

**CS 591 Numerical Optimization -
Homework #4
Due Sept 27th**

September 25, 2006

- Read Nocedal Chapter 4
- Read Schaum's outline Chapter 7
- Project 2 has been posted on my web site (due Oct 4th)
- Implement BFGS update with the backtracking line search for the Rosenbrock function
- Reminder: quiz at beginning of each class period on lectured material and reading assignments.