

```
1: import global_random_search
2: import lib
3: import numpy as np
4: import sgd
5: import matplotlib.pyplot as plt
6: from matplotlib.lines import Line2D
7: import pandas as pd
8: import time
9:
10: f = {
11:     "function": lib.f_real,
12:     "gradient": lib.f_grad,
13:     "dname": "$f(x)$",
14:     "name": "f",
15:     "alpha": 0.0065,
16: }
17:
18: g = {
19:     "function": lib.g_real,
20:     "gradient": lib.g_grad,
21:     "dname": "$g(x)$",
22:     "name": "g",
23:     "alpha": 0.003,
24: }
25:
26:
27: def gradient_descent_constant(step_size=0.0065, start=[0, 0], funcs=f, max_time=1):
28:     start = np.array(start)
29:     g = sgd.StochasticGradientDescent()
30:     g.step_size(step_size)
31:     g.start(start)
32:     def function_generator():
33:         while True:
34:             yield funcs["function"], funcs["gradient"]
35:     g.function_generator(function_generator())
36:     g.debug(True)
37:     g.alg("constant")
38:     start_time = time.perf_counter()
39:     current_time = 0
40:     while current_time < max_time:
41:         current_time = time.perf_counter() - start_time
42:         g.step()
43:         yield {
44:             "f(x)": g._function(g._x_value),
45:             "x": g._x_value,
46:             "time": time.perf_counter() - start_time,
47:         }
48:
49: max_time=1
50: if __name__ == "__main__":
51:     for funcs in f, g:
52:         res = list(gradient_descent_constant(max_time=max_time, funcs=funcs, step_size=funcs["alpha"]))
53:         res = pd.DataFrame(res)
54:
55:         plt.figure()
56:
57:         for i in range(3):
58:             ps = [{"min": 0, "max": 10}, {"min": 0, "max": 18}]
59:             grs = global_random_search.a(
60:                 costf=funcs["function"], parameters=ps, max_time=max_time)
61:             costs = grs['stats']['it_best_costs']
62:             plt.plot(grs['stats']['time'], costs, label="global random search", color="orange")
63:             print(funcs["name"], "total iterations global random search: ", len(grs['stats']['time']))
64:
65:
66:         plt.plot(res["time"], res["f(x)"], label="gradient descent", color="black")
67:         plt.title(f"Global Random Search vs Gradient Descent on {funcs['dname']}")
68:         custom_lines = [
69:             Line2D([0], [0], color='black', lw=2),
70:             Line2D([0], [0], color='orange', lw=2),
71:         ]
72:         custom_labels = ['gradient descent', 'rnd search a']
73:         plt.legend(custom_lines, custom_labels)
74:         plt.yscale('log')
75:         plt.xlabel("time (seconds)")
76:         plt.ylabel(funcs['dname'])
77:         plt.tight_layout()
78:         plt.savefig(f"fig/a1i-time-{funcs['name']}.pdf")
79:         print(funcs["name"], "total iterations gradient descent: ", len(res))
```