

Reading in Week 8 (5-9 Oct. 2009)

Jorge Nocedal and Stephen J. Wright, “Numerical Optimization”, Springer-Verlag, 1999. (Note: If you use the second edition of the book, the page numbers may be different.)

Chapter 5. Conjugate Gradient Methods.

Pages 101-112, from the beginning of the chapter to the end of “A practical form of the conjugate gradient method”.

***Optional:* If you are interested in convergence analysis, you can also read the subsection “Rate of Convergence” (pages 112-117).

Chapter 8. Quasi-Newton Methods.

Pages 193-205, from the beginning of the chapter to the end of “Algorithm 8.2 (SR1 Trust-Region Method)”.

***Optional:* If you are interested in convergence analysis, you can also read Section 8.4 Convergence Analysis (pages 211-219).