6.867: Homework 1

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Abstract - Abstract here.

I. PROBLEM 1: GRADIENT DESCENT

In this section, we implemented Gradient Descent in Python to find the minimum of a function.

The implementation begins with an initial guess of the argument x that minimizes the function. The gradient, dfdx, is calculated analytically, and the rule next estimate of x_{min} is updated according to the rule $x[i+1] = x[i] - \alpha \cdot df dx(x[i])$.