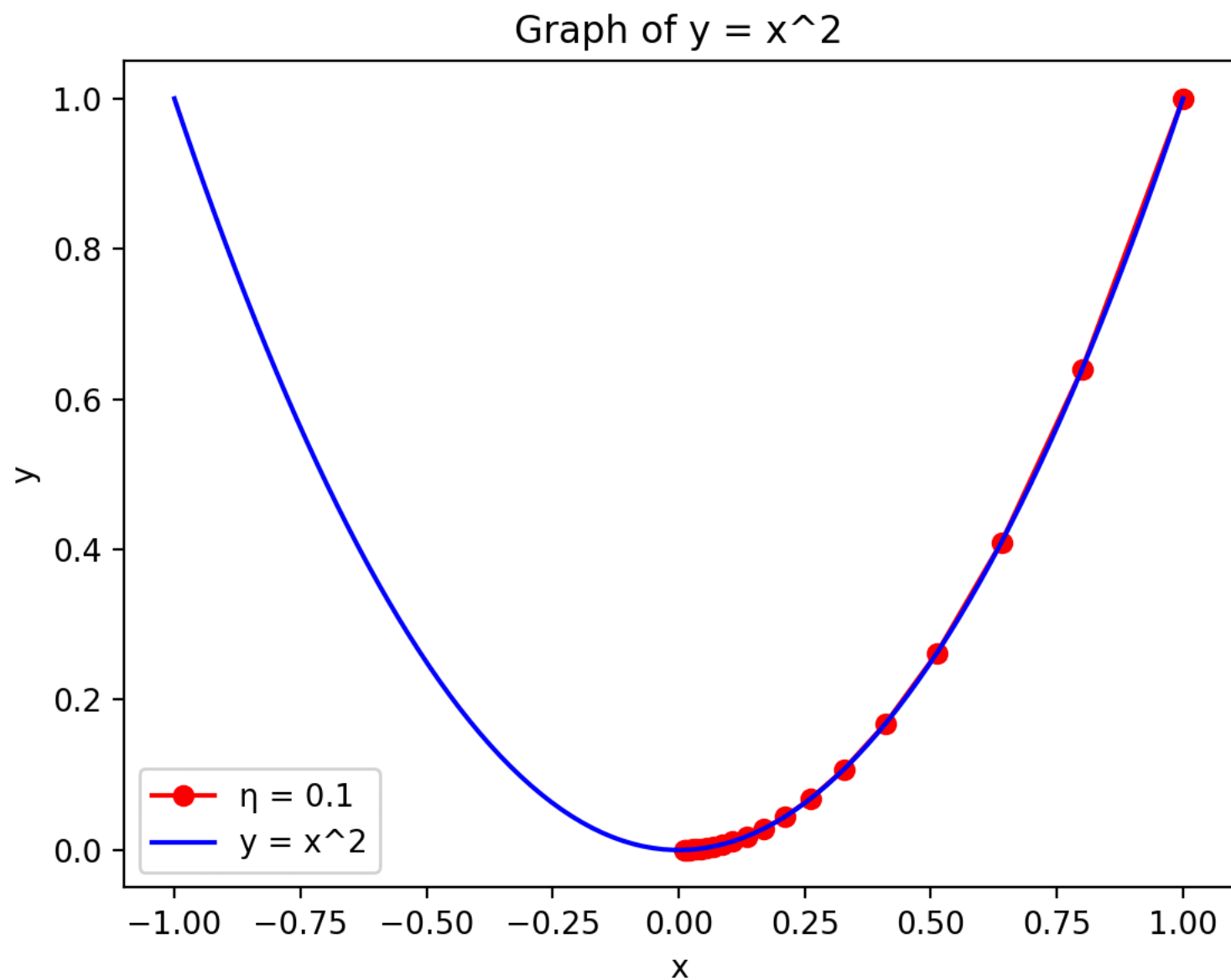




```
1 import matplotlib.pyplot as plt # Import Matplotlib for plotting
2 import numpy as np # Import NumPy for numerical operations
3
4 def convex_function(x):
5     return x ** 2
6
7 def gradient_of_convex_function(x): # the derivate
8     return 2 * x
9
10 def non_convex_function(x):
11     return x**4 - 4 * x**2 + x
12
13 def gradient_of_non_convex_function(x): # the derivate
14     return 4 * x**3 - 8 * x + 1
15
16 def gradient_descent(x0: float, f, gradient, learning_rate: float):
17     ITERATIONS = 100
18     xn, yn = [x0], [f(x0)] # store the first value
19     for i in range(ITERATIONS):
20         x0 = x0 - learning_rate * gradient(x0) # update x0
21         xn.append(x0)
22         yn.append(f(x0))
23     plt.plot(xn, yn, label=f"η = {learning_rate}", color='r', linestyle='--', marker='o')
24
25
26 # convex funtion
27 gradient_descent(1, convex_function, gradient_of_convex_function, 0.1) # η to small leads to slow convergence so it can be inneficient
28 gradient_descent(1, convex_function, gradient_of_convex_function, 0.3) # η larger leads to faster convergence
29 gradient_descent(1, convex_function, gradient_of_convex_function, 0.5) # η instantly gets to the minimum because it a convex function
30 gradient_descent(1, convex_function, gradient_of_convex_function, 0.7) # η also converges to the minimum
31 gradient_descent(1, convex_function, gradient_of_convex_function, 0.9) # η near 1 might get stuck in a local minimum
32 gradient_descent(1, convex_function, gradient_of_convex_function, 1.1) # η too large leads to divergence
33
34 x = np.linspace(-2, 2, 100) # Generate 100 x-values from -1 to 1
35 y = convex_function(x) # Calculate y-values using the function
36
37 plt.plot(x, y, label='y = x^2', color='b', linestyle='--', marker='')
38 plt.plot(0, 0, label='minimum', color='g', linestyle='--', marker='o')
39 plt.title('Gradient Descent for a convex function')
40
41
42 # non convex funtion #####
43 gradient_descent(2.0, non_convex_function, gradient_of_non_convex_function, 0.1) # case where it gets stuck in a local minimum
44 # gradient_descent(-2.0, non_convex_function, gradient_of_non_convex_function, 0.001) # case where gets to the global minimum because it starts in the right place
45
46 x = np.linspace(-2, 2, 100) # Generate 100 x-values from -1 to 1
47 y = non_convex_function(x) # Calculate y-values using the function
48
49 plt.plot(x, y, label='y = x^2', color='b', linestyle='--', marker='')
50 plt.plot(-1.47, -5.44, label='minimum', color='g', linestyle='--', marker='o')
51 plt.title('Gradient Descent for a non convex function')
52
53
54
55
56 plt.xlabel('x')
57 plt.ylabel('y')
58 plt.legend()
59 plt.show()
60
61
```


Figure 1



x=0.421 y=0.702

Figure 1

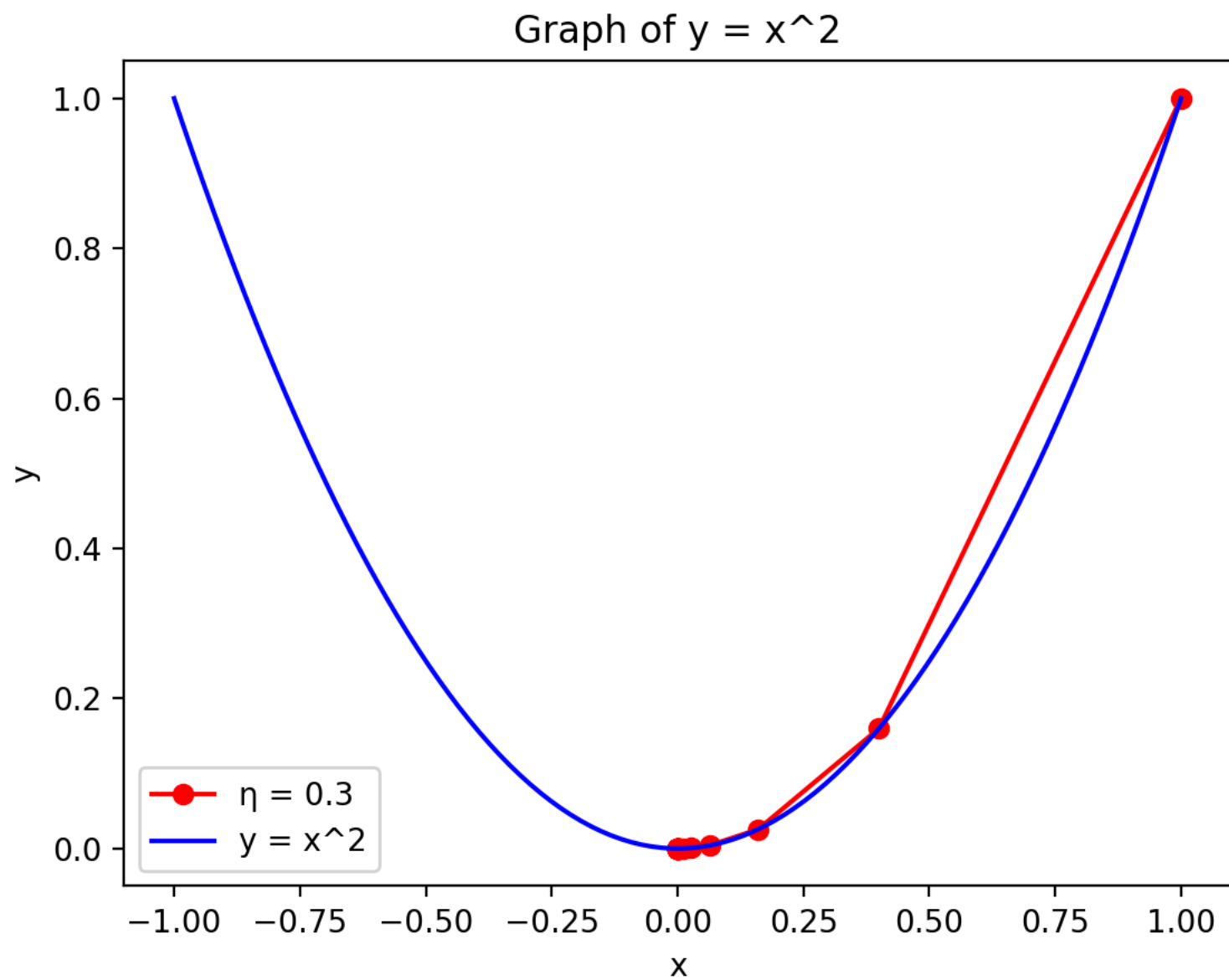
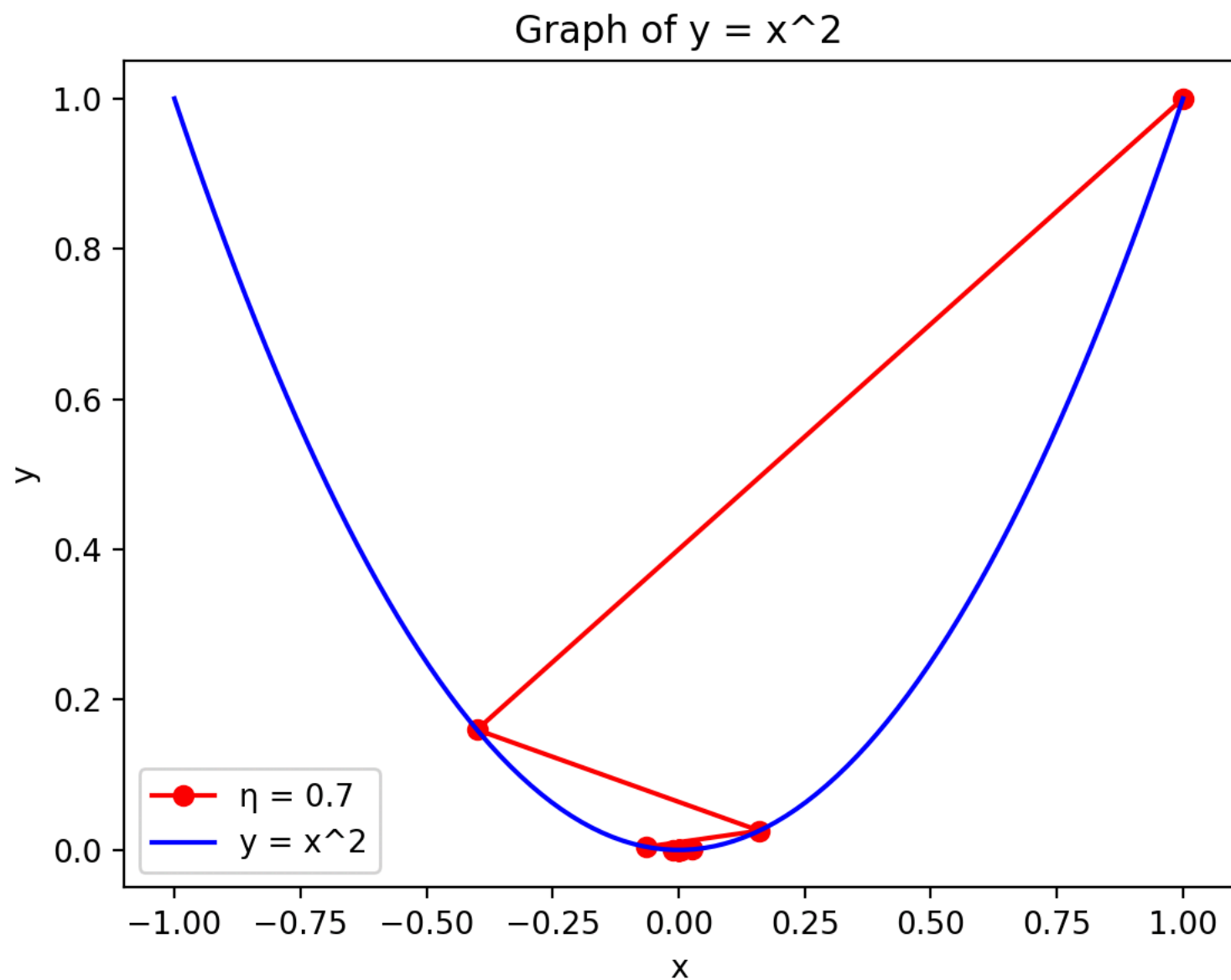


Figure 1



x=0.683 y=0.494

Figure 1

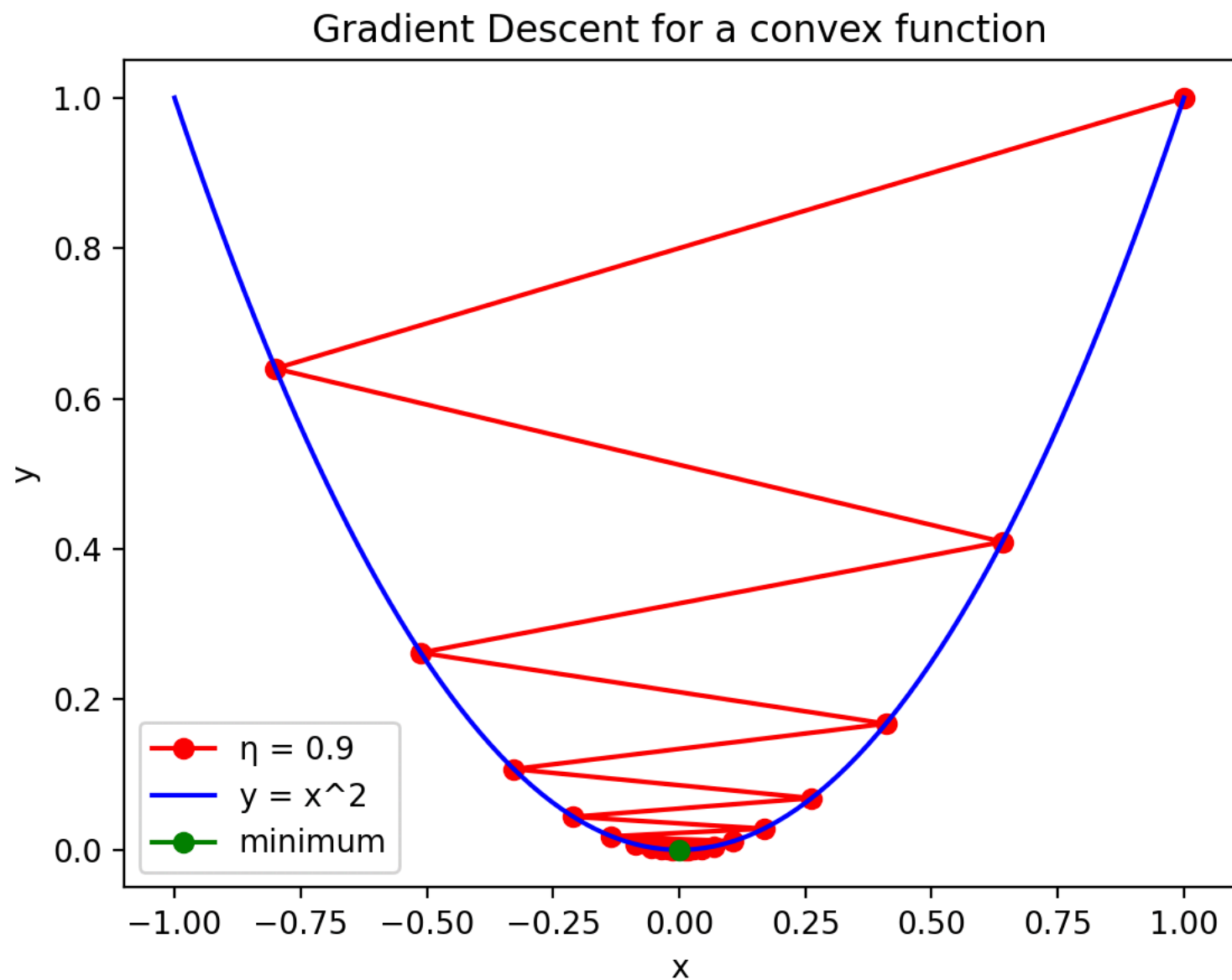
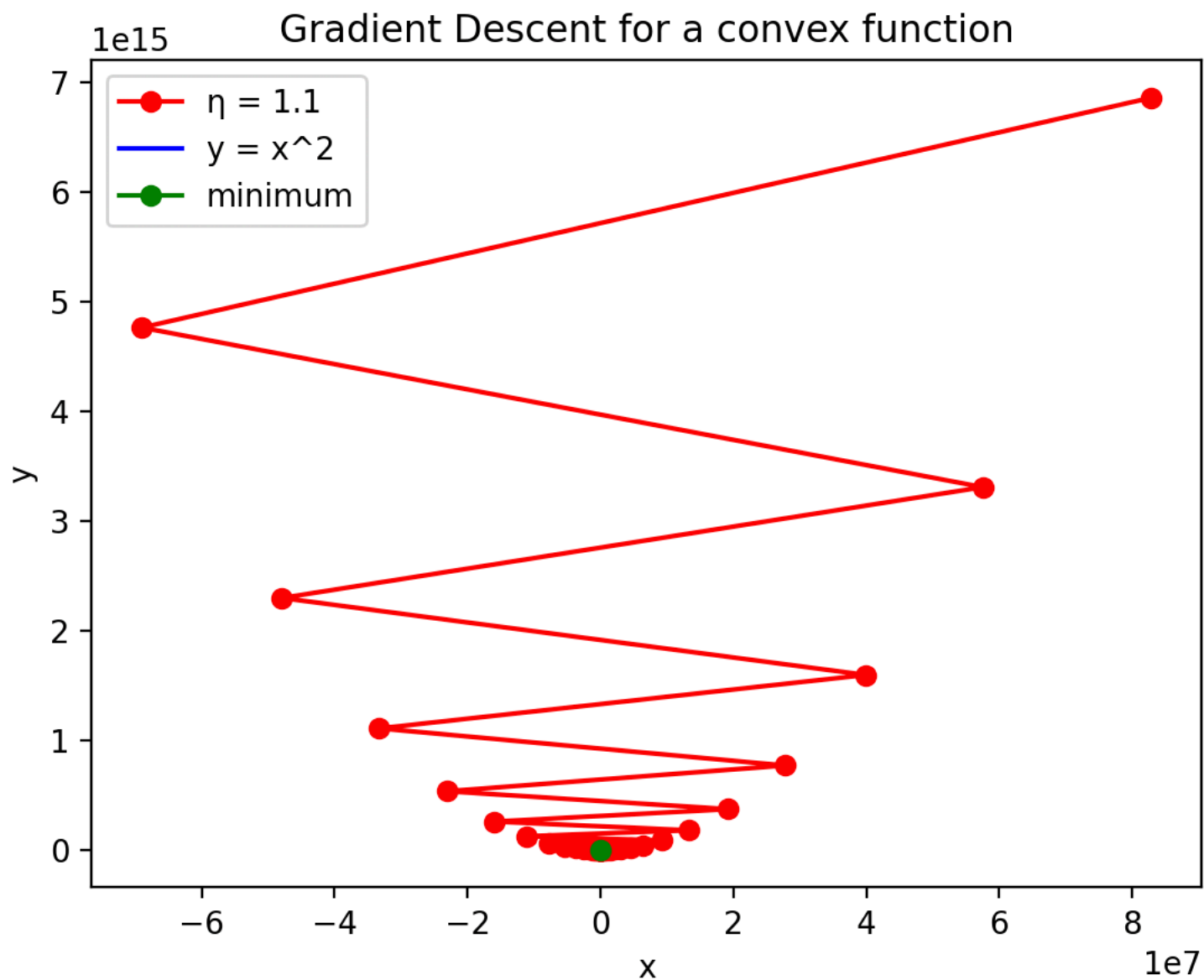
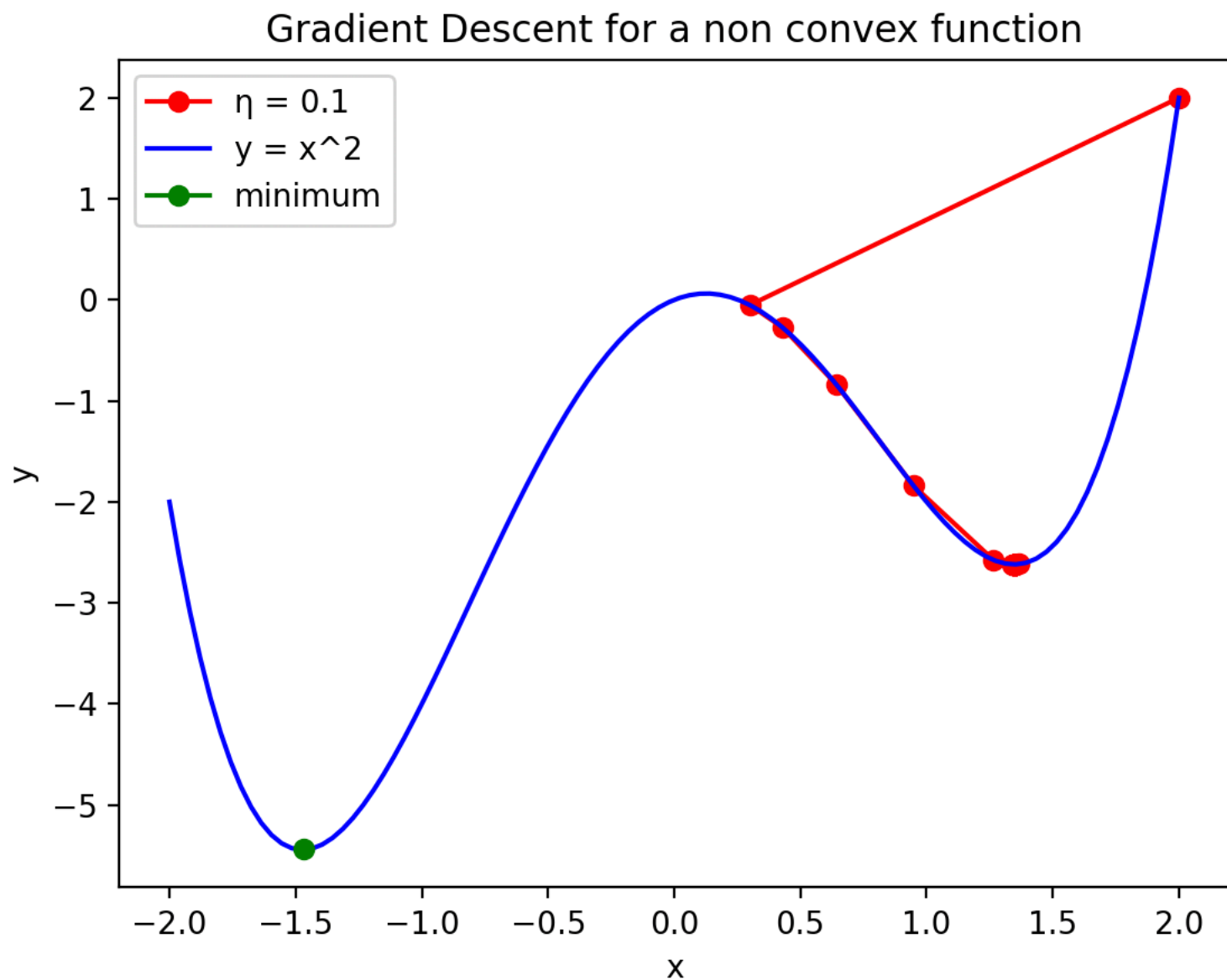


Figure 1



x=4.01e+07 y=5.20e+15

Figure 1



x=2.049 y=-4.17