

Machine Learning Homework 8

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1.

(a)

```
1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.optimize import minimize_scalar
4
5 def f(x, P, q):
6     return 0.5 * x.T @ p @ x + q.T @ x + \
7            np.log(np.exp(-2 * x[0]) + np.exp(-x[1]))
8 def grad_f(x, P, q):
9     grad_quadratic = P @ x + q
10    exp_terms = np.array([np.exp(-2 * x[0]), np.exp(-x[1])])
11    grad_logarithmic = -np.array([2 * exp_terms[0], exp_terms[1]]) / \
12        np.sum(exp_terms)
13    return grad_quadratic + grad_logarithmic
```