

ASSIGNMENT – 3a

Find the global minimum point and value for the function $f(x) = 3x^2 + 5e^{-y} + 10$

- Do manual calculations for two iterations

Iteration 1:

Let, $x=1$, $y=2$ and $\Delta = 0.01$

At $x=1$, $df(x,y)/dx |_{x=1} = 6(1) = 6$

At $y=2$, $df(x,y)/dy |_{y=2} = 5e^{-2} = 5 \cdot 0.135 = -0.676$

$\Delta x = -0.01 \cdot 6 = -0.06$ and $\Delta y = -0.01 \cdot -0.676 = 0.00676$ $x=1-$

$0.06=0.94$ and $y=2+0.00676=2.00676 \approx 2.007$

This procedure repeats until gradient is near to zero and next iteration $x=0.94$ and $y=2.007$.

Iteration 2:

At $x=0.94$, $df(x,y)/dx |_{x=0.94} = 6(0.94) = 5.64$

At $y=2.007$, $df(x,y)/dy |_{y=2.007} = 5e^{-2.007} = 5 \cdot 0.134 = -0.671$

$\Delta x = -0.01 \cdot 5.64 = -0.056$ and $\Delta y = -0.01 \cdot -0.671 = 0.00671$ $x=0.94-$

$0.056=0.88$ and $y=2.007+0.00671=2.014$

This procedure repeats until gradient is near to zero and next iteration $x=0.88$ and $y=2.014$.