## CSE-5368 Neural Networks

 Exercise Problems 04- Consider the following performance surface:

$$
F(X)=5 x_{1}^{2}+4 x_{2}^{2}-6 x_{1} x_{2}-3 x_{1}+2
$$

a. Find the gradient of this of this function at point $(\mathbf{3}, \mathbf{1})$
b. Find the Hessian of this of this function at point $(\mathbf{3}, \mathbf{1})$

CSE-5368 Neural Networks
Exercise Problems 04

- Consider the following performance surface:

$$
F(X)=x_{1}^{2} x_{2} x_{3}
$$

Find the second order Taylor series expansion of this function around point $P=\left[\begin{array}{c}1 \\ 2 \\ -1\end{array}\right]$

## CSE-5368 Neural Networks Exercise Problems 04

- Consider the following performance surface:

$$
F(X)=4 x_{1}^{2}+7 x_{2}^{2}+4 x_{1} x_{2}
$$

- Find the stationary point of this surface
- Determine if the stationary point is strong minima, weak minima, strong maxima, or weak maxima. Show your calculations and explain your conclusion.

CSE-5368 Neural Networks Exercise Problems 04

- Consider the following performance surface:

$$
F(X)=4 x_{1}^{2}-2 x_{2}^{2}+3 x_{1} x_{2}-2 x_{1}+6
$$

Calculate the first and second directional derivative of this function at point $(\mathbf{1 , 2})$ in the direction of $(\mathbf{8 , 6})$

First directional derivative $=$

Second directional derivative $=$

## CSE-5368 Neural Networks

Exercise Problems 04
Consider the following performance surface:

$$
F(X)=x_{1}^{3}+3 x_{1} x_{2}-5 x_{1}+8
$$

Calculate the FIRST and SECOND directional derivative of this function at point $(\mathbf{2}, \mathbf{1})$ in the direction of $(\mathbf{3}, \mathbf{4})$

CSE-5368 Neural Networks
Exercise Problems 04

- Consider the following performance surface:

$$
F(X)=x_{1}^{3}-2 x_{2}^{2}+5 x_{3}^{2}+4 x_{1} x_{2}
$$

Find the second order Taylor series expansion of this function around point $P=\left[\begin{array}{l}1 \\ 2 \\ 3\end{array}\right]$
Note: second order means to include second order derivatives
Show both matrix version and expanded version

