

Numerical Optimization HW 3

- 1.** Implement the dogleg and two dimensional minimization subproblem solvers
- 2.** Implement the BFGS, DFP, and SR1update codes. Implement inverse versions where appropriate.
- 3.** Implement the standard trust-region radius control outlined in the text.
- 4.** Implement a trust-region Newton optimization code using your subroutines above.
- 5.** Implement a trust region QuasiNewton optimization code using your subroutines above.
- 6.** Test and discuss the performance of your codes on SIAM and Rosenbrock using the various options above.