

Statistical Learning for Engineers (EN.530.641)

Homework 1

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Out: 09/09/2022
Due: 09/16/2022 by midnight EST

This is exclusively used for Fall 2022 EN.530.641 SLE students, and is not to be posted, shared, or otherwise distributed.

- 1 (a) In the class, we have discussed the properties that define a vector space. Let $\mathbf{x} \in \mathbb{R}^n$. Prove that

$$0 \mathbf{x} = \mathbf{0}$$

only by using those properties. Do not use component form calculations. Here 0 denotes scalar zero, while $\mathbf{0}$ means the zero vector in \mathbb{R}^n .

- (b) Using part (a), prove that $-\mathbf{x} = (-1)\mathbf{x}$. Note that through this, one can define the difference between two vectors \mathbf{x}, \mathbf{y} in a vector space, i.e., $\mathbf{x} - \mathbf{y}$.
- (c) Prove that $\mathbb{R}^{m \times n}$ (the set of all real $m \times n$ matrices) with matrix addition, $+$, and scalar multiplication, \cdot , forms a vector space.

- 2 (a) Let's consider a system of equations

$$\begin{pmatrix} 1 & 1 & 2 \\ 1 & -1 & 2 \\ 2 & 0 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}.$$

Does this system of equations have a solution? How do you know?

- (b) Suppose that, for \mathbb{R}^2 , we have a basis set $\{\mathbf{v}_1, \mathbf{v}_2\}$ that is not orthonormal. How do you obtain the orthonormal basis set? Can you generalize the process into \mathbb{R}^n ?
- 3 In the class, we have learned FONC as $\mathbf{v}^T \nabla f(\mathbf{x}^*) \geq 0$ for a local minimizer \mathbf{x}^* (\mathbf{v} is a feasible direction). If \mathbf{x}^* is located inside the domain, then FONC becomes

$$\nabla f(\mathbf{x}^*) = \mathbf{0}.$$

Prove that this is indeed true.

- 4 Given a function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ which is explicitly written as $f(x_1, x_2) = x_1^2 + 2x_1x_2 + x_2^3$,
- (a) Compute the gradient ∇f .
- (b) Compute the Hessian $D^2 f$.

(c) Expand $f(x_1, x_2)$ by using the Taylor series about the point $(1, 2)$ up to the second order.

5 Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ have the following form

$$f(\mathbf{x}) = f(x_1, x_2) = 100(x_2 - x_1^2)^2 + (1 - x_1)^2$$

where $\mathbf{x} = [x_1, x_2]^T$.

(a) Draw a contour plot using python. (Hint: look for `contourf` in `numpy`).

(b) Can you find any minimum point? (do it analytically if you are to do it numerically in the next problem). Is it a local or a global minimizer?

6 Now you are asked to write your python code for finding a minimum of the function given in Problem 5. Choose any initial point that is not close to the minimum. Then implement the following algorithms:

(a) Gradient descent algorithm, where α_k is constant. You will have to play with this parameter.

(b) Newton's algorithm.

As the outcomes:

- Report $\min f$ and \mathbf{x}^* (the corresponding minimum point). And compare it with the results in Problem 5 (b).
- Generate the plot of function values vs. step numbers.
- Generate plots that looks like Fig. 1.

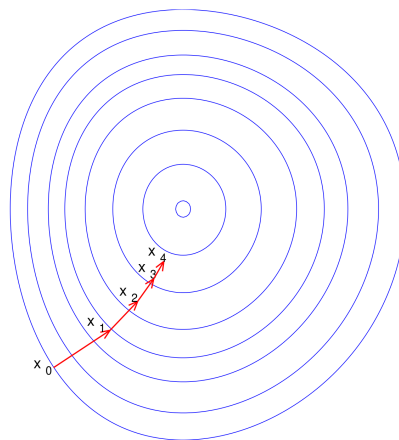


Figure 1: Problem 6: An exemplary figure that shows the steps and movements during the gradient-based optimization process, with contour plot of the function. This is from wikipedia.

Submission Guideline

- Submit the analytic parts of the homework (Problem 1 to 5) in pdf format, including plots, to “HW1-analytical” on Gradescope.
 - No more than two (2) homework problems may be on the same page. In other words, for each problem your answers should be on a separate set of pages (e.g., for Problem 1, your answer is on page 1–3, and for Problem 2, your answer is on page 4–5, and so on).

- When submitting, you should assign the pages to each problem on Gradescope. You can scan your answers or use an app (e.g., Adobe Scan) to generate a pdf file. *Show your work.*
 - Submit to “HW1_computational” on Gradescope a single zip file that contains all the codes for each computational problem (if any, codes for analytic parts as well). Name your single zip file as “YourName_HW1.zip”. For example, “JinSeobKim_HW1.zip” for a single zip file. Submission will be done through the Gradescope.
 - Just in case you have related separate files, please make sure to include *all the necessary files*. If TAs try to run your function and it does not run, then your submission will have a significant points deduction.
 - Make as much comments as possible so that the TAs can easily read your codes.
- 1 (a) In the class, we have discussed the properties that define a vector space. Let $\mathbf{x} \in \mathbb{R}^n$. Prove that

$$0\mathbf{x} = \mathbf{0}$$

only by using those properties. Do not use component form calculations. Here 0 denotes scalar zero, while $\mathbf{0}$ means the zero vector in \mathbb{R}^n .

- (b) Using part (a), prove that $-\mathbf{x} = (-1)\mathbf{x}$. Note that through this, one can define the difference between two vectors \mathbf{x}, \mathbf{y} in a vector space, i.e., $\mathbf{x} - \mathbf{y}$.
- (c) Prove that $\mathbb{R}^{m \times n}$ (the set of all real $m \times n$ matrices) with matrix addition, $+$, and scalar multiplication, \cdot , forms a vector space.

a) For any $\mathbf{x} \in \mathbb{R}^n$. there $\exists -\mathbf{x} \in \mathbb{R}^n$. st $\mathbf{x} + (-\mathbf{x}) = \mathbf{0}$.

By distributivity $\mathbf{0} = \mathbf{x} + (-\mathbf{x}) = (1 + (-1))\mathbf{x} = 0 \cdot \mathbf{x}$

b) For any $\mathbf{x} \in \mathbb{R}^n$. $\exists -\mathbf{x} \in \mathbb{R}^n$ st $\mathbf{x} + (-\mathbf{x}) = \mathbf{0}$.

$$\mathbf{x} + (-\mathbf{x}) = (1 + (-1))\mathbf{x} = \mathbf{x} + (-1)\mathbf{x}$$

$$-\mathbf{x} + \mathbf{x} + (-\mathbf{x}) = -\mathbf{x} + \mathbf{x} + (-1)\mathbf{x} \Rightarrow 0\mathbf{x} + (-\mathbf{x}) = 0\mathbf{x} + (-1)\mathbf{x} \Rightarrow (-\mathbf{x}) = (-1)\mathbf{x}$$

c). For any $A_{m \times n} \in \mathbb{R}^{m \times n}$. $B_{m \times n} \in \mathbb{R}^{m \times n}$. $\alpha \in \mathbb{F}$.

$$\text{where } A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \quad B = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mn} \end{bmatrix}$$

$$\textcircled{1} \quad A+B = \begin{bmatrix} a_{11}+b_{11} & a_{12}+b_{12} & \dots & a_{1n}+b_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1}+b_{m1} & a_{m2}+b_{m2} & \dots & a_{mn}+b_{mn} \end{bmatrix} \in \mathbb{R}^{m \times n}$$

$$\textcircled{2} \quad \alpha A = \begin{bmatrix} \alpha a_{11} & \dots & \alpha a_{1n} \\ \vdots & \ddots & \vdots \\ \alpha a_{m1} & \dots & \alpha a_{mn} \end{bmatrix} \in \mathbb{R}^{m \times n}$$

$\Rightarrow \mathbb{R}^{m \times n}$ with matrix addition and multiplication forms a vector space.

Prove properties.

$$\textcircled{1} A, B \in \mathbb{R}^{m \times n} \quad A+B = \begin{bmatrix} a_{11}+b_{11} & a_{12}+b_{12} & \dots & a_{1n}+b_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1}+b_{m1} & a_{m2}+b_{m2} & \dots & a_{mn}+b_{mn} \end{bmatrix} = \begin{bmatrix} b_{11}+a_{11} & b_{12}+a_{12} & \dots & b_{1n}+a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{m1}+a_{m1} & b_{m2}+a_{m2} & \dots & b_{mn}+a_{mn} \end{bmatrix} = B+A \quad \checkmark$$

$$\textcircled{2} A, B, C \in \mathbb{R}^{m \times n}$$

$$(A+B)+C = \begin{bmatrix} (a_{11}+b_{11})+c_{11} & \dots & (a_{1n}+b_{1n})+c_{1n} \\ \vdots & \ddots & \vdots \\ (a_{m1}+b_{m1})+c_{m1} & \dots & (a_{mn}+b_{mn})+c_{mn} \end{bmatrix} = \begin{bmatrix} a_{11}+(b_{11}+c_{11}) & \dots & a_{1n}+(b_{1n}+c_{1n}) \\ \vdots & \ddots & \vdots \\ a_{m1}+(b_{m1}+c_{m1}) & \dots & a_{mn}+(b_{mn}+c_{mn}) \end{bmatrix} = A+(B+C)$$

$$\textcircled{3} \text{ there } \exists 0$$

$$\text{s.t any } A \in \mathbb{R}^{m \times n}$$

$$\begin{bmatrix} 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{bmatrix} + \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} = \begin{bmatrix} 0+a_{11} & \dots & 0+a_{1n} \\ \vdots & \ddots & \vdots \\ 0+a_{m1} & \dots & 0+a_{mn} \end{bmatrix} = A$$

$$\textcircled{4} \text{ For any } A \in \mathbb{R}^{m \times n}, \text{ there exist } \begin{bmatrix} -a_{11} & \dots & -a_{1n} \\ \vdots & \ddots & \vdots \\ -a_{m1} & \dots & -a_{mn} \end{bmatrix} \text{ s.t.}$$

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} + \begin{bmatrix} -a_{11} & \dots & -a_{1n} \\ \vdots & \ddots & \vdots \\ -a_{m1} & \dots & -a_{mn} \end{bmatrix} = \begin{bmatrix} a_{11}-a_{11} & \dots & a_{1n}-a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1}-a_{m1} & \dots & a_{mn}-a_{mn} \end{bmatrix} = \begin{bmatrix} 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{bmatrix} = 0$$

$$\textcircled{5} \alpha(A+B) = \alpha \left(\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} + \begin{bmatrix} b_{11} & \dots & b_{1n} \\ \vdots & \ddots & \vdots \\ b_{m1} & \dots & b_{mn} \end{bmatrix} \right) = \alpha \begin{bmatrix} a_{11}+b_{11} & \dots & a_{1n}+b_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1}+b_{m1} & \dots & a_{mn}+b_{mn} \end{bmatrix} = \begin{bmatrix} \alpha(a_{11}+b_{11}) & \dots & \alpha(a_{1n}+b_{1n}) \\ \vdots & \ddots & \vdots \\ \alpha(a_{m1}+b_{m1}) & \dots & \alpha(a_{mn}+b_{mn}) \end{bmatrix} \\ = \begin{bmatrix} \alpha a_{11} + \alpha b_{11} & \dots & \alpha a_{1n} + \alpha b_{1n} \\ \vdots & \ddots & \vdots \\ \alpha a_{m1} + \alpha b_{m1} & \dots & \alpha a_{mn} + \alpha b_{mn} \end{bmatrix} = \begin{bmatrix} \alpha a_{11} & \dots & \alpha a_{1n} \\ \vdots & \ddots & \vdots \\ \alpha a_{m1} & \dots & \alpha a_{mn} \end{bmatrix} + \begin{bmatrix} \alpha b_{11} & \dots & \alpha b_{1n} \\ \vdots & \ddots & \vdots \\ \alpha b_{m1} & \dots & \alpha b_{mn} \end{bmatrix} = \alpha A + \alpha B$$

$$\textcircled{6} (\alpha + \beta)A = \begin{bmatrix} (\alpha + \beta)a_{11} & \dots & (\alpha + \beta)a_{1n} \\ \vdots & \ddots & \vdots \\ (\alpha + \beta)a_{m1} & \dots & (\alpha + \beta)a_{mn} \end{bmatrix} = \begin{bmatrix} \alpha a_{11} + \beta a_{11} & \dots & \alpha a_{1n} + \beta a_{1n} \\ \vdots & \ddots & \vdots \\ \alpha a_{m1} + \beta a_{m1} & \dots & \alpha a_{mn} + \beta a_{mn} \end{bmatrix} = \begin{bmatrix} \alpha a_{11} & \dots & \alpha a_{1n} \\ \vdots & \ddots & \vdots \\ \alpha a_{m1} & \dots & \alpha a_{mn} \end{bmatrix} + \begin{bmatrix} \beta a_{11} & \dots & \beta a_{1n} \\ \vdots & \ddots & \vdots \\ \beta a_{m1} & \dots & \beta a_{mn} \end{bmatrix} = \alpha A + \beta A$$

$$\textcircled{7} (\alpha\beta) \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} = \begin{bmatrix} \alpha\beta a_{11} & \dots & \alpha\beta a_{1n} \\ \vdots & \ddots & \vdots \\ \alpha\beta a_{m1} & \dots & \alpha\beta a_{mn} \end{bmatrix} = \alpha \begin{bmatrix} \beta a_{11} & \dots & \beta a_{1n} \\ \vdots & \ddots & \vdots \\ \beta a_{m1} & \dots & \beta a_{mn} \end{bmatrix} = \alpha(\beta A)$$

$$\textcircled{8} \exists I. \text{ s.t } \begin{bmatrix} 1 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} = A$$

- 2 (a) Let's consider a system of equations

$$\begin{pmatrix} 1 & 1 & 2 \\ 1 & -1 & 2 \\ 2 & 0 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}.$$

Does this system of equations have a solution? How do you know?

- (b) Suppose that, for \mathbb{R}^2 , we have a basis set $\{\mathbf{v}_1, \mathbf{v}_2\}$ that is not orthonormal. How do you obtain the orthonormal basis set? Can you generalize the process into \mathbb{R}^n ?

$$2a) \left[\begin{array}{ccc|c} 1 & 1 & 2 & 3 \\ 1 & -1 & 2 & 2 \\ 2 & 0 & 4 & 1 \end{array} \right] \xrightarrow{2 \times 2 \quad 4 \quad 6} \left[\begin{array}{ccc|c} 1 & 1 & 2 & 3 \\ 0 & 2 & 0 & 1 \\ 0 & 2 & 0 & 5 \end{array} \right] \xrightarrow{} \left[\begin{array}{ccc|c} 1 & 1 & 2 & 3 \\ 0 & 1 & 0 & \frac{1}{2} \\ 0 & 0 & 0 & 2 \end{array} \right]$$

\Rightarrow No solution, since $[0 \ 0 \ 0 \mid 2]$ is inconsistent.

$$b) \quad \begin{aligned} \vec{u}_1 &= \vec{v}_1 \\ \vec{u}_2 &= \vec{v}_2 - \frac{\langle \vec{u}_1, \vec{v}_2 \rangle}{|\vec{u}_1|^2} \vec{u}_1 \\ \text{Yes!} \quad \vec{u}_k &= \vec{v}_k - \sum_{i=1}^{k-1} \frac{\langle \vec{u}_i, \vec{v}_k \rangle}{|\vec{u}_i|^2} \vec{u}_i \end{aligned}$$

- 3 In the class, we have learned FONC as $\mathbf{v}^T \nabla f(\mathbf{x}^*) \geq 0$ for a local minimizer \mathbf{x}^* (\mathbf{v} is a feasible direction). If \mathbf{x}^* is located inside the domain, then FONC becomes

$$\nabla f(\mathbf{x}^*) = 0.$$

Prove that this is indeed true.

If \mathbf{x}^* is located inside the domain, then every direction is feasible,

$$\begin{cases} \mathbf{v}^T \nabla f(\mathbf{x}^*) \geq 0 \\ (-\mathbf{v})^T \nabla f(\mathbf{x}^*) \geq 0 \end{cases} \Rightarrow \begin{cases} \mathbf{v}^T \nabla f(\mathbf{x}^*) \geq 0 \\ \mathbf{v}^T \nabla f(\mathbf{x}^*) \leq 0 \end{cases} \Rightarrow \nabla f(\mathbf{x}^*) = 0.$$

4 Given a function $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ which is explicitly written as $f(x_1, x_2) = x_1^2 + 2x_1x_2 + x_2^3$,

(a) Compute the gradient ∇f .

(b) Compute the Hessian $D^2 f$.

(c) Expand $f(x_1, x_2)$ by using the Taylor series about the point $(1, 2)$ up to the second order.

$$a) \nabla f = \begin{bmatrix} 2x_1 + 2x_2 \\ 2x_1 + 3x_2^2 \end{bmatrix}$$

$$b) D^2 f = \begin{bmatrix} \frac{\partial f}{\partial x_1^2} & \frac{\partial f}{\partial x_1 \partial x_2} \\ \frac{\partial f}{\partial x_1 \partial x_2} & \frac{\partial f}{\partial x_2^2} \end{bmatrix} = \begin{bmatrix} 2 & 2 \\ 2 & 6x_2 \end{bmatrix}$$

$$c) f(x+v) = f(x) + \langle \nabla f(x), v \rangle + \frac{1}{2} \langle v, D^2 f(x) v \rangle$$

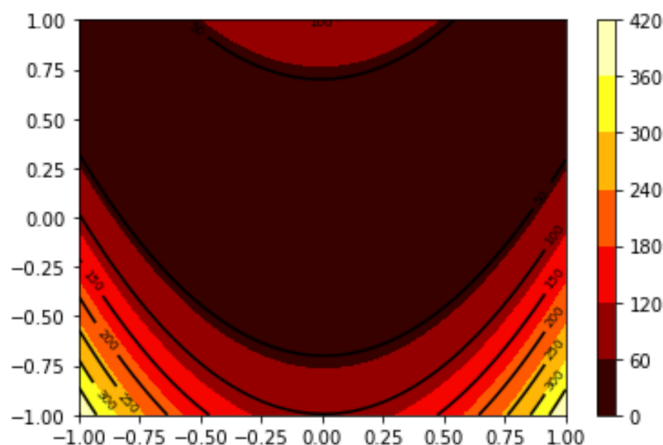
$$f(x_1, x_2) = 1 + 2 \times 2 + 2^3 = 1 + 4 + 8 = 13.$$

$$\nabla f(1, 2) = \begin{bmatrix} 2 + 2 \times 2 \\ 2 + 3 \times 2^2 \end{bmatrix} = \begin{bmatrix} 6 \\ 14 \end{bmatrix}$$

$$D^2 f(x) = \begin{bmatrix} 2 & 2 \\ 2 & 12 \end{bmatrix}.$$

$$f(x+v) = 13 + 6v_1 + 14v_2 + 2v_1^2 + 4v_1v_2 + 12v_2^2$$

5.



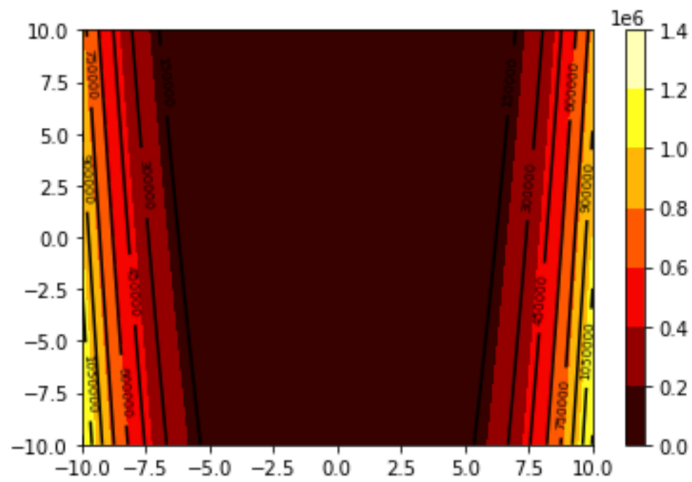
Yes.

$(0, 0.75)$

$(0, -0.6)$

```
In [19]: ##5
import matplotlib.pyplot as plt
import numpy as np
from matplotlib import cm

fig = plt.figure()
ax = fig.add_subplot(111)
u = np.linspace(-10, 10, 100)
x, y = np.meshgrid(u, u)
z = 100*(y-x**2)**2+(1-x)**2
cset = plt.contourf(x,y,z,6, cmap = plt.cm.hot)
contour = plt.contour(x,y,z,8, colors = 'k')
plt.clabel(contour, fontsize = 7, colors = 'k')
plt.colorbar(cset)
plt.show()
```

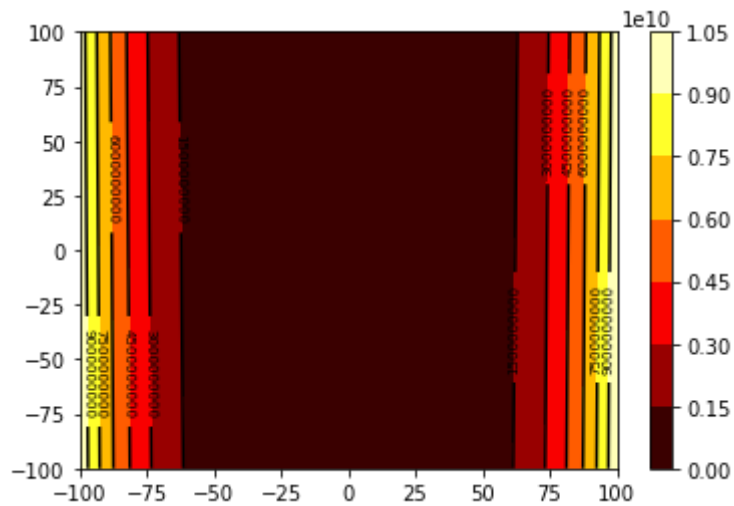


```

In [2]: ##5
import matplotlib.pyplot as plt
import numpy as np
from matplotlib import cm

fig = plt.figure()
ax = fig.add_subplot(111)
u = np.linspace(-100, 100, 100)
x, y = np.meshgrid(u, u)
z = 100*(y-x**2)**2+(1-x)**2
cset = plt.contourf(x,y,z,6, cmap = plt.cm.hot)
contour = plt.contour(x,y,z,8, colors = 'k')
plt.clabel(contour, fontsize = 7, colors = 'k')
plt.colorbar(cset)
plt.show()

```




```

In [4]: ###the direction of arrow
import math
import numpy as np
start_point = np.array([-1,-1])
alpha = 0.0001
def z_value(x,y):
    z = 100*(y-x**2)**2+(1-x)**2
    return z

def f_prime(x,y):
    x_prime = -400*x*y+400*x**3+2*x-2
    y_prime = 200*(y-x**2)
    return np.array([x_prime,y_prime])
def point_update(x,y,alpha):
    grad = f_prime(x,y)
    grad_x = grad[0]
    grad_y = grad[1]
    x_new = x-alpha*grad_x
    y_new = y-alpha*grad_y
    return np.array([x_new,y_new])

point_update(start_point[0],start_point[1],alpha)
def gradient_decent(start_point, alpha, precision = 1, max_iters = 10000):
    z_list = []
    ite_list = [0]
    fig = plt.figure()
    x1_list = []
    x2_list = []
    ax = fig.add_subplot(111)
    u = np.linspace(-2, 2, 100)
    x, y = np.meshgrid(u, u)
    z = 100*(y-x**2)**2+(1-x)**2

    cset = plt.contourf(x,y,z,6, cmap = plt.cm.hot)
    contour = plt.contour(x,y,z,8, colors = 'k')
    plt.clabel(contour, fontsize = 7, colors = 'k')
    plt.colorbar(cset)
    previous = start_point
    update = point_update(previous[0],previous[1],alpha)
    x1_list.append(previous[0])
    x2_list.append(previous[1])
    ite = 1
    z_list.append(z_value(previous[0],previous[1]))

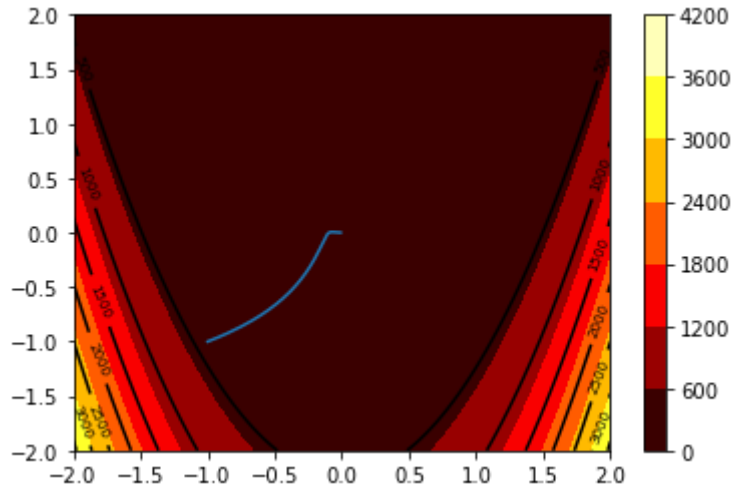
    ite_list.append(ite)
    while np.linalg.norm(f_prime(update[0],update[1]))>precision and np.lin
        previous = update
        update = point_update(previous[0],previous[1],alpha)
        ite +=1
        x1_list.append(previous[0])
        x2_list.append(previous[1])
        ite_list.append(ite)
        z_list.append(z_value(previous[0],previous[1]))
    z_list.append(z_value(update[0],update[1]))
    x1_list.append(update[0])
    x2_list.append(update[1])

```

```

ax.plot(x1_list, x2_list)
plt.show()
return update, z_list, ite_list
z, y, x = gradient_decent(start_point, 0.0001)
print("end point: ", z)

```



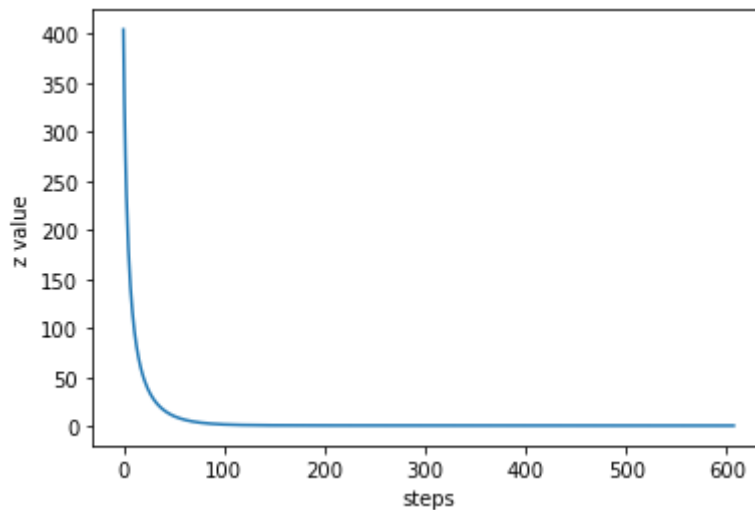
end point: [-0.00997581 0.00050599]

```

In [5]: fig = plt.figure()
plt.plot(y)
plt.xlabel("steps")
plt.ylabel("z value")

```

Out[5]: Text(0, 0.5, 'z value')



```

In [6]: import math
import numpy as np

def z_value(x,y):
    z = 100*(y-x**2)**2+(1-x)**2
    return z

def hess_inv(x,y):
    m = np.array([
        [-400*y+1200*x**2+2, -400*x],
        [-400*x, 200]
    ])
    return np.linalg.inv(m)

def f_prime(x,y):
    x_prime = -400*x*y+400*x**3+2*x-2
    y_prime = 200*(y-x**2)
    return np.array([x_prime,y_prime]).reshape(2,1)

def point_update_newton(x,y):
    grad = f_prime(x,y)
    point = np.array([x,y]).reshape(2,1)
    new = point-np.matmul(hess_inv(x,y),grad)
    return new

def Newtons_method(start_point, precision = 1, max_iters = 100):
    z_list = []
    ite_list = []
    fig = plt.figure()
    ax = fig.add_subplot(111)
    u = np.linspace(-100, 100, 100)
    x, y = np.meshgrid(u, u)
    z = 100*(y-x**2)**2+(1-x)**2
    x1_list = []
    x2_list = []
    cset = plt.contourf(x,y,z,6, cmap = plt.cm.hot)
    contour = plt.contour(x,y,z,8, colors = 'k')
    plt.clabel(contour, fontsize = 7, colors = 'k')
    plt.colorbar(cset)

    previous = start_point
    update = point_update_newton(previous[0][0],previous[1][0])
    x1_list.append(previous[0][0])
    x2_list.append(previous[1][0])

    ite = 0
    ite_list.append(ite)
    z_list.append(z_value(previous[0][0],previous[1][0]))

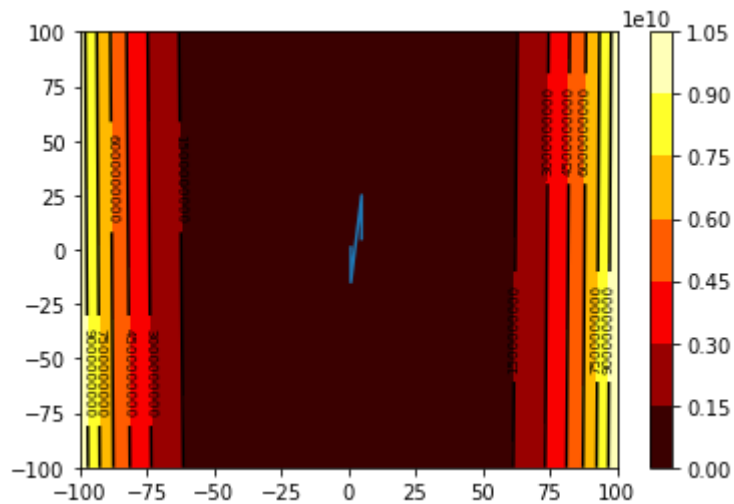
    while np.linalg.norm(f_prime(update[0][0],update[1][0]))>precision and
        previous = update
        update = point_update_newton(previous[0][0],previous[1][0])
        ite +=1
        ite_list.append(ite)
        z_list.append(z_value(previous[0][0],previous[1][0]))
        x1_list.append(previous[0][0])
        x2_list.append(previous[1][0])

```

```

z_list.append(z_value(update[0][0],update[1][0]))
x1_list.append(update[0][0])
x2_list.append(update[1][0])
ax.plot(x1_list, x2_list)
plt.show()
return update, z_list, ite_list
z, y, x = Newtons_method(np.array([5,5]).reshape(2,1))
print("end point: ", z)

```



```

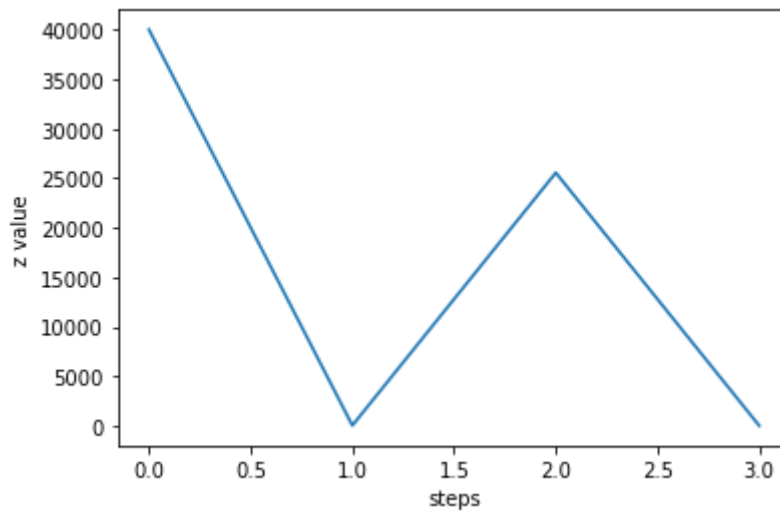
end point:  [[1.00079899]
 [1.00159862]]

```

```
In [7]: fig = plt.figure()  
plt.plot(y)  
print(y)  
plt.xlabel("steps")  
plt.ylabel("z value")
```

```
[40016, 15.992002999100214, 25553.976901245092, 6.383860142168448e-07]
```

```
Out[7]: Text(0, 0.5, 'z value')
```



```
In [ ]:
```