

## Problem 1

$$f(m) = e^{\pi \cos(2mx)}$$

$$\frac{\partial f(m)}{\partial m} = -2\pi x \sin(2mx) e^{\pi \cos(2mx)}$$

substitute  $x=5$  and  $m=10$ , we have

$$f'(10) = -10\pi \sin(100) e^{\pi \cos(100)} = 238.8589841$$

## Problem 2

$$\begin{aligned} \phi_1 &= \cos(2x) & \phi_2 &= \cos(4x) & \phi_3 &= \cos(8x) & L &= e^{\pi x} \\ \phi'_1 &= -2\sin(2x) & \phi'_2 &= -4\sin(4x) & \phi'_3 &= -8\sin(8x) & L' &= \pi e^{\pi x} \end{aligned}$$

Now compute  $a_n$

$$a_1 = m_1 x = 10 \times 5 = 50 \quad a_2 = m_2 \phi_1(a_1) = 9 \cos(100) = 7.76087 \quad a_3 = m_3 \phi_2(a_2) = 8 \cos(4a_2) = 7.451517$$

Compute  $\delta_n$

$$\begin{aligned} \delta_3 &= L'(\phi_3(a_3)) \phi'_3(a_3) = \pi e^{\pi \cos(8a_3)} \times -8 \sin(8a_3) = -8\pi \sin(8a_3) e^{\pi \cos(8a_3)} = -0.08557955 \\ \delta_2 &= \delta_3 m_3 \phi'_2(a_2) = -32\delta_3 \sin(4a_2) = -0.9965439 \\ \delta_1 &= \delta_2 m_2 \phi'_1(a_1) = -18\delta_2 \sin(2a_1) = -9.083080635 \end{aligned}$$

(a)

$$\frac{\partial f_5}{\partial m_3}(10, 9, 8) = \delta_3 \phi_2(a_2) = \delta_3 \cos(4a_2) = -0.0797122$$

(b)

$$\frac{\partial f_5}{\partial m_2}(10, 9, 8) = \delta_2 \phi_1(a_1) = \delta_2 \cos(2a_1) = -0.8593386$$

(c)

$$\frac{\partial f_5}{\partial m_1}(10, 9, 8) = \delta_1 x = 5\delta_1 = -45.4154$$

## Problem 3

$\phi_n$  is defined the same as question 2. Now compute  $a_n$

$$a_1 = m_1 x + b_1 = 10 \times 5 + 11 = 61 \quad a_2 = m_2 \phi_1(a_1) + b_2 = 9 \cos(122) + 19 = 11.199096 \quad a_3 = m_3 \phi_2(a_2) + b_3 = 8 \cos(4a_2) + 18 = 23.49226$$

Compute  $\delta_n$

$$\begin{aligned} \delta_3 &= L'(\phi_3(a_3)) \phi'_3(a_3) = \pi e^{\pi \cos(8a_3)} \times -8 \sin(8a_3) = -8\pi \sin(8a_3) e^{\pi \cos(8a_3)} = 191.22014 \\ \delta_2 &= \delta_3 m_3 \phi'_2(a_2) = -32\delta_3 \sin(4a_2) = -4449.151142 \\ \delta_1 &= \delta_2 m_2 \phi'_1(a_1) = -18\delta_2 \sin(2a_1) = 39939.30357 \end{aligned}$$

(a)

$$\frac{\partial f_5}{\partial m_3}(10, 11, 9, 19, 8, 18) = \delta_3 \phi_2(a_2) = \delta_3 \cos(4a_2) = 131.2788657$$

(b)

$$\frac{\partial f_5}{\partial m_2}(10, 11, 9, 19, 8, 18) = \delta_2 \phi_1(a_1) = \delta_2 \cos(2a_1) = 3856.377793$$

(c)

$$\frac{\partial f_5}{\partial m_1}(10, 11, 9, 19, 8, 18) = \delta_1 x = 5\delta_1 = 199696.5179$$

## Problem 4

```
In [56... import numpy as np
import matplotlib
import matplotlib.pyplot as plt
```

Define the functions for this problem.

```
In [51... def phi_n(n, x):
    return np.cos(2**n*x)

def f5(m1=10, m2=9, m3=8,
      b1 = 0, b2 = 0, b3 = 0,
      x=5):
    return np.exp(np.pi * phi_n(3, m3 * phi_n(2, m2 * phi_n(1, m1 * x + b1) + b2) + b3))
```

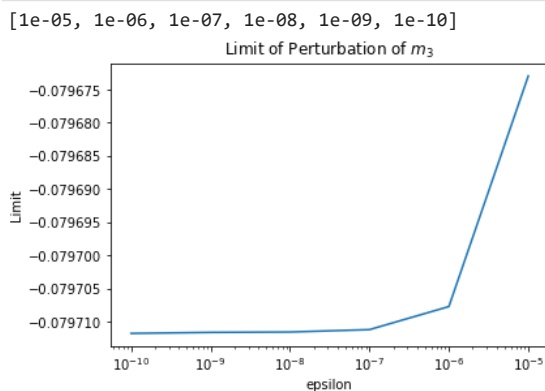
### Perturb $m_3$

```
In [48... epsilon = [10.**item for item in np.arange(-5, -11, -1)]
display(epsilon)
res_m3 = np.ndarray((len(epsilon)))

for i, item in enumerate(epsilon):
    res_m3[i] = (f5(m3 = 8. + item) - f5())/item

plt.figure()
plt.plot(epsilon, res_m3)
plt.xlabel("epsilon")
plt.ylabel("Limit")
plt.xscale("log")
plt.title(f'Limit of Perturbation of $m_3$')
plt.show()
plt.close()

display(res_m3[3])
```



-0.0797115824735517

It can be observed that the limit of the gradient  $\frac{\partial f_5}{\partial m_3}$  at  $x = 5$  tends to be stable when  $\epsilon \leq 10^{-8}$ . Hence, the result is taken at  $\epsilon = 10^{-8}$ , being -0.0797115824735517.

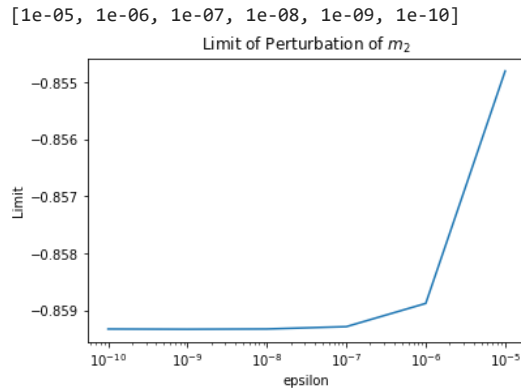
### Perturb $m_2$

```
In [49... epsilon = [10.**item for item in np.arange(-5, -11, -1)]
display(epsilon)
res_m2 = np.ndarray((len(epsilon)))

for i, item in enumerate(epsilon):
    res_m2[i] = (f5(m2 = 9. + item) - f5())/item
```

```
plt.figure()
plt.plot(epsilon, res_m2)
plt.xlabel("epsilon")
plt.ylabel("Limit")
plt.xscale("log")
plt.title(f'Limit of Perturbation of $m_2$')
plt.show()
plt.close()

display(res_m2[3])
```



-0.8593292973035904

It can be observed that the limit of the gradient  $\frac{\partial f_5}{\partial m_2}$  at  $x = 5$  tends to be stable when  $\epsilon \leq 10^{-8}$ . Hence, the result is taken at  $\epsilon = 10^{-8}$ , being **-0.8593292973035904**.

## Perturb $m_1$

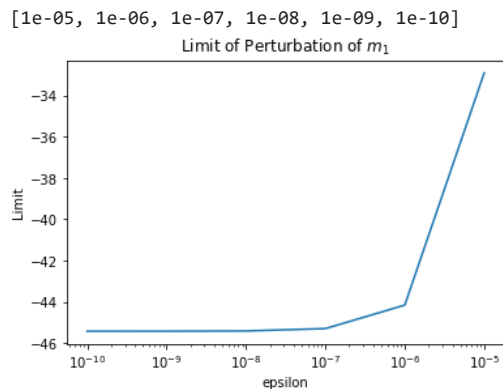
In [50]...

```
epsilon = [10.**item for item in np.arange(-5, -11, -1)]
display(epsilon)
res_m1 = np.ndarray((len(epsilon)))

for i, item in enumerate(epsilon):
    res_m1[i] = (f5(m1 = 10. + item) - f5())/item

plt.figure()
plt.plot(epsilon, res_m1)
plt.xlabel("epsilon")
plt.ylabel("Limit")
plt.xscale("log")
plt.title(f'Limit of Perturbation of $m_1$')
plt.show()
plt.close()

display(res_m1[3])
```



-45.40249018136766

It can be observed that the limit of the gradient  $\frac{\partial f_5}{\partial m_1}$  at  $x = 5$  tends to be stable when  $\epsilon \leq 10^{-8}$ . Hence, the result is taken at  $\epsilon = 10^{-8}$ , being **-45.40249018136766**.