

Assignment NO 3 Implement Gradient Descent Algorithm to find the local minima of a function. For example, find the local minima of the function $y=(x+3)^2$ starting from the point $x=2$.

```
In [1]: import matplotlib as plot
import numpy as np
import sympy as sym
from matplotlib import pyplot
```

```
In [2]: def objective(x):
return (x+3)**2
```

```
In [3]: def derivative(x):
return 2*(x+3)
```

```
In [4]: def gradient_descent(alpha,start,max_iter):
x_list =list()
x =start;
x_list.append(x)
for i in range(max_iter):
    gradient = derivative(x);
    x =x-(alpha*gradient);
    x_list.append(x);
return x_list
```

```
In [7]: x =sym.symbols('x')
expr =(x+3)**2.0;
grad =sym.Derivative(expr,x)
print("{}".format(grad.doit()))
grad.doit().subs(x,2)
```

2.0*(x + 3)**1.0

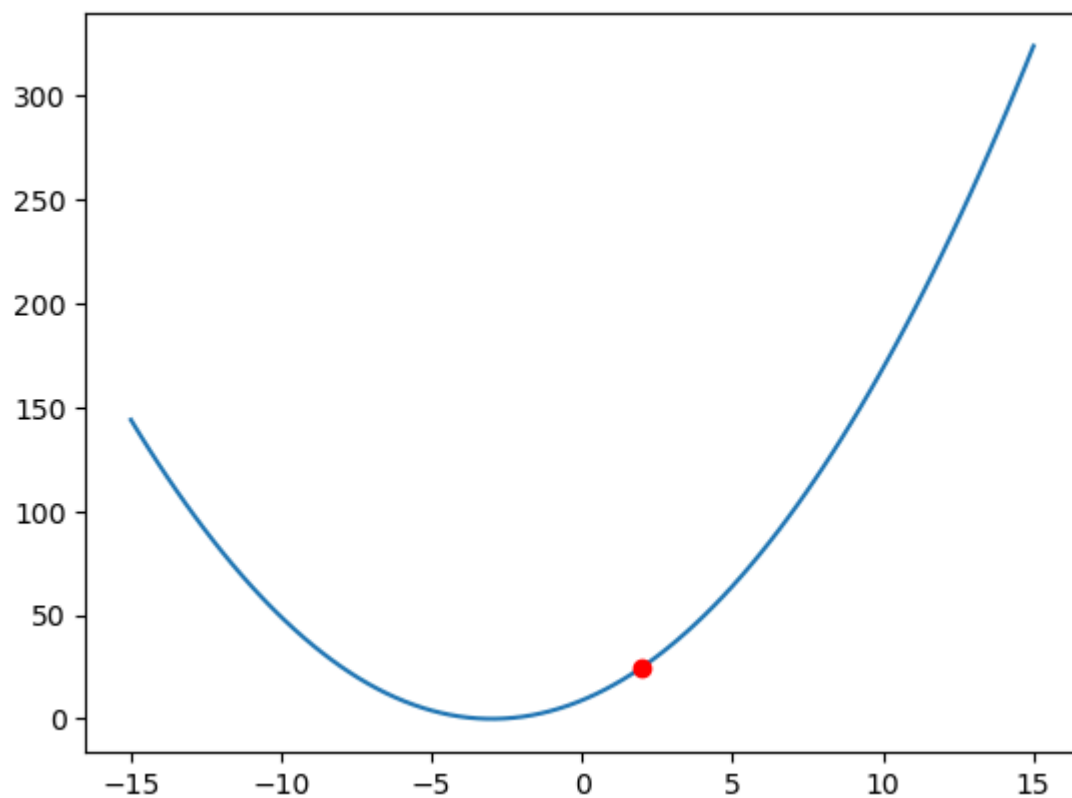
Out[7]: 10.0

```
In [23]: def gradient_descent1(expr,alpha,start,max_iter):
x_list =list()
x =sym.symbols('x')
grad =sym.Derivative(expr,x).doit()
x_val=start;
x_list.append(x_val)
for i in range(max_iter):
    gradient =grad.subs(x,x_val);
    x_val =x_val -(alpha*gradient);
    x_list.append(x_val);
return x_list
```

```
In [24]: alpha = 0.1 #step size
start =2 #starting point
max_iter =30 #limit on iteration
x=sym.symbols('x')
expr =(x+3)**2 #target function
```

```
In [25]: x_cordinate =np.linspace(-15,15,100)
pyplot.plot(x_cordinate,objective(x_cordinate))
pyplot.plot(2,objective(2),'ro')
```

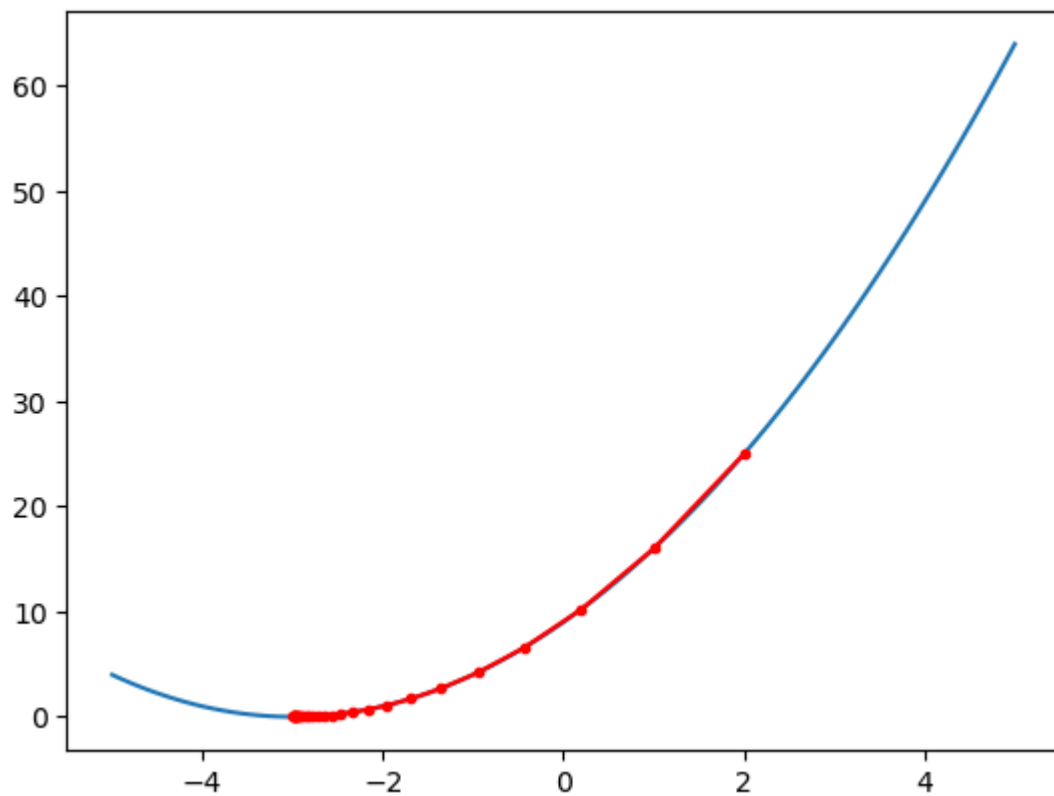
Out[25]: [<matplotlib.lines.Line2D at 0x1640cd8d290>]



```
In [26]: X = gradient_descent(alpha, start, max_iter)

x_cordinate = np.linspace(-5, 5, 100)
pyplot.plot(x_cordinate, objective(x_cordinate))

X_arr = np.array(X)
pyplot.plot(X_arr, objective(X_arr), '.-', color='red')
pyplot.show()
```



```
In [27]: X =gradient_descent1(expr,alpha,start,max_iter)
X_arr =np.array(X)

x_cordinate =np.linspace(-5,5,100)
pyplot.plot(x_cordinate,objective(x_cordinate))

X_arr =np.array(X)
pyplot.plot(X_arr,objective(X_arr), '-.',color='red')
pyplot.show()
```

