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1  import numpy as np
2  import numpy.ma as ma
3  from scipy.interpolate import griddata
4  from numpy.random import uniform, seed
5  from matplotlib import cm
6
7  def gen_label(X):
8      return np.random.binomial(1, 1.0 / (1.0 + np.exp(-np.matmul(X, (-2.0, 1.0)))))
9
10 def IRLS(X, y):
11     weight = np.zeros(shape=(2))
12     # bias = np.log(np.mean(y) / (1.0 - np.mean(y)))
13     bias = 0
14     #print(bias)
15     threshold = 1e-6
16     change = 1e6
17     while(change >= threshold):
18         ita = np.matmul(X, weight) + bias
19         #print(ita)
20         miu = 1.0 / (1.0 + np.exp(-ita))
21         #print(miu)
22         s = np.multiply(miu, 1.0 - miu)
23         z = ita + (y - miu) / s
24         #print(s, z)
25         s = np.diag(s).copy()
26         XTSX_inv = np.linalg.inv(np.matmul(np.matmul(np.transpose(X), s), X))
27         XTSz = np.matmul(np.matmul(np.transpose(X), s), z)
28         weight_new = np.matmul(XTSX_inv, XTSz)
29         change = np.linalg.norm(weight_new - weight)
30         weight = weight_new
31     return weight
32
33 def get_fisher_information(X, beta):
34     prob = 1.0 / (1.0 + np.exp(-np.matmul(X, (-2.0, 1.0))))
35     w = np.multiply(prob, 1 - prob)
36     w = np.diag(w).copy()
37     return np.matmul(np.matmul(np.transpose(X), w), X)

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