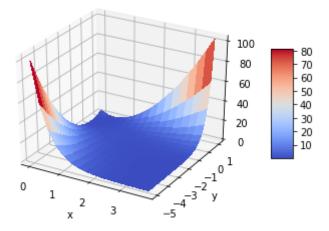
11/5/2018 gradient_descent

```
In [23]: import math
    from mpl_toolkits.mplot3d import Axes3D
    import matplotlib.pyplot as plt
    from matplotlib import cm
    from matplotlib.ticker import LinearLocator, FormatStrFormatter
    import numpy as np
```

```
In [62]: def compute_gradient(u,v):
    grad_u = 2*(u*np.exp(v)-2*v*np.exp(-u))*(np.exp(v)+2*v*np.exp(-u))
    grad_v = 2*(u*np.exp(v)-2*v*np.exp(-u))*(u*np.exp(v)- 2*np.exp(-u))
    return np.asarray([grad_u,grad_v])
```

```
In [59]: def get_error(u,v):
    return np.asarray((u*np.exp(v) - 2*v*np.exp(-u))**2)
```

```
In [60]: fig = plt.figure()
         ax = fig.add subplot(111, projection='3d')
         X = np.arange(0, 4, 0.25)
         Y = np.arange(-5, 1.1, 0.25)
         X, Y = np.meshgrid(X, Y)
         Z = np.zeros(X.shape)
         for i in range(Z.shape[0]):
             for j in range(Z.shape[1]):
                  Z[i,j] = get error(X[i,j],Y[i,j])
         surf = ax.plot_surface(X, Y, Z, cmap=cm.coolwarm,
                                 linewidth=0, antialiased=False)
         # Customize the z axis.
         #ax.set zlim(-1.01, 1.01)
         #ax.zaxis.set major locator(LinearLocator(10))
         #ax.zaxis.set major formatter(FormatStrFormatter('%.02f'))
         # Add a color bar which maps values to colors.
         fig.colorbar(surf, shrink=0.5, aspect=5)
         plt.xlabel('x')
         plt.ylabel('y')
         plt.show()
```



11/5/2018 gradient_descent

```
In [66]: u = 1.
          v = 1.
         thresh = 10**(-14)
         w = np.asarray([u,v])
         eta = 0.1
         err = get_error(u,v)
         #print('err',err)
         count = 0
         #print('w',w)
         while err >= thresh:
              grad = compute_gradient(w[0], w[1])
              #print('grad',grad)
              w = w - eta * grad
              err = get_error(w[0],w[1])
              count += 1
         print('err',err)
         print(count)
         print('w',w)
          ('err', array(1.2086833944220747e-15))
         10
          ('w', array([ 0.04473629, 0.02395871]))
In [67]: u = 1.
         v = 1.
         thresh = 10**(-14)
         w = np.asarray([u,v])
         eta = 0.1
         err = get error(u,v)
         #print('err',err)
         count = 0
         #print('w',w)
         while count < 15:</pre>
              grad = compute_gradient(w[0], w[1])
              #print('grad',grad)
              w = w - eta * np.asarray([grad[0],0])
              #print('w',w)
              grad = compute gradient(w[0], w[1])
              w = w - eta * np.asarray([0,grad[1]])
              err = get_error(w[0],w[1])
              count += 1
         print('err',err)
         print(count)
          ('err', array(0.13981379199615315))
         15
In [69]: 10**(-1)
Out[69]: 0.1
 In [ ]:
```