



## Numerical Simulation

Summer semester 2014  
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### Exercise Sheet 8.

Due date: **Wednesday, 11 June.**

**Programming Exercise 2.** Implement a constrained gradient descend method to minimize the Rosenbrock function from Exercise Sheet 6

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}, \quad f(x, y) = (1 - x)^2 + 100(y - x^2)^2.$$

with constraints  $-3 \leq x \leq 0$  and  $1 \leq y \leq 4$ .

(6 points)