

Assignment - II

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* Find the global minimum point and value for the function, $f(x, y) = x^2 + y^2 + 10$

↳ Manual calculations for 2 iterations

Calculations

$$f(x) = x^2 + y^2 + 10 \text{ (given)}$$

step 1:- variable's Initialization.

$$x = -1$$

$$y = +1$$

$$\eta = 0.1$$

$$\text{epochs} = 2$$

$$\text{iter} = 1$$

step 2: 1st order derivative for $f(x)$ at $x = -1, y = 1$

$$\left(\frac{df}{dx}\right)_{x=-1} = 2x = -2$$

$$\left(\frac{df}{dy}\right)_{y=1} = 2y = 2$$

step 3: change in x & y

$$\Delta x = -\eta \left(\frac{df}{dx}\right) = -2(0.1) = -0.2$$

$$\Delta y = -\eta \left(\frac{df}{dy}\right) = -(0.1)(2) = -0.2$$

step 4:

update the value of x & y

$$\begin{aligned}x &= x + \Delta x \\&= -1 + 0.2 \\&= -0.8\end{aligned}$$

$$\begin{aligned}y &= y + \Delta y \\&= 1 - 0.2 \\&= 0.8\end{aligned}$$

step 5:

$$\text{iter} += 1$$

$$\text{iter} = 2$$

step 6: if (iter \rightarrow epochs)
go to step 7

else

go to step 2

step 2:

$$\left(\frac{df}{dx}\right)_{x=-0.8} = 2x = 2(-0.8) = -1.6$$

$$\left(\frac{df}{dy}\right)_{y=0.8} = 2y = 2(0.8) = 1.6$$

step 3:

$$\begin{aligned}\Delta x &= -\eta \frac{df}{dx} \\&= -(0.1)(-1.6) = 0.16\end{aligned}$$

$$\begin{aligned}\Delta y &= -\eta \frac{df}{dy} \\&= -(0.1)(1.6) = -0.16\end{aligned}$$

step 4:

$$u = u + \Delta u = -0.8 + 0.16$$

$$\Rightarrow -0.64$$

$$y = y + \Delta y$$

$$\Rightarrow 0.8 - 0.16 \Rightarrow 0.64$$

step 5:

$$\text{iter} + 1$$

$$\text{iter} = 3$$

step 6:

if (iter > epochs)

goto step 7

else

goto step 2

step 7:

$$u = -0.64$$

$$y = 0.64$$

$$f(u, y) = u^2 + y^2 + 10$$

$$= (-0.64)^2 + (0.64)^2 + 10$$

$$= 0.4 + 0.4 + 10$$

$$= \underline{\underline{10.8}}$$