

$$1) f(x) = 3x_1^2 + 2x_2^2 + 4x_1x_2 - 5x_1 + 6$$

$$\begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \end{bmatrix} = \begin{bmatrix} 6x_1 + 4x_2 - 5 \\ 4x_1 + 4x_2 \end{bmatrix}$$

$$\begin{aligned} 4x_1 + 4x_2 &= 0 \\ \Rightarrow 4x_1 &= -4x_2 \\ \Rightarrow x_1 &= -x_2 \end{aligned}$$

$$\begin{aligned} 6x_1 + 4(-x_1) - 5 &= 0 \\ 2x_1 - 5 &= 0 \\ x_1 &= 5/2 \\ x_2 &= -5/2 \end{aligned}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{5}{2} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$x_1 \neq x_2$  no unique solutions

check if max or min

$$H = f_{xx}(x_0, y_0) f_{yy}(x_0, y_0) - f_{xy}(x_0, y_0)^2$$

$$H = 6 \cdot 4 - 4^2 = 24 - 16 = 8$$

$$\frac{\partial f}{\partial x_1} (6x_1 + 4x_2 - 5) = 6$$

$$\frac{\partial f}{\partial x_2} (4x_1 + 4x_2) = 4$$

$$\begin{aligned} f_{xy} (3x_1^2 + 2x_2^2 + 4x_1x_2 - 5x_1 + 6) \\ = f_{xy} (6x_1 + 4x_2 - 5) = 4 \end{aligned}$$

Since  $H > 0$   
and  $f_{xx}$  is  $> 0$   
then it is a minimum.

$$\begin{aligned} 2) f(x) &= \sin(x) + 0.3x \\ \partial f / \partial x &= \cos(x) + 0.3 = 0 \\ \cos^{-1}(-0.3) &= 1.87549 \end{aligned}$$

$$GD \quad w \leftarrow w - 2(\cos(x) + 0.3)$$

$$4.408 - 1.875 = 2.533$$

↑  
next  
gradient  
point