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src/sgd.py Mon Apr 08 14:24:49 2024 1
1: import numpy as np
2: import functools
3: import gd
4: import week6
5:
6: class StochasticGradientDescent(gd.GradientDescent):
7:     def __init__(self):
8:         self._iteration = 0
9:         self._max_iter = 1000
10:         self._converged = lambda x1, x2: False
11:         self._epsilon = 0.0001
12:         self._f_star = 0
13:         self._debug = False
14:         self._beta = 0
15:         self._function_generator = None
16:         self._dimension = None
17:         self._algorithm = None
18:         self._function = None
19:         self._sum = None
20:         self._x_value = None
21:         self._old_x_value = None
22:         self._step_coeff = None
23:         self._converged_value = None
24:         self._grad_value = None
25:         self._m = None
26:         self._v = None
27:         self._adam_grad = None
28:         self._beta = None
29:         self._beta2 = None
30:         self._step_size = None
31:         self._z = None
32:
33:     def adam_step(self):
34:         self._function, self._gradient = next(self._function_generator)
35:         if self._function == "finished":
36:             return False # did not complet step
37:         self._grad_value = self._gradient(self._x_value)
38:         self._m = self._beta * self._m + (1-self._beta)*self._grad_value
39:         # grad_value * grad_value gives element-wise product of np array
40:         self._v = self._beta2 * self._v + (1-self._beta2) * (self._grad_value*self._grad_value)
41:         self._old_x_value = self._x_value
42:         self._iteration += 1
43:         m_hat = self._m / (1-(self._beta ** self._iteration))
44:         v_hat = np.array(self._v / (1-(self._beta2 ** self._iteration)))
45:         v_hat_aug = v_hat**(0.5) + self._epsilon
46:         self._adam_grad = m_hat / v_hat_aug
47:         self._x_value = self._x_value - self._step_size * self._adam_grad
48:         return True
49:
50:     def polyak_step(self):
51:         self._function, self._gradient = next(self._function_generator)
52:         if self._function == "finished":
53:             return False # did not complet step
54:         self._iteration += 1
55:         numerator = self._function(self._x_value) - self._f_star
56:         self._grad_value = self._gradient(self._x_value)
57:         denominator = np.dot(self._grad_value, self._grad_value) # sum of element-wise products
58:         if denominator == 0.0:
59:             # do nothing this step (hope for non-zero on next mini-batch)
60:             return False
61:         self._old_x_value = self._x_value
62:         step = numerator/denominator
63:         self._x_value = self._x_value - step * self._grad_value
64:         self._converged_value = self._converged(self._x_value, self._old_x_value)
65:         return True # completed step
66:
67:     def constant_step(self):
68:         self._function, self._gradient = next(self._function_generator)
69:         if self._function == "finished":
70:             return False # did not complete step
71:         self._iteration += 1
72:         self._grad_value = self._gradient(self._x_value)
73:         self._old_x_value = self._x_value
74:         self._x_value = self._x_value - self._step_size * self._grad_value
75:         return True # completed step
76:
77:     def rmsprop_step(self):
78:         self._function, self._gradient = next(self._function_generator)
79:         if self._function == "finished":
80:             return False
81:         self._iteration += 1
82:         self._grad_value = self._gradient(self._x_value)
83:         self._old_x_value = self._x_value
84:         self._x_value = self._x_value - self._alpha_n * self._grad_value
85:         self._sum = self._beta * self._sum + (1-self._beta) * (self._grad_value**2)
86:         self._alpha_n = self._step_size / (self._sum**0.5+self._epsilon)
87:         self._step_coeff = self._alpha_n
88:         return True
89:
90:
91:     def heavy_ball_step(self):
92:         self._function, self._gradient = next(self._function_generator)
93:         if self._function == "finished":
94:             return False
95:         self._iteration += 1
96:         self._grad_value = self._gradient(self._x_value)
97:         self._old_x_value = self._x_value
98:         self._z = self._beta * self._z + self._step_size * self._grad_value
99:         self._x_value = self._x_value - self._z
100:         return True
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101:
102:     # pass a function which generates the function to be evaluated,
103:     # e.g. with different minibatches at each iteration
104:     def function_generator(self, fg):
105:         self._function_generator = fg
106:         return self
107:
108:     def alg(self, a):
109:         if a == "constant":
110:             self.step = self.constant_step
111:         elif a == "polyak":
112:             self.step = self.polyak_step
113:         elif a == "rmsprop":
114:             self.step = self.rmsprop_step
115:             if self._step_size is None:
116:                 raise Exception("Need step_size to initialize rmsprop")
117:             if self._x_value is None:
118:                 raise Exception("Need start/x_value to initialize rmsprop")
119:             self._sum = np.zeros(self._x_value.shape)
120:             self._alpha_n = np.zeros(self._x_value.shape)
121:             self._alpha_n.fill(self._step_size)
122:         elif a == "adam":
123:             self.step = self.adam_step
124:             if self._x_value is None:
125:                 raise Exception("Need start/x_value to initialize rmsprop")
126:             self._m = np.zeros(self._x_value.shape, dtype=np.float64)
127:             self._v = np.zeros(self._x_value.shape, dtype=np.float64)
128:         elif a == "heavy_ball":
129:             self.step = self.heavy_ball_step
130:             self._z = 0
131:         else:
132:             raise Exception(f"Alg {a} NYI")
133:         self.function_name = a
134:         return self
135:
136:     def f_star(self, f_st):
137:         self._f_star = f_st
138:         return self
139:
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