

Assignment 3

→ Given, $f(x, y) = 3x^2 + 5e^{-y} + 10$

Iteration ①

① Initialize: $x=1, y=1, \eta=0.01$.

② Gradient calculation:

$$\frac{\partial f(x, y)}{\partial x} = 6x = 6(1) = 6$$

$$\frac{\partial f(x, y)}{\partial y} = -5e^{-y} = -5(e^{-1}) = -1.8.$$

③ Step length

$$\begin{aligned}\Delta x &= -\eta \left(\frac{\partial f(x, y)}{\partial x} \right) = -(0.1)(6) \\ &= -0.6\end{aligned}$$

$$\begin{aligned}\Delta y &= -\eta \left(\frac{\partial f(x, y)}{\partial y} \right) = -(0.1)(-1.8) \\ &= 0.18.\end{aligned}$$

④ update x, y values.

$$x = x + \Delta x = 1 - 0.6 = 0.4$$

$$y = y + \Delta y = 1 + 0.18 = 1.18.$$

Iteration ②

① Gradient calculation:

$$\frac{\partial f(x, y)}{\partial x} = 6x = 6(0.4) = 2.4$$

$$\frac{\partial f(x, y)}{\partial y} = -5e^{-y} = -5(e^{-0.18}) = -4.17$$