

Derivative based Methods for Unconstrained Optimization

$$(P) : \quad \min_x f(x) \quad \text{s.t. } x \in \mathbb{R}^n$$

where $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is continuous and twice differentiable

- Univariate functions
 - Direction search
 - Newton-Raphson
- Multi-variate functions
 - Steepest Descent
 - Newton's Method

See routines in `scipy.optimize`

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Xiang Xie



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