

1)

- a) How many minima does $f(x, y) = x^2 + y$, subject to $x > y \geq 1$, have?
- b) How many inflection points does $x^3 - 10$ have?

2) Compute the gradient of

$$f(x) = \ln x + e^x + \frac{1}{x}$$

for a point x close to zero. What term dominates in the expression?

- 3) Suppose we have $f(x) = x^2/2 - x$. Apply the bisection method to find an interval containing the minimizer of f starting with the interval $[0, 1000]$. Execute three steps of the algorithm.

4) The first Wolfe condition requires

$$f(x^{(k)} + \alpha d^{(k)}) \leq f(x^{(k)}) + \beta \alpha \nabla_{d^{(k)}} f(x^{(k)})$$

What is the maximum step length α that satisfies this condition, given that

$$f(x) = 5 + x_1^2 + x_2^2, \quad x^{(k)} = [-1, -1], \quad d = [1, 0], \quad \text{and} \quad \beta = 10^{-4}$$

- 5) Apply gradient descent with a unit step size to $f(x) = x^4$ from a starting point of your choice. Compute two iterations.
- 6) In conjugate gradient descent, what is the normalized descent direction at the first iteration for the function $f(x, y) = x^2 + xy + y^2 + 5$ when initialized at $(x, y) = (1, 1)$? What is the resulting point after two steps of the conjugate gradient method?
- 7) Suppose we have a function $f(x) = (x_1 + 1)^2 + (x_2 + 3)^2 + 4$. If we start at the origin, what is the resulting point after one step of Newton's method?
- 8) Suppose we want to minimize $x_1^3 + x_2^2 + x_3$ subject to the constraint that $x_1 + 2x_2 + 3x_3 = 6$. How might we transform this into an unconstrained problem with the same minimizer?