

$$Z = \frac{3(f_A - f_B)}{B - A} + f'_A + f'_B$$

$$= \frac{3(1 - 0.1296)}{1.6 - 0} + (-4) + 0.864$$

$$= -1.504$$

$$Q = \sqrt{Z^2 - f'_A f'_B}$$

$$= \sqrt{(-1.504)^2 - (-4)(0.864)}$$

$$= 2.3912$$

$$\lambda^* = A + \frac{f'_A + Z \pm Q}{f'_A + f'_B + 2Z} (B - A)$$

$$= 0 + \frac{-4 + (-1.504) \pm 2.3912}{-4 + 0.864 + 2(-1.504)} (1.6 - 0)$$

$$1) \quad 2.06$$

$$2) \quad 0.81 \checkmark$$

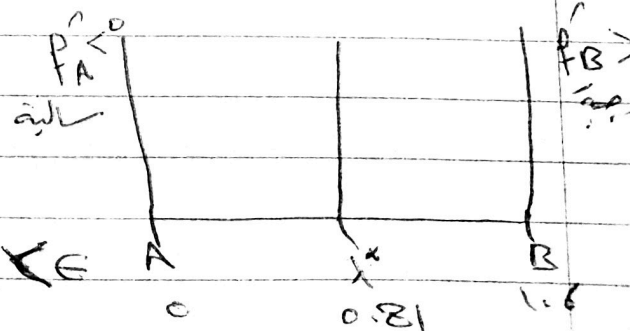
$$A < \lambda^* < B$$

$$0 < 0.81 < 1.6$$

$$f(\lambda^*) = 4(0.81 - 1)^3$$

$$= -0.0274$$

$$|f(\lambda^*)| = |-0.0274| = 0.0274 \leq \epsilon$$



$\therefore$  The optimal solution  $\lambda^* = 0.81$

## 7- Newton method :-

Consider the quadratic approximation of the function  $f(x)$  at  $x = x_i$  using the Taylor's series expansion :-

$$f(x) = f(x_i) + f'(x_i)(x - x_i) + \frac{1}{2} f''(x_i)(x - x_i)^2 \quad \text{--- (1)}$$

by setting the derivative of eq(1) equal to zero for the minimum of  $f(x)$ , we obtain :-

$$f'(x) = f'(x_i) + f''(x_i)(x - x_i) = 0 \quad \text{--- (2)}$$

If  $x_i$  denotes an approximation to the minimum of  $f(x)$ , eq(2) can be rearranged to obtain an improved approximation as :-

$$x_{i+1} = x_i - \frac{f'(x_i)}{f''(x_i)} \quad \text{--- (3)}$$

The iterative process of Newton method can be described by the following steps :-

- 1- Given the starting point  $x_0$  and  $G$ .
- 2- Evaluate  $f'(x)$  and  $f''(x)$  at  $x_0$
- 3- Find the new approximate solution of the problem as :-

$$x_{i+1} = x_i - \frac{f'(x_i)}{f''(x_i)}$$