

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, $x=2$, $y=3$ and $\eta = 0.01$

At $x=2$, $df(x,y)/dx \mid x=2 = 6(2) = 12$

At $y=3$, $df(x,y)/dy \mid y=3 = 5$

$\Delta x = -0.01 * 12 = -0.12$ and $\Delta y = -0.01 * 5 = -0.05$

$x=2-0.12=1.88$ and $y=3-0.05=2.95$

This procedure repeats until gradient is near to zero and next iteration $x=1.88$ and $y=2.95$.

Iteration 2:

At $x=2$, $df(x,y)/dx \mid x=2 = 6(1.88) = 11.28$

At $y=3$, $df(x,y)/dy \mid y=3 = 5$

$\Delta x = -0.01 * 11.28 = -0.1128$ and $\Delta y = -0.01 * 5 = -0.05$

$x=2-0.1128=1.8872$ and $y=3-0.05=2.95$

This procedure repeats until gradient is near to zero and next iteration $x=1.8872$ and $y=2.95$.