

Implement Gradient Descent Algorithm to find the local minima of a function. For example, find the local minima of the function $y=(x+3)^2$ starting from the point $x=2$.

```
In [1]: import numpy as np
import sympy as sym
import matplotlib.pyplot as plt
```

```
In [2]: x = sym.symbols('x')
exp = ((x+3.0)**2.0)
grad = sym.Derivative(exp,x).doit()
grad.subs(x,2)
```

```
Out[2]: 10.0
```

```
In [3]: start = 2
alpha = 0.1
exp = ((x+3.0)**2.0)
grad = sym.Derivative(exp,x).doit()
max_iter = 1000
```

```
In [4]: def gradient_descent(exp, start, alpha, max_iter):
    precision = 0.000001
    iter = 0
    prev_step_size = 1

    x_list = list()
    curr_x = start
    x_list.append(curr_x)

    while prev_step_size > precision and iter < max_iter:
        prev_x = curr_x
        gradient = grad.subs(x,curr_x)
        curr_x = curr_x - (alpha * gradient)
        iter = iter + 1
        prev_step_size = abs(curr_x - prev_x)
        x_list.append(curr_x)
        print("Iteration No : ", iter, "\n Value of X : ", curr_x)

    return x_list
```

```
In [5]: X = gradient_descent(exp, start, alpha, max_iter)
```

```
Value of X : -2.99603859187429  
Iteration No : 33  
Value of X : -2.99683087349943  
Iteration No : 34  
Value of X : -2.99746469879954  
Iteration No : 35  
Value of X : -2.99797175903963  
Iteration No : 36  
Value of X : -2.99837740723171  
Iteration No : 37  
Value of X : -2.99870192578537  
Iteration No : 38  
Value of X : -2.99896154062829  
Iteration No : 39  
Value of X : -2.99916923250263  
Iteration No : 40  
Value of X : -2.99933538600211  
Iteration No : 41  
Value of X : -2.99946830880169  
Iteration No : 42
```

```
In [6]: print("The local minima occurs at : ", X[len(X)-1])
```

```
The local minima occurs at : -2.99999607681142
```

```
In [7]: def objective(x):  
        return (x+3)**2
```

```
In [8]: x_cord = np.linspace(-4,4,10)
plt.plot(x_cord, objective(x_cord))

x_arr = np.array(X)
plt.plot(x_arr, objective(x_arr), '.-', c = "r")
```

Out[8]: [<matplotlib.lines.Line2D at 0x10f858040>]

