Lecture #6: Higher-Order Functions at Work

Announcents:

- Free drop-in tutoring from HKN, the EECS honor society. Weekdays 11am-5pm 345 Soda or 290 Cory. For more information see hkn.eecs.berkeley.eduhkn.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!

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?
```


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)
```


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)
```

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
```


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
- 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 and assuming DERIV is the derivatative of FUNC."""
    def close_enough(x):
        return abs(func(x)) < tolerance
    def newton_update(x):
        return return x - func(x) / deriv(x)

    return iter_solve(start, close_enough, newton_update)
```


Using newton_solve for $\sqrt{\cdot}$ and $\lg\cdot$

```
def square_root(a):
     return newton_solve(lambda x: x*x - a, lambda x: 2 * x,
                         a/2, 1e-5)

def logarithm(a, base = 2):
     return newton_solve(lambda x: base**x - a,
                         lambda x: x * base**(x-1),
                         1, 1e-5)
```


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*.

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
- 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}.
- 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
```

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)
```