



• Consider the following performance surface:

$$F(X) = 2x_1^2 + 5x_2^2 - 3x_1x_2$$

Assuming an initial point of (1,2) perform two steps of the steepest decent and show the result after each step. Assume learning rate  $\alpha = 0.2$ 





• Consider the following performance surface:

 $F(X) = x_1^2 + 4x_2^2 - 2x_1x_2 + x_1 - 10$ 

Assuming an initial point of (2,1) perform two steps of the steepest decent and show the result after each step. Assume learning rate  $\alpha = 0.5$ 





• Consider the following performance surface:

 $F(X) = 5x_1^4 - x_2^3 + 3x_2 - 5x_1 + 6$ 

Take two steps of the steepest descent algorithm, minimizing along a line to calculate

**alpha**. Use the following initial point:  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ 

Show the resulting position after each step.

Hint: Direction along a line is in the direction of gradient

Position after the first step is:

Position after the second step is:





• Consider the following performance surface

 $F(X) = 2x_1^2 - 6x_1x_2 + 5x_2^2 + 4x_1 + 3x_2$ 

Given the initial point  $\begin{bmatrix} -2\\ 1 \end{bmatrix}$ , take one step in the direction of  $\begin{bmatrix} 5\\ 1 \end{bmatrix}$  minimizing along a line to calculate alpha.

a. Show the resulting position after the step.

Position after the first step is:

b. Show that the gradient of F(X) at the point after the first step is orthogonal to the direction along which the minimization occurred.





• Consider the following performance surface:

 $F(X) = 2x_1^2 - 5x_2^2 + 3x_1x_2 + 6$ 

Take one steps of the steepest descent algorithm, minimizing along a line to calculate alpha. Use the following initial point:  $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ Show the resulting position after one step.

Position after one step is:





1. Consider the following performance surface

 $F(X) = 2x_1^2 + x_2 - 3x_1x_2$ 

Given the initial point  $\begin{bmatrix} 2\\1 \end{bmatrix}$ , take **two steps** of the **steepest descent algorithm**, minimizing along a line **at each step**.

Show the resulting position after each step.