

Machine Learning

Gradient Descent

Homework

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Problem #1: Generalization for Gradient Descent

- We implemented the gradient descent for 2 variables (x, y)
- Do simple changes to let the code process the entire vector of variables, rather than just two variables
 - Test it using the two functions provided
 - Compare the results with those of the old program
- Create file: **gradient_descent_vec.py**
- **def** gradient_descent(**fderiv**, **inital_start**, step_size = 0.001, precision = 0.00001, max_iter = 1000):
 - initial_start: numpy array of D values
 - fderiv: function can take a vector of D values and returns D gradients

Problem #2: Function of 3 Variables

- Consider the function: $f(x, y, z) = \sin(x) + \cos(y) + \sin(z)$
- Explore several **initial starting points**, and report a list of **minimum** values for this function using gradient descent
- Import; don't copy!
 - `from gradient_descent_vec import gradient_descent`
- As an example, one of the outputs should:
Initially start at [1. 2. 3.5]
ends at point: [0.22457445 2.67782963 4.21311734]
with a minimum value of -1.5496155799445872
- Recall derivative of **sin(x)** = cos(x), and derivative of **cos(x)** = -sin(x)
 - Or use an online calculator

“Acquire knowledge and impart it to the people.”

“Seek knowledge from the Cradle to the Grave.”

