

Assignment - 3

Find the global minimum point and value for the function

$$f(x, y) = 3x^2 + 5e^{-y} + 10$$

Manual calculation:

$$f(x, y) = 3x^2 + 5e^{-y} + 10$$

step 1: $x = 2$, $y = 1$, $\eta = 0.1$, $iter_{max} = 2$, $iter = 1$

$$\text{step } \underline{2}: \quad m_1 = \left. \frac{\partial f}{\partial x} \right|_{x=2} = 6x = 6(2) = 12$$

$$m_2 = \left. \frac{\partial f}{\partial y} \right|_{y=1} = (-5e^{-1}) = -1.839$$

$$\text{step } \underline{3}: \quad \Delta x = -\eta \frac{\partial f}{\partial x} = -\eta m_1 = -(0.1)(12) = -1.2$$

$$\Delta y = -\eta \frac{\partial f}{\partial y} = -\eta m_2 = -(0.1)(-1.839) = 0.1839$$

$$\text{step } \underline{4}: \quad x = x + \Delta x = 2 - 1.2 = 0.8$$

$$y = y + \Delta y = 1 + 0.1839 = 1.1839$$

$$\text{step } \underline{5}: \quad iter = iter + 1 = 2$$

step 6:
if ($iter \leq iter_{max}$)
 goto step 2
else
 goto step 7

$$\text{step } \underline{2}: \quad m_1 = \frac{\partial f}{\partial x} = 6x = 6(0.8) = 4.8$$

$$m_2 = \frac{\partial f}{\partial y} = -5e^{-y} = -5e^{-1.1839} = -1.53$$

$$\text{step } \underline{3}: \quad \Delta x = -\eta \frac{\partial f}{\partial x} = -\eta m_1 = -(0.1)(4.8) = -0.48$$

$$\Delta y = -\eta \frac{\partial f}{\partial y} = -\eta m_2 = -(0.1)(-1.53) = 0.153$$

step 4: $x = x + \Delta x = 0.8 - 0.48 = 0.32$
 $y = y + \Delta y = 1.1839 + 0.153 = 1.3369$

step 5: $iter = iter + 1 = 3$

step 6: if (iter > itermax)
 goto step 7
 else
 goto step 2

step 7: Calculate $f(x, y)$ at x and y .
 $x = 0.32, y = 1.3369$

$$\begin{aligned} f(x, y) &= 3x^2 + 5e^{-y} + 10 \\ &= 3(0.32)^2 + 5e^{-1.3369} + 10 \\ &= 10.3072 + 5e^{-1.3369} \\ &= 11.6204 \end{aligned}$$