

Optimization problems.

1 Find the maximum value of $e^{-x^2} x^2$ in the interval $[0, 4]$

2 Use the conjugate gradient method to find the minimum of the quadratic form in three variables

$$F(x) = x^2 + 2y^2 + 2z^2 - 2x - 3y + z$$

3. Fit a curve of the form $y = ae^{bx}$ to the data given below by minimizing $\sum_{i=1}^5 (y_i - ae^{bx_i})^2$ over a and b .

$$\begin{pmatrix} x & y \\ \hline - & - \\ 0 & 11.0 \\ 1 & 4.0 \\ 2 & 1.4 \\ 3 & 0.6 \\ 4 & 0.2 \end{pmatrix}$$

4. Find the maximum of $x_1 + 2x_2 + x_3$ subject to $x_1 + x_2 + x_3 = 1, x_1 \geq 0, x_2 \geq 0, x_3 \geq 0, x_1 - x_2 \geq 0$