

# MASD assignment 2

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## Exercise 2

a)

i) This one would not give  $\frac{df}{dt}$ , since the value of  $\Delta t$  is not approaching 0. The expression is basically the expression of differentiating a function:

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

except without limiting it, as well as  $a$  being replaced with  $t$ , and  $h$  being replaced with  $\Delta t$ . Since limiting is an important part of the above expression, (i) as given in the assignment text would not be able to give  $\frac{df}{dt}$  at time  $t$

ii) This one has a simpler explanation:

It is able to give  $\frac{df}{dt}$  at time  $t$ , this is because when approaching 0, it doesn't matter what constant is manipulating  $h$ ,  $h$  will still approach 0, and as such, the constant can be ignored. This leaves us with the normal expression for differentiation. Which means that it is able to give  $\frac{df}{dt}$  at time  $t$

iii) This is even simpler, it follows the expression for differentiation to a tee:

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

with only the values being given new names ( $a \rightarrow t, h \rightarrow \Delta t$ ). As such this would also be able to give  $\frac{df}{dt}$  at time  $t$ .

b)

Excuse the less professional look of the second graph, a way to input the function into a graphing tool was not found.

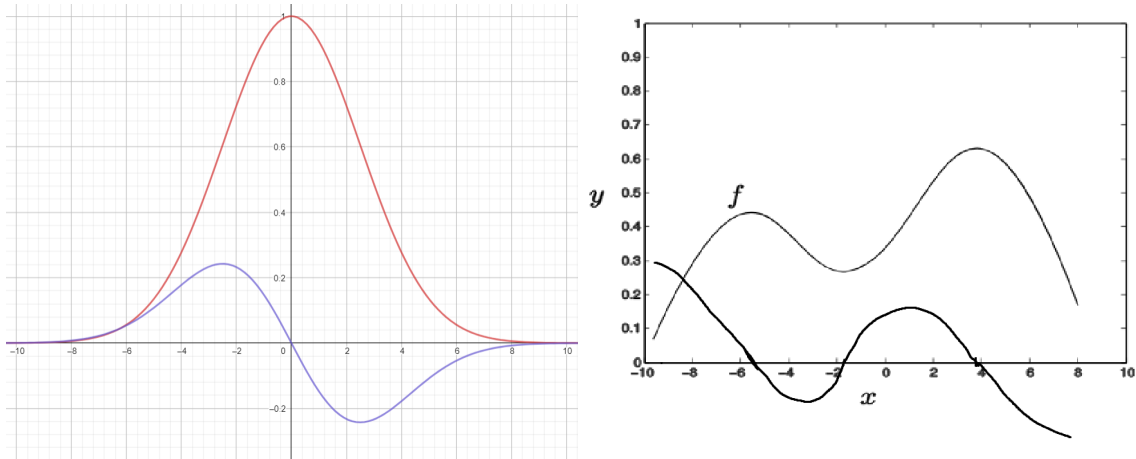


Figure 1: The graphs and their derivatives

c)

While it is difficult to see, it can still be seen with a bit of zoom, that  $x = 0$  is a local minima.

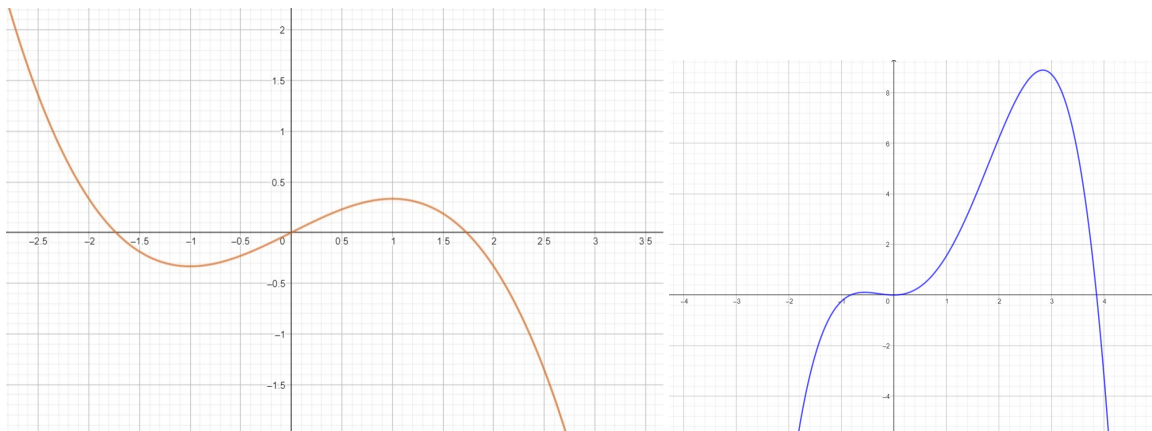


Figure 2: The graphs whose derivatives follow the assignment text

## Exercise 3

a)  $\frac{d}{dx} (x^3 + e^{2x})$

first step is to apply power rule to  $x^3$  and that gives us  $3x^2$

next we apply chain rule to  $(e^{2x})$  that gives us  $e^{2x} \frac{d}{dx}(2x)$

then  $\frac{d}{dx}(2x) = 2$  so the following result is  $3x^2 + e^{2x} \cdot 2$

b)  $\frac{d}{dx} (e^{x^2+3x^3})$

we use chain rule:  $\frac{df(u)}{dx} = \frac{df}{du} \cdot \frac{du}{dx}$

derivative of outer function is e, evaluated of inner function is  $x^2 + 3x^3$ .

Derivative of inner function is:  $2x + 9x^2$

so the following result is  $e^{x^2+3x^3} (2x + 9x^2)$

c)  $\frac{d}{dx} \left( \frac{\ln(x)}{x^2} \right)$

We use the quotient rule with  $\ln(x)$  being the first function and  $x^2$  being the second. When calculating the derivative of  $x^2$ , we use the power rule.

$$\frac{d}{dx} = \frac{(x^2)\left(\frac{1}{x}\right) - \ln(x)(2x)}{x^2^2}$$

$$\frac{d}{dx} = \frac{x - 2x \ln(x)}{x^4}$$

$$\frac{d}{dx} = \frac{x(1 - 2\ln(x))}{x(x^3)}$$

$$\frac{d}{dx} = \frac{1 - 2\ln(x)}{x^3}$$

d)  $\frac{d}{dx} \left( e^{x^2+3xy+2y^3} \right)$

we use the chain rule:  $e^{x^2+3xy+2y^3} \frac{d}{dx} (x^2 + 3xy + 2y^3)$

so in this case we multiply the original expression with the derivative of the inner function, with respect to x.

we end up with following result:  $e^{x^2+3xy+2y^3} (2x + 3y)$

e)  $\frac{\partial}{\partial y} = (e^{xy})(\ln(x^2 + y^3))$

To find the partial derivative with respect to y, we first use the product rule. To take the derivative of  $\ln(x^2 + y^3)$ , we use the chain rule, taking the derivative of  $\ln$  and then of  $(x^2 + y^3)$ , where we need to use the sum rule, constant rule (as x is treated as a constant) and the power rule. To take the derivative of  $e^{xy}$ , we also have to use the chain rule and the constant multiple rule.

$$\frac{\partial}{\partial y} = (e^{xy})\left(\frac{1}{x^2+y^3}\right)(3y^2) + \ln(x^2 + y^3)(e^{xy})(x)$$

$$\frac{\partial}{\partial y} = \left(\frac{3y^2 e^{xy}}{x^2+y^3}\right) + x e^{xy} \ln(x^2 + y^3)$$

f)  $\frac{\partial}{\partial x_i}(x^T A x)$  where  $x^T = (x_1 \dots x_n)$  and  $A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix}$   $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$

first we calculate  $(Ax)$ :  $\begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{bmatrix} a_{11}x_1 + \dots + a_{1n}x_n \\ \vdots \\ a_{n1}x_1 + \dots + a_{nn}x_n \end{bmatrix}$

next we calculate  $(Ax) \cdot x^T = \begin{bmatrix} a_{11}x_1 + \dots + a_{1n}x_n \\ \vdots \\ a_{n1}x_1 + \dots + a_{nn}x_n \end{bmatrix} \cdot (x_1 \dots x_n) = \begin{bmatrix} a_{11}x_1^2 + \dots + a_{1n}x_nx_1 \\ \vdots \\ a_{n1}x_1x_n + \dots + a_{nn}x_n^2 \end{bmatrix}$

now we will take the derivative with respect to every  $x$ :  $\begin{pmatrix} \frac{d}{dx_1} \\ \vdots \\ \frac{d}{dx_n} \end{pmatrix}$

$= \begin{pmatrix} 2a_{11}x_1 + \dots + a_{1n}x_n \\ \vdots \\ a_{n1}x_1 + \dots + 2a_{nn}x_n \end{pmatrix} = 2 \begin{pmatrix} a_{11}x_1 + \dots + a_{1n}x_n \\ \vdots \\ a_{n1}x_1 + \dots + a_{nn}x_n \end{pmatrix} = 2 \begin{pmatrix} a_{11} + \dots + a_{1n} \\ \vdots \\ a_{n1} + \dots + a_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$

so now we can evaluate our result, and quickly realize that we just ended up with 2 times our original matrix times original vector. So we can write the result as:  $2A \cdot x$

g) first we make sure that the dimensions are correct:

$x \in \mathbb{R}^{n \times 1}, A \in \mathbb{R}^{n \times n}$  then

we can use the differential rule of vectors:  $\frac{d(x^T a)}{dx} = \frac{d(a^T x)}{dx} = a^T$  where  $x, a \in \mathbb{R}^{n \times 1}$

now we can use the chain rule where we first treat  $Ax$  as constant, and then  $x^T A$  to get following:

$\frac{d(x^T Ax)}{dx} = x^T A^T + x^T A$  where  $A \in \mathbb{R}^{n \times n}$

So after reducing we end up with:  $\frac{d(x^T Ax)}{dx} = x^T (A^T + A)$

## Exercise 4

a)

python code:

```
def badness(a, b, cho, nob):
    # declare list.
    numbersList = []
    # for loop causing the function to run code 20 times.
    for i in range(19):
        # putting every result in the list.
        firstNumber = (nob[i]-a*cho[i]-b)**2
```

```

        secondNumber = (nob[i+1]-a*cho[i+1]-b)**2
        puttingTogether = firstNumber + secondNumber
        numbersList.append(puttingTogether)
# calculate the sum of every number.
numbersList.append(((nob[18]-a*cho[18]-b)**2) + ((nob[19]-a*cho[19]-b)**2))
theSum = sum(numbersList)
result = (1/20*theSum)
return result

```

b)

**python code:**

```

import torch
def badnessgradient(a, b, cho, nob):
    # declare list.
    numbersList = []
    # for loop causing the function to run code 20 times.
    for i in range(19):
        # calculating the gradient for a and b.
        x = torch.tensor(a, requires_grad=True)
        y = torch.tensor(b, requires_grad=True)
        z = (nob[i]-x*cho[i]-y)**2
        z = z.mean()
        z.backward()
        firstGradient = x.grad
        secondGradient = y.grad
        # adding a gradient and b gradient, and putting in list
        addition = firstGradient + secondGradient
        numbersList.append(addition)
    # take the sum of all 20 gradients
    result = sum(numbersList)
    return result

```