

```

import numpy as np
import pdb

"""
This code was based off of code from cs231n at Stanford University, and modified for ECE C147/C247 at UCLA.
"""

class SVM(object):

    def __init__(self, dims=[10, 3073]):
        self.init_weights(dims=dims)

    def init_weights(self, dims):
        """
        Initializes the weight matrix of the SVM. Note that it has shape (C, D)
        where C is the number of classes and D is the feature size.
        """
        self.W = np.random.normal(size=dims)

    def loss(self, X, y):
        """
        Calculates the SVM Loss.

        Inputs have dimension D, there are C classes, and we operate on minibatches
        of N examples.

        Inputs:
        - X: A numpy array of shape (N, D) containing a minibatch of data.
        - y: A numpy array of shape (N,) containing training labels; y[i] = c means
            that X[i] has label c, where 0 ≤ c < C.

        Returns a tuple of:
        - loss as single float
        """

        # compute the loss and the gradient
        num_classes = self.W.shape[0]
        num_train = X.shape[0]
        loss = 0.0

        for i in np.arange(num_train):
            L = 0
            for j in range(num_classes):
                zj = 0
                if y[i] != j:
                    zj = 1 + np.dot(self.W[j].T, X[i]) - np.dot(self.W[y[i]].T, X[i])
                    L = L + max(0, zj)
            loss = loss + L
        loss = loss / num_train #normalize

        # ===== #
        # END YOUR CODE HERE
        # ===== #

        return loss

    def loss_and_grad(self, X, y):
        """
        Same as self.loss(X, y), except that it also returns the gradient.

        Output: grad -- a matrix of the same dimensions as W containing
            the gradient of the loss with respect to W.

```

```

"""

# compute the loss and the gradient
num_classes = self.W.shape[0]
num_train = X.shape[0]
loss = 0.0
grad = np.zeros_like(self.W)

for i in np.arange(num_train):
    L = 0
    for j in range(num_classes):
        zj = 0
        if y[i] != j:
            zj = 1 + np.dot(self.W[j].T, X[i]) - np.dot(self.W[y[i]].T, X[i])
            L = L + max(0, zj)
        #Hinge
        grad[j,:] += X[i].T * (zj > 0)
        grad[y[i],:] -= X[i].T * (zj > 0)
    loss = loss + L

# ===== #
# END YOUR CODE HERE
# ===== #

loss /= num_train
grad /= num_train

return loss, grad

def grad_check_sparse(self, X, y, your_grad, num_checks=10, h=1e-5):
    """
    sample a few random elements and only return numerical
    in these dimensions.
    """

    for i in np.arange(num_checks):
        ix = tuple([np.random.randint(m) for m in self.W.shape])

        oldval = self.W[ix]
        self.W[ix] = oldval + h # increment by h
        fxph = self.loss(X, y)
        self.W[ix] = oldval - h # decrement by h
        fxmh = self.loss(X,y) # evaluate f(x - h)
        self.W[ix] = oldval # reset

        grad_numerical = (fxph - fxmh) / (2 * h)
        grad_analytic = your_grad[ix]
        rel_error = abs(grad_numerical - grad_analytic) / (abs(grad_numerical) + abs(grad_analytic))
        print('numerical: %f analytic: %f, relative error: %e' % (grad_numerical, grad_analytic, rel_error))

def fast_loss_and_grad(self, X, y):
    """
    A vectorized implementation of loss_and_grad. It shares the same
    inputs and ouptuts as loss_and_grad.
    """
    loss = 0.0
    grad = np.zeros(self.W.shape) # initialize the gradient as zero

    # ===== #
    # YOUR CODE HERE:
    # Calculate the SVM Loss WITHOUT any for loops.
    # ===== #
    num_classes = self.W.shape[1]

```

```

num_train = X.shape[0]

aj = np.dot(X, self.W.T)
ayi = np.resize(aj[np.arange(num_train), y], (num_train, 1))
Losses = np.maximum(0, 1 + aj - ayi)
loss = (np.sum(Losses) - num_train)/num_train

# ===== #
# END YOUR CODE HERE
# ===== #

# ===== #
# YOUR CODE HERE:
#   Calculate the SVM grad WITHOUT any for loops.
# ===== #
m = np.maximum(0, X.dot(self.W.T) - X.dot(self.W.T)[np.arange(num_train), y].reshape(-1, 1) + 1)
m[np.arange(num_train), y] = 0
m[m > 0] = 1
m[np.arange(num_train), y] = -np.sum(m, axis=1)
grad = ((X.T.dot(m)).T) / num_train
# ===== #
# END YOUR CODE HERE
# ===== #

return loss, grad

def train(self, X, y, learning_rate=1e-3, num_iters=100,
        batch_size=200, verbose=False):
    """
    Train this Linear classifier using stochastic gradient descent.

    Inputs:
    - X: A numpy array of shape (N, D) containing training data; there are N
        training samples each of dimension D.
    - y: A numpy array of shape (N,) containing training labels; y[i] = c
        means that X[i] has label 0 ≤ c < C for C classes.
    - learning_rate: (float) learning rate for optimization.
    - num_iters: (integer) number of steps to take when optimizing
    - batch_size: (integer) number of training examples to use at each step.
    - verbose: (boolean) If true, print progress during optimization.

    Outputs:
    A list containing the value of the loss function at each training iteration.
    """
    num_train, dim = X.shape
    num_classes = np.max(y) + 1 # assume y takes values 0...K-1 where K is number of classes

    self.init_weights(dims=[np.max(y) + 1, X.shape[1]]) # initializes the weights of self.W

    # Run stochastic gradient descent to optimize W
    loss_history = []

    for it in np.arange(num_iters):
        X_batch = None
        y_batch = None

        # ===== #
        # YOUR CODE HERE:
        #   Sample batch_size elements from the training data for use in
        #   gradient descent. After sampling,
        #   - X_batch should have shape: (dim, batch_size)

```

```

# - y_batch should have shape: (batch_size,)
# The indices should be randomly generated to reduce correlations
# in the dataset. Use np.random.choice. It's okay to sample with
# replacement.
# ===== #
a = list(range(len(X)))
idxs = np.random.choice(a, size = batch_size, replace=False)
X_batch = np.vstack([X[i] for i in idxs])
y_batch = [y[i] for i in idxs]
# ===== #
# END YOUR CODE HERE
# ===== #

# evaluate loss and gradient
loss, grad = self.fast_loss_and_grad(X_batch, y_batch)
loss_history.append(loss)

# ===== #
# YOUR CODE HERE:
# Update the parameters, self.W, with a gradient step
# ===== #
self.W = self.W - learning_rate*grad
# ===== #
# END YOUR CODE HERE
# ===== #

if verbose and it % 100 == 0:
    print('iteration {} / {}: loss {}'.format(it, num_iters, loss))

return loss_history

def predict(self, X):
    """
    Inputs:
    - X: N x D array of training data. Each row is a D-dimensional point.

    Returns:
    - y_pred: Predicted labels for the data in X. y_pred is a 1-dimensional
      array of length N, and each element is an integer giving the predicted
      class.
    """
    y_pred = np.zeros(X.shape[1])

    # ===== #
    # YOUR CODE HERE:
    # Predict the labels given the training data with the parameter self.W.
    # ===== #
    y_pred = np.argmax(np.dot(X, self.W.T), axis=1)
    # ===== #
    # END YOUR CODE HERE
    # ===== #

    return y_pred

```