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(ML 15.1) Newton's method (for optimization) - intuition SCM (4): Mixed integer linear programming / Network optimization models for demand allocation How to Avoid Numerical Issues in Optimization Models Mod-06 Lec-15 Trust Region and Quasi-Newton Methods DOE Made Easy with version 12 of Design-Expert@ software (DX12) Nocedal Numerical Optimization Solution Manual  
Let  $x_k$  be the current iterate and  $p_k$  a non-zero direction. Let  $0 < c < 1/2$ . The one-dimensional minimizer along  $x_k + p_k$  (see the previous exercise)  $k = 1, 2, \dots$  Direct substitution then yields  $f(x_k + (1-c)p_k) = f(x_k) + c \nabla f(x_k)^T p_k + \frac{c^2}{2} p_k^T H(x_k) p_k + o(c^2)$ . Now, since  $f_k = Qx_k + b$ , after some algebra we get  $f(x_k + kp_k) = f(x_k) + (k^T p_k) \nabla f(x_k) + \frac{1}{2} k^T H(x_k) k + o(k^2)$ . From which the rest inequality in the Goldstein conditions is evident.

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I will be taking material from two sets of notes that are still under construction (and are listed below) as well as from papers in the optimization literature. The Nocedal-Wright book will also serve as a good source for background material. The main body of the course will use material from items 3. and 8. below.