

$$h(x,y) = xy^2 + x^3y, \text{ point } p = (1,2)$$

gradient ∇ of a function representing a surface is the direction of steepest ascent

$$\nabla h(x,y) = \begin{bmatrix} \frac{\partial h}{\partial x} \\ \frac{\partial h}{\partial y} \end{bmatrix} \text{ or } \begin{bmatrix} h_x \\ h_y \end{bmatrix} \text{ i.e. each co-ordinate is partial derivative of respective axis}$$

$$\frac{\partial h}{\partial x} = y^2 + 3x^2y, \quad \frac{\partial h}{\partial x}_{(1,2)} = 2^2 + 3(1)^2(2) = 4 + 6 = 10$$

$$\frac{\partial h}{\partial y} = 2xy + x^3, \quad \frac{\partial h}{\partial y}_{(1,2)} = 2(1)(2) + (1)^3 = 4 + 1 = 5$$

$$\nabla h(1,2) = \begin{bmatrix} 10 \\ 5 \end{bmatrix} = 5 \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\frac{\nabla h(1,2)}{\|\nabla h(1,2)\|} = \frac{\cancel{5} \begin{bmatrix} 2 \\ 1 \end{bmatrix}}{\cancel{5} \sqrt{2^2 + 1^2}} = \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix} \text{ is vector/direction}$$

in which if we move we gain height fastest

If we move in direction that is orthogonal to $\frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ we will remain at same height i.e. no change

so the vector orthogonal to $\frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ is $\frac{1}{\sqrt{5}} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$

$$\therefore v = \frac{1}{\sqrt{5}} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

a vector orthogonal to v is $\frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ -1 \end{bmatrix} = \frac{-1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$

$$\therefore w = \frac{-1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

2. Find the plane tangent to $xyz = \alpha$ at the point (β, β, β) .

$$F(x, y, z) = xyz - \alpha = 0$$

$$F_x = \frac{d}{dx} F(x, y, z) = \frac{d}{dx} (xyz - \alpha) \\ = yz \left(\frac{d}{dx} (x) - 0 \right)$$

$$= yz \text{ at } (\beta, \beta, \beta) = \beta \times \beta \Rightarrow \beta^2$$

$$F_y = \frac{d}{dy} (xyz - \alpha) = xz \text{ at } (\beta, \beta, \beta) = \beta \times \beta \Rightarrow \beta^2$$

$$F_z = \frac{d}{dz} (xyz - \alpha) = xy \text{ at } (\beta, \beta, \beta) = \beta \times \beta \Rightarrow \beta^2$$

eq of tangent plane:

$$F_x(x_0, y_0, z_0) \times (x - x_0) + F_y(x_0, y_0, z_0) \times (y - y_0) + F_z(x_0, y_0, z_0) \times (z - z_0) = 0$$

$$\beta^2(x - \beta) + \beta^2(y - \beta) + \beta^2(z - \beta) = 0$$

$$\beta^2(x + y + z - 3\beta) = 0$$

$$x + y + z - 3\beta = 0$$

$$x + y + z = 3\beta$$

$$3 \quad z(x, y) = \frac{f(x-y)}{y}$$

$$\frac{\partial z}{\partial x} = \frac{\partial}{\partial x} \frac{f(x-y)}{y} = \frac{1}{y} \frac{\partial f(x-y)}{\partial x}$$

Chain Rule: $h(x) = f(g(x))$ then $h'(x) = f'(g(x))g'(x)$

$$= \frac{1}{y} f'(x-y) \frac{\partial}{\partial x} (x-y)$$

$$= \frac{1}{y} f'(x-y) \left(\frac{\partial x}{\partial x} - \frac{\partial y}{\partial x} \right)$$

$$= \frac{f'(x-y)}{y} (1-0)$$

$$= \frac{f'(x-y)}{y}$$

$$\frac{\partial z}{\partial y} = \frac{\partial}{\partial y} \frac{f(x-y)}{y} \quad \text{or} \quad \frac{\partial}{\partial y} y^{-1} \cdot f(x-y)$$

Product Rule: $h(x) = f(x)g(x)$ then $h'(x) = f'(x)g(x) + f(x)g'(x)$

Quotient Rule: $h(x) = \frac{f(x)}{g(x)}$ then $h'(x) = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}$

$$= \frac{-f'(x-y) \cdot y - f(x-y)}{y^2} \quad \text{or} \quad y^{-1} f'(x-y) (0-1) + f(x-y) (-1) y^{-2}$$

$$= \frac{-(y \cdot f'(x-y) + f(x-y))}{y^2}$$

then

$$z + y \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = \frac{f(x-y)}{y} + y \cdot \frac{f'(x-y)}{y} + y \cdot \frac{-(y f'(x-y) + f(x-y))}{y^2}$$

$$= \frac{f(x-y)}{y} + f'(x-y) - f'(x-y) - \frac{f(x-y)}{y}$$

$$= 0$$

$$4) \quad g(x, y) = x^2 + 3y^2 \Rightarrow \frac{\partial g}{\partial x} = 2x, \quad \frac{\partial g}{\partial y} = 6y$$

$$\nabla g(x, y) = \begin{bmatrix} \frac{\partial g}{\partial x} \\ \frac{\partial g}{\partial y} \end{bmatrix} = \begin{bmatrix} 2x \\ 6y \end{bmatrix}$$

$$\begin{bmatrix} x_k \\ y_k \end{bmatrix} = \begin{bmatrix} x_{k-1} \\ y_{k-1} \end{bmatrix} - \alpha \nabla g \left(\begin{bmatrix} x_{k-1} \\ y_{k-1} \end{bmatrix} \right)$$

$$(i) \quad \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} = \begin{bmatrix} 3 \\ 8 \end{bmatrix} \quad \& \quad \alpha = 0.1 \quad \text{and} \quad 1 \leq k \leq 6$$

for $k=1$

$$\begin{aligned} \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} &= \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} - \alpha \nabla g \left(\begin{bmatrix} x_0 \\ y_0 \end{bmatrix} \right) \\ &= \begin{bmatrix} 3 \\ 8 \end{bmatrix} - 0.1 \begin{bmatrix} 2(3) \\ 6(8) \end{bmatrix} \\ &= \begin{bmatrix} 3 \\ 8 \end{bmatrix} - 0.1 \begin{bmatrix} 6 \\ 48 \end{bmatrix} \\ &= \begin{bmatrix} 3 \\ 8 \end{bmatrix} - \begin{bmatrix} 0.6 \\ 4.8 \end{bmatrix} \\ &= \begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} \end{aligned}$$

$k=2$

$$\begin{aligned} \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} &= \begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} - 0.1 \times \nabla g \left(\begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} \right) \\ &= \begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} - 0.1 \times \begin{bmatrix} 2(2.4) \\ 6(3.2) \end{bmatrix} \\ &= \begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} - 0.1 \times \begin{bmatrix} 4.8 \\ 19.2 \end{bmatrix} \\ &= \begin{bmatrix} 2.4 \\ 3.2 \end{bmatrix} - \begin{bmatrix} 0.48 \\ 1.92 \end{bmatrix} = \begin{bmatrix} 1.92 \\ 1.28 \end{bmatrix} \end{aligned}$$

$k=3$

$$\begin{aligned}
 \begin{bmatrix} x_3 \\ y_3 \end{bmatrix} &= \begin{bmatrix} 1.92 \\ 1.28 \end{bmatrix} - 0.1 \begin{bmatrix} 2(1.92) \\ 6(1.28) \end{bmatrix} \\
 &= \begin{bmatrix} 1.92 \\ 1.28 \end{bmatrix} - 0.1 \begin{bmatrix} 3.84 \\ 7.68 \end{bmatrix} \\
 &= \begin{bmatrix} 1.92 \\ 1.28 \end{bmatrix} - \begin{bmatrix} 0.384 \\ 0.768 \end{bmatrix} = \begin{bmatrix} 1.536 \\ 0.512 \end{bmatrix}
 \end{aligned}$$

 $k=4$

$$\begin{aligned}
 \begin{bmatrix} x_4 \\ y_4 \end{bmatrix} &= \begin{bmatrix} 1.536 \\ 0.512 \end{bmatrix} - 0.1 \begin{bmatrix} 2(1.536) \\ 6(0.512) \end{bmatrix} \\
 &= \begin{bmatrix} 1.536 \\ 0.512 \end{bmatrix} - 0.1 \begin{bmatrix} 3.072 \\ 3.072 \end{bmatrix} \\
 &= \begin{bmatrix} 1.2288 \\ 0.2048 \end{bmatrix}
 \end{aligned}$$

 $k=5$

$$\begin{aligned}
 \begin{bmatrix} x_5 \\ y_5 \end{bmatrix} &= \begin{bmatrix} 1.2288 \\ 0.2048 \end{bmatrix} - 0.1 \begin{bmatrix} 2(1.2288) \\ 6(0.2048) \end{bmatrix} \\
 &= \begin{bmatrix} 1.2288 \\ 0.2048 \end{bmatrix} - \begin{bmatrix} 0.24576 \\ 0.12288 \end{bmatrix} \\
 &= \begin{bmatrix} 0.98304 \\ 0.08192 \end{bmatrix}
 \end{aligned}$$

 $k=6$

$$\begin{aligned}
 \begin{bmatrix} x_6 \\ y_6 \end{bmatrix} &= \begin{bmatrix} 0.98304 \\ 0.08192 \end{bmatrix} - 0.1 \begin{bmatrix} 2(0.98304) \\ 6(0.08192) \end{bmatrix} \\
 &= \begin{bmatrix} 0.98304 \\ 0.08192 \end{bmatrix} - \begin{bmatrix} 0.196608 \\ 0.049152 \end{bmatrix} \\
 &= \begin{bmatrix} 0.786432 \\ 0.032768 \end{bmatrix}
 \end{aligned}$$

\therefore minimum for $g(x, y) = x^2 + 3y^2$ for $1 \leq k \leq 6$, $\alpha = 0.1$

and start point $\begin{bmatrix} 3 \\ 8 \end{bmatrix}$ is $\begin{bmatrix} 0.786432 \\ 0.032768 \end{bmatrix}$

5. function $y^4 - 62y^2 - \alpha y + 9$ is maximum at $y=1$

a function f is maximum when $\frac{df}{dy} = 0$

$$\frac{df}{dy} = 4y^3 - 124y - \alpha = 0$$

$$\text{at } y=1 \Rightarrow 4(1)^3 - 124(1) - \alpha = 0$$

$$4 - 124 - \alpha = 0$$

$$\alpha = -120$$

6. Compute the derivative $\frac{df}{dx}$ of the following function

$$f(x) = \sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + (\sqrt{x} + \ln(x))$$

illustrating back propagation method.

$$\left[\frac{d}{dx}(\sqrt{x}) = \frac{1}{2\sqrt{x}}, \quad \frac{d}{dx} \ln(x) = \frac{1}{x}, \quad \frac{d}{dx} \sin(x) = \cos(x), \quad \frac{d}{dx} \cos(x) = -\sin(x) \right]$$

$$\frac{df(x)}{dx} = \frac{d}{dx}(\sin(\sqrt{x} + \ln(x))) + \frac{d}{dx}(\cos(\sqrt{x} + \ln(x))) + \frac{d}{dx}(\sqrt{x} + \ln(x))$$

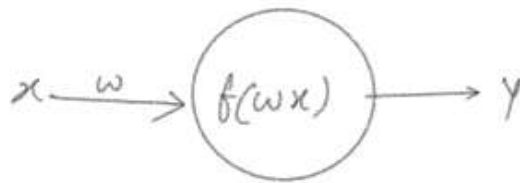
$$= \cos(\sqrt{x} + \ln(x)) \times \frac{d}{dx}(\sqrt{x} + \ln(x)) - \sin(\sqrt{x} + \ln(x)) \times \frac{d}{dx}(\sqrt{x} + \ln(x)) + \frac{d}{dx}(\sqrt{x} + \ln(x))$$

$$= (\cos(\sqrt{x} + \ln(x)) - \sin(\sqrt{x} + \ln(x)) + 1) \times \left(\frac{1}{2\sqrt{x}} + \frac{1}{x} \right)$$

$$= (\cos(\sqrt{x} + \ln(x)) - \sin(\sqrt{x} + \ln(x)) + 1) \times \left(\frac{\sqrt{x}}{2x} + \frac{2}{2x} \right)$$

$$= \frac{(\cos(\sqrt{x} + \ln(x)) - \sin(\sqrt{x} + \ln(x)) + 1)(\sqrt{x} + 2)}{2x}$$

x	y
1.1	1.9



here our activation function is

$$f(x) = \sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + (\sqrt{x} + \ln(x))$$

and its derivative is

$$\frac{d}{dx}(\sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + (\sqrt{x} + \ln(x))) = \frac{(\sqrt{x} + 2)(-\sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + 1)}{2x}$$

lets initialize weights w_1 & w_2
in range of (0,1)

$$w_1 = 4 \quad \text{and learning rate} \\ \alpha = 0.1$$

$$\text{loss function } E(\text{out}) = \frac{1}{2}(\text{target} - \text{out})^2$$

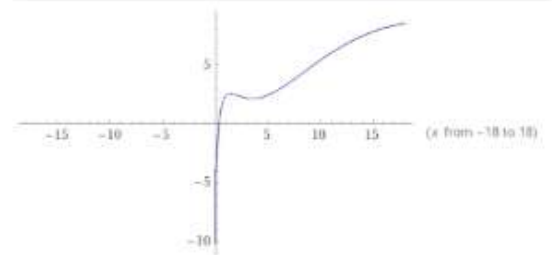
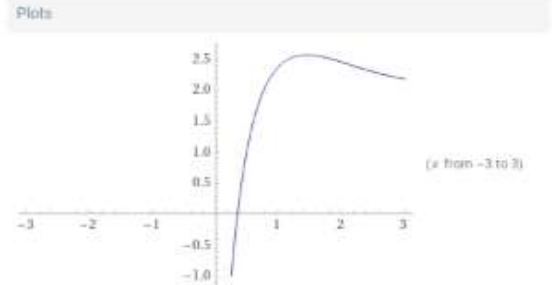
$$\frac{d}{d\text{out}} E = -(\text{target} - \text{out})$$

$$\text{for } x = 1.1, y = 1.9$$

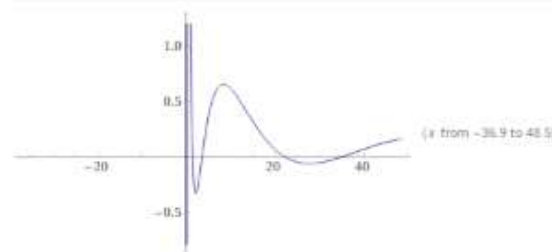
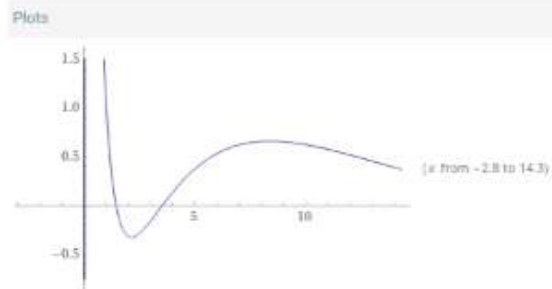
$$w \times x = 4 \times 1.1 \quad (\text{net}_1)$$

$$f(4 \times 1.1) = 2.24 \quad (\text{out}_1)$$

plot $\sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + (\sqrt{x} + \ln(x))$



plot $\frac{(\sqrt{x} + 2)(-\sin(\sqrt{x} + \ln(x)) + \cos(\sqrt{x} + \ln(x)) + 1)}{2x}$



$$\frac{dE}{dout} = -(1.9 - 2.24) = 0.34$$

$$\frac{dout}{dnet} = \frac{d}{dx} (\sin(\sqrt{x} + \log(x)) + \cos(\sqrt{x} + \log(x)) + (\sqrt{x} + \log(x))) = \frac{(\sqrt{x} + 2)(-\sin(\sqrt{x} + \log(x)) + \cos(\sqrt{x} + \log(x)) + 1)}{2x}$$

$$\frac{dout}{dnet}(0.34) = 8.94$$

$$\frac{dnet}{dw} = \frac{d}{dw} (w \times out_1) = out_1 = 2.24$$

$$\frac{dE}{dout} \times \frac{dout}{dnet} \times \frac{dnet}{dw} = \frac{dE}{dw} \Rightarrow 0.34 \times 8.94 \times 2.24 = 6.8$$

$$w_{new} = w_{old} - \alpha \times \frac{dE}{dw} = 4 - 0.1 \times 6.8 = 3.32$$

to check new output

$$f(w_{new} \times x) = f(3.32 \times 1.1) = 2.14$$

actual Y	Y _{old}	Y _{new}
1.9	2.24	2.14

we can see after updating weight using backpropagation new output is closer to the actual expected output

	Grey	Red	Glazed	Operating Cost
UNIT 1	3000	2000	300	400
UNIT 2	2000	5000	1500	600
	18000	34000	9000	

Objective is to minimize operating cost of unit I per x_1 days & of unit II per x_2 days
 from this we can formulate Linear programming problem (LPP) as

$$\min_{x \in \mathbb{R}^2} \begin{bmatrix} 400 \\ 600 \end{bmatrix}^T \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\text{subject to } \begin{bmatrix} 3000 & 2000 \\ 2000 & 5000 \\ 300 & 1500 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 18000 \\ 34000 \\ 9000 \end{bmatrix}$$

To derive dual linear program using Lagrange duality,

$$\text{Lagrangian } L(x, \lambda) = \begin{bmatrix} 400 \\ 600 \end{bmatrix}^T x + \lambda^T \left(\begin{bmatrix} 3000 & 2000 \\ 2000 & 5000 \\ 300 & 1500 \end{bmatrix} \cdot x - \begin{bmatrix} 18000 \\ 34000 \\ 9000 \end{bmatrix} \right)$$

$$L(x, \lambda) = \left(\begin{bmatrix} 400 \\ 600 \end{bmatrix}^T + \lambda^T \begin{bmatrix} 3000 & 2000 \\ 2000 & 5000 \\ 300 & 1500 \end{bmatrix} \right) x - \lambda^T \begin{bmatrix} 18000 \\ 34000 \\ 9000 \end{bmatrix}$$

differentiate L w.r.t x and set to 0

$$\frac{d}{dx}(L(x, \lambda)) = \begin{bmatrix} 400 \\ 600 \end{bmatrix}^T + \lambda^T \begin{bmatrix} 3000 & 2000 \\ 2000 & 5000 \\ 300 & 1500 \end{bmatrix} = 0$$

by substituting above equation into lagrangian we get

$$\text{dual lagrangian } D(\lambda) = -\lambda^T \begin{bmatrix} 18000 \\ 34000 \\ 9000 \end{bmatrix}$$

Thus our dual linear program or dual optimization problem is

$$\max_{\lambda \in \mathbb{R}^m} -\lambda^T \begin{bmatrix} 18000 \\ 34000 \\ 9000 \end{bmatrix}$$

$$\text{subject to } \begin{bmatrix} 400 \\ 600 \end{bmatrix}^T + \lambda^T \begin{bmatrix} 3000 & 2000 \\ 2000 & 5000 \\ 300 & 1500 \end{bmatrix} = 0$$

$$\lambda \geq 0$$

Surface: $F(x, y, z) = 0$ Point of tangency: (x_0, y_0, z_0)

Equation of Tangent Plane:

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

differentiate $g(x, y)$ w.r.t x

$$\frac{\partial}{\partial x}((6y^2 - 5)^2(x^2 + y^2 - 1)^2) = 4x(5 - 6y^2)^2(x^2 + y^2 - 1)$$

differentiate $g(x, y)$ w.r.t y

$$\frac{\partial}{\partial y}((6y^2 - 5)^2(x^2 + y^2 - 1)^2) = 4y(6y^2 - 5)(x^2 + y^2 - 1)(6x^2 + 12y^2 - 11)$$

$$g_x(1, -1) = 4(1)(5 - 6(-1)^2)^2(1^2 + (-1)^2 - 1) = 4(-1)^2(1) = 4$$

$$g_x(-1, 1) = 4(-1)(5 - 6(1)^2)^2((-1)^2 + 1^2 - 1) = -4$$

$$g_x(1, 1) = 4(1)(5 - 6(1)^2)^2(1^2 + 1^2 - 1) = 4$$

$$g_y(1, 1) = 4(1)(6(1)^2 - 5)(1^2 + 1^2 - 1)(6(1)^2 + 12(1)^2 - 11)$$

$$= 4(1)(6 + 12 - 11) = 4(18 - 11) = 4(7) = 28$$

$$g_y(1, -1) = 4(-1)(1)(18 - 11) = -28$$

$$g_y(-1, 1) = 4(1)(18 - 11) = 28$$

$$\nabla f(1, -1, 1) = \begin{bmatrix} 4 + 28 \\ -4 - 28 \\ 4 + 28 \end{bmatrix} = \begin{bmatrix} 32 \\ -32 \\ 32 \end{bmatrix} = \begin{bmatrix} \nabla f_x \\ \nabla f_y \\ \nabla f_z \end{bmatrix}$$

by substituting partial gradients into tangent plane equation we get ,

$$32(x - x_0) - 32(y - y_0) + 32(z - z_0) = 0$$

$$\text{given } (x_0, y_0, z_0) = (1, -1, 1)$$

$$x - 1 - y + (-1) + z - 1 = 0$$

$$x - y + z = 3$$