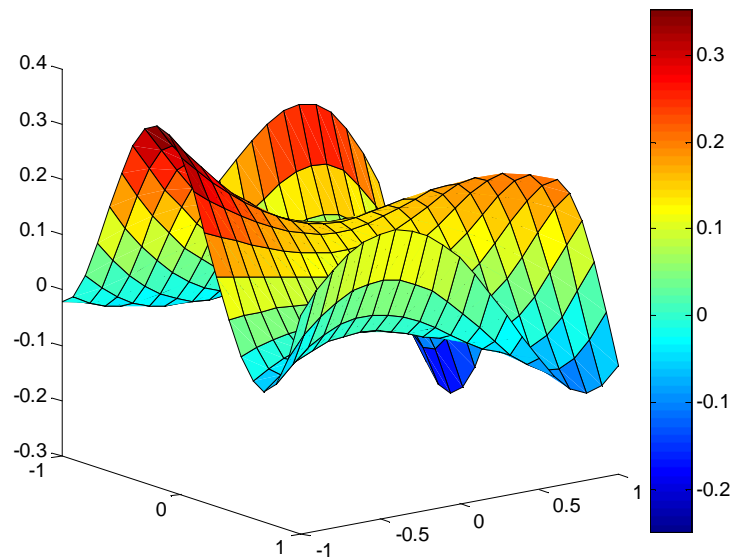


PRACTICE 2

EXERCISE 1: GRADIENT DESCENT

Given the function $f(x, y) = \sin\left(\frac{1}{2}x^2 - \frac{1}{4}y^2 + 3\right) \cos(2x + 1 + e^y)$, determine the minimum of the function and the minimum direction in the point $[0.5, 0]$



- Use 0.1 as size step. How many iterations have been done?
- Change the size step at 0.01. How many iterations have been done now?
- And, if you change the size step at 1, what happens?
- Can you think any way to determine the size step that minimizes the number of iterations?

EXERCISE 2: NEWTON METHOD

Use the Newton algorithm to determine the minimum of the function $f(x, y) = 100(x^2 - y^2) + (1 - x)^2$ taking the point $(10, 10)$ as initial value.