In [17]:
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# -*- coding: utf-8 -*-
"""
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"""

import sympy as sym
import numpy as np
import matplotlib.pyplot as plt
import matplotlib as mpl
#get_ipython().run_line_magic('matplotlib', 'inline')
#https://scipy-lectures.org/packages/sympy.html
# ^^ how to use sympy ^^

height = 10
width = 10

mpl.rcParams['figure.figsize'] = (width, height)
mpl.rcParams['font.size'] = 18
mpl.rcParams['figure.titlesize'] = 'small'
mpl.rcParams['legend.fontsize'] = 'small'
mpl.rcParams['xtick.major.size'] = 12
mpl.rcParams['xtick.minor.size'] = 8
mpl.rcParams['xtick.labelsize'] = 18
mpl.rcParams['ytick.major.size'] = 12
mpl.rcParams['ytick.minor.size'] = 8
mpl.rcParams['ytick.labelsize'] = 18

HX ,HY  = 50,50 #number of x,y  points for countour
xmin,xmax = -6,9
ymin,ymax = -6,9
x1 = np.linspace(xmin,xmax,HX)
x2 = np.linspace(ymin,ymax,HY)
X1,X2 = np.meshgrid(x1,x2) # genertate mesh grid
w1=sym.Symbol('w1') # define symbols
w2=sym.Symbol('w2')

j=(w1**2 + w2 - 11)**2 + (w1 + w2**2 - 7)**2# define equation

#compute gradient
j_grad1=sym.diff(j,w1)
j_grad2=sym.diff(j,w2)
#compute hessian
hess11=sym.diff(j_grad1,w1)
hess12=sym.diff(j_grad1,w2)
hess21=sym.diff(j_grad2,w1)
hess22=sym.diff(j_grad2,w2)

#generate contour map
ConMap=np.zeros((HX,HY))
for i in range(HX):
    for k in range(HY):
        ConMap[i,k]=j.subs({w1:x1[i],w2:x2[k]})


eta = 1
lambdas = [0, 1, 10, 100]
lim=50 # number of iterations
threshold = 1e-5
wStar=[[3,2],[-2.8,3.13],[-3.78,-3.28],[3.58,-1.85]] # ending point

colors = ('lightgray', 'salmon', 'orange', 'mediumseagreen')
labels = [r'$\lambda =$' + str(lam) for lam in lambdas]
styles = ['-',':','-', '-']
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In [18]:
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plt.figure(figsize=(10,10))
plt.contour(X1,X2,ConMap)
lam = 0
for i in range(len(lambdas)):
    np.random.seed(0)
    w=np.random.normal(0,1,2) # starting point
    ew=[]
    jw=[]
    count= 1
    line=[]
    while(True):
        #compute gradient matrix and hessian matrix
        g= np.array([float(j_grad1.subs({w1:w[0],w2:w[1]})),float(j_grad2.subs({w1:w[0],w2:w
[1]}))])
        H= np.array([[float(hess11.subs({w1:w[0],w2:w[1]})),float(hess12.subs({w1:w[0],w2:w
[1]}))],
                     [float(hess21.subs({w1:w[0],w2:w[1]})),float(hess22.subs({w1:w[0],w2:w
[1]}))]])

        lam = lambdas[i]

        dw = -np.dot(np.linalg.inv(H + lam*np.eye(len(H))), g)

        wnew =  w+eta*dw
        line.append(w)
        #loop check
        if(np.abs(wnew - w).mean() < threshold):
            print('Converge break')
            print(count)
            break
        elif( count>lim ):
            print('Count Break')
            break
        elif(np.isnan(g).any()):
            print('nan break')
            break
        else:
            count=count +1
            wprev=w.copy()

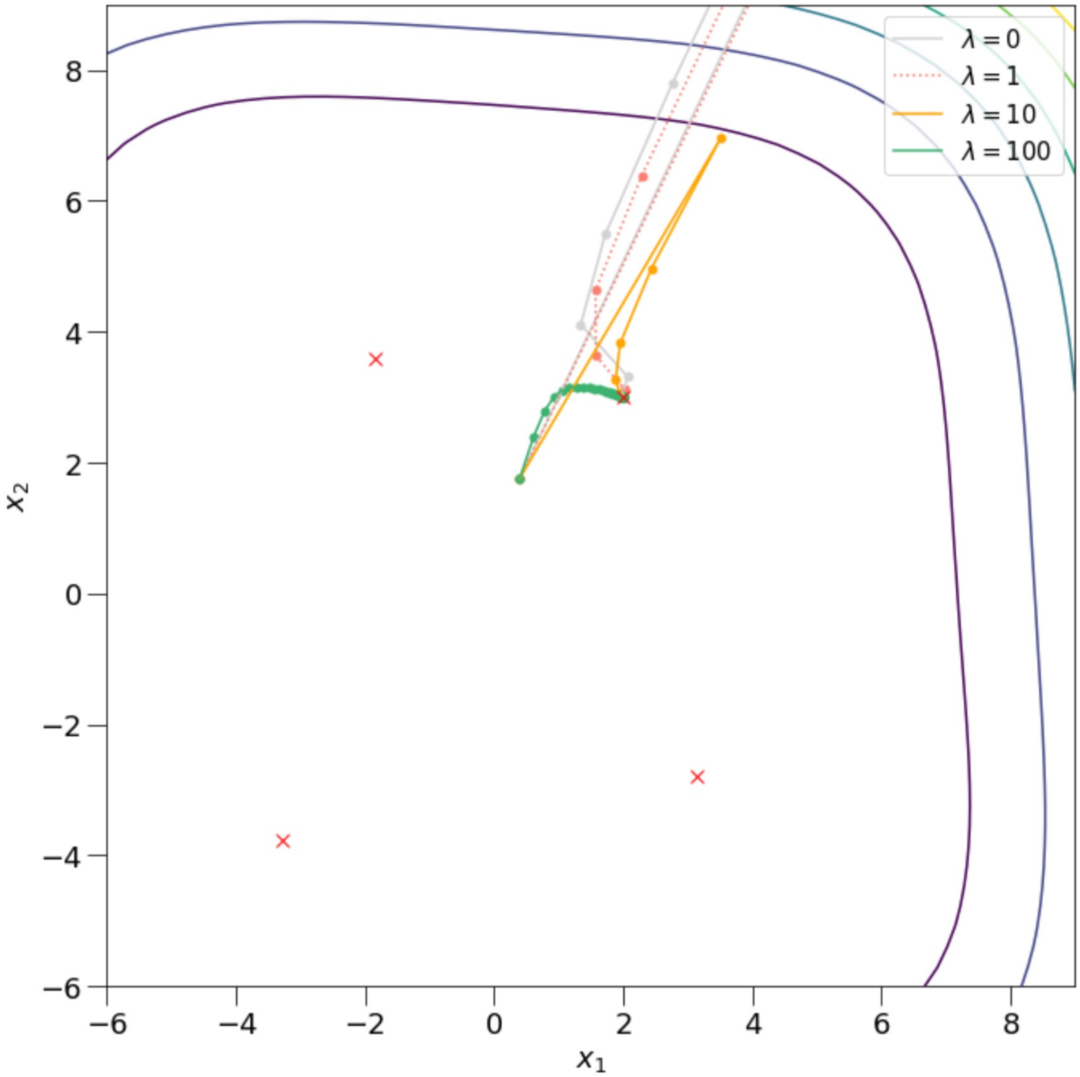
            w=wnew.copy()

            ew.append(np.linalg.norm(w-wStar))
            jw.append(j.subs({w1:w[0],w2:w[1]}))
    line=np.array(line)

    plt.plot(line[:,1],line[:,0], color=colors[i], linestyle=styles[i], label=labels[i],)# z
order=len(etas)-i)
    plt.scatter(line[:,1],line[:,0], 25, color=colors[i], )#zorder=len(etas)-i)

for n in range(len(wStar)):
    plt.plot(wStar[n][1],wStar[n][0], 'rx', markersize=8)
plt.xlim(xmin, xmax)
plt.ylim(ymin, ymax)
plt.xlabel(r'$x_1$')
plt.ylabel(r'$x_2$')
plt.legend()
plt.tight_layout()
#plt.savefig('../prob9.eps', dpi=500)
```

```
Converge break
13
Converge break
12
Converge break
13
Converge break
50
```

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In [ ]:
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