



Numerical Algorithms

Winter semester 2013/2014
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Exercise Sheet 9.

Due date: **Tuesday, 21 January.**

Exercise 12. Show that the sufficient decrease conditions,

$$\|f(x + \Delta x)\| \leq \|f(x) + c_1 (D_x f) \Delta x\|, \quad (2.2.28)$$

$$g(x + \Delta x) \leq g(x) + c_1 (D_x g) \Delta x, \quad (2.2.30)$$

with $0 < c_1 \ll 1$, $f = D_x g$, are affine invariant.

(5 points)

Exercise 13. For $u : \Omega \rightarrow \mathbb{R}$, $g : \mathbb{R} \rightarrow \mathbb{R}$ continuously differentiable, derive formally that for the composition $g \circ u$ we have

$$D_u g = g' \circ u \in \mathbb{R}. \quad (2)$$

(5 points)