Department of Mathematics and Statistics, University of Helsinki
Numerical methods and the C language, fall 2010

Workshop 11

Mon 29.11. at 16–18 B322

1. A bounded optimization problem can sometimes be handled by change of variables in the following way. Assume that the task is to minimize the Rosenbrock function

$$f(x, y) = 100(x * x - y)^2 + (1 - x)^2$$

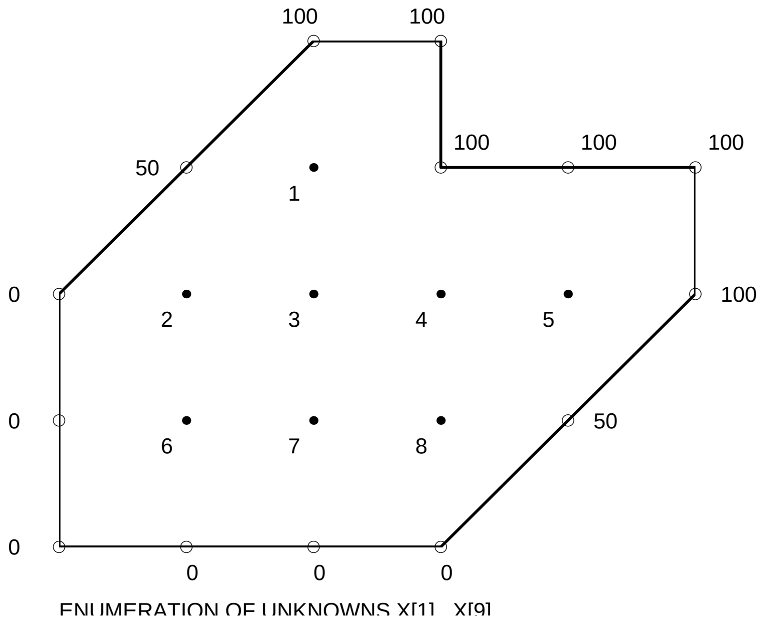
with constraints $x \geq -2$ and $y \geq 2$. We define new variables u and v such that $x = -2 + u^2, y = 2 + v^2$, when the new target function gets the form

$$g(u, v) = 100((-2 + u^2)^2 - 2 - v^2)^2 + (1 + 2 - u^2)^2.$$

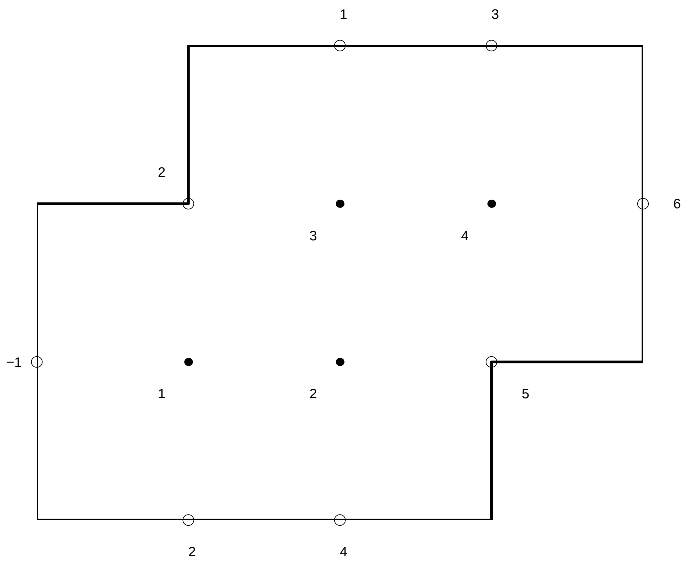
This is then minimized without constraints, and from its solution u_0, v_0 we obtain the solution to the original problem, $x_0 = -2 + (u_0)^2, y_0 = 2 + (v_0)^2$.

2. Minimize the Rosenbrock function with constraints $-2 \leq x \leq 0.8$ using for instance the substitution $x = -2 + 2.8 * (\sin(u))^2$.

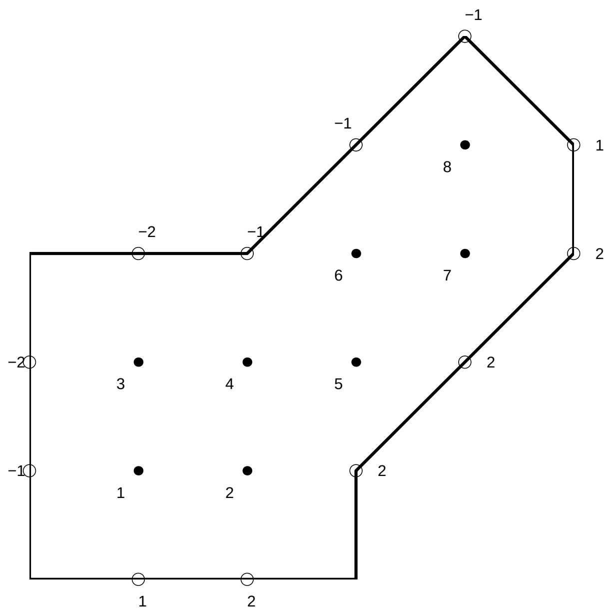
3. Solve the Dirichlet problem in the situation of the picture and with boundary values and indexing as in the picture when the grid point distance is $h = 1$.



4. a) Solve the Dirichlet problem in the situation of the picture, with boundary-values as in the picture, and obeying the given numbering of variables. The side length of a square is 1.



b) As a), but in the situation of the picture below.



5. For $n = 1, 2, \ldots$ let $S_n = \sum_{k=1}^{n} \sin(k\theta)/k$.

(a) Show by experiments that $S_n \to (\pi - \theta)/2$ on $[0, \pi]$ when $n \to \infty$.

(b) It was conjectured by L. Féjer in 1910 that $S_n > 0$ for all $\theta \in (0, \pi)$. Verify this statement experimentally.

(c) Study also whether

$$\frac{d}{d\theta} \sum_{k=1}^{n} \frac{\sin(k\theta)}{k \sin(\theta/2)} < 0 .$$