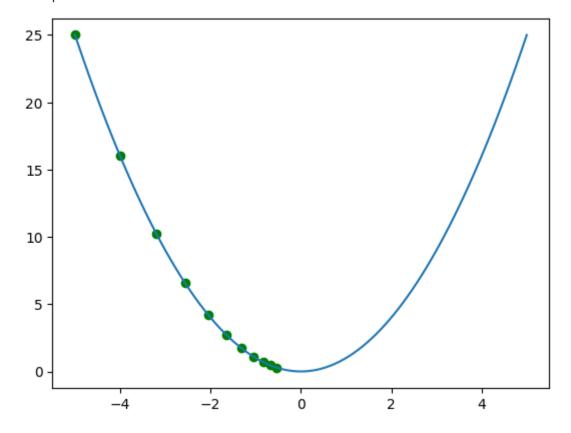
```
In [ ]: import numpy as np
        import matplotlib.pyplot as plt
        import random
        from random import randint
In [ ]: def backtracking(f, grad f, x):
            alpha = 1
            c = 0.8
            tau = 0.25
            while f(x - alpha * grad f(x)) > f(x) - c * alpha * np.linalg.norm(gr
                 alpha = tau * alpha
                 if alpha < 1e-3:</pre>
                     break
             return alpha
In [ ]: def gradient_descent(f, grad_f, x0, tolf, tolx, kmax, alpha= 1, bt= False
            xk = x0
            f_{vals} = [f(xk)]
            grad vals = [grad f(xk)]
            err vals = [np.linalg.norm(grad f(xk))]
            x vals = [xk]
            iteration = 0
            while iteration < kmax:</pre>
                x prec = xk
                xk = xk - alpha * grad f(xk)
                     alpha = backtracking(f, grad f, xk)
                x vals.append(xk)
                f vals.append(f(xk))
                grad vals.append(grad f(xk))
                err vals.append(np.linalg.norm(grad f(xk)))
                iteration+=1
                if np.linalg.norm(grad f(xk)) < tolf * np.linalg.norm(grad f(x0))
                     break
                if np.linalg.norm(xk - x prec) < tolx * np.linalg.norm(x0):</pre>
                     break
             return (x vals, iteration, f vals, grad vals, err vals)
```

```
In []: def f(x):
    return x**2

def grad_f(x):
    return 2*x

    xk_vals, k, f_vals, grad_vls, err_vals = gradient_descent(f, grad_f, x0=-
    x_vals = np.linspace(-5, 5, 100)
    y_vals = f(x_vals)
    plt.plot(x_vals, y_vals)
    plt.scatter(xk_vals, f_vals, c='green')
#plt.plot(f_vals)
```

Out[]: <matplotlib.collections.PathCollection at 0x7f4ddd09bc70>



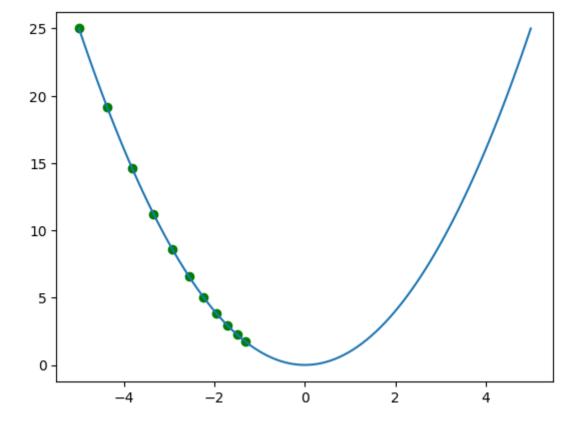
```
In []: def f(x):
    return x**2

def grad_f(x):
    return 2*x

    xk_vals, k, f_vals, grad_vals, err_vals = gradient_descent(f, grad_f, x0=

    x_vals = np.linspace(-5, 5, 100)
    y_vals = f(x_vals)
    plt.plot(x_vals, y_vals)
    plt.scatter(xk_vals, f_vals, c='green')
#plt.plot(f_vals)
```

Out[]: <matplotlib.collections.PathCollection at 0x7f4ddd0f8b50>



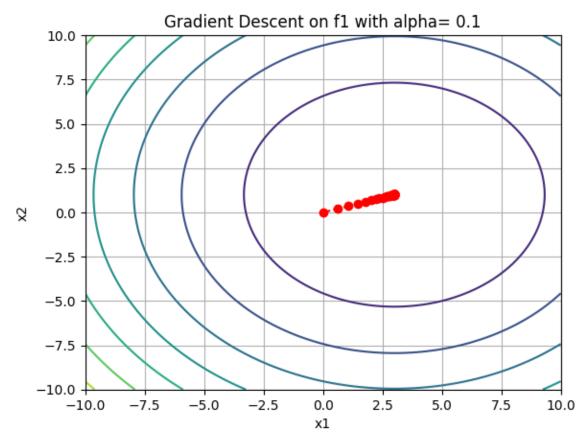
HOMEWORKING STARTING

```
In [ ]: def f(x):
            return (2*(x[0])**2 + (x[1]-2)**2)
        def grad f(x):
            return np.array((4*x[0], 2*x[1] - 4))
        def my_plot(xk_vals, k, f_vals, grad_valks, err_vals, f, title):
            xv = np.linspace(-10, 10, 100).T
            yv = np.linspace(-10, 10, 100).T
            xx,yy = np.meshgrid(xv, yv)
            zz = f([xx, yy])
            # xk vals, k, f vals, grad vals, err vals = gradient descent(f, grad
            xk vals = np.array(xk vals)
            plt.plot(xk_vals[:,0], xk_vals[:,1], '--ro')
            # plt.figure(figsize=(10, 10))
            plt.contour(xx, yy, zz)
            plt.title(title)
            plt.xlabel("x1")
            plt.ylabel("x2")
            plt.grid()
            plt.show()
        def my plot 2D(xk vals, k, f vals, grad valks, err vals, f, title):
            x_{vals} = np.linspace(-3, 3, 100)
            y_vals = []
            for x in x vals:
                y vals.append(f([x]))
            plt.plot(x_vals, y_vals)
            plt.scatter(xk_vals, f_vals, c='green')
            plt.title(title)
            plt.show()
        def plot error(iters, errs, labels, title = "Error (2-norms of gradient)"
            colors = []
            for i in range (len(iters)):
                colors.append('#%06X' % randint(0, 0xFFFFFF))
            colors = plt.get cmap("tab20c")
            i= 0
            for item in zip(iters, errs, labels):
                plt.plot(item[0], item[1], c=colors(i/(len(iters)-1)), label = it
                i+=1
            plt.title(title)
            plt.legend(loc="upper left")
            plt.show()
```

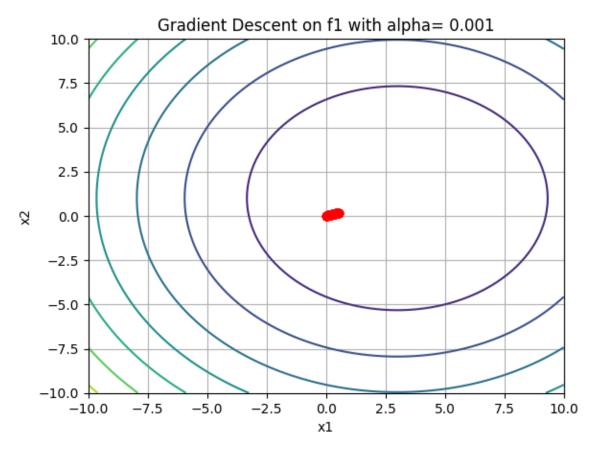
```
In []: def function testing(f, grad f, x0=0, title="", alpha = 1e-1, bt = False,
            tolf = 1e-8
            tolx = 1e-8
            kmax = 100
            if not bt:
                xk_vals, k, f_vals, grad_vals, err_vals = gradient_descent(f, gra
                alpha bt = backtracking(f, grad_f, x0)
                xk_vals, k, f_vals, grad_vals, err_vals = gradient_descent(f, gra
            if not oneD and not isMatr:
                if not bt:
                    my_plot(xk_vals, k, f_vals, grad_vals, err_vals, f, title + "
                    my plot(xk vals, k, f vals, grad vals, err vals, f, title + "
            elif not isMatr:
                if not bt:
                    my plot 2D(xk vals, k, f vals, grad vals, err vals, f, title
                    my plot 2D(xk vals, k, f vals, grad vals, err vals, f, title
            print("Minimum Found =", xk vals[k-1], "with", k, "iterations")
            to_ret = []
            if check err:
                if not isMatr:
                    for xk in xk vals:
                        to ret.append(np.linalg.norm((xk - xtrue)))
                else:
                    xtrue = np.array(xtrue)
                    for xk in xk_vals:
                        xk = np.array(xk)
                        to ret.append(np.linalg.norm((xk - xtrue)))
            if check err:
                return np.arange(k+1), err_vals, to_ret
            return np.arange(k+1), err vals
```

```
In [ ]: lam = random.random()
        def f1(x):
            return ((x[0] - 3)**2 + (x[1] - 1)**2)
        def f2(x):
            return (10*(x[0] - 1)**2 + (x[1] - 2)**2)
        def f3(x):
            x = np.array(x).T
            n = len(x)
            v = np.linspace(0, 1, n)
            A = np.vander(v)
            x_{true} = np.ones(n).T
            b= A @ x true
            return ((np.linalg.norm((A @ x) - b)**2)/2)
        def f4(x):
            n = len(x)
            v = np.linspace(0, 1, n)
            A = np.vander(v)
            x_{true} = np.ones(n).T
            b= A @ x true
            return (((np.linalg.norm((A @ x) - b)**2)/2) + ((np.linalg.norm(x))**
            return x[0]**4 + x[0]**3 - 2*(x[0]**2) - 2*x[0]
In [ ]: def grad f1(x):
            return np.array((2*x[0] - 6, 2*x[1] - 2))
        def grad f2(x):
            return np.array(20*(x[0] - 1), 2*(x[1] - 2))
        def grad f3(x):
            n = len(x)
            v = np.linspace(0,1,n)
            A = np.vander(v)
            x_{true} = np.ones(n).T
            b = A @ x true
            return A.T@(A@x-b)
        def grad f4(x):
            return grad f3(x) + lam*np.array(x)
        def grad f5(x):
            return np.array(4*x[0]**3 + 3*x[0]**2 - 4*x[0] - 2)
```

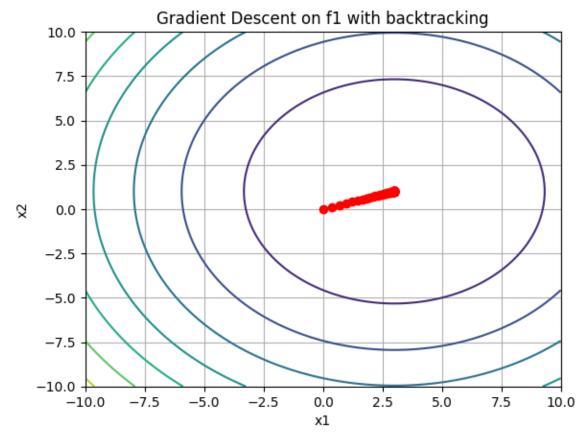
```
In [ ]: iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.array([3,1]).T
        el1, el2, el3 = function testing(f1, grad f1, x0 = np.array((0, 0)), titl
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err_xtrue.append(el3)
        el1, el2, el3 = function testing(f1, grad f1, x0 = np.array((0, 0)), titl
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        ell, el2, el3 = function testing(f1, grad f1, x0 = np.array((0, 0)), titl
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking")
        err_xtrue.append(el3)
        plot error(iters, err vals, labels)
        plot error(iters, err xtrue, labels, title="Error (distance from x true)"
```



Minimum Found = $[2.999999997 \ 0.99999999]$ with 83 iterations

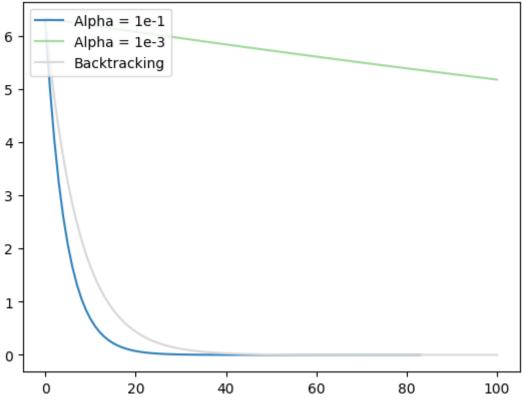


Minimum Found = $[0.53937834 \ 0.17979278]$ with 100 iterations

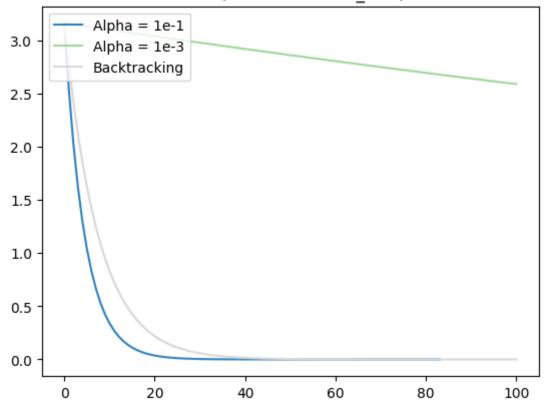


Minimum Found = $[2.99999456 \ 0.99999819]$ with 100 iterations

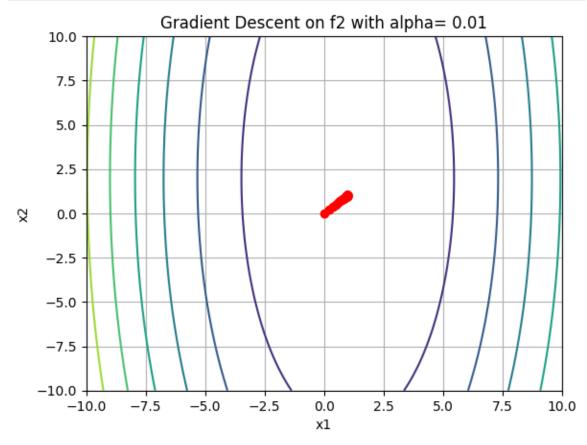




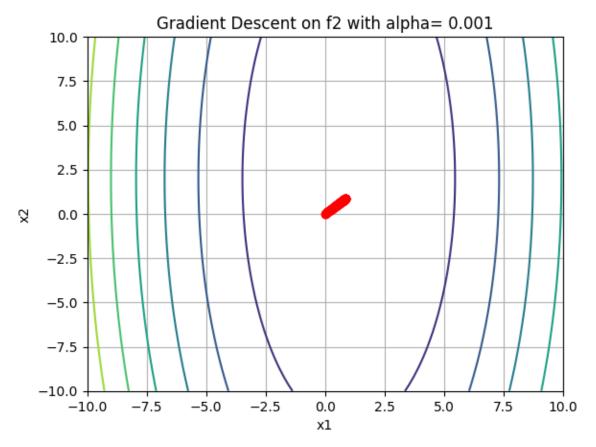
Error (distance from x_true)



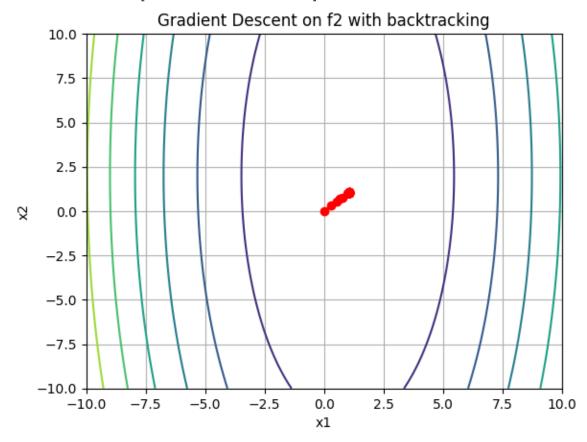
```
In [ ]: | iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.array([1,2]).T
        el1, el2, el3 = function testing(f2, grad f2, x0 = np.array((0, 0)), titl
        iters.append(ell)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err_xtrue.append(el3)
        el1, el2, el3 = function testing(f2, grad f2, x0 = np.array((0, 0)), titl
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        ell, el2, el3 = function testing(f2, grad f2, x0 = np.array((0, 0)), titl
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking")
        err_xtrue.append(el3)
        plot error(iters, err vals, labels)
        plot error(iters, err xtrue, labels)
```



Minimum Found = [0.9999999999999] with 83 iterations

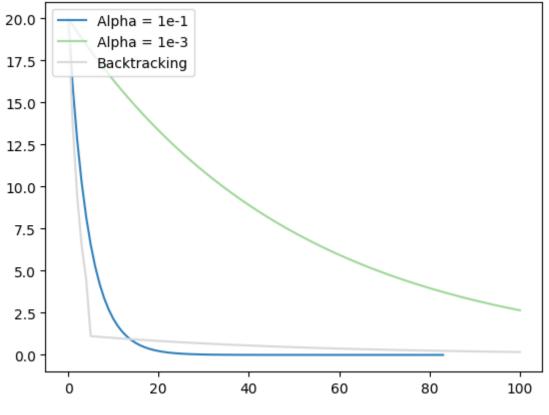


Minimum Found = $[0.86467392 \ 0.86467392]$ with 100 iterations

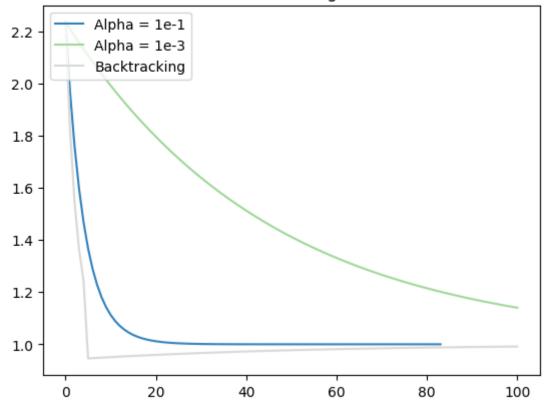


Minimum Found = $[1.00874589 \ 1.00874589]$ with 100 iterations



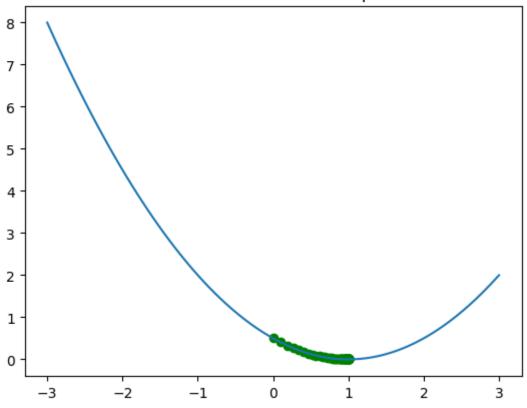


Error (2-norms of gradient)

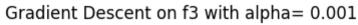


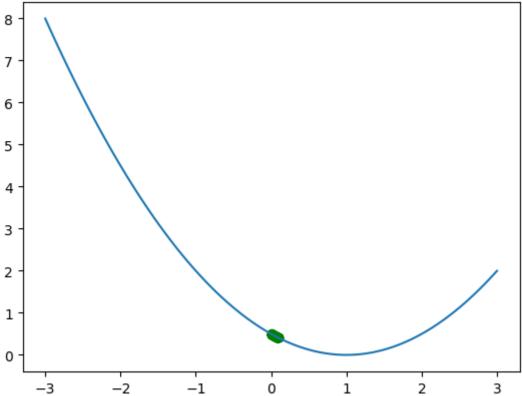
```
In [ ]: | iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.ones(1).T
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0], title="Gradient D
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err_xtrue.append(el3)
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0], title="Gradient D
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0], title="Gradient D
        iters.append(el1)
        err_vals.append(el2)
        labels.append("Backtracking")
        err_xtrue.append(el3)
        plot error(iters, err vals, labels)
        plot_error(iters, err_xtrue, labels, title="Error (distance from x_true)"
```

Gradient Descent on f3 with alpha = 0.1



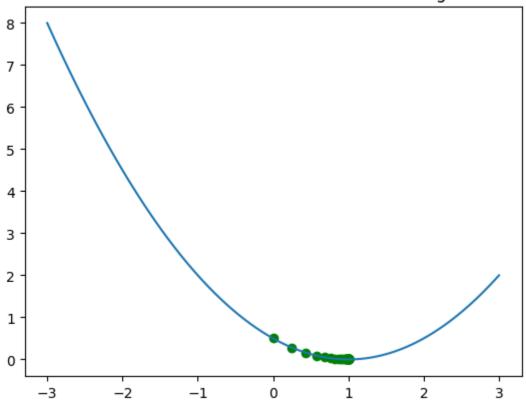
Minimum Found = [0.99997049] with 100 iterations





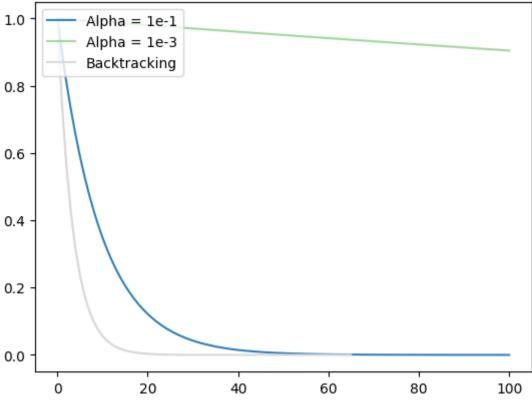
Minimum Found = [0.09430216] with 100 iterations

Gradient Descent on f3 with backtracking

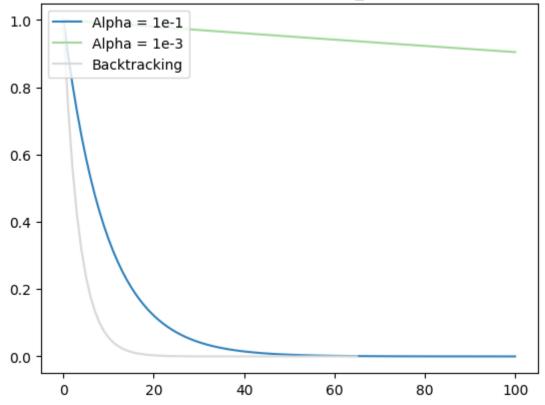


Minimum Found = [0.99999999] with 65 iterations





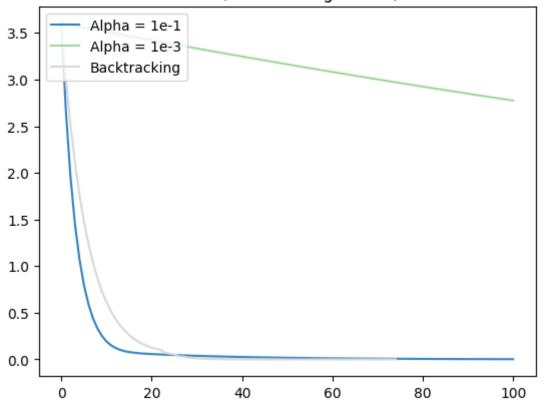




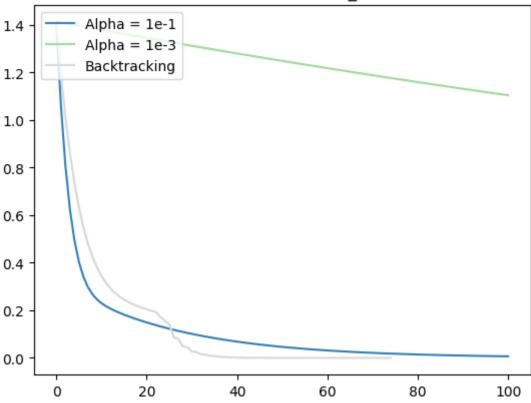
```
In [ ]: | iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.ones(2).T
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0, 0], title="Gradien
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err_xtrue.append(el3)
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0, 0], title="Gradien
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f3, grad f3, x0 = [0, 0], title="Gradien
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking")
        err_xtrue.append(el3)
        plot error(iters, err vals, labels)
        plot error(iters, err xtrue, labels, title="Error (distance from x true)"
        Minimum Found = [0.99415113 \ 1.0036148] with 100 iterations
        Minimum Found = [0.17566216 \ 0.26128868] with 100 iterations
```

Minimum Found = [0.9999999 1.00000006] with 74 iterations

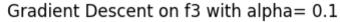
Error (2-norms of gradient)

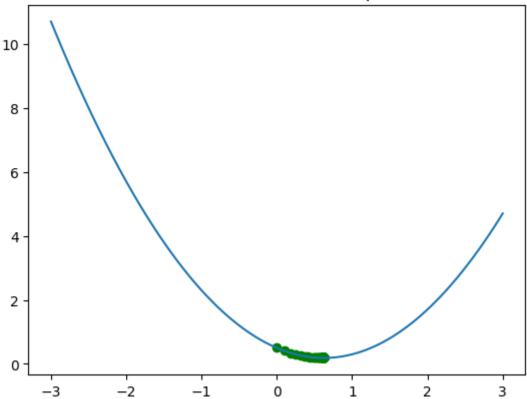


Error (distance from x true)



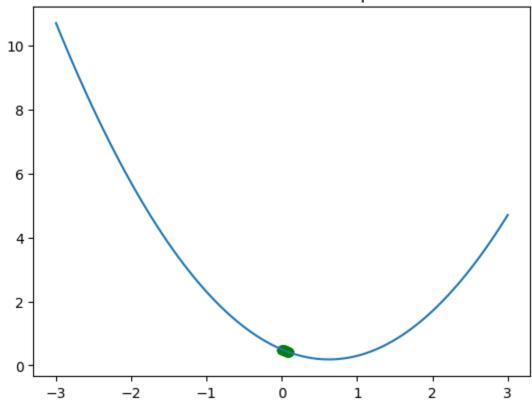
```
In [ ]: | iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.ones(1).T
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0], title="Gradient D
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0], title="Gradient D
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0], title="Gradient D
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking")
        err xtrue.append(el3)
        plot_error(iters, err_vals, labels)
        plot_error(iters, err_xtrue, labels, title="Error (distance from x_true)"
```



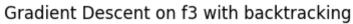


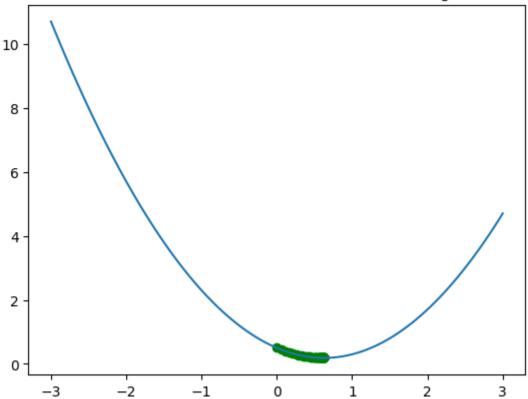
Minimum Found = [0.6247156] with 100 iterations

Gradient Descent on f3 with alpha= 0.001



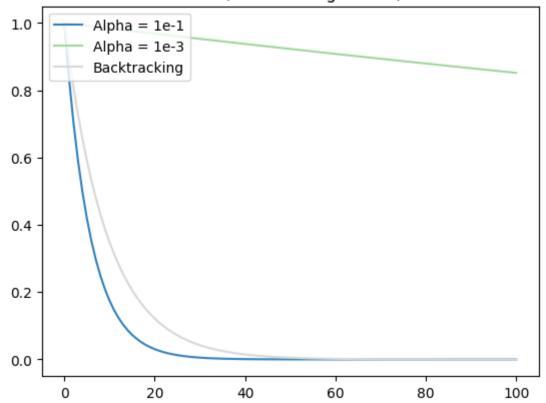
Minimum Found = [0.09162178] with 100 iterations



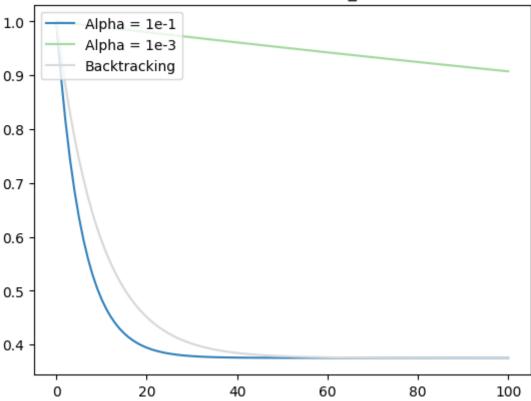


Minimum Found = [0.62469728] with 100 iterations

Error (2-norms of gradient)

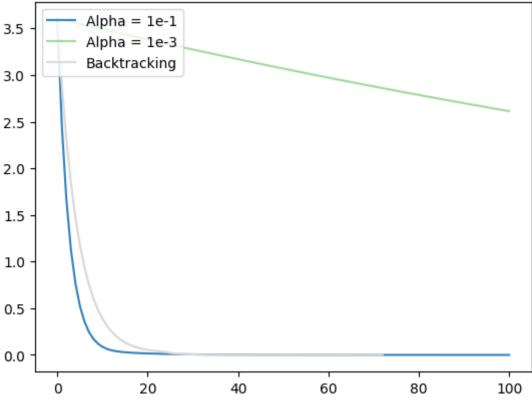


Error (distance from x true)

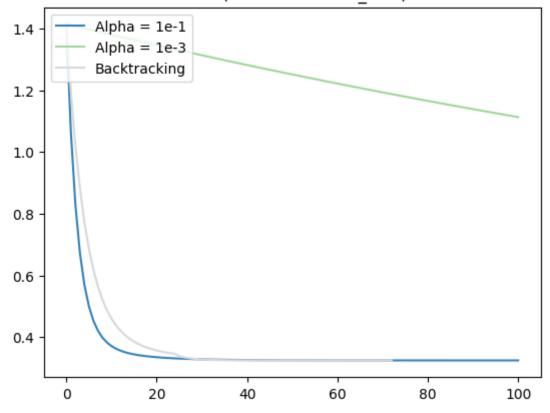


```
In [ ]: | iters = []
        err vals = []
        labels = []
        err xtrue = []
        xtrue = np.ones(2).T
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0, 0], title="Gradien
        iters.append(ell)
        err vals.append(el2)
        labels.append("Alpha = 1e-1")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0, 0], title="Gradien
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3")
        err xtrue.append(el3)
        el1, el2, el3 = function testing(f4, grad f4, x0 = [0, 0], title="Gradien
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking")
        err xtrue.append(el3)
        plot_error(iters, err_vals, labels)
        plot_error(iters, err_xtrue, labels, title="Error (distance from x_true)"
        Minimum Found = [0.6959858 \quad 0.88591203] with 100 iterations
        Minimum Found = [0.17078687 \ 0.25405865] with 100 iterations
        Minimum Found = [0.6959896 \quad 0.88590969] with 72 iterations
```

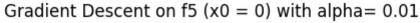


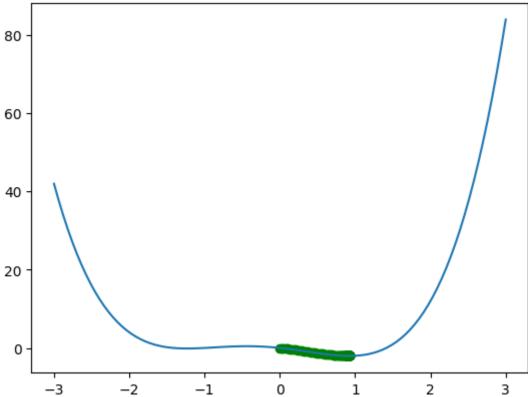


Error (distance from x_true)



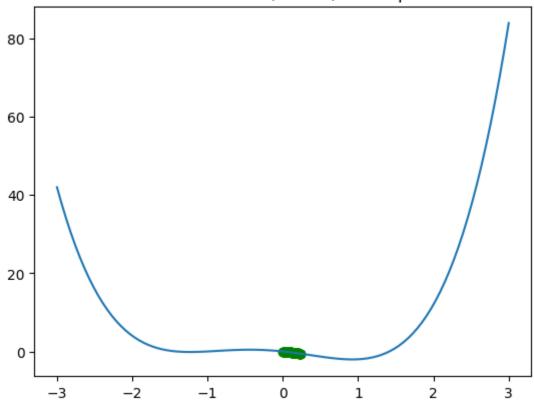
```
In [ ]: | iters = []
        err vals = []
        labels = []
        el1, el2 = function_testing(f5, grad_f5, x0 = [0], title="Gradient Descen
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-1 (x0 = 0)")
        el1, el2 = function testing(f5, grad f5, x0 = [0], title="Gradient Descen
        iters.append(ell)
        err vals.append(el2)
        labels.append("Alpha = 1e-3 (x0 = 0)")
        ell, el2 = function testing(f5, grad f5, x0 = [0], title="Gradient Descen
        iters.append(ell)
        err vals.append(el2)
        labels.append("Backtracking (x0 = 0)")
        plot error(iters, err vals, labels)
        iters = []
        err_vals = []
        labels = []
        el1, el2 = function testing(f5, grad f5, x0 = [-3], title="Gradient Desce
        iters.append(ell)
        err vals.append(el2)
        labels.append("Alpha = 1e-1 (x0 = -3)")
        el1, el2 = function_testing(f5, grad_f5, x0 = [-3], title="Gradient Desce
        iters.append(el1)
        err vals.append(el2)
        labels.append("Alpha = 1e-3 (x0 = -3)")
        el1, el2 = function_testing(f5, grad_f5, x0 = [-3], title="Gradient Desce
        iters.append(el1)
        err vals.append(el2)
        labels.append("Backtracking (x0 = -3)")
        plot_error(iters, err_vals, labels)
```



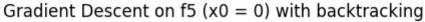


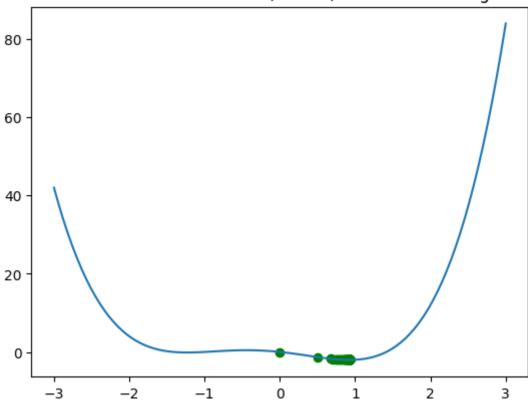
Minimum Found = [0.92218317] with 100 iterations

Gradient Descent on f5 (x0 = 0) with alpha= 0.001



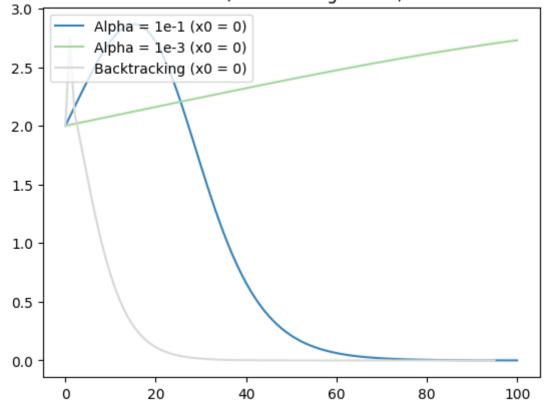
Minimum Found = [0.23560406] with 100 iterations

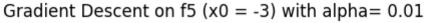


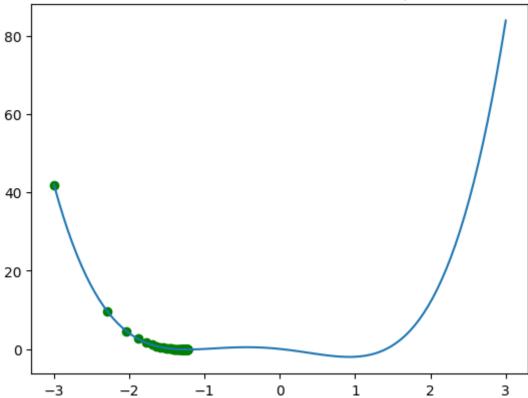


Minimum Found = [0.9222248] with 95 iterations



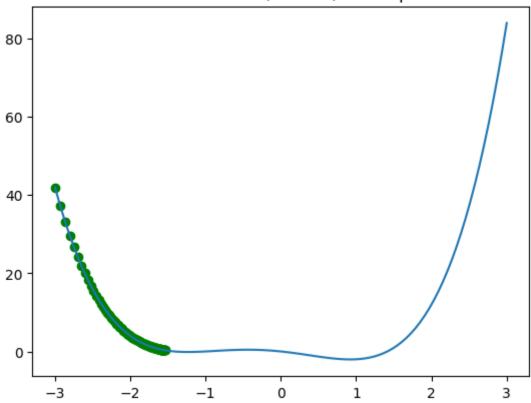




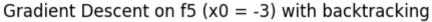


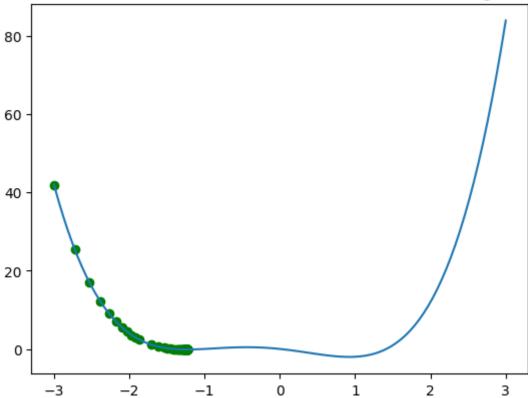
Minimum Found = [-1.23255127] with 100 iterations

Gradient Descent on f5 (x0 = -3) with alpha= 0.001



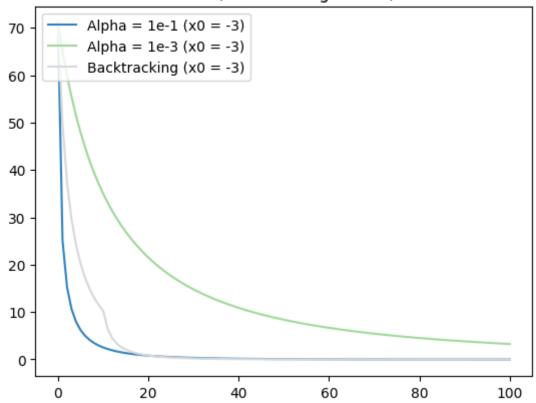
Minimum Found = [-1.53828361] with 100 iterations





Minimum Found = [-1.23225111] with 100 iterations

Error (2-norms of gradient)



STOCHASTIC GRADIENT DESCENT

```
In [ ]: # Utils
        def sigmoid(z):
            return (1 / (1 + np.exp(-z)))
        def f(w, xhat):
            return sigmoid(xhat.T @ w)
        def grad_f(w, xhat):
            return (sigmoid(xhat.T @ w) * (1 - sigmoid(xhat.T @ w)) * xhat.T)
        def MSE(f_w_x, y):
            return np.linalg.norm((f w x-y))**2
        def grad MSE(grad_f_w_x, f_w_x, y):
            return grad_f_w_x.T * (f_w_x - y)
        def ell(w, X, Y):
            d, N = X.shape
            mse_sum = 0
            for i in range(0, N):
                mse_sum+=MSE(f(w, X[:, i]), Y[i])
            return mse sum / N
        def grad_ell(w, X, Y):
            d, N = X.shape
            grad_mse_sum = 0
            for i in range(0, N):
                grad mse sum += grad MSE(np.array(grad f(w, X[:, i])), f(w, X[:,
            return grad mse sum / N
```

```
In [ ]: def SGD(l, grad l, w0, D, batch size, n epochs, tolf=1e-12, tolx=1e-12, k
            alpha = 1
            \# D = (X, Y) \text{ where } X \text{ is } d \times N
                                Y is N
            X, Y = D
            X backup = X
            Y backup = Y
            d, N = X.shape
            n_batch_per_epoch = N // batch_size
            w_vals = [w0]
            f \text{ vals} = [ell(w0, X, Y)]
            grad_f_vals = [grad_ell(w0, X, Y)]
            err vals = [np.linalg.norm(grad ell(w0, X, Y))]
            k= 0
            for epoch in range(n_epochs):
                 idx = np.arange(N)
                 np.random.shuffle(idx)
                 for k in range(n_batch_per_epoch):
                     batch_indices = idx[k * batch_size : (k + 1) * batch_size]
                     other 1 = list(idx[:k * batch size])
                     other 2 = list(idx[(k + 1) * batch size:])
                     other_indices = np.array(other_1 + other 2)
                     # Sample M from D
                     Mx = X[:, batch_indices] # Has shape d x batch_size
                     My = Y[batch_indices] # Has shape batch_size
                     M = (Mx, My)
                     # Remove Mx and My from X and Y
                     \# X = X[:, other\_indices]
                     # Y = Y[other indices]
                     # Update w
                     w = w0 - alpha * grad ell(w0, Mx, My)
                     w vals.append(w)
                     # Restart
                     w0 = w
                 # Reload X and Y
                X = X backup
                Y = Y backup
                f vals.append(ell(w, X, Y))
                 grad_f_vals.append(grad_ell(w, X, Y))
                err_vals.append(np.linalg.norm(grad_ell(w0, X, Y)))
                ## ATTENTION: You have to shuffle again (differently)
             return w, f_vals, grad_f_vals, err_vals
        # Remember: In SGD, w0 SHOULD be chosen randomly (sample from Gaussian)
```

```
In [ ]: def x split(X, Y, N train):
            d, N = X.shape
            idx = np.arange(N)
            np.random.shuffle(idx)
            train idx = idx[:N train]
            test idx = idx[N train:]
            Xtrain = X[:, train_idx]
            Ytrain = Y[train_idx]
            Xtest = X[:, test idx]
            Ytest = Y[test idx]
            return Xtrain, Xtest, Ytrain, Ytest
        def get_digits(X, Y, chosen_numbers):
            I = []
            X_{def} = []
            Y def = []
            d, N = X. shape
            for number in chosen_numbers:
                I.append((Y == number))
            for num indeces in I:
                X def.append(X[:, num indeces])
                Y_def.append(Y[num_indeces])
            return X def, Y def, np.concatenate(X def, axis=1), np.concatenate(Y
In [ ]: import pandas as pd
In [ ]: data = pd.read csv("./data.csv")
        data = np.array(data)
In [ ]: X = data[:, 1:].T
        Y = data[:, 0]
        chosen_digits = []
        chosen_digits.append(int(input("Insert first number")))
        chosen_digits.append(int(input("Insert second number")))
In [ ]: | X set, Y set, X cat, Y cat = get digits(X, Y, chosen digits)
```

```
In [ ]: N train = 30000
        X train = []
        X_{\text{test}} = []
        Y_{train} = []
        Y_{\text{test}} = []
        for my_set in zip(X_set, Y_set):
            Xtrain, Xtest, Ytrain, Ytest = x_split(my_set[0], my_set[1], N_train)
            X_train.append(Xtrain)
            X_test.append(Xtest)
            Y_train.append(Ytrain)
            Y_test.append(Ytest)
        X_cat_train, X_cat_test, Y_cat_train, Y_cat_test = x_split(X_cat, Y_cat,
        D = (X_cat_train, Y_cat_train)
In [ ]: d, N = X cat train.shape
        w0 = np.random.normal(0, 0.1, d)
        batch size = 5
        n = 10
        w, f_vals, grad_vals, err_vals = SGD(ell, grad_ell, w0, D, batch_size, n_
In [ ]: |# plt.plot(np.arange(d), w)
        # plt.show()
        # plt.plot(np.arange(11), np.array(grad_vals))
        # plt.show()
        print(w)
```

```
[ 6.07643390e-02 -6.74054270e-02 -5.23109864e-02 1.76363703e-01
 1.30476045e-01 -2.00297542e-01
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