

## Observations:

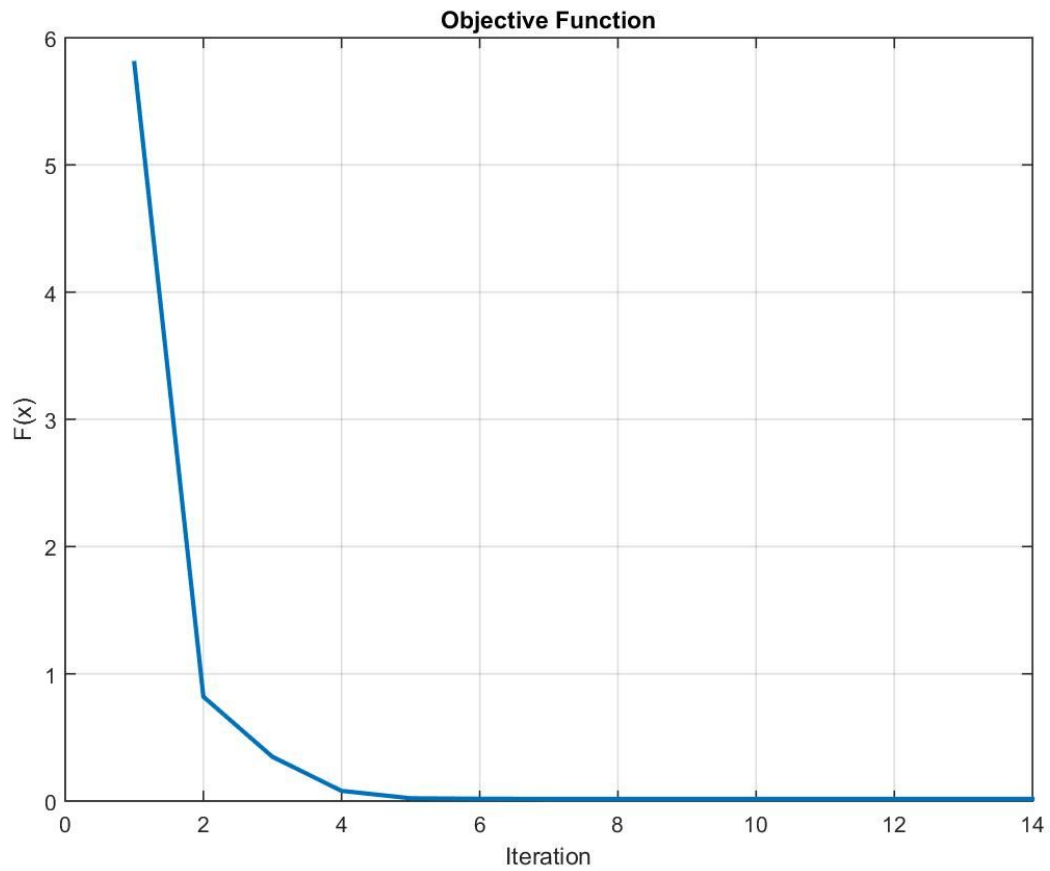
- Gradient descent
  - heavily dependent on the starting point and alphamax (step length). In case of gradient descent, the point  $[-1.2, 1]$  got stuck on the error value of 4.
  - One of the improvements that were observed was after the use of normalization of the gradient in case of gradient descent. The errors were encountered much less frequently.
- Newton's method
  - Does automatic scaling, and is resistant to errors.
  - Highly computationally expensive
  - Zoom function gets caught in infinite loop:
    - If  $\alpha_{low}$  and  $\alpha_{high}$  gets close enough, zoom breaks the loop (Heuristic applied)

## Code:

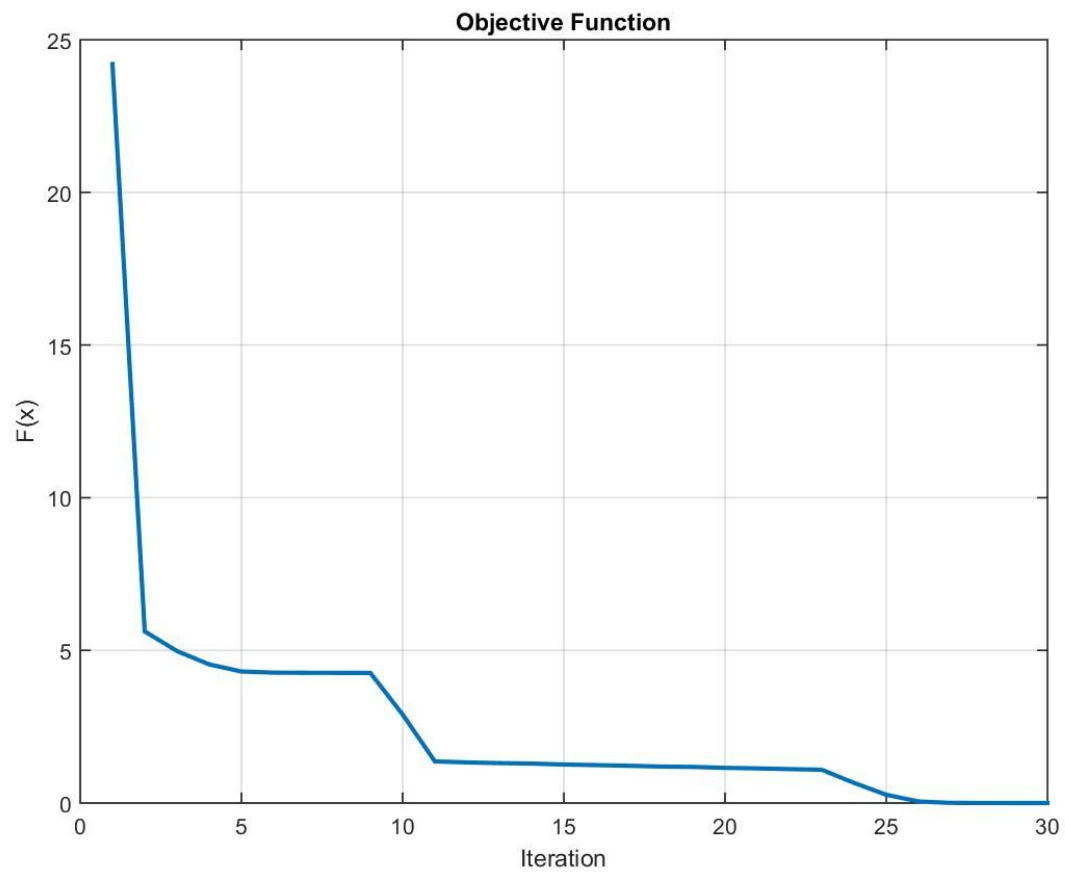
- **main.m**: Starting point of the execution: calls the method functions in the order
- **rosenbrock.m**: Returns symbolic rosenbrock method which is evaluated at runtime
- **getphi.m**: Subroutine used in zoom function
- **gradientdescent.m**: Includes implementation of gradient descent using backtracking
- **gradientdescent\_wolfe.m**: Includes implementation of gradient descent with wolfe conditions
- **newtons\_method.m**: Includes implementation of newtons method using backtracking
- **newtons\_method\_wolfe.m**: Includes implementation of newtons method with wolfe conditions
- **evaluate\_f.m**: Evaluates symbolic function at runtime

## PLOTS:

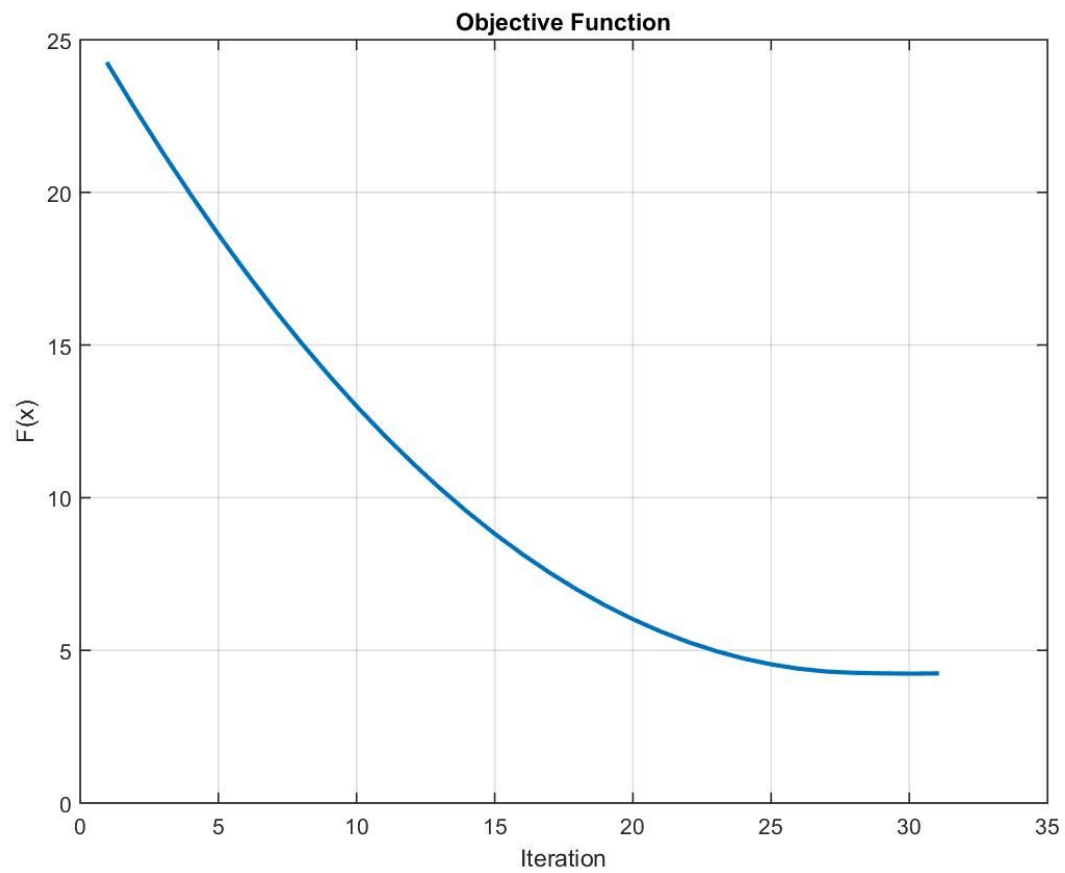
The plot of gradient descent with backtracking on rosenbrock function with  $[-1.2, 1]$  as the starting point:



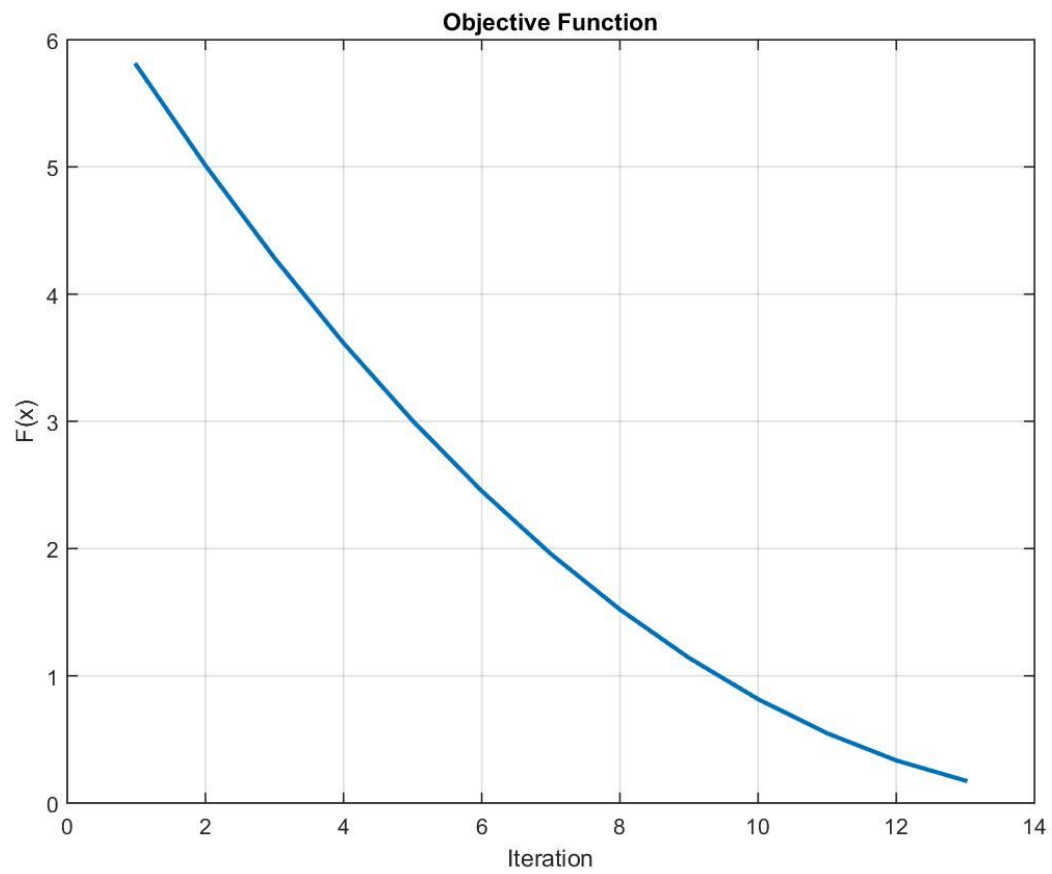
The plot of gradient descent with backtracking on rosenbrock function with [1.2,1.2] as the starting point:



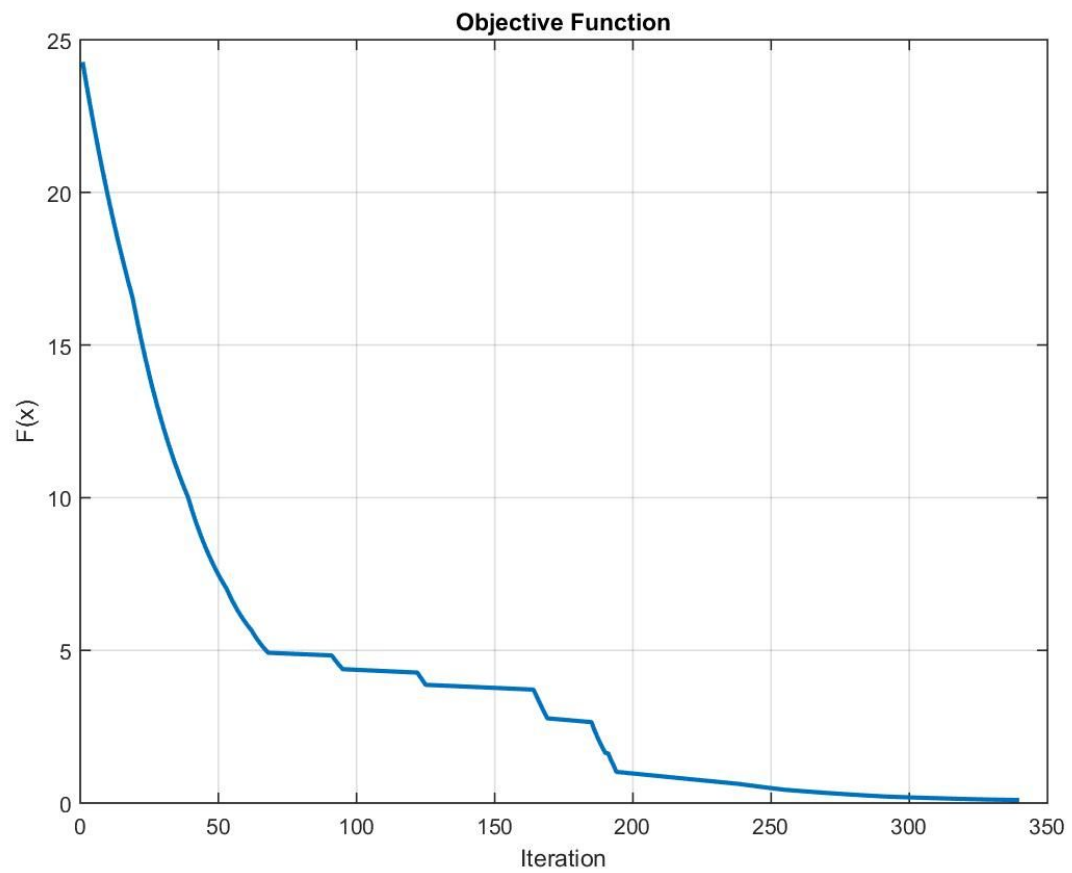
The plot of gradient descent with wolfe conditions on rosenbrock function with  $[-1.2, 1]$  as the starting point:



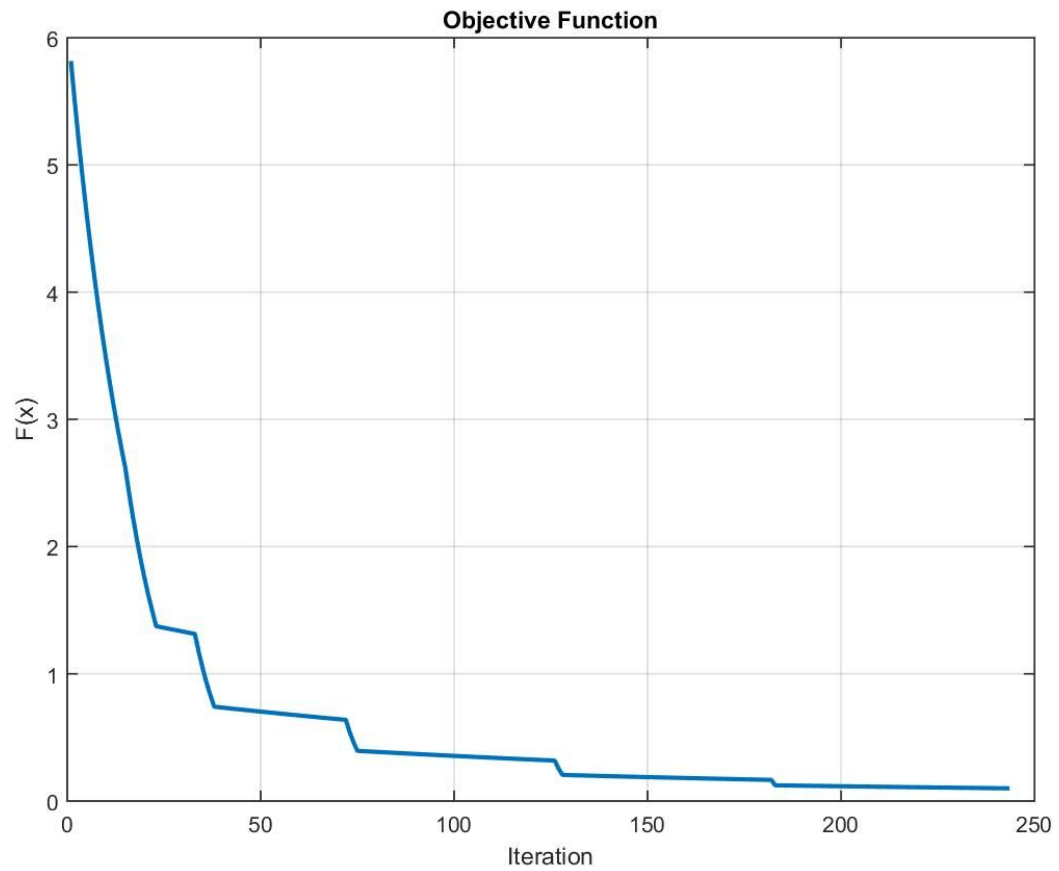
The plot of gradient descent with wolfe conditions on rosenbrock function with  $[1.2, 1.2]$  as the starting point:



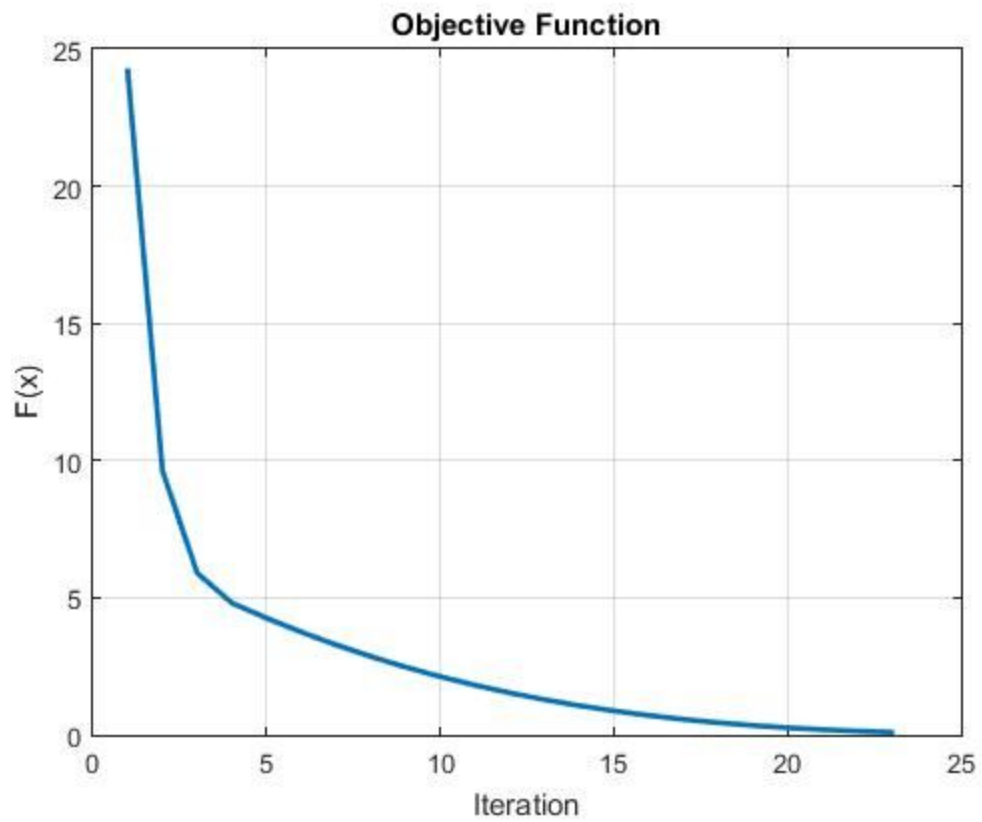
The plot of newton method with backtracking on rosenbrock function with  $[-1.2, 1]$  as the starting point:



The plot of newton method with backtracking on rosenbrock function with  $[1.2, 1.2]$  as the starting point:



The plot of newtons method with wolfe on rosenbrock function with  $[-1.2, 1]$  as the starting point:





The plot of newton method with wolfe on rosenbrock function with [1.2,1.2] as the starting point:

