1. Let us jointly review the most important features of Python syntax.¹

2. In this week's lecture, the focus was a) on the way in which optimization problems are formulated in terms of a design space (also, parameter space) and an objective space. Then, b) we had a closer look at the most simple case, where there is only one parameter and only one objective, so that the optimization problem reduces to finding the maximum or minimum for a function of a single variable; there, we considered three local optimization algorithms than can be implemented in a couple of lines of code, e.g., as shown in this week's Jupyter notebook.² Both a) and b) will need to be revisited.

Let us focus this time on **b**), reviewing the concepts from **local optimization**.

Note: In the example, the seaborn library is used to generate plots.³ If your installation does not contain that library ("**import** seaborn" fails), download and install the package.⁴

3. Building on the code from this week's Jupyter notebook,² consider the function

$$f(x) = 3x^4 - 4x^3 - 6x^2.$$

Beginning with⁵ an initial value x = 1.1, apply hill climbing (in the first of the two variants that were shown in the lecture) and Newton's method to numerically approximate a local minimum of f(x). Compare the performance of the two algorithms: How well do they perform within four iterations? What are good values for α and δ in the case of the hill-climbing, and what is a good value for α in the case of Newton's method?

Note: The value of ε does not play a role here, since it only controls the termination criterion, and we now instead specify that termination must occur after four iterations.

Submit your answer to **no. 3**, preferably using a Jupyter ipynb file, via Blackboard.

Submission deadline: 30th October 2021; discussion planned for 12th November 2021. Group work by up to four people is welcome.

¹ Python Software Foundation, *Python Tutorial*, <u>https://docs.python.org/3/tutorial/</u>, **2021**.

² On Blackboard under Module Materials \rightarrow Supplementary Material, or on the <u>CO3519 course website</u>.

³ See the seaborn website, <u>https://seaborn.pydata.org/</u>, for a presentation of its features.

^{4 &}lt;u>https://anaconda.org/anaconda/seaborn</u>

⁵ Apologies for initially suggesting x = 1; this does not work for Newton at all, since f''(1) = 0.