

## CS412 Machine Learning - 2023

### HW3-Gradient Descent

50pts

- 1) **50pts** - We are trying to minimize a function  $F(x) = x^2 - 10x + 5$  with respect to its parameter  $x$ . In other words we want to find the  $x$  for which  $f(x)$  is minimum.

Starting from the point  $x=10$  use steepest descent algorithm *for TWO steps* to find the local minimum of the function around this point. You should use a “step size” of  $\alpha = 0.1$  in update, as:  $x = x - \alpha \nabla$

We will use a subscript to indicate the subsequent values of  $x$ , starting from  $x_0$ .

#### Worksheet:

$$F(x_0) = \dots\dots\dots 5 \dots\dots\dots$$

: Just to note at what  $F$  value we start (5pts)

$$\nabla F = \dots\dots\dots 2x - 10 \dots\dots\dots$$

: Compute the gradient (10pts)

Note: Even though  $F$  is a function of a single variable, you can still write/think of the gradient as a vector of size one.

$$\nabla F |_{x_0} = \dots\dots\dots 10 \dots\dots\dots$$

: This is the gradient **evaluated** at  $x_0$  (10pts)

$$x_1 = \dots\dots\dots 9 \dots\dots\dots$$

: Update  $x_0$  to find  $x_1$  (5pts)

$$F(x_1) = \dots\dots\dots -4 \dots\dots\dots$$

: just checking to see if we are indeed minimizing

**Now do the 2<sup>nd</sup> step similarly and write your results below (no partial so be careful please):** :20pts

**ANSWER:**  $x_2$  ( $x$  after 2 steps of gradient descent) = ..... 8.2 .....

$f(x_2) = \dots\dots\dots -9.76 \dots\dots\dots$

**Submission:** Write the ANSWER line as inline submission to homework and attach the filled page as a pdf document to Sucourse.