Lecture #6: Higher-Order Functions at Work

Announcents:

- Free drop-in tutoring from HKN, the EECS honor society. Week-days 11am-5pm 345 Soda or 290 Cory. For more information see hkn.eecs.berkeley.edu.
- A message from the AWE:

"The Association of Women in EECS is hosting a 61A party this Sunday (2/9) from 1-3PM in the Woz! Come hang out, befriend other girls in 61A and meet AWE members who have taken it before! There will be lots of food, games, and fun!"

• Hog project released last Friday. Don't miss it!

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Iterative Update

• A general strategy for solving an equation:

```
Guess a solution
while your guess isn't good enough:
update your guess
```

- The three boxed segments are parameters to the process.
- The last two segments clearly require functions for their representation a predicate function (returning true/false values), and a function from values to values.
- In code.

```
def iter_solve(guess, done, update):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. UPDATE takes a guees
    and returns an updated guess."""
    What goes here?
```

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Recursive Version (I)

```
def iter_solve(guess, done, update):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. UPDATE takes a guees
    and returns an updated guess."""
    if done(guess)
        return guess
    else:
        return iter_solve(update(guess), done, update)
```

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Recursive Version (II)

```
def iter_solve(guess, done, update):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. UPDATE takes a guees
    and returns an updated guess."""
    def solution(guess):
        if done(guess):
            return guess
        else:
            return solution(update(guess))
    return solution(guess)
```

Iterative Version

```
def iter_solve(guess, done, update):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. UPDATE takes a guees
    and returns an updated guess."""
    while not done(guess):
        guess = update(guess)
    return guess
```

Adding a Safety Net

• In real life, we might want to make sure that the function doesn't just loop forever, getting no closer to a solution.

```
def iter_solve(guess, done, update, iteration_limit=32):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. Causes error if more than
    ITERATION_LIMIT applications of UPDATE are necessary."""

def solution(guess, iteration_limit):
    if done(guess):
        return guess
    elif iteration_limit <= 0:
        raise ValueError("failed to converge")
    else:
        return solution(update(guess), iteration_limit-1)
    return solution(guess, iteration_limit)</pre>
```


Iterative Version with Safety Net.

```
def iter_solve(guess, done, update, iteration_limit=32):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS, until DONE yields a true value
    when applied to the result. Causes error if more than
    ITERATION_LIMIT applications of UPDATE are necessary."""

    while not done(guess):
        if iteration_limit <= 0:
            raise ValueError("failed to converge")
            guess, iteration_limit = update(guess), iteration_limit-1
    return guess</pre>
```

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Using Iterative Solving For Newton's Method

- Newton's method (aka the Newton-Raphson method) is a general numerical technique for finding approximate solutions to f(x)=0, given the function f, its derivative f', and an initial guess, x_0 . It produces a result to some desired tolerance (that is, to some definition of "close enough").
- See http://en.wikipedia.org/wiki/File:NewtonIteration_Ani.gif
- ullet Given a guess, x_k , compute the next guess, x_{k+1} by

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

def newton_solve(func, deriv, start, tolerance):
 """Return x such that |FUNC(x)| < TOLERANCE, given initial
 estimate START, assuming DERIV is the derivatative of FUNC."""
 def close_enough(x):
 return abs(func(x)) < tolerance</pre>

return abs(func(x)) < tolerance
def newton_update(x):</pre>

return x - func(x) / deriv(x)

return iter_solve(start, close_enough, newton_update)

Using newton_solve for $\sqrt{\cdot}$ and $\sqrt[3]{\cdot}$

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Dispensing With Derivatives

- What if we just want to work with a function, without knowing its derivative?
- Book uses an approximation:

```
def find_root(func, start=1, tolerance=1e-5):
    def approx_deriv(f, delta = 1e-5):
        return lambda x: (func(x + delta) - func(x)) / delta
    return newton_solve(func, approx_deriv(func), start, tolerance)
```

- This is nice enough, but looks a little ad hoc (how did I pick delta?).
- Another alternative is the secant method.

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The Secant Method

• Newton's method was

$$x_{k+1} = x_k - \frac{f(x)}{f'(x)}$$

 The secant method uses that last two values to get (in effect) a replacement for the derivative:

$$x_{k+1} = x_k - f(x_k) \frac{x_k - x_{k-1}}{f(x_k) - f(x_{k-1})}$$

- See http://en.wikipedia.org/wiki/File:Secant_method.svg
- ullet But this is a problem for us: so far, we've only fed the update function the value of x_k each time. Here we also need x_{k-1} .
- ullet How do we generalize to allow arbitrary extra data (not just x_{k-1})?

Generalized iter_solve

```
def iter_solve2(guess, done, update, state=None):
    """Return the result of repeatedly applying UPDATE,
    starting at GUESS and STATE, until DONE yields a true value
    when applied to the result. Besides a guess, UPDATE
    also takes and returns a state value, which is also passed to
    DONE."""
    while not done(guess, state):
        guess, state = update(guess, state)
    return guess
```

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Using Generalized iter_solve2 for the Secant Method The secant method:

```
x_{k+1} = x_k - f(x_k) \frac{x_k - x_{k-1}}{f(x_k) - f(x_{k-1})} def secant_solve(func, start0, start1, tolerance): def close_enough(x, state): return abs(func(x)) < tolerance def secant_update(xk, xk1): return (xk - func(xk) * (xk - xk1) / (func(xk) - func(xk1), xk) return iter_solve2(start1, close_enough, secant_update, start0)
```

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