (R.L. Burden and J.D. Faires 1996)

$$f_1(x_1, x_2, x_3) = 3x_1 - \cos(x_2 x_3) - \frac{1}{2}$$
  

$$f_2(x_1, x_2, x_3) = x_1^2 - 81(x_2 - 0.1)^2 + \sin x_3 + 1.06$$
  

$$f_3(x_1, x_2, x_3) = e^{-x_1 x_2} + 20x_3 + \frac{10\pi - 3}{3}$$

$$\boldsymbol{x}^{(0)} = (x_1, x_2, x_3)^T = (0.1, 0.1, -0.1)^T$$
(4.1)

2. For Optimization (Rosenbrock's Function)

$$f(x_1, x_2) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$
$$\boldsymbol{x}^{(0)} = (x_1, x_2)^T = (0.5, 0.5)^T$$
(4.2)

### 4.2 Step by Step excel solution of (4.1)

The methods used for solving (1) are, Newton's method, Quasi-Newton' method, Diagonal Broyden-like method and Homotopy and Continuation method.

### 4.2.1 Solution using Newton's method

Step 1: Given 
$$\mathbf{x}^{(0)}$$
 compute  $\mathbf{F}(\mathbf{x}^{(0)}) = \begin{bmatrix} 3x_1 - \cos(x_2x_3) - \frac{1}{2} \\ x_1^2 - 81(x_2 - 0.1)^2 + \sin x_3 + 1.06 \\ e^{-x_1x_2} + 20x_3 + \frac{10\pi - 3}{3} \end{bmatrix}$ 

By substituting the values of  $x^{(0)} = (0.1, 0.1, -0.1)^T$ 

Step 2: Compute the Jacobian and the Jacobian inverse see table 1,

$$\mathbf{J}(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{bmatrix} = \begin{bmatrix} 3 & x_3 \sin(x_2 x_3) & x_2 \sin(x_2 x_3) \\ 2x_1 & -162(x_2 + 0.1) & \cos x_3 \\ -x_2 e^{-x_1 x_2} & -x_1 e^{-x_1 x_2} & 20 \end{bmatrix}$$

For the Jacobian inverse,

1) Highlight the appropriate number of rows and columns (here the matrix is 3 by 3), and then

2) Put the following command (= **minverse** ())

3) Inside the parenthesis highlight the matrix that is to be inverted (here the Jacobian matrix).

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 3: Calculate  $S_k = -J(x^{(0)})^{-1}F(x^{(0)})$  as follows,

1) Highlight the required number of rows and columns (3 by 3 matrix multiplied by 3 by 1) 3 by 1.

Uy 5 Uy 1) 5 Uy 1.

2) Put the following command (= **mmult** ())

3) Inside the parenthesis highlight the first matrix (the Jacobian inverse matrix), put a comma and then highlight the second matrix ( $F(x^{(0)})$  matrix) and close the bracket.

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 4: Calculate  $\mathbf{x}^{(1)} = \mathbf{x}^{(0)} + \mathbf{S}_k$  as follows,

- 1) Click on a new cell, put equal sign (=)
- 2) Click on the first cell (of  $x^{(0)}$ )
- 3) Put addition sign (+) and click on the second cell (of  $S_k$ ) and press enter.
- 4) Drag the cursor down to obtain the rest of the values.

Step 5: Copy and paste until the stopping criterion is attained.

The stopping criterion here is based on  $L_{\infty} \le 10^{-5}$  and can be obtained using the following command, (= max (abs  $(x_1^{(0)} - x_1^{(1)})$ ,  $abs(x_2^{(0)} - x_2^{(1)})$ ,  $abs(x_3^{(0)} - x_3^{(1)})$ ).

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	А	В	С	D	E	F	G	Н	1	J	К	L	М	Ν	0	Р	Q	F
1							NI	EWTON'S	METHOD									
2					Ric	hard L. B	ur	den, J.Do	uglas Faire	S								
3	f <sub>1</sub> =3)	x <sub>1</sub> -cos(x <sub>2</sub> x <sub>3</sub>	)-1	1/2=0 f <sub>2</sub> =:	x <sub>1</sub> <sup>2</sup> -81(x <sub>2</sub>	+0.1) <sup>2</sup> +si	n	4 <sub>3</sub> +1.06 = 0	) f <sub>3</sub> =exp(-x <sub>3</sub>	1×2)+20×3 <sup>-</sup>	+(:	10π-3)/	3 ()	x <sub>1</sub> ,x <sub>2</sub> ,x <sub>3</sub>	)=(	0.1,0.1,	-0.	1)
4																		
5	k	x(0)			Jacobian				$\int_{-1}^{1}$			F		∇(X)		L 💩		
6	0	0.1		3	0.001	-1E-03		0.33333	1.024E-05	1.6E-05		-1.2	Ш	0.3999	1			
7		0.1		0.2	-32.4	0.995		0.00211	-0.030869	0.00154		-2.27	Ц	-0.081				
8		-0.1		-0.099	-0.099	20		0.00166	-0.000153	0.05001		8.462	Ц	-0.422				
9	k	x(0)			Jacobian				$J^1$			F		∇(X)		L.		
10	1	0.49987		3	0.0053	-2E-04		0.3333	9.12E-05	-7E-07		-3E-04	Н	0.0001		0.422		
11		0.019467		0.99974	-19.354	0.8671		0.01725	-0.051723	0.00224		-0.344		-0.018				
12		-0.52152		-0.0193	-0.495	20		0.00075	-0.00128	0.05006		0.0319		-0.002				
13																L ao		
14	2	0.500014		3	0.0004	-1E-06		0.33333	8.831E-06	-4E-07		4E-05	Π	-1E-05		0.018		
15		0.001589		1.00003	-16.457	0.866		0.02028	-0.060843	0.00263		-0.026	Π	-0.002				
16		-0.52356		-0.0016	-0.4996	20		0.00053	-0.00152	0.05007		4E-05	П	-4E-05				
17																L.		
18	3	0.5		3	3E-06	-8E-11		0.33333	7.029E-08	-3E-09		3E-07	Ш	-1E-07		0.002		
19		1.24E-05		1	-16.202	0.866		0.0206	-0.061803	0.00268		-2E-04	Ш	-1E-05				
20		-0.5236		-1E-05	-0.5	20		0.00052	-0.001545	0.05007		3E-07	Ц	-3E-07	1			
21																L.		
22	4	0.5		3	2E-10	-3E-19		0.33333	4.382E-12	-2E-13		2E-11	Ц	-7E-12		1E-05		
23		7.76E-10		1	-16.2	0.866		0.0206	-0.061811	0.00268		-1E-08	Н	-8E-10	-			
24		-0.5236		-8E-10	-0.5	20		0.00052	-0.001545	0.05007		2E-11		-2E-11				
25																		
26																		

# Table 2.1: Benchmark 1 solution using Excel (Newton's Method)

The solution at iteration number 4

### 4.2.2 Solution Using Quasi-Newton's Method

Step 1: Given  $\mathbf{x}^{(0)}$  compute  $\mathbf{F}(\mathbf{x}^{(0)})$  as in the case of Newton's method.

Step 2: Set y (3 by 1) matrix and s (3 by 1) matrix as zeros.

Step 3: Compute **J** ( $x^{(0)}$ ), **J**( $x^{(0)}$ )<sup>-1</sup> and  $\nabla_k = \mathbf{J}(x^{(0)})^{-1}\mathbf{F}$ .

Step 4: For the second iteration compute  $\mathbf{x}^{(1)} = \mathbf{x}^{(0)} + \nabla_k$ , compute **F** ( $\mathbf{x}^{(1)}$ ) by copy and paste.

Step 5: Compute y by the command (=  $F(x_1^{(1)})$  cell -  $F(x_1^{(0)})$  cell )and drag down, and compute s by the command (=  $x_1^{(1)}cell - x_1^{(0)}cell$  ) and drag down.

Step 6: Set **J** ( $\mathbf{x}^{(1)}$ ) = 0s and compute **J** ( $\mathbf{x}^{(1)}$ )<sup>-1</sup>  $\approx B^{k+1} = B^k + \frac{(s_k - B^k y_k) s_k^T B^k}{s_k^T B^k y_k}$  by,

- 1) Highlight 3 by 3 matrix
- 2) Enter the following command

$$\left(=\right.\\B^{k}+\left(s_{k}-\operatorname{Mmult}(B^{k},y_{k})\right)*$$

 $(Mmult(transpose(s_k), B^k))/mmult(transpose(s_k), mmult(B^k, y_k)))$ 

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 7: compute  $\nabla_k$  by copy and paste.

Step 8: Copy and paste until the stopping criterion is attained.

<b>X</b> I	Vicr	osoft Excel - F	R.L.Burden Quasi- Ne	wton Method.xlsx			_			College, Inc.	-	A Dealer .			
1	А	B C	D I	E F	G H	Т	J	K L	М	N	0	Р	Q	R	S T
1			Quasi-Newton	's Method Broyden's	method	Upo	date usir	ng Sheri	man	Morrison's	Formula				
2				Richard	d L. Burden, J.D	oug	las Faire	s							
3		f <sub>1</sub> =3	3x <sub>1</sub> -cos(x <sub>2</sub> x <sub>3</sub> )-1/2=	0 $f_2 = x_1^2 - 81(x_2 + 0)$	.1) <sup>2</sup> +sinx <sub>3</sub> +1.06	= 0	t	f₃=exp(·	• <b>x</b> 1 <b>x</b> 2	)+20x₃+(107	t-3)/3 (x	1,x2,x3)=(0.1,0.1,	-0.1	)	
-	-		r.		-	_	(/)				(/y) <sup>-1</sup> -p	(		$\nabla (\mathbf{y})$	,
2	"	X	F	у	5		(X)(	= B			J(A) -B			•(//)	Lœ
6	0	0.1	-1.19995	0	0		3	0 -0		0.333333	1.02385E-05	1.615/E-05		0.4	
7		0.1	-2.269833417	0	0		0.2 -	32 1		0.002109	-0.03086883	0.001535836		-0.081	
8		-0.1	8.462025346	0	0		-0 -(	0.1 20		0.001661	-0.00015276	0.050007683		-0.422	
9	n	x	F	$\mathbf{Y}_{K} = F(\mathbf{X}_{K+1}) - F(\mathbf{X}_{K})$	$S_{K} = X_{K+1} - X_{K}$		J(X)	= <b>B</b>		B <sup>K+1</sup> =B	<sup>κ</sup> +(S <sub>K</sub> -Β <sup>κ</sup> Υ <sub>κ</sub> )S <sub>K</sub> <sup>τ</sup>	Β <sup>κ</sup> /(S <sub>κ</sub> <sup>⊤</sup> Β <sup>κ</sup> Υ <sub>κ</sub> )		∇(X)	L 💩
10	1	0.49987	-0.000339446	1.199610554	0.39986967		0	0 0		0.333378	1.1105E-05	8.96734E-06		-1E-04	0.422
11		0.01947	-0.344387928	1.925445489	-0.0805332		0	0 0		-0.002021	-0.03094848	0.002196816		0.011	
12		-0.5215	0.031882378	-8.430142968	-0.4215205		0	0 0		0.001024	-0.00016504	0.050109587		0.002	
13	n	x	F	$\mathbf{Y}_{K} = F(\mathbf{X}_{K+1}) - F(\mathbf{X}_{K})$	$S_{K} = X_{K+1} - X_{K}$		(X)L	= <b>B</b>		B***=B	`+(S <sub>K</sub> -B^Y <sub>K</sub> )S <sub>K</sub> '	B <sup>*</sup> /(S <sub>K</sub> 'B <sup>*</sup> Υ <sub>K</sub> )		V(X)	Læ
14	2	0.49999	-3.04247E-05	0.000309022	0.0001167		0	0 0		0.333388	6.81216E-05	-9.29726E-06		-2E-05	0.011
15		0.00874	-0.147383544	0.197004384	-0.010729		0	0 0		-0.005953	-0.05314027	0.009305689		0.008	
16		-0.5232	0.004124753	-0.027757625	-0.0016541		0	0 0		0.000825	-0.00128658	0.050468859		4E-04	,
1/	n	X	F	$\mathbf{Y}_{\mathbf{K}} = \mathbf{F}(\mathbf{X}_{\mathbf{K}+1}) - \mathbf{F}(\mathbf{X}_{\mathbf{K}})$	$S_{K} = X_{K+1} - X_{K}$		(X)L	= B		B =B	$+(S_{K}-B_{K})S_{K}$	в /(S <sub>к</sub> в Y <sub>к</sub> )		•(^)	L @
18	3	0.50001	1.98943E-05	5.0319E-05	2.0222E-05		0	0 0		0.333383	2.58555E-05	1.2134E-07		6E-06	0.008
20		-0.5236	-0.014081267 9.51337F-05	-0.004029619	-0.0078706		0	0 0		-0.000003	-0.00145747	0.010549431		8E-04 3E-05	
21	n	x	F	$Y_{v} = F(X_{v+1}) - F(X_{v})$	Sr=Xr+1-Xr			= B		B <sup>K+1</sup> =B	(+(S <sub>v</sub> -B <sup>K</sup> Y <sub>v</sub> )S <sub>v</sub> <sup>T</sup>	$B^{K}/(S_{v}^{T}B^{K}Y_{v})$		∇(X)	La
22	4	0.5	9.86367E-07	-1 89079E-05	-6 268E-06		0	0 0		0 333381	2 65246E-06	4 89725E-06	1 1	3E-07	8E-04
22		4E-05	-0.000630212	0.013442055	-0.0008277		ő	0 0		-0.006859	-0.06151138	0.011123659		4E-05	02 01
23		-0 5236	2 04043E-06	-9.30933E-05	-2.534E-05		0	0 0		0.000798	-0.00151130	0.050522775		1E-06	
24		-0.3230	2.040452-00	-5.50555E-05	-2.5542-05			0 0		0.000730	-0.0010044	0.000022770			,
25	n	x	F	$\mathbf{Y}_{\mathbf{K}} = \mathbf{F}(\mathbf{X}_{\mathbf{K}+1}) - \mathbf{F}(\mathbf{X}_{\mathbf{K}})$	5 <sub>K</sub> =A <sub>K+1</sub> -A <sub>K</sub>		(X)L	= B		B =B	+(S <sub>K</sub> -B Y <sub>K</sub> )S <sub>K</sub>	в / (S <sub>K</sub> В Y <sub>K</sub> )		•(//)	L @
26	5	0.5	4.70064E-09	-9.81666E-07	-3.272E-07		0	0 0		0.333381	2.03053E-07	5.39533E-06		2E-09	4E-05
27		1.9E-07	-3.12905E-06	0.000636083	-3.933E-05		0	0 0		-0.006879	-0.061814	0.011185196		2E-07	
28		-0.5236	1.39943E-08	-2.02644E-06	-1.085E-06		0	0 0		0.000797	-0.00154306	0.050524536		6E-09	
29	n	x	F	$\mathbf{Y}_{K} = F(\mathbf{X}_{K+1}) - F(\mathbf{X}_{K})$	$S_{K} = X_{K+1} - X_{K}$		J(X)	= <b>B</b>		BK+1=B	<sup>κ</sup> +(S <sub>K</sub> -Β <sup>κ</sup> Υ <sub>K</sub> )S <sub>K</sub> <sup>-</sup>	B <sup>κ</sup> /(S <sub>κ</sub> <sup>-T</sup> B <sup>κ</sup> Υ <sub>κ</sub> )		∇(X)	L æ
30	6	0.5	1.00142E-12	-4.69964E-09	-1.567E-09		0	0 0		0.333381	9.64551E-08	5.4171E-06		3E-13	2E-07
31		5.3E-13	-9.02345E-12	3.12904E-06	-1.935E-07		0	0 0		-0.006879	-0.06181412	0.01118522		4E-13	
32		-0.5236	-1.63372E-11	-1.40107E-08	-5.539E-09		0	0 0		0.000797	-0.0015428	0.050524483		-8E-13	
22															

# Table 2.2: Benchmark 1 solution using Excel Quasi-Newton's method (Broyden's method)

The Solution at iteration number 6.

### 4.2.3 Solution using Diagonal Broyden-like method

Step 1: Given  $\mathbf{x}^{(0)}$  compute  $\mathbf{F}(\mathbf{x}^{(0)})$ .

Step 2: Set y (3 by 1) matrix, s (3 by 1) matrix and A (3 by 3) matrix as zeros.

Step 3: Compute **J** ( $x^{(0)}$ ), **J**( $x^{(0)}$ )<sup>-1</sup> and  $V_k = J(x^{(0)})^{-1}F$ .

Step 4: For the second iteration compute  $x^{(1)}x^{(0)} + \nabla_k$ , compute F ( $x^{(1)}$ ) by copy and paste.

Step 5: Compute y by the command (=  $F(x_1^{(1)})$  cell -  $F(x_1^{(0)})$  cell )and drag down, and compute s by the command (=  $x_1^{(1)}cell - x_1^{(0)}cell$  ) and drag down.

Step 6: A is a diagonal matrix:

$$A_{11} = y_1^1 * y_1^1, \ A_{22} = y_2^1 * y_2^1, \ A_{33} = y_3^1 * y_3^1.$$

Step 7: Set J( $\mathbf{x}^{(1)}$ ) = 0s and compute J( $\mathbf{x}^{(1)}$ )<sup>-1</sup> =  $Q_{k+1} = Q_k + \frac{(y_k^T s_k - y_k^T Q_k y_k)A_k}{Tr(A^2)}$  by,

- 1) Highlight 3 by 3 matrix
- 2) Enter the following command

$$(= Q_k + ((mmult(transpose(y_k), s_k) - mmult(transpose(y_k), mmult(Q_k, y_k)))/ (sum(A_{11}^2, A_{22}^2, A_{33}^2))) * A_k)$$

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 8: compute  $\nabla_k$  by copy and paste

Step 9: Copy and paste until the stopping criterion is attained.

X	Mic	rosoft Exce	el - Richard L	. Diagonal Broyde	en-Like Metho	d.xlsx													
1	A	B C	D	E F	G H	IJ	K	L	Μ	N	0	Р	Q R	S	Т	U	V	W	Х
2	-						Diagor	nal Broy	de	n-like N	lethod								
3						Rich	ard L. Bu	rden, J.	Do	uglas Fa	ires								
4			f <sub>1</sub> =3x <sub>1</sub> -cos	6(x <sub>2</sub> x <sub>3</sub> )-1/2=0	f <sub>2</sub> =x <sub>1</sub> <sup>2</sup> -81	(x <sub>2</sub> +0.1)	+sinx₃+1	.06 = 0		- f3=	exp(-x <sub>1</sub> x <sub>2</sub> )	+20x <sub>3</sub> +(1	Dπ-3)/3	(x <sub>1</sub> ,x <sub>2</sub> ,x <sub>3</sub> )=	:(0.1,0.1,-0.1)				
6	n	x	F	у	S	J	acobian=	=Q			Α			Qinv			∇f		L,
7	0	0.1	-1.2	0	0	3	1E-03	-0		0	0	0	0.333333	1.02E-05	1.6157E-05		-0.39987		
8		0.1	-2.2698	0	0	0.2	-32.4	0.995		0	0	0	0.002109	-0.03087	0.00153584	(	0.080533		
9		-0.1	8.46203	0	0	-0.09	-0.099	20		0	0	0	0.001661	-0.00015	0.05000768		0.42152		
10	n	X	F	Y=F(X <sub>2</sub> )-F(X <sub>1</sub> )	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	Q		A <sub>r</sub> =diag	(Y <sub>k</sub> <sup>(1)2</sup> ,Y <sub>k</sub> <sup>(2)2</sup>	<sup>2</sup> ,,Y <sub>k</sub> <sup>(n)2</sup> )	$\mathbf{Q}_{w+1} = \mathbf{Q}_w +$	(y <sub>k</sub> <sup>T</sup> s <sub>k</sub> -y <sub>k</sub> <sup>T</sup> C	Q <sub>v</sub> y <sub>v</sub> )A <sub>v</sub> /Tr(A <sup>2</sup> )		∇f		L
11	1	0.4999	-0.0003	1.19961055	0.39987	0	0	0		1.4391	0	0	0.333331	1.02E-05	1.6157E-05		-0.00012		0.422
12		0.0195	-0.3444	1.92544549	-0.08053	0	0	0		0	3.70734	0	0.002109	-0.03087	0.00153584	(	0.010681		
13		-0.522	0.03188	-8.43014297	-0.42152	0	0	0		0	0	71.067	0.001661	-0.00015	0.0499159	(	0.001643		
14	n	x	F	Y=F(X2)-F(X1)	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	=Q		A <sub>k</sub> =diag	(Y <sub>k</sub> <sup>(1)2</sup> ,Y <sub>k</sub> <sup>(2)2</sup>	²,,Y <sub>k</sub> <sup>(n)2</sup> )	$Q_{K+1} = Q_K +$	(y <sub>k</sub> <sup>T</sup> s <sub>k</sub> -y <sub>k</sub> <sup>T</sup> C	Q <sub>k</sub> y <sub>k</sub> )A <sub>k</sub> /Tr(A <sup>2</sup> )		∇f		L a
15	2	0.5	-3E-05	0.00030751	0.000116	0	0	0		9E-08	0	0	0.333331	1.02E-05	1.6157E-05		-1.2E-05		0.011
16		0.0088	-0.1482	0.19616274	-0.01068	0	0	0		0	0.03848	0	0.002109	-0.05406	0.00153584		0.008019		
17		-0.523	0.00431	-0.02756923	-0.00164	0	0	0	_	0	0	0.0008	0.001661	-0.00015	0.04945799		0.000236		
18	n	x	F	Y=F(X_)-F(X_)	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	Q		A <sub>r</sub> =diag	(Y, <sup>(1)2</sup> , Y, <sup>(2)2</sup>	<sup>2</sup> ,,Y <sup>(n)2</sup> )	$Q_{r+1} = Q_r +$	(V <sup>T</sup> S <sub>4</sub> -V <sup>T</sup> C	Q <sub>v</sub> y <sub>v</sub> )A <sub>v</sub> /Tr(A <sup>2</sup> )		∇f		L,
19	3	0.5	-6E-06	2.58E-05	1.21E-05	0	0	0		7E-10	0	0	0.333331	1.02E-05	1.6157E-05	Г	-2.1E-06	I	0.008
20		0.0008	-0.0123	0.13592172	-0.00802	0	0	0	_	0	0.018475	0	0.002109	-0.05898	0.00153584		0.000731		
21		-0.523	0.00359	-0.00071834	-0.00024	0	0	0	_	0	0	5E-07	0.001661	-0.00015	0.04945785		0.00018		
22	n	x	F	Y=F(X_)-F(X_)	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	Q		A <sub>r</sub> =diag	(Y, <sup>(1)2</sup> , Y, <sup>(2)2</sup>	<sup>2</sup> Y <sub>u</sub> <sup>(n)2</sup> )	$Q_{r+1} = Q_r +$	(V, TS, -V, TC	Ω <sub>ν</sub> ν <sub>ν</sub> )Α <sub>ν</sub> /Tr(A <sup>2</sup> )		∇f		L
23	4	0.5	1.2E-07	6.2633E-06	2.11E-06	0	0	0		4E-11	0	0	0.333331	1.02E-05	1.6157E-05		4.12E-08	11	7E-04
24		4E-05	-0.0006	0.01173955	-0.00073	0	0	0		0	0.000138	0	0.002109	-0.06142	0.00153584		3.52E-05		
25		-0.524	0.00037	-0.00322769	-0.00018	0	0	0		0	0	1E-05	0.001661	-0.00015	0.04927339		1.82E-05		
26	n	X	F	Y=F(X <sub>2</sub> )-F(X <sub>1</sub> )	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	=Q		A <sub>k</sub> =diag	(Y <sub>k</sub> <sup>(1)2</sup> ,Y <sub>k</sub> <sup>(2)2</sup>	²,,Y <sub>k</sub> <sup>(n)2</sup> )	$Q_{K+1} = Q_K +$	· (y <sub>k</sub> <sup>T</sup> s <sub>k</sub> -y <sub>k</sub> <sup>T</sup> C	Q <sub>k</sub> y <sub>k</sub> )A <sub>k</sub> /Tr(A <sup>2</sup> )		∇f		Læ
27	5	0.5	-6E-10	-1.2386E-07	-4.1E-08	0	0	0		2E-14	0	0	0.333331	1.02E-05	1.6157E-05		3.09E-11		4E-05
28		6E-07	-9E-06	0.00055459	-3.5E-05	0	0	0		0	3.08E-07	0	0.002109	-0.06135	0.00153584		6.05E-07		
29		-0.524	2.1E-05	-0.00034591	-1.8E-05	0	0	0		0	0	1E-07	0.001661	-0.00015	0.04930211		1.05E-06		
30	n	X	F	Y=F(X2)-F(X1)	S=X <sub>2</sub> -X <sub>1</sub>	J	acobian=	Q		A <sub>k</sub> =diag	(Y <sub>k</sub> <sup>(1)2</sup> ,Y <sub>k</sub> <sup>(2)2</sup>	²,,Y <sub>k</sub> <sup>(n)2</sup> )	$\mathbf{Q}_{K+1} = \mathbf{Q}_{K} +$	$(y_k^T s_k - y_k^T C)$	Q <sub>k</sub> y <sub>k</sub> )A <sub>k</sub> /Tr(A <sup>2</sup> )		∇f		Læ
31	6	0.5	-7E-10	-9.2696E-11	-3.1E-11	0	0	0		9E-21	0	0	0.333331	1.02E-05	1.6157E-05		-2.4E-10		1E-06
32		3E-08	-4E-07	8.8924E-06	-6E-07	0	0	0		0	7.91E-11	0	0.002109	-0.06121	0.00153584		2.76E-08		
33		-0.524	5.7E-07	-2.0639E-05	-1E-06	0	0	0		0	0	4E-10	0.001661	-0.00015	0.05006347		2.86E-08		
34																			

 Table 2.3: Benchmark 1 solution using Excel (Diagonal Broyden-like Method)

The Solution at iteration number 6

### 4.2.4 Solution using Homotopy and Continuation method

Step 1: Given  $\mathbf{x}^{(0)}$  compute **F** ( $\mathbf{x}^{(0)}$ ) as in the case of Newton's method and also set h=0.25.

Step 2: Compute  $\mathbf{J}(\mathbf{x}^{(0)})$ , and  $\mathbf{J}(\mathbf{x}^{(0)})^{-1}$  as in the Newton's method and then use it to calculate  $(K_1 = h[-J(\mathbf{x}^{(0)})]^{-1}F(\mathbf{x}^{(0)}))$  by:

- 1) Highlight 1 by 3 matrix.
- 2) Insert the following command ( = h\*Mmult( -J  $(\mathbf{x}^{(0)})^{-1}, \mathbf{F}(\mathbf{x}^{(0)}))$
- 3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 3: Compute  $x^{(0)} = x^{(0)} + \frac{1}{2}K_1$  and then use it to calculate  $[J(x^{(0)} + \frac{1}{2}K_1)]$  and  $[J(x^{(0)} + \frac{1}{2}K_1)]^{-1}$  as in the Newton's method.

Step 4: Compute  $K_2$  the same way as  $K_1$ .

Step 5: Compute  $x^{(0)} = x^{(0)} + \frac{1}{2}K_2$  and then use it to calculate  $[J(x^{(0)} + \frac{1}{2}K_2)]$  and  $[J(x^{(0)} + \frac{1}{2}K_2)]^{-1}$  as in the Newton's method.

Step 6: Compute K3 the same way as K<sub>2</sub>.

Step 7: Compute  $x^{(0)} = x^{(0)} + K_3$  and then use it to calculate  $[J(x^{(0)} + K_3)]$  and  $[J(x^{(0)} + K_3)]^{-1}$  as in the Newton's method.

Step 8: Compute  $K_4$  the same way as  $K_3$ .

Step 9: Calculate ( $\mathbf{x}^{(1)} = \mathbf{x}^{(0)} + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4)$ ) Step 10: Copy and paste until the stopping criterion is attained.

Table 2.4: Benchmark 1 solution using Excel (Homotopy and Continuation Method)

*	5	4	43	42	£ £	3 6	8	37	8	ß	34	8	32	82	8	29	28	27	07	23	24	23	27	21	20	19	R	10 17	5	14	13	12	Ħ	E	9	~	7	6	S	4	2		N
÷	-	_	9	Z	+ 0	~	Z	-	_	7	Z	1	_	6	Z			5	Z	-		4	Z	+	_	ω : ο	2	+ 0	2 (	Z	-	_		2	-	_	0	X				Þ	licros
sh	55	ž	.5	×	).1 ).5	5	×	0.5		.4	×	0.4	ž	.4	×	4		.4	×	4		.4	×	3	ž	ŭ	×	0.3		×	0.2	ž	).2	×	24	ž	).1	Ь				$^{\circ}$	oft Ex
eet1	.3	.3	0.3	7	0.3 0.3		P	0.3	0.3	.3	7	0.3	0.3	0.3	5	.Ω	3	0.3	5	ω,	ω	0.3	-	.3			-	0.3	0.3	7	0.3	0.3	0.3	-	.3		0.3					m	cel - F
She	0.64	-1.15	-0.09	Ŧ	-1.25 0.85	-0.12		1.13	-1.35	-0.16	Ŧ	1.51	-1.47	-0.21		2.01	-1.59	-0.28	T	2.68	-1.72	-0.38	T	3.57	-1.86	-0.51	F	-2 4.76	-0.67	T	6.35	-2.14	-0.9		8.46	-2.27	-1.2	_				G	RICHARI
et2	0.05	0.94	ω		0.92 0.06	ω		0.06	0.89	ω		0.07	0.86	ω		0.07	0.81	ω		0.08	0.75	ω		0.08	0.66	ω		0.55	ω		0.09	0.4	ω		<u>-0</u> .1	0.2	ω					-	H J C
Sheet	-0.46	-25.2	0.01	J(wj)	-25.8 -0.45	0.01	J(wi)	-0.43	-26.5	0.01	J(wj)	-0.42	-27.2	0.01	J(wi)	-0.39	-27.9	0.01	J(wi)	-0.36	-28.7	0.01	J(wi)	-0.32	-29.6	0.01	J(wi)	-30.4 -0.27	0.01	J(wi)	-0.2	-31.4	0	J(wi)	-0.1	-32.4	0	J(wj)				-	OMOTO
3	20	0.9	Ь		0.9 20	ь		20	0.9	6		20	0.9	ь		20	0.9	ь		8	0.9	ь		20	0.9	6		1 20	6		20	↦	Ь		20	1	Ь					~	DHHA
	0	0.01	0.33		0.01	0.33		0	0.01	0.33		0	0.01	0.33		0	0.01	0.33		0	0.01	0.33		0	0.01	0.33		0.01 0	0.33		0	0	0.33		0	0	0.33					≤	AND CC
	-9E-04	-0.04	0.0002	J(wi) <sup>-1</sup>	-0.039 -9E-04	0.0002	IlwiV <sup>1</sup>	-8E-04	-0.038	0.0002	J(wi) <sup>-1</sup>	-8E-04	-0.037	0.0002	llwi\ <sup>-1</sup>	-7E-04	-0.036	0.0002	Ifwil <sup>1</sup>	-6E-04	-0.035	0.0001	Ifwil <sup>1</sup>	-5E-04	-0.034	0.0001	I/wil <sup>-1</sup>	-0.033 -4E-04	8E-05	Ifwil <sup>-1</sup>	-3E-04	-0.032	4E-05	llwi\ <sup>-1</sup>	-2E-04	-0.031	1E-05	J(wj) *	T.			z	UNTINU
	0.05	0	0		0.05	• •		0.05	0	0		0.05	0	0		0.05	•	•		0.05	0	0		0.05	•	•		0.05	0		0.05	•	0		0.05	0	0		3x1-cos			0	ATION
	-0.01	-0.01	0.008	K1	-0.01	0.01	ň	-0.01	-0.01	0.013	K1	-0.02	-0.01	0.018	K1	-0.03	-0.01	0.024	KI	-0.03	-0.02	0.032	KI	-0.04	-0.02	0.042	KI	-0.02 -0.06	0.056	K1	-0.08	-0.02	0.075	~	-0.11	-0.02	0.1	K1	$(X_2X_3)-1$			ρ	METHO
	-0.05	0.95	ω	j(	-0.05	ω		-0.06	0.91	ω	ΪŃ	-0.06	0.88	ω	i	-0.06	0.83	ω	ΪŃ	-0.07	0.78	ω	ΪŃ	-0.07	0.7	ω	l)i	0.61 -0.08	ω	ĬŇ	-0.08	0.47	ω		-0.09	0.3	ω	j(v	/2=0		н	s	xspr.(
	. <u>0</u> .5	24	0	vj+0.5	-0.5	0	vi+0.5	-0.4	25	0	vj+0.5	-0.4	26	0	vi+0.5	÷	27	0	vi+0.5		27	0	vi+0.5	<u>ю</u>	28	-	Vi+0.5	-0.3	0	vi+0.5	-0.2	в	0	vi+0.5	ė	21	0	vj+0.5	f2		MOT	-1	
	20	0.88	ᇰ	šk1)	0.88 20	6	5k1)	20	0.89	6	5k1)	20	0.9	ь	5k1)	8	0.91	ь	K1	8	0.92	ь	Ř1	20	0.93	6	5K1)	0.95 20	<u>6</u>	5k1)	20	0.97	Ь	K1	20	0.99	6	ik1)	=X1,-81	-	OPHY /	-	
	•	-0.01	0.33	ilv	-0.01 0	0.33	ih	0	-0.01	0.33	ih	0	-0.01	0.33	ih	•	-0.01	0.33	ih	•	-0.01	0.33	ih	0	-0.01	0.33	ih	-0.01 0	0.33	ih	0	-0.01	0.33	ii	0	6	0.33	j(v	(x2+0.1	핂	AND CO	٤	
	1E-03	0.041	-2E-04	vj+0.5k	0.04 9E-04	-2E-04	vi+O Sk	9E-04	0.039	-2E-04	vi+0.5k	8E-04	0.038	-2E-04	vi+0.5k	8E-04	0.037	-2E-04	vi+0 5k	7E-04	0.036	-1E-04	vi+0 5k	6E-04	0.035	-1E-04	vi+0.5k	0.034 5E-04	-9E-05	vi+0.5k	4E-04	0.033	-6E-05	vi+O 5k	2E-04	0.032	-2E-05	vj+0.5k	)"+sinx	chard L	NTINU	×	
	0.05	6	3E-05	$1)^{-1}$	0.05	3E-05	11-1	0.05	6	3E-05	$1)^{-1}$	0.05	6	4E-05	1) <sup>-1</sup>	0.05	Ъ	4F-05	1.1	0.05	6	4E-05	1.1	0.05	6	4E-05	11 <sup>-1</sup>	0.05	4E-05	11-1	0.05	6	3E-05	11-1	0.05	6	2E-05	1) *	3+1.06	. Burde	ATION	~	
	-0.008	0.012	0.007	হ	-0.013	0.01	2	-0.014	0.013	0.013	<u>k</u> 2	-0.018	0.014	0.018	2	-0.025	0.015	0.024	2	-0.033	0.016	0.032	2	-0.044	0.017	0.042	<u>k</u> 2	0.018	0.056	<u>k</u> 2	-0.079	0.019	0.075	2	-0.105	0.021	0.1	k2	= 0	en, J.Do	METHO	A	
	-0.06	0.95	ω	L	-0.06	ω		-0.07	0.91	ω		-0.07	0.88	3		-0.08	0.83	ω		-0.08	0.78	3		-0.09	0.7	ω		0.61	ω		-0.1	0.47	3		-0.11	0.3	3		್ಷ	uglas F	NISN D	R	
	-0.46	-26.1	0.02	(wj+0.5	-26.8 -0.45	0.02	(wi+0.5	-0.44	-27.6	0.02	(wj+0.5	-0.42	-28.3	0.02	(wi+0.5	-0.4	-29.1	0.02	(wi+0.5	-0.38	ģ	0.01	(wi+0.5	-0.34	-30.9	0.01	(wi+0.5	-31.9 -0.29	0.01	(wj+0.5	-0.23	-32.9	0.01	(wi+0.5	-0.15	-34.1	0	(wj+0.5	exp(-x	aires	GRUN	B	
	20	0.8803	-0.002	k2)	0.884 20	-0.002	k2)	20	0.8904	-0.002	k2)	20	0.8978	-0.003	k2)	20	0.907	-0.003	k2)	20	0.919	-0.003	k2)	20	0.9338	-0.003	k2)	0.9511 20	-0.003	k2)	20	0.9702	-0.003	2	20	0.9884	-0.002	k2)	1X2)+20		GE-KUT	Æ	
-	0.00	3 0.01	0.33		0.01	0.33		0.00	1 0.01	0.33		0.00	0.01	0.33		0.00	0.01	0.33		0.00	0.00	0.33		0.00	0.00	0.33	_	0.00	0.33		0.00	0.00	0.33	ľ	0.00	1 0.00	0.33		X3+(10π		TA (RK-	AG	
	1 -0.0	2 -0.0	3 0.00	j(wj+0	2 -0.0 1 -0.0	0.00	ilwi+0	1 -0.0	1 -0.0	3 0.00	ilwi+0	1 -0.0	-0.0	3 0.00	ilwi+0	-0.0	-0-0	3 0.00	i/wi+0	2 -0.0	-0.0	3 0.00	i/wi+0	2 -0.0	-0.0	3 0.00	i/wi+0	6 -0.0; 2 -0.0;	B 1₽	i/wi+0	2 -0.0	5 -0.03	3 6E-	ilwi+0	2 -0.0	3 -0.0	3E-	j(wj+0.	-3)/3		4) MET	Ą	
	0 600	383 0.0	02 26	5k2) <sup>-1</sup>	373 0.0	02 3E	5k21-1	0 800	363 0.0	02 3E	5k2) <sup>-1</sup>	07 0	353 0.0	102 3E	5k21-1	070	343 0.0	02 4	2101.1	0	33 0.0	02 48	2101.1	060	324 0.0	01 4	5k01-1	314 0.0	04 4E	5k2) <sup>-1</sup>	004 0	304 0.0	05 4E	5k01-1	02	293 0.0	05 3E	5k2) *	(X1,		HOD	-	
	.05	- 100	<u>0</u>		)01/ -( .05 -(	3		.05 -(	016 -	05		.05 -(	016 -	0		3	016 -	0		3	- 20	0 50		.05	015	<b>0</b>		.05 -4	0		.05 -(	015 -	0 50			015 -	ŝ	k	X <sub>2</sub> ,X <sub>3</sub> )=(			Þ	
=	0.01	0.01	.008	k3	0.01 0.01	.01	kЗ	0.01	0.01	.013	kЗ	).02 -	0.01	.018	kЗ	.03	01	.024	kβ	.03	01	.032	kβ	0.04	0.02	.042	kЗ	0.02 0.06 -	.056	k3	.08 -	0.02	.075	κ	11	0.02	0.1	~	0.1,0.1,			AK N	
	-0	.95 -2	3 0	j(v	-0 -0 -0	30	ί'n	-0 -0	.92 -2	3 0	j(v	0.1 -0	.89 -2	3 0	Νİ	-0	.86 - J	3 0	ih	0.1	.81 -2	3	V)	0.1 -0	.75 -2	30	V)[	).66 -2 0.1 -0	3 0	ΪV	0.1 -0	.55 -2	3 0	ił	0.1 -	0.4 -2	3	j(v	,-0.1)			A	
	.47	3.4 0.	.01 -1	vj+k3)	3.9 0. .46	.01 -0	vi+k3)	.45	4.5 0.	.01 -0	vj+k3)	.44	5.1 0.	.01 -0	vi+k3)	42	5.7 0	0- 10.	vi+k3)	39	6.4 0	-0 -0	vi+k3)	.36	7.1 0.	.01 -0	vi+k3)	7.8 0. .32	01 -0	vi+k3)	.27	8.5 0	.01 -0	vi+k3)	2.2	9.4 0.	0-0	vj+k3)				Ł	
	8	878 (	E-03		882 ( 20	.001		20	887 (	.001		20	893 (	.001		8	902	002 (		8	912		_	20	925	.002		941 ( 20	.002		20	.96	.002 (		8	979	.001					ð	
	0 -	0.01 -0	0.33 2	ίv	0.01 -1	0.33 2	i'n	0 .'n	0.01 -0	0.33 2	ίlν	0 .'n	0.01 +	0.33 2	ίlν	0	01	0.33 2	i'n	0		0.33 1	i'n	0		0.33	ί'n	0.01 4 4	0.33 1	ίlν	0 	0.01 -0	0.33 7	Ϊ'n	0 	0 	0.33 4	j(v				ð	
	E-03	.043 0	E-04 1	/j+k3) <sup>-1</sup>	E-03 (	E-04 1	11+k31-1	E-04	.041 0	E-04 1	/i+k3) <sup>-1</sup>	E-04	0.04 0	E-04 2	(i+k3) <sup>-1</sup>	E-04	039 0	E-04 2	(i+k3) <sup>-1</sup>	E-04	038 0	E-04 2	(i+k3) <sup>-1</sup>	E-04	.037 0	E-04 2	/i+k3\ <sup>-1</sup>	E-04 (	E-04 2	/i+k31 <sup>-1</sup>	E-04	.035 0	E-05 2	(i+k3) <sup>-1</sup>	E-04	.034 0	E-05 2	/j+k3) *				AR	
	0.05	).002	E-05		).002 0.05	E-05		0.05	).002	IE-05		0.05	).002	E-05		0.05	.002	E-05		0.05	002	E-05	_	0.05	).002	E-05		).002 0.05	E-05		0.05	).002	)E-05		0.05	002	)E-05					AS	_
	-0.008	-0.012	0.0075	<u>7</u> 4	-0.013	0.0101	<b>6</b> 4	-0.014	-0.014	0.0134	<b>K</b> 4	-0.019	-0.015	0.0178	4	-0.025	-0.016	0.0238	<b>K</b> 4	-0.034	-0.017	0.0317	<b>K</b> 4	-0.045	-0.018	0.0422	<b>K</b> 4	-0.019 -0.06	0.0563	<u></u> 4	-0.079	-0.02	0.075	<b>7</b> 4	-0.106	-0.021	0.1	4				Ð	
-			0.011	5		0.014	F			0.019	5			0.025	-			0.033	-			0.045	-			0.059	5		0.079	F			0.105	-				6				AW	×
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Shee	5 0	0	5	С Н	.5 0.3	0	.5 0.3	^ →	.5 0.3	0	5	r b	.5 0.3	0	.5	۲ ۲	.5 0.3	0	5		5 0	0	.5 0.3	^ →	.5 0.3	0	5	ĥ	.5	0	5	^ -	.5 0.3	0	.5 0.3	- -	
Ĩ	•	3 -0.2	9	Ŧ	0	3 -0.2	5	Ŧ	3 0.0	-0.0	9	<b>_</b>	3 0.0	-0.3	6	Ŧ	3 0.0	-0.3	6		0.0	-0.3	6	Ŧ	3 0.0	3 -0.4	6		3 0.0	-0.4	6		3 0.0	-0.1	3 -0.0	-	
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Sheet	-0.5	-18.6	0	J(wj)	2 -0.5	-18.8	0	J(wj)	2 -0.5	-19	0	J(wj)	2 -0.5	-19.2	0.01	J(wj)	2 -0.49	-19.4	0.01	J(wi)	2 -0.49	-19.7	0.01	J(wj)	2 -0.49	-20	0.01	J(wi)	2 -0.49	-20.3	0.01	J(wi)	3 -0.49	-20.6	0.01	J(wj)	
3	20	0.9	6		20	0.9	Ь		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	Ь		20	0.9	6		20	0.9	6		20	0.9	Ь		
	•	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		•	0.02	0.33		0	0.02	0.33 (		•	0.02	0.33 (		0	0.02	0.33 (		
	0.001	0.054	7E-05	J(wi) <sup>-1</sup>	0.001	0.053	8E-05	J(wi) <sup>-1</sup>	0.001	0.053	8E-05	lfwil <sup>-1</sup>	0.001	0.052	9E-05	J(wi) <sup>-1</sup>	0.001	0.052	9E-05	lfwil <sup>-1</sup>	0.001	0.051	1E-04	J(wi) <sup>-1</sup>	0.001	-0.05	).0001	llwil <sup>-1</sup>	0.001	0.049	).0001	lfwil <sup>-1</sup>	0.001	0.049	).0001	J(wi) <sup>-1</sup>	
	0.05	0	6		0.05	0	9		0.05	0	6		0.05	•	6		0.05	0	6		0.05	•	9		0.05	•	0		0.05	•	0		0.05	0	0		
	6	6	5E-05	K1	-0	6	6E-05	K1	-0	6	8E-05	K1	-0	6	1E-04	K1	-0	6	1E-04	<b>*</b>	6	6	2E-04	K1	-6	-0.01	2E-04	K1	6	0.01	3E-04	K1	-0	-0.01	4E-04	K1	
	0.01 -	1	ω	j(wj+	0.01 -(	1	ω	j(wj+	0.01 -(	1	ω	j(wj+	0.02 -(		ω	j(wj+	0.02 -(	1	ω	i(wi+	0.02 -		ω	j(wj+	0.02 -(	1	ω	ilwi+	0.02 -(		ω	i(wi+	0.02 -(	1	ω	j(wj+	
	).5 20	8.0.8	-0	0.5k1)	1.5 20	8.0.8	-0	0.5k1)	1.5 20	9 0.8	-0	0.5k1)	).5 20	9 0.8	-0	0.5k1)	1.5 20	9 0.8	-0	).5k1)	1.5	9 0.8	0- 0	0.5k1)	).5 20	0 0.8	-0	0.5k1)	).5 20	0.8	-0	0.5k1)	1.5 20	0 0.8	0-0	0.5k1)	
ľ	6	7 -0.02	0.33	ih	6	7 -0.02	0.33	ih	6	7 -0.02	0.33	ih	4	7 -0.02	0.33	ih	6	7 -0.02	0.33	ii	6	7 -0.02	0.33	ih	6	7 -0.02	0.33	ih	6	7 -0.02	0.33	ii	6	7 -0.02	0.33	ï	
	0.001	0.055	-6E-05	wj+0.5k	0.001	0.054	-7E-05	wj+0.5k	0.001	0.054	-7E-05	wi+0.5k	0.001	0.053	-8E-05	wi+0.5k	0.001	0.052	-8E-05	wi+0.5k	0.001	0.052	-9E-05	wi+0.5k	0.001	0.051	-1E-04	wi+0 5k	0.001	0.05	-1E-04	wi+0.5k	0.001	0.05	-1E-04	wj+0.5k	
	0.05	6	4E-06	$(1)^{-1}$	0.05	6	5E-06	$(1)^{-1}$	0.05	6	5E-06	-11 <sup>-1</sup>	0.05	6	6E-06	$1^{-1}$	0.05	6	6E-06	11-1	0.05	6	7E-06	1)-1	0.05	4	8E-06	11 <sup>-1</sup>	0.05	6	9E-06	11-1	0.05	6	1E-05	1	
Ī	4E-05	0.003	4E-05	<u>k</u> 2	3E-05	0.004	5E-05	<u>k</u> 2	2E-05	0.004	7E-05	<b>k</b> 2	9E-07	0.004	9E-05	<u>k</u> 2	-3E-05	0.005	1E-04	ß	- 6E-05	0.005	2E-04	k2	-1E-04	0.005	2E-04	2	-2E-04	0.006	3E-04	2	-3E-04	0.006	4E-04	R	
Ī	-0.02	1	ω	jį	-0.02	1	з	jį	-0.02	1	ω		-0.02	1	3	il	-0.02	1	ω		-0.02		з	ií	-0.03	1	ω	Ĭ	-0.03		ω		-0.03	1	з		
	.5	-18.8 (	0	wj+0.5k	-0.5	-19.1 (	0	wj+0.5k	-0.49	-19.3 (	0.01	wj+0.5k	-0.49	-19.5 (	0.01	vj+0.5k	-0.49	-19.8 (	0.01	vj+0.5k	-0.49	-20.1	0.01	vj+0.5k	-0.49	-20.4 (	0.01	vi+0.5k	-0.49	-20.7	0.01	vj+0.5k	-0.49	-21.1 (	0.01	wj+0.5k	
	20	0.8663	-1E-04	2)	20	0.8663	-2E-04	2)	20	0.8664	-2E-04	2)	20	0.8665	-2E-04	2)	20	0.8665	-3E-04	Ν	20	0.8667	-3E-04	2)	20	0.8668	-4E-04	2)	20	0.867	-4E-04	2)	20	0.8672	-5E-04	2	
	7E-04	0.018	0.333	ió	7E-04	0.018	0.333	ii	7E-04	0.017	0.333	ih	8E-04	0.017	0.333	ih	8E-04	0.017	0.333	E I	8E-04	0.017	0.333	ii	8E-04	0.016	0.333	ih	9E-04	0.016	0.333	Li I	9E-04	0.016	0.333		
	-0.0013	-0.053	8E-05	wj+0.5k	-0.0013	-0.0525	8E-05	vj+0.5k	-0.0013	-0.0519	9E-05	wi+0.5k	-0.0013	-0.0512	1E-04	wi+0.5k	-0.0012	-0.0505	0.0001	vi+0.5k	-0.0012	-0.0498	0.0001	vi+0.5k	-0.0012	-0.049	0.0001	wi+0 5k	-0.0012	-0.048	0.0001	wi+05k	-0.0012	-0.0475	0.0001	wj+0.5k	
	3 0.050	1 0.002	-1E-0	2)-1	3 0.050	5 0.002	-9E-0	2)-1	3 0.050	9 0.002	-7E-0	21-1	3 0.050	2 0.002	-5E-0)	2)-1	2 0.050	5 0.002	-1E-0	21-1	0.050	3 0.002	3E-07	2)-1	2 0.050	1 0.002	9E-07	1-10	2 0.050	3 0.002	2E-06	21-1	2 0.050	5 0.002	2E-06	2)-1	•
=	5	6	5E-0	kЗ	-0	6	7 6E-0	kЗ	-1 -0	2 -0	7 8E-0	k3	-1 -0	2 -0	7 1E-04	k3	-0	2 -0	7 1E-04	k3	6	2 -0	2E-04	k3	-1	1 -0.01	7 2E-04	kЗ		1 -0.01	3E-04	k3	-1 -0	1 -0.01	5 4E-04	k3	
ľ	6	1	ω		-0	1	3		-0	1	ω		-0	1	3		-0	1	ω		6	1	3		-0	1	ω		6		ω		-0	1	3		
	<u>.</u>	-18	0	j(wj+k3	-0.5	-18.2	0	j(wj+k3	-0.5	-18.3	0	j(wj+k;	-0.5	-18.5	0	j(wj+k3	-0.5	-18.7	0	i(wi+ka	- <u>0</u> -5	-18.9	0	j(wj+k3	-0.49	-19.1	0	i/wi+k3	-0.49	-19.4	0.01	j(wj+k;	-0.49	-19.6	0.01	j(wj+k:	
	8	0.866	-7E-05	3	20	0.866	-8E-05	3	20	0.866	-9E-05	3	20	0.866	-1E-04	3	20	0.866	-1E-04	Ĩ	20	0.867	-1E-04	~	20	0.867	-2E-04	~	20	0.867	-2E-04		20	0.867	-2E-04	Ĩ	
	•	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		•	0.02	0.33		0	0.02	0.33	_	•	0.02	0.33		0	0.02	0.33		
	0.001	-0.056	6E-05	(wi+k3) <sup>-</sup>	-0.001	-0.055	6E-05	(wj+k3)	-0.001	-0.055	7E-05	wi+k3)*	-0.001	-0.054	7E-05	(wi+k3)	-0.001	-0.054	8E-05	wi+k31	0.001	-0.053	8E-05	wi+k3)	-0.001	-0.052	9E-05	wi+k31	-0.001	-0.052	9E-05	wi+k3\"	-0.001	-0.051	1E-04	(wj+k3)	
	0.05	0.002	6		0.05	0.002	9		0.05	0.002	6		0.05	0.002	6		0.05	0.002	6	1	0.05	0.002	6	-	0.05	0.002	6		0.05	0.002	6		0.05	0.002	6	Ľ	
	-1E-04	-0.004	5E-05	<u></u> 4	-2E-04	-0.004	6E-05	₹4	-2E-04	-0.004	8E-05	k4	-2E-04	-0.004	0.0001	<u></u>	-3E-04	-0.005	0.0001	4	-∺-04	-0.005	0.0002	k4	-4E-04	-0.005	0.0002	<b>4</b>	-5E-04	-0.006	0.0003	k4	-6E-04	-0.006	0.0004	4	
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Shee	-0.5	-16.7	0	J(wj)	-0.5	-16.8	0	J(wj)	-0.5	-16.8	0	J(wj)	-0.5	-16.9	0	J(wj)	-0.5	-16.9	0	J(wj)	-0.5	-17	0	J(wj)	<del>.</del> 0.5	-17.1	0	J(wj)	-0.5	-17.2	0	J(wj)	-0.5	0	J(wj)	_	OMOT
10	20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	Ь		20	0.9	6		20	0.9	Ь		20	0.9	ъ		20	0.9	6		20	6		~	OPHY /
	•	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0.02	0.33		≤	AND CO
	-0.001	-0.06	2E-05	J(wi) <sup>-</sup>	-0.001	-0.06	2E-05	J(wi)	-0.001	-0.06	2E-05	IlwiY	-0.001	-0.059	2E-05	J(wi)	-0.001	-0.059	2E-05	J(wi)	-0.001	-0.059	3E-05	J(wi) <sup>-</sup>	-0.001	-0.059	3E-05	J(wi)	-0.001	-0.058	3E-05	J(wi) <sup>-</sup>	-0.001	3E-05	J(wi)	z	UNTING
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	0.00	0.06	-2E-0	wj+0.5	0.00	0.06	-2E-0	wi+0.5	0.00	0.06	-2E-0	wi+0.5	0.00	0.05	-2E-0	wj+0.5	0.00	0.05	-2E-0	wi+0.5	0.00	0.05	-2E-0	wj+0.5	0.00	0.05	-3E-0	wi+0.5	0.00	0.05	-3E-0	wj+0.5	0.00	-3E-0	wj+0.5	×	
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	0.0015	0.0596	2E-05	j+0.5k	0.0015	0.0594	2E-05	i+0.5k	0.0015	0.0592	2E-05	i+0.5k	0.0015	-0.059	3E-05	j+0.5k	0.0015	0.0588	3E-05	i+0.5k	0.0015	0.0585	3E-05	j+0.5k	0.0015	0.0583	3E-05	i+0.5k	0.0014	-0.058	3E-05	j+0.5k	0.0014	4E-05	j+0.5k	₽	
	0.05	0.00	-7E-C	2)-1	0.050	0.00	ŝ	21-1	0.050	0.00	-9E-0	21-1	0.05(	0.00	-9E-0	2)-1	0.050	0.00	÷E	2)-1	0.050	0.00	÷E.	2)-1	0.05	0.00	-1E-0	2)-1	0.050	0.00	-1E-C	2)-1	0.05		2.1	₽	
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	2	6 0.8	-3E	+k3)	5 2	6 0.8	4	+k3)	5 2	7 0.8	<b>4</b> E	+k3)	5 2	7 0.8	÷SE	+k3)	5 2	8 0.8	-6E	+k3)	5 2	8 0.8	-7E	+k3)	5 2	9 0.8	-9E	+k3)	5 2	9 0.8	-1E	+k3)	5 0.0	, i	H3	A	
		<b>66</b> 0.	06 0.		0	<b>66</b> 0.	-06 0.		0	<b>66</b> 0.	-06 0.		0	<b>66</b> 0.	-06 0.		0	<b>66</b> 0.	06 0.		0	<b>66</b> 0.	06 0.		0	<b>66</b> 0.	-06 0.		0	<b>66</b> 0.	-05 0.		0	5 0 0 0		0	
	0 .0	02 -0	33 1E	i(w)	0 -0	02 -0	33 1E	ilwi	0 -0.	02 -0	33 2E	ilwi	0 -0.	02 -0	33 2E	i(wi	0 .0	02 -0	33 2E	ilwi	0 -0.	02 -0	33 2E	i(wi	0 	02 -0.	33 2E	ilwi	0 -0.	02 -0.	33 2E	i(wi	0 -0.	3 83 5 82	ilw	Q F	
	002 (	.06 0	ŝ	i+k3) <sup>-1</sup>	002 (	.06 0	ŝ	i+k3) <sup>-1</sup>	001 (	.06 0	6	1+k3) <sup>-1</sup>	001 (	.06 0	ŝ	i+k3) <sup>-1</sup>	001 (	.06 0	ŝ	i+k3) <sup>-1</sup>	001 (	.06 0	ŝ	i+k3) <sup>-1</sup>	001 (	059 0	-05	i+k3) <sup>-1</sup>	001 (	059 0	ŝ	i+k3) <sup>-1</sup>	001 0	5	+k3)-1	R	
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	-2E-05	-8E-04	4E-07	<u></u> 4	-2E-05	-9E-04	5E-07	k4	-2E-05	-1E-03	6E-07	k4	-3E-05	-0.001	8E-07	ĸ4	-3E-05	-0.001	1E-06	<u>k</u> 4	-3E-05	-0.001	1E-06	<mark>4</mark>	-3E-05	-0.001	2E-06	k4	4E-05	0.001	2E-06	<u>k</u> 4	4E-05	3E-06	<u>4</u>	A	
-			3E-04	5			3E-04	F			3E-04	F			4E-04	6			4E-04	5			4E-04	5			5E-04	5			5E-04	5		6E-04	ſ	AW	×
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et2	ᇰ	<b></b>	ω		6	<b></b>	ω		6	<b></b>	ω		6	L)	ω		6	<b></b>	ω		6	⊢	ω		6	<b></b>	ω		6		з		6	⊢	ω		-	DLHO
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3	20	0.9	6		20	0.9	6		20	0.9	Ь		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	Ь		~	PHY A
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	-0.002	-0.061	8E-06	J(wi) <sup>-1</sup>	-0.002	-0.061	9E-06	J(wi) <sup>-1</sup>	-0.002	-0.061	1E-05	lfwil <sup>-1</sup>	-0.002	-0.061	1E-05	J(wi) <sup>-1</sup>	-0.002	-0.061	1E-05	J(wi) <sup>-1</sup>	-0.002	-0.06	1E-05	lfwil <sup>-1</sup>	-0.002	-0.06	1E-05	lfwil <sup>-1</sup>	-0.002	-0.06	2E-05	J(wi) <sup>-1</sup>	-0.001	-0.06	2E-05	J(wi) <sup>-1</sup>	z	NIINU
	0.05	0	Ь		0.05	0	6		0.05	0	-0		0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	-0		0.05	0	Ь		0	ATION
	-0	6	6E-08	K1	-0	6	8E-08	K1	-0	6	9E-08	K1	-0	6	1E-07	K1	6	6	1E-07	K1	6	6	2E-07	K1	-0	6	2E-07	K1	6	6	3E-07	K1	-0	6	4E-07	Ki	ρ	METHO
	Ь	1	ω	j	<del>ہ</del>		ω		ъ	1	ω	ij	ъ		ω	i	6		ω	j	6	↦	ω		ъ	1	ω	i	6		3	j	<del>د</del>	↦	ω		s	D.xlsx
	-0.5	16	0	wj+0.5	-0.5	16	0	wj+0.5	-0.5	16	0	wj+0.5	-0.5	16	0	wj+0.5	-0.5	17	0	wj+0.5	- <del>0</del> .5	17	0	wj+0.5	-0.5	17	0	wj+0.5	-0.5	17	0	wj+0.5	-0.5	17	0	Wj+0.5		
	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	6	k1)	20	0.87	<del>-</del> 0	k1)	20	0.87	ь	ē	-	
	ь	-0.02	0.33	ih	-0	-0.02	0.33	ih	-0	-0.02	0.33	ih	<del>0</del>	-0.02	0.33	ih	6	-0.02	0.33	ih	6	-0.02	0.33	ih	-0	-0.02	0.33	ih	9	-0.02	8.0	il	9	-0.02	0.33		8	
	0.00	0.061	-7E-0	wj+0.5	0.00	0.061	-8E-0	wi+0.5	0.00	0.061	-9E-0	wi+0.5	0.002	0.061	-9E-0	wi+0.5	0.00	0.061	-1E-0	wj+0.5	0.00	0.06	-1E-0	vi+0.5	0.00	0.06	-1E-0	wi+0.5	0.002	0.06	-1E-0	wj+0.5	0.001	0.06	-1E-0	wi+0.5	×	
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	5 9E-0	4E-0	7 -3E-0	k2	5 1E-0	4E-0	7 -4E-0	k2	; 1E-0	4E-0	7 -4E-0	k2	5 1E-0	SE-0	7 -4E-0	k2	5 1E-0	SE-0	7 -SE-0	<u>k</u> 2	5 1E-0	6E-0	7 -SE-0	k2	5 2E-0	6E-0	7 -4E-0	k2	2E-0	7E-0	7 -4E-0	k2	5 2E-0	7E-0	7 -2E-0	ភ	A	
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	ė	-16.	0	j(wj+0	<u>.</u>	-16.	0	j(wj+0	-0.1	-16.	0	j(wj+0	-0.5	-16.	0	j(wj+0	<u>.</u>	-16.	0	j(wj+0	<u>.</u>	-16.	0	j(wj+0	÷.	-16.	0	j(wj+0	-0.	-16.	0	j(wj+0	-0.	-16.		ĺ₩j H	A	
	2	5 0.8	÷	.5k2)	2	5 0.8	-2E	.5k2)	2	5 0.86	-2E-	.5k2)	5 20	6 0.86	÷	.5k2)		6 0.86	÷	.5k2)	2	6 0.86	ŧ	.5k2)	2	7 0.86	ŧ	.5k2)	2	7 0.86	÷Ë	.5k2)	20	7 0.86	ŝ	.5k2)	A	
	) SE	66 0.	06 0.3		) SE	66 0.	06 0.3		) 5E	i61 0.	06 0.3		) SE	i <mark>61</mark> 0.	06 0.3		) 5E	i <mark>61</mark> 0.	06 0.3		) 5E	i <mark>61</mark> 0.	06 0.3		) 5E	i61 0.	06 0.3		) 6E	i61 0.	06 0.3		) 6E	i <mark>61</mark> 0.	06 0.3		- P	
	-24 -0	02 -0	333 9	i(wi-	-04 -0	02 -0	333 1	i/wi-	-04 -0	02 -0	333 1	i/wi-	-04 -0	02 -0	333 1	ilwi-	-04 -0	02 -0	333 1	i(wi-	-04 -0	02 -0	333 1	i/wi-	-04 -0	02 -0	333 2	i/wi-	습 승	2	333 2	i(wi-	-04 -0	02 -0	333 2	i(wi	G	
	.0015	.0608	E-06	+0.5k2	.0015	.0607	Ë	+0.5k2	.0015	.0606	E-05	+0.5k2	.0015	.0605	ŝ	+0.5k2	.0015	.0604	ŝ	+0.5k2	.0015	.0602	ŝ	+0.5k2	.0015	.0601	ŝ	+0.5k2	.0015	0.06	E-05	+0.5k2	.0015	.0598	ŝ	+0.5k2	Ŧ	
	0.050	0.0026	-4E-07	4	0.050	0.0026	-4E-07	4	0.050	0.0026	-4E-07	÷	0.0503	0.0026	-5E-07	4	0.050	0.0026	-5E-07	4	0.050	0.0026	-6E-07	÷	0.050	0.0026	-6E-07	- in	0.0501	0.0026	-6E-07	4	0.0501	0.0026	-7E-07	4	Þ	
=	-0	6	7E-08	k3	-	6	8E-08	k3	-0	6	1E-07	kЗ	-0	6	1E-07	k3	-	6	2E-07	k3	-	6	2E-07	kЗ	-0	6	2E-07	k3	6	6	3E-07	k3	-0	6	4E-07	k	AK	
	-6	1	3		-0	1	ŝ		-0	1	ω		-0	1	ω		6	1	ω		-0	1	ω		-0	1	ω		6	1	3		-0	1	ω		AM	
	-0.5	-16.4	0	j(wj+	-0.5	-16.4	0	j(wj+	-0.5	-16.4	0	j(wj+	-0.5	-16.4	0	j(wj+	-0.5	-16.5	0	j(wj+ł	-0.5	-16.5	0	j(wj+	-0.5	-16.5	0	j(wj+	-0.5	-16.5	0	j(wj+	-0.5	-16.6	0	∭∔	AN	
	20	0.86	-7E-0	(3)	20	0.86	-8E-(	(3)	20	0.86	-9E-(	3	20	0.86	-iE-C	(3)	20	0.86	-iE-C	3	20	0.86	-2E-6	(3)	20	0.86	-2E-6	(3)	20	0.86	-2E-0	(3)	20	0.86	÷3Fc	<u>@</u>	A	
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	02 0.	61 0.0	- 90	k3) <sup>-1</sup>	02 0.	61 0.0	- 06	k3) <sup>-1</sup>	02 0.	61 0.0	- 90	k3) <sup>-1</sup>	02 0.	61 0.0	- 26	k3) <sup>-1</sup>	02 0.	61 0.0	- 8	k3) <sup>-1</sup>	02 0.	61 0.0	5	k31 <sup>-1</sup>	02 0.	61 0.0	5	k3) <sup>-1</sup>	02 0.	61 0.0	- 20	k3) <sup>-1</sup>	02 0.	6 0.0	5	۵ <u>.</u>	~ A	
	95 -96	03 -48	0 SE		05 -18	03 -48	66		05 -16	03 -48	0 8E		05 -1E	03 -58	0 IE		05 -18	03 -58	0 IE		05 -16	03 -68	0 2E		05 -2E	03 -68	0 2E		05 -26	03 -7E	0 2E	_	05 -2E	03 -7E	0 22	_	S	
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-	•		E-04	•			E-04	•			E-04	F			E-04	F			E-04	•			E-04	F			E-04	F			E-04	•			E-04	F	AW =	×

4	261	260	259 63	258 N	257	256	255 62	254 N	253	252	251 61	250 N	249	248	247 60	246 N	245	244	243 59	242 N	241	240	239 58	238 N	237	236	235 57	234 N	233	232	231 56	230 N	229	228	226 N	A	Micr
± S	-0.5	0	0.5	×	-0.5	0	0.5	×	-0.5	0	0.5	×	-0.5	0	0.5	×	-0.5	0	0.5	×	-0.5	0	0.5	×	-0.5	•	0.5	X	-0.5	0	0.5	×	-0.5	0.5	×	C	osoft E
heet1	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	7	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	: -	m	xcel - F
She	•	0.01	•	T	•	0.01	•	T	0	0.01	9	-	0	0.01	9	-	0	0.02	6	T	0	0.02	9	T	•	0.02	9	Ŧ	•	0.02	6	T	•	0.02	-	G	UCHAR
et2	6	Þ	ω		6	Þ	ω		6	Þ	ω		6	Þ	ω		6	Þ	ω		6	⊢	ω		6	Þ	3		6	ц	ω		6	<del>ب</del> در	'	-	DLHO
Sheeta	-0.5	-16.3	0	J(wj)	-0.5	-16.3	0	l(wj)	-0.5	-16.3	0	J(wi)	-0.5	-16.3	0	J(wi)	-0.5	-16.4	0	l(wj)	-0.5	-16.4	0	l(wj)	-0.5	-16.4	0	J(wj)	-0.5	-16.4	0	J(wj)	-0.5	0 -16.4	J(wj)	-	MOTO
	20	0.9 0	6		20	0.9 0	6		20	0.9 0	6		20	0.9	6		20	0.9 0	6		20	0.9 0	6		20	0.9 0	-0		20	0.9 0	<u>ہ</u>		20	0.9 0		~	PHY AN
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	0.002	0.061	IE-06	(wi) <sup>-1</sup>	0.002	0.061	IE-06	(wi) <sup>-1</sup>	0.002	0.061	E-06	lwil <sup>-1</sup>	0.002	0.061	E-06	(wi) <sup>-1</sup>	0.002	0.061	E-06	(wi) <sup>-1</sup>	0.002	0.061	)E-06	(wi) <sup>-1</sup>	0.002	0.061	5E-06	(wi) <sup>-1</sup>	0.002	0.061	IE-06	(wi) <sup>-1</sup>	0.002	9E-06	(wi) <sup>-1</sup>	z	AUNILA
	0.05	0	6		0.05	•	6		0.05	0	6		0.05	•	6		0.05	0	6		0.05	0	6		0.05	•	-0		0.05	•	ъ		0.05	0 d	•	0	TION N
	9	0-	1E-08	K1	-0	0-	1E-08	K1	0-	0-	2E-08	K1	0-	0-	2E-08	K1	0-	0-	2E-08	K1	0-	0-	3E-08	K1	0-	0-	3E-08	K1	0-	0-	4E-08	K1	0-	-0	K1	ρ	NETHOD
	6	1	ω	j(v	6	1	ω	j(v	6	1	ω	i(v	6	1	ω	iίν	6	1	ω	j(v	6	1	ω	j(v	6	1	3	j(v	6	ц	ω	j(v	6	<del>ن</del> ه در	j,	s	xlsx
	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	0	/j+0.5k	-0.5	16	-	/j+0.5k	-0.5	16	/j+0.5k	-	
	20	0.87	<del>۵</del>	1)	20	0.87	6	1)	20	0.87	6	1	20	0.87	6	Ľ	20	0.87	6	1	20	0.87	6	1	20	0.87	<mark>-</mark>	1)	20	0.87	6	1)	20	-0		-	
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	0.002	0.061	-3E-06	+0.5kd	0.002	0.061	-4E-06	+0.5k1	0.002	0.061	-4E-06	1+0.5k1	0.002	0.061	-4E-06	1+0.5k	0.002	0.061	-5E-06	+0.5kd	0.002	0.061	-5E-06	+0.5kd	0.002	0.061	-6E-06	i+0.5kd	0.002	0.061	6E-06	+0.5kd	0.002	0.061	+0.5kd	×	c.
	0.05	6	1E-07	1 <sup>-1</sup>	0.05	6	2E-07	1) <sup>-1</sup>	0.05	6	2E-07	1-1	0.05	6	2E-07	1-1	0.05	6	2E-07	1) <sup>-1</sup>	0.05	6	2E-07	1 <sup>-1</sup>	0.05	6	3E-07	0-1	0.05	6	3E-07	U-1	0.05	-0 <sup>3E-0</sup> /	-	~	
	4E-06	2E-04	-1E-08	<u>k</u> 2	5E-06	2E-04	-1E-08	k2	5E-06	2E-04	-1E-08	<u>k</u> 2	6E-06	2E-04	-2E-08	<u>k</u> 2	6E-06	2E-04	-2E-08	<u>k</u> 2	7E-06	3E-04	-2E-08	<u>k</u> 2	7E-06	3E-04	-2E-08	<u>k2</u>	8E-06	3E-04	-3E-08	<u>k</u> 2	9E-06	-3E-08 3E-04	R	A	
	6	1	ω		6	1	ω		6	1	ω		-0	1	ω		6	1	ω		6	1	ω		6	1	8		6	1	ω		6	<u>س حر</u>		AC	
	-0.5	-16.3	•	(wj+0.1	-0.5	-16.3	0	(wj+0.1	-0.5	-16.3	0	(wj+0.)	-0.5	-16.4	0	(wj+0.	-0.5	-16.4	0	(wj+0.1	-0.5	-16.4	0	(wj+0.1	-0.5	-16.4	0	(wj+0.	-0.5	-16.4	-	(wj+0.1	-0.5	-16.5	(wj+0.:	AD	
	20	0.866	-3E-07	5k2)	20	0.866	-4E-07	5k2)	20	0.866	-4E-07	5k2)	20	0.866	-5E-07	5k2)	20	0.866	-6E-07	5k2)	20	0.866	-7E-07	5k2)	20	0.866	-9E-07	5k2)	20	0.866	-1E-06	5k2)	20	-1E-0t	5K2)	AE	
	5E-0	0.02	0.33		5E-0	0.02	0.33		5E-0	0.02	0.33		5E-0	0.0	0.33		5E-0	0.02	0.33		5E-0	0.02	0.33		SE-0	0.02	0.33		SE-0	0.02	0.33		SE-0	0.03		AG	
	4 -0.0	-0.0	3 4E	j(wj+0	4 -0.0	-0.0	3 5E	j(wj+0	4 -0.0	-0.0	3 5E	ilwi+C	4 -0.0	-0.0	3 6E	i/wi+C	4 -0.0	-0.0	3 6E	i(wi+0	4 -0.0	-0.0	3 7E	j(wj+0	4 -0.0	-0.0	3 7E	ilwi+0	4 -0.0	-0.0	а Я	i(wi+0	4 -0.0	-0.0	i(wi+c	A	
	015 0	613 0	9	1.5k2) <sup>-1</sup>	015 0	613 0	6	.5k2) <sup>-1</sup>	015 0	612 0	6	1.5k21 <sup>-1</sup>	015 0	612 0	6	1.5k21 <sup>-1</sup>	015 0	611 0	9	1.5k2) <sup>-1</sup>	015 0	611 0	6	1.5k2) <sup>-1</sup>	015 0	061 0	- 90	1.5k2) <sup>-1</sup>	015 0	609 0	9	.5k2) <sup>-1</sup>	015 0	609 4	.5k2) <sup>-+</sup>	-	
	.0501	.0027	2E-07		.0501	.0027	2E-07		.0501	.0027	2E-07		.0501	.0026	2E-07		.0501	.0026	3E-07		.0501	.0026	3E-07		.0501	.0026	3E-07		.0501	.0026	8E-07		.0501	1E-0/		A	
≡	6	6	1E-08	k3	6	6	1E-08	k3	6	6	2E-08	k3	6	6	2E-08	kЗ	6	6	3E-08	k3	6	6	3E-08	k3	6	6	4E-08	kЗ	6	6	5E-08	k3	6	-0 80-19	k	AK	
	6	1	ω		-0	1	ω		9	1	ω		-0	1	ω		-0	1	ω		-0	1	ω		9	1	3		6	1	ω		6	њ W	1	AM	
	-0.5	-16.3	0	j(wj+k3	-0.5	-16.3	0	j(wj+k3	-0.5	-16.3	0	j(wj+k3	-0.5	-16.3	0	i(wi+k3	-0.5	-16.3	0	j(wj+k3	-0.5	-16.3	0	j(wj+k3	-0.5	-16.3	0	j(wj+k3	-0.5	-16.4	•	j(wj+k3	-0.5	0 -16.4	j(wj+ka	A	
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	0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.33		AQ	
	-0.002	-0.061	3E-06	i(wi+ka	-0.002	-0.061	3E-06	i(wi+ka	-0.002	-0.061	3E-06	ilwi+k3	-0.002	-0.061	4E-06	i/wi+k3	-0.002	-0.061	4E-06	i(wi+ka	-0.002	-0.061	4E-06	i(wi+ka	-0.002	-0.061	5E-06	ilwi+k:	-0.002	-0.061	SE-06	i(wi+ka	-0.002	-0.061	i(wi+ka	AR	
	0.05	0.003	6	4	0.05	0.003	6	1-1	0.05	0.003	6	1	0.05	0.003	6	1	0.05	0.003	6	4	0.05	0.003	6	4	0.05	0.003	-0	1-1	0.05	0.003	6	1-1	0.05	0.00		AS	
	45	3 -2E-C	8E-0	k4	-5E-(	3 -2E-C	1E-0	k4	-5E-C	3 -2E-C	1E-0	k4	-6E-(	3 -2E-C	1E-0	<u>4</u>	-6E-(	3 -2E-C	2E-0	<u>k</u> 4	-7E-(	-3E-C	2E-0	<u>k</u> 4	-7E-C	3 -3E-C	3E-0	<u>4</u>	-8E-C	3 -3E-C	쯢	k4	-9E-0		k4	A	
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Sheet	<del>.</del> 05	-16.3	0	J(wj)	<del>.</del> 0.5	-16.3	0	J(wj)	<del>.</del> 0.5	-16.3	0	J(wj)	-0.5	-16.3	0	J(wj)	<del>.</del> 0.5	-16.3	0	J(wj)	<del>.</del> 0.5	-16.3	0	J(wj)	<del>.</del> 0.5	-16.3	0	J(wi)	-0.5	-16.3	0	J(wj)	-0.5	-16.3	-	J(wi)	-	DMOTO
3 🔷	8	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		20	0.9	6		~	PHY A
	0	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		0	0.02	0.33	_	≤	ND CO
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	0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	6		0.05	0	Ь		0.05	0	-0		0.05	0	6		0	ATION
	-0	6	2E-09	K1	9	6	2E-09	K1	-0	6	3E-09	К1	9	9	3E-09	K1	-0	6	4E-09	K1	-0	6	5E-09	K1	-0	-0	6E-09	K1	9	6	7E-09	К1	-0	6	9E-09	<u>X</u>	ρ	METHO
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	20	0.87	6	k1)	20	0.87	6	É)	20	0.87	6	k1)	20	0.87	6	Ē	20	0.87	6	Ē	20	0.87	6	<u>k1</u>	20	0.87	6	k1)	20	0.87	9	k1)	20	0.87	6	ē	-	
	ь	-0.02	0.33	ilv	ь	-0.02	0.33	ilv	ь	-0.02	0.33	ilv	4	-0.02	0.33	iv	ь	-0.02	0.33	iv	ь	-0.02	0.33	ilv	ь	-0.02	0.33	ilv	6	-0.02	0.33	i(v	ь	-0.02	. <u>.</u>	ē	×	
	0.002	0.061	-2E-06	/j+0.5k	0.002	0.061	-2E-06	/j+0.5k	0.002	0.061	-2E-06	/i+0.5k	0.002	0.061	-2E-06	/j+0.5k	0.002	0.061	-2E-06	/j+0.5k	0.002	0.061	-2E-06	/j+0.5k	0.002	0.061	-3E-06	/i+0.5k	0.002	0.061	-3E-06	/j+0.5k	0.002	0.061	-3E-06	/i+0.5	×	
·	0.05	6	7E-0	$(1)^{-1}$	0.05	4	7E-0	$(1)^{-1}$	0.05	6	8E-0	$(1)^{-1}$	0.05	4	9E-0	1)-1	0.05	6	1E-0	1)-1	0.05	4	1E-0	$(1)^{-1}$	0.05	4	1E-0	11-1	0.05	4	1E-0	$(1)^{-1}$	0.05	6	1E-0	1	Y	
	2E-0	8E-0	8 -2E-0	k2	2E-0	9E-0	8 -3E-0	<u>k</u> 2	2E-0	9E-0	8 -3E-0	k2	3E-0	1E-0	8 4E-0	হ	3E-0	1E-0	7 4E-0	হ	3E-0	1E-0	7 -5E-0	<u>k</u> 2	3E-0	1E-0	7 -6E-0	k2	4E-0	1E-0	7E-0	k2	4E-0	2E-0	7 -8E-0	ন	AA	
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	ė	-16.	0	j(wj+0	<u>.</u>	-16.	0	j(wj+0	÷.	-16.	0	j(wj+0	-0.5	-16.	0	j(wj+0	<u>.</u>	-16.	0	j(wj+0		-16.	0	j(wj+0	÷0.5	-16.	0	j(wj+0	-0.5	-16.	0	j(wj+0	-0.5	-16.	•	i(wi+0	AD	
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	.0015	.0616	E-06	H0.5k2	.0015	.0616	E-06	H0.5k2	.0015	.0616	<u> </u>	+0.5k2)	.0015	.0615	E-06	H0.5k2	.0015	.0615	<u> </u>	H0.5k2	.0015	.0615	<u> </u>	H0.5k2	.0015	.06:14	E-06	+0.5k2	.0015	.0614	E-06	H0.5k2	.0015	.0614	6	-0.5k2	AH	
ľ	0.050	0.0027	-9E-08	4	0.050	0.0027	-9E-08	4	0.0500	0.0027	-1E-07	4	0.0503	0.0027	-1E-07	4	0.0503	0.0027	-1E-07	4	0.0500	0.0027	-1E-07	4	0.0503	0.0027	-1E-07	4	0.0503	0.0027	-2E-07	4	0.0503	0.0027	-2E-07	4	A	
=	6	6	2E-09	k3	6	6	3E-09	kЗ	6	6	3E-09	k3	Ь	6	4E-09	k3	Ь	6	5E-09	k3	6	6	6E-09	kЗ	6	6	7E-09	k3	6	6	60-38	k3	Ь	6	1E-08	ß	Ą	
	6	1	ω		6	1	ω		6	1	ω		9	1	ω		6	1	ω		6	1	ω		9	1	3		6	1	3		6	1	ω		AM	
	-0.5	-16.2	0	j(wj+k	-0.5	-16.2	0	j(wj+k	-0.5	-16.2	0	j(wj+k	-0.5	-16.2	0	j(wj+k	-0.5	-16.3	0	j(wj+k	-0.5	-16.3	0	j(wj+k	-0.5	-16.3	0	j(wj+k	-0.5	-16.3	0	j(wj+k	-0.5	-16.3	0	i(wi+k	AN	
	20	0.866	-3E-08	3)	20	0.866	-3E-08	3)	20	0.866	-4E-08	3)	20	0.866	-5E-08	3	20	0.866	-6E-08	3	20	0.866	-7E-08	3)	20	0.866	-8E-08	3)	20	0.866	-1E-07	3)	20	0.866	-1E-07	8	AO	
	0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		0	0.02	0.33		AQ	
	-0.00	-0.06	1E-06	j(wj+k	-0.00	-0.06	1E-06	j(wj+k	-0.00	-0.06	2E-06	ilwi+k	-0.00	-0.06;	2E-06	i(wi+k	-0.00	-0.06	2E-06	i(wi+k	-0.00	-0.06	2E-06	j(wj+k	-0.00	-0.06	2E-06	i/wi+k	-0.00	-0.06	2E-06	j(wi+k	-0.00	-0.06	3E-06	i/wi+k	AR	
÷	2 0.0	2 0.00	6	3)-1	2 0.0	2 0.00	6	3)-1	2 0.0	2 0.00	6	3)-1	2 0.0	2 0.00	6	9 <u>-</u> 1	2 0.0	2 0.00	6	9 <u>-</u> 1	2 0.0	2 0.00	6	3)-1	2 0.0	2 0.00	-0	3)-1	2 0.0	2 0.00	-0	3)-1	2 0.0	2 0.00	5	4 <u>-</u>	AS	
	5 -2E-	3 -8E-	Ħ	<u>7</u>	5 -2E-	3 -9E-	ZE	3	5 -2E-	3 -9E-	ZE	3	5 -3E-	3 -1E-	ŝ	হ	5 -2F	3 -1E-	٣	ক	÷	3 -1E-	4E	3	5 ÷E	3 -1E-	4E-	k4	5 4	3 -1E-	ΞĘ	K4	4 	3 -2E-	٩ ۲	<u>क</u>	A	0
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0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	-	0.3	0.3	0.3	h	0.3	0.3	-	0.3	0.3	0.3	-	m	Excel -
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-0.5	-16.2	0	J(wj)	<del>.</del> 0.5	-16.2	0	J(wj)	<del>.</del> 0.5	-16.2	0	J(wi)	<del>.</del> 0.5	-16.2	0	J(wi)	<del>.</del> 0.5	-16.2	0	J(wi)	<del>.</del> 0.5	-16.2	0	J(wj)	-0.5	-16.2	J(wj)	<u>.</u> ,	-16.2	0	J(wj)	-	OMOT
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•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		•	0.02	0.33		0	0.02	0.33		0	0.02		-	0.02	0.33		≤	AND CC
-0.002	-0.062	9E-07	J(wi)	-0.002	-0.062	1E-06	J(wi)	-0.002	-0.062	1E-06	Iwi	-0.002	-0.062	1E-06	Iwi	-0.002	-0.062	1E-06	IlwiY	-0.002	-0.062	1E-06	Jwiľ	-0.002	-0.067	J(W)	-0.002	-0.062	2E-06	J(wi)	z	UNTING
0.0	0	6		0.0	0	6		0.0	0	5	[	0.0	0	5		0.0	0	6	[]	0.0	0	6		0.0			0.0	0	Ъ		0	ATION
-0	-	SE	K	-0	-	6E-1	K1	-0	-	ΤE	K1	-0	-	8E	K	-0	-	1E-	K	-0	-	1E-C	KI	-0	-0	2	6	4	2E-(	KI	ρ	METHO
-		0	-	-		8		-		8	-	-		8	-	-		90		-		90	-	-	- 09		-		3 90	_	10	DD.xlsx
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5 20	0.8	ъ	5K1)	5 20	0.8	6	5k1)	5 20	0.8	6	5k1)	5 20	0.8	ъ	5k1)	5 20	0.8	ъ	5k1)	5 20	0.8	Ь	5k1)	5 20	0.0	541	5 20	0.8	<u>ь</u>	5k1)	_	
-	-0.02	0.33	<b>_</b> .	ь	-0.02	0.33		ь	-0.02	0.33	L.	ъ	-0.02	0.33		ь	-0.02	0.33		-0	-0.02	0.33		ь	-0.0		ь	-0.02	0.33		≤	
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6	ŝ	<u>;</u>	2	6	ŝ	8		6	ŝ	8		- 6	8	<u>;</u>	~	6	3	3		6	ŝ	Ġ	2	6	3 3		ŝ.	8	9	2	P P	
0		~	j(wj+	-0	- -	~	j(wj+	-0		~	i(wi+	-0	1 1	~	i(wi+	-0		~	ilwit	0-0		~	j(wj+	0 -0		j(wj+	о ь	- -	3	j(wj+	C A	
ъ	5.2 0.	-2	0.5k2)	5	5.2 0.	-2	0.5k2)	5	5.2 0.	-2	0.5k2)	5	5.2 0.	يك	0.5k2)	5	5.2 0.	<u>ب</u>	0.5k2	5	5.2 0.	4	0.5k2)	5	0.5	0.5k2	<del>،</del>	5.3 0.	-6	0.5k2)	-	
20	<u> 866</u>	E-08		20	866	E-08		20	866	E-08		20	<u> 86</u> 6	E-08		20	866	E-08		20	866	E-08		20	866 E-08		8	866	E-08		R	
5E-04	0.021	0.333		5E-04	0.021	0.333		5E-04	0.021	0.333	L.	5E-04	0.021	0.333	L.	5E-04	0.021	0.333		5E-04	0.021	0.333	i	5E-04	0.333	_	5E-04	0.021	0.333	i	AG	
-0.001	-0.061	1E-06	wj+0.5	-0.001	-0.061	1E-06	wj+0.5	-0.001	-0.061	1E-06	wi+0.5	-0.001	-0.061	1E-06	wi+0.5	-0.001	-0.061	1E-06	wi+0 5	-0.001	-0.061	2E-06	wi+0.5	-0.001	-0.061	wj+0.5	-0.001	-0.061	2E-06	wi+0.5	₽	
5 0.03	7 0.0	#	(2)-1	5 0.0	7 0.0	ŝ	(2)-1	5 0.0	7 0.0	ŝ	$01^{-1}$	5 0.03	7 0.0	ŝ	$0^{1}$	5 0.0	7 0.0	ŝ	01.1	5 0.03	6 0.0	-7E	(2)-1	5 0.0	6 0.00	(2)-1	5 0.0	6 0.0	ŝ	(2) <sup>-1</sup>	A	
01	027	<b>19</b> 80-		501	027	-08 7		501	027	8		501	227	<b>16</b> 80-		501	)27	08 11		501	027	-08 11		01	-08 127 21		<u>0</u>	27	-08 21		_	
9	6	-10	З	-0	9	-10	в	-0	9	10	3	-0	6	-10	3	9	9	-09	З	9	9	-09	в	0	0 00	8	9	6	60-	3	*	
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0.5	6.2 (	- 0	vj+k3)	0.5	6.2 (		vj+k3)	0.5	6.2 (	-	vi+k3)	0.5	16.2 (	-	vi+k3)	0.5	16.2 (	-	vi+k3	0.5	16.2 (	0	vj+k3)	0.5	62 -	vj+k3)	0.5	6.2 (	-	vj+k3)	A	
20	1.866	7E-09		20	1.866	9E-09		20	1.866	1E-08		20	1.866	1E-08		20	1.866	1E-08		20	1.866	2E-08		20	2E-08		20	.866	2E-08		A	
0	0.02	0.33		•	0.02	0.33	L.	•	0.02	0.33	L	•	0.02	0.33	L	•	0.02	0.33		•	0.02	0.33		0	0.02	_	0	0.02	0.33	i	Ð	
-0.002	0.062	7E-07	wj+k3)	0.002	0.062	7E-07	wj+k3)	0.002	0.062	8E-07	wi+k3	0.002	0.062	9E-07	wi+k3	0.002	0.062	9E-07	wi±k3\	0.002	0.062	1E-06	wi+k3	0.002	1E-06	wi+k3	0.002	0.062	1E-06	wi+k3	AR	
0.05	0.003	Ь	4	0.05	0.003	4	4	0.05	0.003	6	ĥ	0.05	0.003	Ь	÷	0.05	0.003	Ь	1	0.05	0.003	Ь	4	0.05	0.003	ĥ	0.05	0.003	6	4	AS	
-1E-0	4E-0	3E-10	k4	-1E-0	-4E-0	4E-10	k4	-1E-0	-5E-0	5E-10	4	-1E-0	-5E-0	6E-1(	k4	-1E-0	-6E-0	7E-11	<b>K</b> 4	-2E-0	-6E-0	8E-10	k4	-2E-0	-7F-0	4	-2E-0	-7E-0	1E-05	k4	A	
6	G	1E-	_	6	5	0 2E-	_	6	5	0 2E-		6	5	0 2E-		6	5	0 2E-	Ľ	6	5	0 2E-	_	6	9 2E-	_	<u>ه</u>	5	9 3E-	_	A	
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The Solution at iteration number 80.

### 4.3 Step by Step Excel Solution of Rosenbrock's Function

In general, to solve Problem (2) two things are involved, 1) Step length calculation and 2) Descent Direction calculation.

1) **Step length Calculation:** In general here, the Step length calculation involves expanding the equation, computing the equivalent equation in terms of  $\alpha$  assuming X<sup>0</sup> and d<sup>0</sup> are known, then computing first and second derivative of the equation involving  $\alpha$ , and then at last applying Newton-Raphson method to solve the equation as follows,

$$F(\mathbf{x}) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2 \text{ Rosenbrock's function}$$
  
=  $100[(x_2 - x_1^2)(x_2 - x_1^2)] + [(1 - x_1)(1 - x_1)]$   
=  $100[x_1^4 + x_2^2 - 2x_1^2x_2] + [x_1^2 - 2x_1 + 1]$   
 $F(\mathbf{x}) = 100x_1^4 + 100x_2^2 - 200x_1^2x_2 + x_1^2 - 2x_1 + 1 \text{ Expansion}$   
 $\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \alpha d$ 

$$\phi(\alpha) = f \begin{bmatrix} x_1^0 + \alpha \, d_1^0 \\ x_2^0 + \alpha \, d_2^0 \end{bmatrix}$$

 $\phi(\alpha) = 100(x_1^0 + \alpha d_1^0)^4 + 100(x_2^0 + \alpha d_2^0)^2 - 200(x_1^0 + \alpha d_1^0)^2(x_2^0 + \alpha d_2^0) + (x_1^0 + \alpha d_1^0)^2 - 2(x_1^0 + \alpha d_1^0) + 1$  Equation in terms of  $\alpha$ 

$$g(\alpha) = \frac{d\phi(\alpha)}{d\alpha} = 400(x_1^0 + \alpha d_1^0)^3 d_1^0 + 200(x_2^0 + \alpha d_2^0) d_2^0 - 400(x_1^0 + \alpha d_1^0)$$
$$(x_2^0 + \alpha d_2^0) d_1^0 - 200(x_1^0 + \alpha d_1^0)^2 d_2^0 + 2(x_1^0 + \alpha d_1^0) d_1^0 - 2d_1^0$$

First derivative with respect to  $\alpha$ 

$$g'(\alpha) = \frac{d^2 \phi(\alpha)}{d \alpha^2}$$
  
= 1200(x\_1^0 + \alpha d\_1^0)^2 d\_1^{02} + 200 d\_2^{02} - 400 d\_1^{02} (x\_2^0 + \alpha d\_2^0)  
- 800 d\_1^0 d\_2^0 (x\_1^0 + \alpha d\_1^0) + 2 d\_1^{02}

Second derivative with respect to  $\alpha$ 

The Solution in each iteration depends on the value of  $\mathbf{x}$  and d. In each case after computing the first iteration, the rest of the iterations follow by copy and paste.

Given the **x** and d values,  $\alpha$  is given the value 1,  $g(\alpha) = \frac{d\phi(\alpha)}{d\alpha}$  is calculated and

also  $g'(\alpha) = \frac{d^2 \phi(\alpha)}{d\alpha^2}$  is calculated. The next value of  $\alpha$  is calculated by the formula  $\alpha_1 = \alpha_0 - \frac{g(\alpha)}{g'(\alpha)}$ 

Table 2.5: Example of	the Steplength (	Calculation U	Jsing Excel (N	Newton - Raphsor	n method)
-----------------------	------------------	---------------	----------------	------------------	-----------

4														
5	n	X		f(x)	∇f(X)	sk	qk	Qk	dk	dα	α	g(α)	g'(α)	
6	0		0.5	6.5	-51	0	0	1 (	51	0.119849		1 2865481201	8435267702	
7			0.5		50	0	0	0 1	-50	-0.1175	0.660	)298 848935135	3749433323	
8											0.433	3881 251472080	1666840686	j
9											0.283	3013 74467362.7	741244830	
10											0.182	22035753.1	329870744	
11											0.115	6509926.07	7 147041810	
12											0.07	477 1915956.91	65793223.5	
13											0.042	356 558919.247	29701905.9	
14											0.023	1538 159542.412	13703434.3	
15											0.011	42996.433	6684129.73	
16											0.005	i463 9797.85375	3749798.32	
17											0.00	1330.63756	2749760.05	
18											0.002	2366 42.021655	5 2576718.39	
19											0.00	0.04701778	3 2570952.96	i
20											0.00	)235 5.9097E-08	2570946.5	
21											0.00	235 3.4106E-13	2570946.5	i i i
22											0.00	1235		
						L.	L.	1.						

### 2) Descent Direction calculation

The methods used for Descent direction calculation are, (1) Steepest Descent method, (2) Conjugate gradient method, (3) Modified Newton's method and (4) Quasi-Newton's method (DFP and BFGS).

### 4.3.1 Solution Using Steepest Descent method

Given  $x^{(0)}$ 

Step 1: Compute **F**( $x^{(0)}$ ) by typing the following command (=100\* $x_1^{4}+100*x_2^{2}-200*x_1^{2}x_2+x_1^{2}x_2+x_1^{2}x_1+1)$ .

Step 2: Compute  $\nabla \mathbf{F}(\mathbf{x}) = \begin{bmatrix} 400x_1^3 - 400x_1x_2 + 2x_1 - 2\\ 200x_2 - 200x_1^2 \end{bmatrix}$  by typing the following command, first cell (=400\*x\_1 ^3-400\*x\_1\*x\_2+2\*x\_1-2), and second cell (=200\*x\_2 - 200\*x\_1 ^2).

Step 3: Compute  $d_k = -\nabla \mathbf{F}(\mathbf{x})$  as follows,

1) Highlight 1 by 2 matrix

2) Enter the following command (= - (highlight  $\nabla \mathbf{F}(\mathbf{x})$ ))

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 4: Compute  $\alpha d_k$ ,  $\alpha$  is the Step length which is calculated as we have seen before (Using Newton-Raphson method). Therefore,  $\alpha d_k$  is calculated by the following command (=  $\alpha^*$ (highlight  $d_k$ )), press f<sub>2</sub> and then ctrl, shift and enter together.

Step 5: Copy and paste until the stopping criterion is attained

Step 6: Stopping criterion ( $f(\mathbf{x}) \leq 10^{-5}$ ).

FIN Sheet1 / Sheet2 / Sheet3 / 🖓		0.934 -0.023 0.023	9 0.9665 0.00112 -0.0225 0.023	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	<b>0.934</b> -0.0731 0.073	8 0.9666 0.00113 0.0746 -0.075	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	-0.007 -1.7891 1.789	7 0.0441 0.92176 -1.754 1.754	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	<b>1.0261 1.32243</b> -1.322	6 -1.01 4.04335 -1.3489 1.349	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	<b>1.5502 260.854</b> -260.9	5 -0.496 172.349 255.739 -255.7	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	2.6616 1.22902 -1.229	4 -1.63 6.91838 -1.2536 1.254	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	2.6629 2.30937 -2.309	3 -1.628 6.92129 2.26409 -2.264	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	0.4214 -2.3106 2.311	2 0.658 0.1303 2.35677 -2.357	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	0.3825 -0.3425 0.342	1 0.6198 0.14481 -0.3357 0.336	n x $f(x,y)$ $\nabla f(x,y)$ $d^k$	<b>0.5</b> 50 -50	0 0.5 6.5 -51 51	n x $f(x,y)$ $\nabla f(x,y)$ d <sup>k</sup>	steepest descent	Rosenbrock's Function F(X) =	A B C D E F G H I J	vilcrosoft excel - Nosenbrock's steepestixisk
2	k	0.000278	0.000272	d <sup>k</sup> a <sub>r</sub>	8.44E-05	-8.6E-05	d <sup>k</sup> a <sub>r</sub>	0.940965	0.922514	d <sup>k</sup> a <sub>r</sub>	-1.03315	1.053814	d <sup>k</sup> a <sub>r</sub>	-0.52407	-0.51379	d <sup>k</sup> a <sub>r</sub>	-1.1114	1.133632	d <sup>k</sup> a.,	-0.00129	-0.00126	d <sup>k</sup> a.,	2.241482	-2.28631	d <sup>k</sup> a <sub>v</sub>	0.038925	0.038162	d <sup>k</sup> a	-0.1175	0.119849	d <sup>k</sup> a <sub>k</sub>	method	$100(x_2 \cdot x_1^2)^2 + (1 \cdot x_2)^2$	K L M N O P Q R S T	
		0.113784 0.00033062 2.72366	0.120759 0.01965816 2.81821	0.172454 0.1843013 3.56517	0.315016 0.8621345 6.04742	0.577995 3.22216524 12.2525	1 11.2329796 26.6180	α. g(α) g'(o	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 3.4106E-13 257094	0.00235 5.9097E-08 257094	0.00235 0.04701778 257095;	0.002366 42.021655 2576711	0.00285 1330.63756 274976	0.005463 9797.85375 374979	0.011896 42996.433 668412	0.023538 159542.412 137034	0.042356 558919.247 297019	0.071477 1915956.91 657932:	0.115749 6509926.07 1470411	0.182551 22035753.1 329870	0.283013 74467362.7 741244	0.433881 251472080 166684	0.660298 848935135 374943	1 2865481201 843526	α. g(α) g'(o	Newton-Raphson Method		V V V V	
		62336	12243	73968	20625	58939	09728	χ)	6.496	6.496	.6.496	6.496	6.496	6.496	6.496	.6.496	2.959	8.389	0.052	8.317	9.728	34.29	05.86	23.47	809.5	1744.4	830.5	10686	33323	57702	x)			Z AA	
=																																		AB AC	
English (United St																																		AD AE	
iates)	•																																	AF AG	

# Table 2.6: Benchmark 2 solution using Excel (Steepest Descent Method)

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21790															
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There are 947 iterations.

**Note** that, the detail of the step length calculation at each iteration is skipped here for the sake of convinience.

### 4.3.2 Solution Using Conjugate gradient method

Step 1: Given  $\mathbf{x}^{(0)}$  Calculate  $\mathbf{F}(\mathbf{x}^{(0)}), \nabla \mathbf{F}(\mathbf{x})$  and  $d_k = -\nabla \mathbf{F}(\mathbf{x})$  as in the Steepest-descent method

Step 2: Set  $\beta$  and  $d^{k-1}$  as zeros.

Step 3: Calculate  $d_k = -\nabla f(x^0) + \beta d^{k-1}$  using the following command

(= (highlight  $-\nabla \mathbf{F}(\mathbf{x}^0)$ ) +  $\beta$  \* (highlight  $\mathbf{d}^{k-1}$ )). press f<sub>2</sub> and then ctrl, shift and enter together.

Step 4: Calculate  $\alpha d_k$  as in the steepest descent method.

Step 5: Copy and paste until the stopping criterion is attained.

Where  $\beta = \frac{\left[\nabla f(x^k)\right]^T \nabla f(x^k)}{\left[\nabla f(x^{k-1})\right]^T \nabla f(x^{k-1})}$ 

44	43 9	42 n	40	39 8	38 n	36	35 7	34 n	32	31 6	30 n	28	27 5	26 n	24	23 4	22 n	20	19 3	18 n	16	14 n 15 2		111	10 n	· •	0 p	ω Ν	د
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	5.05E-10	f(x,y)		3.09E-05	f(x,y)		3.72E-05	f(x,y)		3.75E-05	f(x,y)		0.001785	f(x,y)		0.038727	f(x,y)		0.086529	f(x,y)		J(X,Y) 0.131451		0.144808	f(x,y)	010	f(x,y) הב	NOSEIIDIO	Docombro
-0.00041	0.000843	∇f(x,y)	-0.04892	0.087369	∇f(x,y)	-0.00414	-0.00396	∇f(x,y)	-0.01455	0.016759	∇f(x,y)	0.815507	-1.6351	∇f(x,y)	-2.87929	4.71764	∇f(x,y)	-3.26369	4.440363	∇f(x,y)	-2.26147	2.275923	-0.34240	-0.33575	∇f(x,y)	50	-51 -51	CONJ	able tunction
0.000412	-0.00084	neg ∇f	0.048924	-0.08737	neg ∇f	0.004141	0.003964	neg ∇f	0.014548	-0.01676	neg ∇f	-0.81551	1.635101	neg ∇f	2.879294	-4.71764	neg ∇f	3.263693	-4,44036	neg ∇f	2.261467	-2.27592	0.342404	0.335749	neg ∇f	-50	neg ∇f	JGATE GRAI	
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1.625385	0.795397	d <sub>K-1</sub>	0.005166	0.002893	d <sup>k-1</sup>	0.015363	-0.01605	d <sub>*1</sub>	5.529614	4.800002	d <sup>k-1</sup>	58.05442	28.95713	d <sup>k-1</sup>	54.85372	33.47861	d <sup>k-1</sup>	17.48754	12.85345	d <sup>k-1</sup>	0.34021	0.338049	-20	51	d <sub>*-1</sub>	0	d <sup>r-1</sup>	0D	
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0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105647	0.164782	0.308403	0.573702	Q	0.00235	0.00235	0.00235	0.00235	0.00235	0.00235	0.002366	0.00285	0.011896	0.023538	0.110/49	0.182551	0.283013	0.660298	Q.	Ste	
-8.105E-15	1.0547E-14	-1.943E-14	1.8319E-14	8.3267E-15	-2.964E-14	3.2196E-15	1.0814E-07	0.00035493	0.19576029	0.91586021	3.42597364	g(α)	3.4106E-13	3.4106E-13	3.4106E-13	3.4106E-13	3.4106E-13	0.04701778	42.021655	1330.63756	42996.433	159542.412	0009920.07	22035753.1	74467362.7	848935135	g(α) 2865481201	plength Calc	
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 Table 2.7: Benchmark 2 solution using Excel (Conjugate Gradient Method)

There are 9 iterations

Note that, the detail of the step length calculation is skipped here for convinience

### 4.3.3 Solution Using Modified Newton's method

Given  $x^{(0)}$ 

Step 1: Calculate  $\mathbf{F}(\mathbf{x}^{(0)})$ , and  $\nabla \mathbf{F}(\mathbf{x})$  as in the Steepest- descent method.

Step 2: Calculate 
$$H = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 x_2} \\ \frac{\partial^2 f}{\partial x_2 x_1} & \frac{\partial^2 f}{\partial x_2^2} \end{bmatrix} = \begin{bmatrix} 1200x_1^2 - 400x_2 + 2 & -400x_1 \\ -400x_1 & 200 \end{bmatrix}$$
 by typing

the following command,  $H_{11}$  (= 1200\* $x_1$  ^2 - 400\* $x_2$  + 2),  $H_{12}$  (= - 400\* $x_1$  ),

$$H_{21} (= -400 * x_1), H_{22} (= 200).$$

Step 3: Calculate H inverse by,

- 1) Highlight 2 by 2 matrix.
- 2) Write the command (= (Minverse (highlight H)))
- 3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 4: Calculate  $d^{k} = -[H(x^{(0)})]^{-1} \nabla F(x^{(0)})$  by,

- 1) Highlight 1 by 2 matrix.
- 2) Write the following command (= Mmult ( $\left[H\left(\mathbf{x}^{(0)}\right)\right]^{-1}$ ,  $\nabla F(\mathbf{x}^{(0)})$ ))
- 3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.
- Step 5: Calculate  $\alpha d_k$  as in the Steepest-descent method.

Step 6: Copy and paste until the stopping criterion is attained.

n         x         f         Generative K         Rosenbrock's Funk           n         x         f $4$ $7$ $4$ $102$ $20.0$ <th>~ r</th> <th></th>	~ r	
x         f         G.S         6.5         Solution         H           x         f $\nabla f$ H         H		A
$f$ $\nabla f$ $H$ $\nabla f$ $H$ 0.5         6.5         50         -200         20           0.5         6.5         50         -200         20           1.489808         0.2603         -1.05791         193.85         -195.9           1.240103         0.215696         8.152384         375.63         -268.5           1.417819         0.215696         8.152384         375.63         -268.5         20           1.417819         0.215696         8.152384         375.63         -286.5         20           1.417819         0.081578         -0.0629         411.61         -285.9         20           1.417819 $f$ $\nabla f$ $H$ $H$ $H$ $H$ 0.9152         0.068738         14.5442         688.15         -366.0         20           1.924583         0.005688         -0.01648         -369.8         20 $H$ $H$ 1.924583         0.005688         -0.01648         -369.8         20 $H$ $H$ $20$ 1.994512         0.005688         -0.01648         -369.5         20 $H$		B
f         Gr         Rosenbrock's Function           f         G.5         -51         102         -20           1         0.2603         -1.05791         193.85         -195.9         20           1         0.215696         8.152384         -375.63         -268.5         20           1         0.215696         8.152384         -375.63         -268.5         20           1         0.215696         8.152384         -268.5         20           1         0.215696         -0.35475         411.61         -286.5         20           1         0.081578         -0.35475         -286         20         -286         20           1         14.5442         -8.03857         -366.1         20         -286         20           1         14.5442         -0.01648         -369.8         20         -20         -20           1         14.5442         -8.03857         -366.1         20         -20         -20           1         14.5442         -0.01648         -369.8         20         -20         -20         -20           1         1.09346         -3.09.7         20         -20         -20         -20		cel - Rose C
Kosenbrock's Fun           6.5         -51         102         -20           6.5         -51         102         -20           Vf         H         -200         20           0.2603         -1.05791         193.85         -195.9         20           Vf         H         -195.9         20           Vf         H         -375.63         -286.5         20           Vf         H         -375.63         -286.5         20           Vf         H         -375.63         -286.5         20           Vf         H         -365.12         -366.1         20           Vf         H         -366.1         20         -366.1         20           Vf         H         -303857         -366.1         20           Vf         H         -303857         -365.92         -369.8         20           Vf         H         -303857         -306.1         20           Vf         H         -399.4         -399.5         20           Vf         H         -399.4         -399.7         20           Vf         H         -399.7         20         -399.7         20 <th></th> <th>D</th>		D
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Rosenbrock's Fun H H H H H H H H H H H H H		ed Newton.x
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s Func 20 20 20 -285.9 20 -285.9 20 -285.9 20 -285.9 20 -285.9 20 20 20 20 20 20 20 20 20 20 20 20 20	Mo	-
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		z
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		₽
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N 99992 9992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 99992 992 9992 9992 9992 9992 992 9992 9992 992 992 9992 902 90		<b>C</b>
ewto	Step	<
<b>m-Raphson M</b> (( <i>c</i> ) 0.015622829 0.0113749418 0.0113749418 0.0113749418 0.0113749418 0.0113762702 0.011649632 0.011596254 0.001205707 0.009372601 0.00898191 0.008807506 0.0007325987 0.00053248708 0.0007259587 0.000526978 0.006565978 0.0065629587 0.005622953 0.005622953 0.0055622953 0.0055622953 0.0005163951 0.0005163951	length Calcula	\$
ethod           f(a)           300.3711           300.3717           300.3723           300.3723           300.3725           300.3745           300.3745           300.3754           300.3755           300.3775           300.3775           300.3775           300.3775           300.3775           300.3775           300.3775           300.3778           300.3778           300.3781           300.3791           300.3794           300.3795           300.3791           300.3794           300.3794           300.3794           300.3794           300.3794           300.3802           300.3802           300.3802           300.3804           300.3802           300.3811           300.3813           300.3815	tion	X Y

 Table 2.8: Benchmark 2 solution using Excel (Modified Newton's Method)

There are 7 iterations.

Note that, the detail of the step length calculation is skipped here for convinience
# 4.3.4 Solution Using Quasi-Newton's DFP (Davidon, Fletcher, Powell) method

Given  $x^{(0)}$ 

Step 1: Calculate  $\mathbf{F}(\mathbf{x}^{(0)})$ , and  $\nabla \mathbf{F}(\mathbf{x})$  as in the Steepest- descent method.

Step 2: Set  $s^k$  and  $q^k$  as zeros and  $Q^k = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ 

Step 3: Calculate  $d^k = -Q^k \nabla(x^{(k)})$  by,

- 1) Highlight 2 by 1 Matrix
- 2) Write the following command (= Mmult  $(Q^k, \nabla(\mathbf{x}^{(0)})))$ ...
- 3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 4: Calculate  $\alpha d_k$  as in the Steepest-descent method.

For the second iteration,

Step 5: Compute  $q^k$  by clicking the command (=  $\nabla F(x_1^{(1)})$  cell -  $\nabla F(x_1^{(0)})$  cell )and drag down, and compute  $s^k$  by clicking the command (=  $x_1^{(1)}cell - x_1^{(0)}cell$  ) and drag down.

Step 7: Calculate  $Q^{k+1} = Q^k + \frac{s^k (s^k)^T}{(q^k)^T s^k} - \frac{(Q^k q^k) (Q^k q^k)^T}{(q^k)^T Q^k q^k}$  by,

1) Highlight 2 by 2 matrix

2) Enter the following command

$$\left(=Q^{k}+\left(\frac{Mmult(s^{k},transpose(s^{k}))}{Mmult(transpose(q^{k}),s^{k})}\right)-\left(\frac{\left(Mmult(Q^{k},q^{k})\right)*(transpose(Mmult(Q^{k},q^{k})))}{((Mmult(transpose(q^{k}),Mmult(Q^{k},q^{k})))}\right)\right)$$

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 7: compute d and  $\alpha d$  by copy and paste.

Step 8: Copy and paste until the stopping criterion is attained.

II I I I	37 0	36 10 0	35 n x	34 1	33 9 1	32 n x	31	30 8	29 n x	28	27 7 0	26 n x	25	24 6 0	23 n X	22 0	21 5 0	20 n X	19 0	18 4 0	17 n X	16	15 30	14 n x	13	12 2 0	11 n			80 N	7	6	5 n X	ω	2	A B	🗶 Microsoft Ex
ieet1 / S	.999293	.999654		.002361	.001386		.944138	.972794		.872804	.933629		.832413	.917138		.732762	.859845		.623926	.787599		0.55441	.755458		.418401	.655521		.382501	.619849		0.5	0.5				0	icel - Roser
neet2 / She		1.43E-07	f(x)		1.9E-05	f(x)		0.00122	f(x)		0.004535	f(x)		0.014485	f(x)		0.023963	f(x)		0.046421	f(x)		0.086392	f(x)		0.131451	f(x)		0.144808	f(x)		6.5	f(x)	Ro		m	ibrock's DFP.x
et3 / 🗘	-0.00304	0.005377	∇f	-0.08254	0.16809	∇f	-0,43806	0.797881	∇f	0.228096	-0.55866	∇f	-1.74575	3.036471	Δł	-1.31449	1.980198	∇f	0.722867	-1.56346	∇f	-3.26137	4.438563	∇f	-2.26147	2.275923	√f	-0.34246	-0.33575	∇f	50	-51	∇f(X)	senbrock's F		G	lsx
	-0.00307	-0.00173	s*	0.058223	0.028592	sk	0.071334	0.039165	s,	0.040391	0.016491	s*	0.099651	0.057292	°.	0.108835	0.072247	s,	0.069517	0.032141	S,	0.136009	0.099936	s,	0.0359	0.035672	S.	-0.1175	0.119849	s*	0	0	<del>X</del>	unction f(x	Quasi-Nev		
	0.079509	-0.16271	<u>م</u>	0.35552	-0.62979	٩×	-0.66616	1.356536	_م	1.97385	-3.59513	_م	-0.43127	1.056273	q,	-2.03735	3.54366	ď,	3.984233	-6.00202	۹,	-0.9999	2.16264	<b>م</b>	-1.919	2.611672	۹	-50.3425	50.66425	م	0	0	<del>¢</del>	)=100(x <sub>2</sub> -x <sub>1</sub> ) <sup>2</sup>	vton's Metho	JK	
	0.715306 1.425265	0.360175 0.715306	Q <sup>k+1</sup>	0.902367 1.762281	0.463991 0.902367	Q <sup>k+1</sup>	0.658678 1.234217	0.352331 0.658678	Q <sup>k+1</sup>	0.235978 0.450268	0.124973 0.235978	Q <sup>k+1</sup>	0.332352 0.582937	0.189938 0.332352	Q**1	0.325462 0.51267	0.207505 0.325462	Q <sup>K+1</sup>	0.106395 0.177725	0.065271 0.106395	Q <sup>k+1</sup>	0.174898 0.242257	0.127075 0.174898	Q <sup>k+1</sup>	0.099095 0.116156	0.086472 0.099095	Q^**1	0.498815 0.504337	0.498012 0.498815	Q <sup>k+1</sup>	0 1	1 0	Q	$+(1-x_1)^2$ {x <sub>1</sub> ,x <sub>2</sub> }={0.5,0.1	od (DFP)	N	
	0.00048	0.000235	dk	-0.00621	-0.00351	dk	0.01512	0.007425	dk	0.029126	0.015991	dk	0.008488	0.003465	dk	0.029419	0.016914	dk	0.037872	0.02514	dk	0.013794	0.006378	dk	0.03715	0.027297	웃	0.340194	0.338034	ď	-50	51	ď	5		O P Q R	
	0.0007	0.000342	dα.	-0.00307	-0.00173	dα.	0.058223	0.028592	da.	0.071334	0.039165	da.	0.040391	0.016491	da.	0.099651	0.057292	dα	0.108835	0.072247	da.	0.069517	0.032141	da.	0.136009	0.099936	da.	0.0359	0.035672	dα	-0.1175	0.119849	da,			T S	
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	0.105528	0.105528	0.105528	0.105528	0.105528	0.105528	0.105528	0.105528	0.105652	0.112702	0.164782	0.3084	0.573699	1	Q.	0.00235	0.00235	0.00235	0.00235	0.002366	0.00285	0.005463	0.011896	0.023538	0.042356	0.071477	0.115749	0.182551	0.283013	0.433881	0.660298	1	Q	New	Ste	×	
=	0	0	4.2188E-15	-3.109E-15	4.3299E-15	-1.077E-14	3.7748E-15	1.0803E-07	0.00035475	0.02093012	0.19572182	0.91570989	3.42544597	11.9505208	g(a)		3.4106E-13	5.9097E-08	0.04701778	42.021655	1330.63756	9797.85375	42996.433	159542.412	558919.247	1915956.91	6509926.07	22035753.1	74467362.7	251472080	848935135	2865481201	g(α,)	rton-Raphson M	plength Calcula	Y Z A	
	2.86641874	2.86641874	2.86641874	2.86641874	2.86641874	2.86641874	2.86641874	2.86641928	2.86816605	2.96853407	3.75814701	6.37601102	12.911646	28.0330428	g'(α)		2570946.5	2570946.5	2570952.96	2576718.39	2749760.05	3749798.32	6684129.73	13703434.3	29701905.9	65793223.5	147041810	329870744	741244830	1666840686	3749433323	8435267702	g'(α)	ethod	tion	AB	

 Table 2.9: Benchmark 2 solution using Excel (DFP Method)

There are 9 iterations.

Note that, the detail of the step length calculation is skipped here for convinience.

# 4.3.5 Solution Using Quasi-Newton's BFGS (Broyden, Fletcher, Goldfarb, and Shanno ) Method

Given  $x^{(0)}$ 

Step 1: Calculate  $\mathbf{F}(\mathbf{x}^{(0)})$ , and  $\nabla \mathbf{F}(\mathbf{x})$  as in the Steepest descent method.

Step 2: Set  $s^k$  and  $q^k$  as zeros and  $Q^k$  as identity 2 by 2 Matrix.

Step 3: Calculate  $d^k = -Q^k \nabla(x^{(k)})$  by,

1) Highlight 2 by 1 Matrix

2) Write the following command (= - Mmult ( $Q^k$ ,  $\nabla(\mathbf{x}^{(0)})$ ))..

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 4: Calculate  $\alpha d_k$  as in the Steepest-descent method.

For the second iteration,

Step 5: Compute  $q^k$  by clicking the command (=  $\nabla F(x_1^{(1)})$  cell -  $\nabla F(x_1^{(0)})$  cell )and drag down, and compute  $s^k$  by clicking the command (=  $x_1^1 cell - x_1^0 cell$ ) and drag down.

Step 7: Calculate

$$Q^{k+1} = Q^k + \left(1 + \frac{(q^k)^T Q^k q^k}{(q^k)^T s^k}\right) \frac{s^k (s^k)^T}{(q^k)^T s^k} - \frac{1}{(q^k)^T s^k} \left[ \left[s^k (q^k)^T Q^k\right]^T + s^k (q^k)^T Q^k \right]$$
by,

- 1) Highlight 2 by 2 matrix
- 2) Enter the following

$$Command \left( = Q^{k} + \left( 1 + (Mmult(transpose(q^{k}), Mmult(Q^{k}, q^{k})) \right) \right)$$
$$Mmult(transpose(q^{k}), s^{k}) \left( Mmult(s^{k}, transpose(s^{k}) \right) \right)$$
$$Mmult(transpose(q^{k}), s^{k}) - \left( 1/Mmult(transpose(q^{k}), s^{k}) \right) *$$

$$(transpose(Mmult(s^{k}, Mmult(transpose(q^{k}), Q^{k}))) + Mmult(s^{k}, Mmult(transpose(q^{k}), Q^{k}))))))$$

3) Press  $f_2$  button and then press ctrl, shift, and enter (buttons) together.

Step 7: compute d and  $\alpha d$  by copy and paste.

Step 8: Copy and paste until the stopping criterion is attained.

	38	37	36 1	33 n	34	33	32 n	31	30	29 n	28	27	26 n	25	24	23 n	22	21	20 n	19	18	17 n	16	15	14 n	13	12	11 ! n	10	9	n 🛛	7	6	5 n	ω	2	A	X Micn
M Sheet1		0.999293	0.999654	×	1.002361	9 1.001386	x	0.944138	8 0.972794	Х	0.872804	7 0.933629	Х	0.832413	5 0.917138	X	0.732762	0.859845	Х	0.623926	4 0.787599	Х	0.55441	0.755458	×	0.418401	0.655521	×	0.382501	0.619849	×	0.5	0.5	X			вс	osoft Excel - Ro:
Sheet2 / Sh			1.43E-07	f(x)		1.9E-05	f(x)		0.00122	f(x)		0.004535	f(x)		0.014485	f(x)		0.023963	f(x)		0.046421	f(x)		0.086392	f(x)		0.131451	f(x)		0.144808	f(x)		6.5	f(x)			DEF	senbrock's func
eet3 🖉		-0.00304	0.005377	∇f	-0.08254	0.16809	∇f	-0,43806	0.797881	∇f	0.228096	-0.55866	∇f	-1.74575	3.036471	∇f	-1.31449	1.980198	∇f	0.722867	-1.56346	∇f	-3.26137	4.438563	∇f	-2.26147	2.275923	VI.	-0.34246	-0.33575	∇f	50	-51	∇f(X)	Ro		G	tion BFGS.xls
		-0.00307	-0.00173	S,	0.058223	0.028592	sk	0.071334	0.039165	Sk	0.040391	0.016491	S <sub>x</sub>	0.099651	0.057292	×S	0.108835	0.072247	sk	0.069517	0.032141	sk	0.136009	0.099936	S,	0.0359	0.035672	<b>۲</b>	-0.1175	0.119849	s,	0	0	s*	senbrock's fi	Quasi-N	-	Î
		0.079509	-0.16271	۹	0.35552	-0.62979	d*	-0.66616	1.356536	q,	1.97385	-3.59513	d,	-0.43127	1.056273	d"	-2.03735	3.54366	q,	3.984233	-6.00202	q,	-0.9999	2.16264	٩,	-1.919	2.611672		-50.3425	50.66425	<u>م</u>	0	0	ď	unction f(x)	lewton's me	ĸ	-
		0.716777	0.360894		0.937355	0.483742	Q	0.729254	0.386989	Q	0.468337	0.252546	Q	0.365645	0.203531	Q	0.399167	0.24988	Q	0.306793	0.198298	Q	0.191791	0.134885	Q	0.103968	0.090052		0.498838	0.498035	٩	0	1	0	$= 100(x_2 - x_1^2)$	thod BFGS	M	
		1.428277	0.716777	Ŧ	1.824261	0.937355	(+1	1.377936	0.729254	H	0.873481	0.468337	(+1	0.664478	0.365645	1+1	0.64087	0.399167	(+1	0.479614	0.306793	(+1	0.278795	0.191791	(+1	0.122788	0.103968		0.50436	0.498838	Ħ	<b>⊢</b>	0	~	$+(1-x_1)^2$		z	
		0.000481	0.000235	₽	-0.00698	-0.00394	dk	0.021767	0.010689	dk	0.062402	0.034261	dk	0.049746	0.020311	dk	0.051983	0.029887	dk	0.132961	0.088262	dk	0.057976	0.026805	dk	0.041058	0.030168	÷	0.34021	0.338049	¢,	-50	51	ď			P	
		.0	0.00	đ	-0.0	-0.00	da.	0.058	0.028	da.	0.073	0.039	da.	0.040	0.016	da	0.099	0.057	da.	0.108	0.072	da.	0.069	0.032	da.	0.136	0.09	â	0.0	0.039	da,	-0.1	0.119	da.			QRS T	
		007	342		307	173		223	592		.334	165		391	491		)651	292		1835	247		)517	141		009	936		359	672		175	1849				U V V	-
	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105523	0.105647	0.112699	0.164782	0.308403	0.573702	1	Ø,	0.00235	0.00235	0.00235	0.00235	0.002366	0.00285	0.005463	0.011896	0.023538	0.042356	0.071477	0.115749	0.182551	0.283013	0.433881	0.660298	1	Ω Ω	Ne	s	×	
							-7.327E-1	1.8985E-1	1.0814E-0	0.0003549	0.0209362	0.1957602	0.9158602	3.4259736	11.952323	g(a)		3.4106E-1	5.9097E-0	0.0470177	42.02165	1330.6375	9797.8537	42996.43	159542.41	558919.24	1915956.9	6509926.0	22035753.	74467362.	25147208	84893513	286548120	g(α)	wton-Raphso	teplength Cal	Z A	
	0 2.86667725	0 2.86667725	0 2.86667725	0 2.86667725	0 2.86667725	0 2.86667725	5 2.86667725	4 2.86667725	7 2.86667778	3 2.86842555	5 2.96882684	9 3.75861197	1 6.37693622	4 12.9136427	8 28.0374718	g'(α)		3 2570946.5	8 2570946.5	8 2570952.96	5 2576718.39	6 2749760.05	5 3749798.32	3 6684129.73	2 13703434.3	7 29701905.9	1 65793223.5	7 147041810	1 329870744	7 741244830	0 1666840686	5 3749433323	1 8435267702	g'(α.)	n Method	culation	AA AB	

 Table 2.10: Benchmark 2 solution using Excel (BFGS Method)

There are 10 iterations.

Note that, the detail of the step length calculation is skipped here for convinience.

#### CHAPTER 5

## CONCLUSION, DISCUSSION AND RECOMMENDATION

In Chapter 3, it was concluded that most of the unconstrained optimization and the nonlinear systems of equations algorithms have well established convergence theory. Building algorithms on the convergence theory described in 3 lead to efficient implementations that behaved predictably according to their theoretical results. Also some of the individual strengths and possible weakness of the reviewed algorithms were identified.

The use of Excel spreadsheet was discussed in chapter 4. It was illustrated that the use of Excel especially as a teaching tool will enhance the students understanding of the algorithms discussed and the way they work. The effect of changing any cell value can be clearly observed on all the cells that are dependent on this cell value. Also error can directly be traced. The availability and the user friendliness of the Excel spreadsheet were shown to be among the advantages of its use.

Evaluating the performance of a certain algorithm is indeed a difficult task. There is no definite answer to which algorithm has the best overall performance. It should be emphasized that all test results depend on the choice of the benchmark problems and the choice of tolerance for the stopping criteria. For example Tests on high dimensional or noisy functions were not carried out in this thesis.

The solutions obtained by the methods for nonlinear systems of equations using the benchmark problem, yielded the following results; Newton's method converges at 4<sup>th</sup> iteration, Quasi-Newton's method converges at 6<sup>th</sup> iteration, Diagonal Broyden-like method converges at 6<sup>th</sup> iteration, and Homotopy and Continuation method converges at 80<sup>th</sup> iteration. The above result implied that Newton method performed better among the methods, whereas Homotopy and Continuation method have the worst performance.

Quasi-Newton's method and Diagonal Broyden-like method have shown good performances given that they do not require the derivative evaluations.

On the other hand for unconstrained optimization with Rosenbrock's function as the benchmark problem, it was shown that; steepest descent method converges at 947th iteration, conjugate gradient method converges at 9<sup>th</sup> iteration, modified newton method converges at 7<sup>th</sup> iteration, and both quasi-newton DFP and BFGS methods converges at 10<sup>th</sup> iteration. Clearly modified newton's method performed better, followed by conjugate gradient method, and then DFP and BFGS method.

Due to the inconvenience derived by attaching the calculation of steplength at each step of unconstrained optimization, it was skipped. It should be noted that the calculation is mandatory and it can be done on the same sheet. The algorithm for the calculation was given in chapter 4.3.

One Excel spreadsheet contains 1,048,576 rows and 16,384 columns. It is observed that, the memory allocated for the rows is independent of the memory allocated for the columns. It is also observed that, the number of iterations a sheet can take depends on the number of rows used for steplength calculation. Also the number of rows for the steplength calculation depends on the dimension of the objective function and the initial/starting point used. For example when handling an objective function (Rosenbrock's function) of dimension 2, requiring 21 rows for the steplength calculation Excel was able to produce 45481 iterations. Whereas for an objective function (Extended Rosenbrock's function) of dimension 4, requiring 48 rows for the steplength calculation Excel was able to produce only 21,399 iterations.

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