

Data Science: Theory and Practice

LAB - 9

1) Is the search direction a gradient descent one?

$$J(w) = (w_1 - 10)^2 + (w_2 - 10)^2$$

Initial point - (2, 1)

$$\frac{\partial J}{\partial w_1} = 2(w_1 - 10) = 0; \quad \frac{\partial J}{\partial w_2} = 2(w_2 - 10) = 0$$

$$2w_1 - 20 = 0$$

$$w_1 = 20/2$$

$$\boxed{w_1 = 10}$$

$$2w_2 - 20 = 0$$

$$2w_2 = 20$$

$$w_2 = 20/2$$

$$\boxed{w_2 = 10}$$

Initial pt (2, 1)

in $\partial J / \partial w_1$; $\partial J / \partial w_2$

$$\begin{aligned} \partial J / \partial w_1 &= 2(w_1 - 10) \\ &= 2(2 - 10) \\ &= -16 \end{aligned}$$

$$\begin{aligned} \partial J / \partial w_2 &= 2(w_2 - 10) \\ &= 2(1 - 10) \\ &= -18 \end{aligned}$$

$$\text{Steepest Gradient direction} = - \begin{bmatrix} -16 \\ -18 \end{bmatrix} = \begin{bmatrix} 16 \\ 18 \end{bmatrix}$$

But given is (2, 1)

Thus, it is not a gradient descent.