

Consider the model:

$$y = \theta_1 e^{-\theta_2 x} + \theta_3$$

and the data points

$$\{(0, 2.300), (1, 1.036), (2, 0.571)\}$$

- (a) Define your cost as the square of the  $l_2$  norm and write a function which takes vectors  $x, y$ , and  $\theta$  and returns the cost.
- (b) Use an automatic differentiation library of your choice to take the gradient of your cost function
- (c) Calculate the normalized negative gradient ( $\hat{g}$ ) at  $\theta = \begin{pmatrix} 1.5 \\ 0.6 \\ 0 \end{pmatrix}$
- (d) Plot  $L(\theta_0 + \alpha \hat{g})$  where  $L$  is your loss function,  $\theta_0$  is the theta vector given in part c,  $\hat{g}$  is the normalized negative gradient from part c, and  $\alpha$  is a scalar with values ranging from 0 to 1.
- (e) Using the same y-axis, plot  $L(\theta_0 + \alpha \hat{d})$  where  $\hat{d} = \begin{pmatrix} 0.138 \\ 0.983 \\ 0.118 \end{pmatrix}$ .
- (f) Using your two plots, explain why the gradient is useful in the context of modeling.