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(ML 15.1) Newton's method (for optimization) - intuition

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This shows that the problem has no solution. (c) The formulation is  $\min x_1 x_2$ . s.t.  $x_1 + x_2 = 2$  Since the constraint of this problem is linear, we eliminate  $x_2$  from the objective and get an unconstrained problem, namely  $\min x_1(2 - x_1) = -(x_1 - 1)^2 + 1$ . Obviously, when  $|x_1 - 1| \rightarrow \infty$ , we see that  $-(x_1 - 1)^2 + 1 \rightarrow -\infty$ .

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$p(B+I)^{-1}g+v$ , (4.16) where  $v$  is a vector that satisfies  $v^T(B+I)^{-1}g > 0$ . (This condition ensures that  $v$  does not move back toward zero, but instead continues to move roughly in the direction of  $(B+I)^{-1}g$ ). When  $B$  has zero eigenvalues but no negative eigenvalues, the Cauchy step  $p_C$  is used as the approximate solution of (4.9).

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2= 1, and the optimal objective is 2. (b) The formulation is  $\min x_1 + x_2$  (61a) s.t.  $x_1^2 + x_2^2 = 3$  (61b)  $x_1 + x_2 = 3$  (61c) Substituting equation (61c) into (61b), we get  $x_1^2 + (3 - x_1)^2 = 3$  which implies  $x_1^2 - 6x_1 + 6 = 0$ . This inequality has no solution; thus the feasible region of the original problem is empty.

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