6.867: Homework 1

Andres Hasfura and Kathryn Evans

September 22, 2015

1 Gradient Descent

$$x(i + 1) = x(i) - \alpha \nabla F(x(i)) \tag{1}$$

Where $x(i)$ is the initial guess, α is the step size and $F(x)$ is the function which will be evaluated.