

Assignment: Gradient Descent - Base Code 1

The objective is to implement the gradient descent to find the minimum of a function

Implement standard gradient descent code on Matlab or Python.

You must be able to set:

learning rate (λ)

starting point (W_{start})

maximum number of steps (N_{max}), termination tolerance (ϵ)

any 2D cost/loss function (use w_1 and w_2)

Hints

You can (and must!) explicitly define the derivative of your function

Make sure you do the correct initialization of all parameters!

Outputs are

Report the used λ ,

The optimized solution (w_1 , w_2 , $F_{min}(w_1, w_2)$), and the number of steps N_{opt}

a 2D plot with the trajectory of the solution!

Apply your algorithm for the function

$$w_1^2 + 1 \cdot w_1 \cdot w_2 + 2 \cdot w_2^2$$

Test your code for different λ ; start from 0.1 and try different values till your gradient descent fails!