

2. a

Regular Gradient Descent

Alpha: 0.00820	# of iterations: 117	Cost: 11.70771
Alpha: 0.00810	# of iterations: 118	Cost: 11.70900
Alpha: 0.00800	# of iterations: 120	Cost: 11.70933
Alpha: 0.00790	# of iterations: 122	Cost: 11.70968
Alpha: 0.00780	# of iterations: 124	Cost: 11.71006
Alpha: 0.00770	# of iterations: 126	Cost: 11.71047
Alpha: 0.00760	# of iterations: 128	Cost: 11.71090
Alpha: 0.00750	# of iterations: 130	Cost: 11.71136
Alpha: 0.00740	# of iterations: 132	Cost: 11.71185
Alpha: 0.00730	# of iterations: 134	Cost: 11.71237
Alpha: 0.00720	# of iterations: 135	Cost: 11.71391
Alpha: 0.00710	# of iterations: 137	Cost: 11.71450
Alpha: 0.00700	# of iterations: 139	Cost: 11.71514
Alpha: 0.00690	# of iterations: 142	Cost: 11.71484
Alpha: 0.00680	# of iterations: 144	Cost: 11.71556
Alpha: 0.00670	# of iterations: 146	Cost: 11.71632
Alpha: 0.00660	# of iterations: 148	Cost: 11.71714
Alpha: 0.00650	# of iterations: 150	Cost: 11.71800
Alpha: 0.00640	# of iterations: 152	Cost: 11.71892
Alpha: 0.00630	# of iterations: 154	Cost: 11.71990
Alpha: 0.00620	# of iterations: 157	Cost: 11.71996
Alpha: 0.00610	# of iterations: 159	Cost: 11.72106
Alpha: 0.00600	# of iterations: 161	Cost: 11.72223
Alpha: 0.00590	# of iterations: 164	Cost: 11.72249
Alpha: 0.00580	# of iterations: 166	Cost: 11.72381
Alpha: 0.00570	# of iterations: 169	Cost: 11.72422
Alpha: 0.00560	# of iterations: 171	Cost: 11.72569
Alpha: 0.00550	# of iterations: 174	Cost: 11.72628
Alpha: 0.00540	# of iterations: 176	Cost: 11.72793
Alpha: 0.00530	# of iterations: 179	Cost: 11.72870
Alpha: 0.00520	# of iterations: 182	Cost: 11.72957
Alpha: 0.00510	# of iterations: 185	Cost: 11.73055
Alpha: 0.00500	# of iterations: 187	Cost: 11.73263
Alpha: 0.00490	# of iterations: 190	Cost: 11.73384
Alpha: 0.00480	# of iterations: 193	Cost: 11.73518
Alpha: 0.00470	# of iterations: 197	Cost: 11.73567
Alpha: 0.00460	# of iterations: 200	Cost: 11.73729
Alpha: 0.00450	# of iterations: 203	Cost: 11.73906
Alpha: 0.00440	# of iterations: 207	Cost: 11.74001
Alpha: 0.00430	# of iterations: 210	Cost: 11.74212
Alpha: 0.00420	# of iterations: 214	Cost: 11.74342
Alpha: 0.00410	# of iterations: 218	Cost: 11.74492
Alpha: 0.00400	# of iterations: 221	Cost: 11.74761
Alpha: 0.00390	# of iterations: 225	Cost: 11.74954
Alpha: 0.00380	# of iterations: 230	Cost: 11.75072

Alpha: 0.00370 # of iterations: 234 Cost: 11.75315
Alpha: 0.00360 # of iterations: 238 Cost: 11.75585
Alpha: 0.00350 # of iterations: 243 Cost: 11.75785
Alpha: 0.00340 # of iterations: 248 Cost: 11.76017
Alpha: 0.00330 # of iterations: 253 Cost: 11.76284
Alpha: 0.00320 # of iterations: 258 Cost: 11.76588
Alpha: 0.00310 # of iterations: 264 Cost: 11.76833
Alpha: 0.00300 # of iterations: 269 Cost: 11.77221
Alpha: 0.00290 # of iterations: 275 Cost: 11.77557
Alpha: 0.00280 # of iterations: 282 Cost: 11.77847
Alpha: 0.00270 # of iterations: 288 Cost: 11.78292
Alpha: 0.00260 # of iterations: 295 Cost: 11.78702
Alpha: 0.00250 # of iterations: 303 Cost: 11.79081
Alpha: 0.00240 # of iterations: 310 Cost: 11.79636
Alpha: 0.00230 # of iterations: 318 Cost: 11.80177
Alpha: 0.00220 # of iterations: 327 Cost: 11.80713
Alpha: 0.00210 # of iterations: 336 Cost: 11.81355
Alpha: 0.00200 # of iterations: 346 Cost: 11.82017
Alpha: 0.00190 # of iterations: 357 Cost: 11.82715
Alpha: 0.00180 # of iterations: 368 Cost: 11.83566
Alpha: 0.00170 # of iterations: 380 Cost: 11.84495
Alpha: 0.00160 # of iterations: 393 Cost: 11.85527
Alpha: 0.00150 # of iterations: 407 Cost: 11.86695
Alpha: 0.00140 # of iterations: 423 Cost: 11.87942
Alpha: 0.00130 # of iterations: 439 Cost: 11.89517
Alpha: 0.00120 # of iterations: 458 Cost: 11.91185
Alpha: 0.00110 # of iterations: 478 Cost: 11.93231
Alpha: 0.00100 # of iterations: 500 Cost: 11.95663
Alpha: 0.00090 # of iterations: 524 Cost: 11.98628
Alpha: 0.00080 # of iterations: 551 Cost: 12.02230
Alpha: 0.00070 # of iterations: 580 Cost: 12.06852
Alpha: 0.00060 # of iterations: 612 Cost: 12.12809
Alpha: 0.00050 # of iterations: 643 Cost: 12.21122
Alpha: 0.00040 # of iterations: 668 Cost: 12.33250
Alpha: 0.00030 # of iterations: 665 Cost: 12.52812
Alpha: 0.00020 # of iterations: 561 Cost: 12.88404
Alpha: 0.00010 # of iterations: 501 Cost: 13.29143

Newton's Method Gradient Descent

```
def log_hess(theta, x):
    g = logistic_func(theta,x)
    hess = 0
    for index in range(x.shape[0]-1):
        x_i = x[index,:]
        hess += x_i.T.dot(x_i.T)*g[index]*(1-g[index])
    return hess

def grad_desc(theta, x, y, tol, maxiter):
    nll_vec = []
    nll_vec.append(neg_log_like(theta, x, y))
    nll_delta = 2.0*tol
    iter = 0
    while(nll_delta > tol) and (iter < maxiter):
        alpha = 1/log_hess(theta, x)
        theta = theta -(alpha * log_grad(theta, x, y))
        nll_vec.append(neg_log_like(theta, x, y))
        nll_delta = nll_vec[-2] - nll_vec[-1]
        iter += 1
    return theta, np.array(nll_vec), iter, alpha
```

Stochastic Gradient Descent

```
def grad_desc(theta, x, y, alpha, tol, maxiter):
    nll_vec = []
    data = np.c_[x,y]
    batch = int(floor(data.shape[0]/5))
    nll_vec.append(neg_log_like(theta, x[0:batch,:], y[0:batch]))
    nll_delta = 2.0*tol
    iter = 0
    while(nll_delta > tol) and (iter < maxiter):
        data = np.random.permutation(data)
        theta = theta - (alpha * log_grad(theta, data[0:batch,-1], data[0:batch,-1]))
        nll_vec.append(neg_log_like(theta, data[0:batch,-1], data[0:batch,-1]))
        nll_delta = nll_vec[-2] - nll_vec[-1]
        iter += 1
    return theta, np.array(nll_vec), iter
```

Resulting Observation

```
Alpha: 0.50000 # of iterations: 2 Cost: 129.62750
Alpha: 0.49900 # of iterations: 1 Cost: 203.62524
Alpha: 0.49800 # of iterations: 2 Cost: 251.77695
Alpha: 0.49700 # of iterations: 1 Cost: 32.00748
Alpha: 0.49600 # of iterations: 1 Cost: 167.49938
Alpha: 0.49500 # of iterations: 2 Cost: 149.26191
Alpha: 0.49400 # of iterations: 1 Cost: inf
Alpha: 0.49300 # of iterations: 1 Cost: inf
Alpha: 0.49200 # of iterations: 1 Cost: 176.44268
Alpha: 0.27300 # of iterations: 1 Cost: 52.43674
Alpha: 0.27200 # of iterations: 1 Cost: 44.35423
Alpha: 0.27100 # of iterations: 2 Cost: 61.14006
Alpha: 0.27000 # of iterations: 1 Cost: 169.95902
Alpha: 0.26900 # of iterations: 1 Cost: 82.70133
Alpha: 0.26800 # of iterations: 1 Cost: 62.11942
Alpha: 0.26700 # of iterations: 1 Cost: 197.65449
Alpha: 0.26600 # of iterations: 2 Cost: 171.02543
Alpha: 0.26500 # of iterations: 1 Cost: 83.40872
Alpha: 0.26400 # of iterations: 3 Cost: 58.21649
Alpha: 0.26300 # of iterations: 1 Cost: 173.10278
Alpha: 0.26200 # of iterations: 1 Cost: 173.59790
Alpha: 0.26100 # of iterations: 1 Cost: 29.24289
Alpha: 0.26000 # of iterations: 1 Cost: 64.17494
Alpha: 0.25900 # of iterations: 1 Cost: 64.95948
Alpha: 0.25800 # of iterations: 1 Cost: 58.31495
Alpha: 0.25700 # of iterations: 1 Cost: 143.58909
Alpha: 0.25600 # of iterations: 1 Cost: 88.13453
Alpha: 0.25500 # of iterations: 1 Cost: inf
Alpha: 0.25400 # of iterations: 1 Cost: 56.57836
Alpha: 0.25300 # of iterations: 1 Cost: 88.17467
Alpha: 0.25200 # of iterations: 1 Cost: 45.47287
```

Alpha: 0.25100 # of iterations: 1 Cost: 14.31586
Alpha: 0.25000 # of iterations: 1 Cost: 187.48836
Alpha: 0.24900 # of iterations: 2 Cost: 31.15759
Alpha: 0.24800 # of iterations: 1 Cost: 56.08093
Alpha: 0.24700 # of iterations: 1 Cost: inf
Alpha: 0.24600 # of iterations: 1 Cost: 20.57147
Alpha: 0.24500 # of iterations: 1 Cost: 68.99551
Alpha: 0.24400 # of iterations: 1 Cost: 43.89835
Alpha: 0.24300 # of iterations: 1 Cost: 55.58632
Alpha: 0.24200 # of iterations: 3 Cost: 37.29635
Alpha: 0.24100 # of iterations: 1 Cost: 134.41976
Alpha: 0.24000 # of iterations: 1 Cost: 83.45740
Alpha: 0.23900 # of iterations: 2 Cost: 3.34446
Alpha: 0.23800 # of iterations: 1 Cost: 103.12732
Alpha: 0.23700 # of iterations: 1 Cost: 78.81791
Alpha: 0.23600 # of iterations: 2 Cost: 183.59118
Alpha: 0.23500 # of iterations: 1 Cost: 51.38854
Alpha: 0.23400 # of iterations: 1 Cost: 21.50910
Alpha: 0.23300 # of iterations: 1 Cost: 220.49460
Alpha: 0.23200 # of iterations: 1 Cost: 95.56876
Alpha: 0.23100 # of iterations: 1 Cost: 227.26913
Alpha: 0.23000 # of iterations: 2 Cost: 120.59612
Alpha: 0.22900 # of iterations: 2 Cost: 36.04365
Alpha: 0.22800 # of iterations: 1 Cost: 141.07218
Alpha: 0.22700 # of iterations: 1 Cost: 34.45223
Alpha: 0.22600 # of iterations: 2 Cost: 13.31275
Alpha: 0.22500 # of iterations: 1 Cost: 65.70742
Alpha: 0.22400 # of iterations: 1 Cost: 112.99532
Alpha: 0.22300 # of iterations: 1 Cost: 126.51554
Alpha: 0.22200 # of iterations: 1 Cost: 36.41009
Alpha: 0.22100 # of iterations: 1 Cost: 116.58514
Alpha: 0.22000 # of iterations: 2 Cost: 0.00000
Alpha: 0.21900 # of iterations: 2 Cost: 171.01833
Alpha: 0.21800 # of iterations: 2 Cost: -0.00000
Alpha: 0.21700 # of iterations: 1 Cost: 64.01915
Alpha: 0.21600 # of iterations: 1 Cost: 125.86349
Alpha: 0.21500 # of iterations: 3 Cost: -0.00000
Alpha: 0.21400 # of iterations: 2 Cost: inf
Alpha: 0.21300 # of iterations: 1 Cost: 126.29238
Alpha: 0.21200 # of iterations: 1 Cost: 197.40709
Alpha: 0.21100 # of iterations: 1 Cost: 55.92166
Alpha: 0.21000 # of iterations: 2 Cost: 29.58229
Alpha: 0.20900 # of iterations: 2 Cost: 19.18745
Alpha: 0.20800 # of iterations: 1 Cost: 27.88601
Alpha: 0.20700 # of iterations: 2 Cost: 35.17466
Alpha: 0.20600 # of iterations: 2 Cost: 20.53279
Alpha: 0.20500 # of iterations: 1 Cost: 14.36742
Alpha: 0.20400 # of iterations: 1 Cost: 17.46300
Alpha: 0.20300 # of iterations: 2 Cost: 44.44431

