

exp2-gradient-descent

[]:

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import numpy as np
import matplotlib.pyplot as plt

# Objective function:  $f(x) = ax^2 + bx + c$ 
def objective_function(x, a=1, b=2, c=1):
    return a * x**2 + b * x + c

# Gradient of the objective function:  $df/dx = 2ax + b$ 
def gradient(x, a=1, b=2):
    return 2 * a * x + b

# Gradient Descent Algorithm
def gradient_descent(initial_x, learning_rate, num_iterations, a=1, b=2, c=1):
    x = initial_x
    history = [x]

    print(f"{'Iteration':<10}{'x':<10}{'Gradient':<15}{'Objective Function':<15}")
    print("-" * 45)

    for i in range(num_iterations):
        grad = gradient(x, a, b)
        obj_value = objective_function(x, a, b, c)
        print(f"{'i+1':<10}{'x':<10.4f}{'grad':<15.4f}{'obj_value':<20.4f}")

        x = x - learning_rate * grad
        history.append(x)

    return x, history

# Parameters
initial_x = 0 # Starting point
learning_rate = 0.1 # Step size
num_iterations = 10 # Number of iterations for demonstration

# Run Gradient Descent
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optimal_x, history = gradient_descent(initial_x, learning_rate, num_iterations)

print(f"\nOptimal x: {optimal_x:.4f}")
print(f"Value of the objective function at optimal x:␣
↪{objective_function(optimal_x):.4f}")

# Plot the objective function and the path taken by Gradient Descent
x_values = np.linspace(-10, 10, 400)
y_values = objective_function(x_values)

plt.figure(figsize=(10, 6))
plt.plot(x_values, y_values, label='Objective Function')
plt.scatter(history, [objective_function(x) for x in history], color='red',␣
↪label='Gradient Descent Path')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('Gradient Descent Optimization')
plt.legend()
plt.show()

```

Iteration	x	Gradient	Objective Function

1	0.0000	2.0000	1.0000
2	-0.2000	1.6000	0.6400
3	-0.3600	1.2800	0.4096
4	-0.4880	1.0240	0.2621
5	-0.5904	0.8192	0.1678
6	-0.6723	0.6554	0.1074
7	-0.7379	0.5243	0.0687
8	-0.7903	0.4194	0.0440
9	-0.8322	0.3355	0.0281
10	-0.8658	0.2684	0.0180

Optimal x: -0.8926

Value of the objective function at optimal x: 0.0115

