

```
1: import lib
2: import numpy as np
3: import sgd
4: import matplotlib.pyplot as plt
5: import pandas as pd
6:
7: f = {
8:     "function": lib.f_real,
9:     "gradient": lib.f_grad,
10: }
11:
12: g = {
13:     "function": lib.g_real,
14:     "gradient": lib.g_grad,
15: }
16:
17:
18: def gradient_descent_constant(step_size=0.0065, start=[0, 0], funcs=f, max_iter=10000, exp="exp/aii-gd-constant.csv"):
19:     start = np.array(start)
20:     g = sgd.StochasticGradientDescent()
21:     g.max_iter(max_iter)
22:     g.step_size(step_size)
23:     g.start(start)
24:     def function_generator():
25:         while True:
26:             yield funcs["function"], funcs["gradient"]
27:     g.function_generator(function_generator())
28:     g.debug(True)
29:     g.alg("constant")
30:     for i in range(max_iter):
31:         g.step()
32:         yield {
33:             "f(x)": g._function(g._x_value),
34:             "x": g._x_value,
35:         }
36:
37: if __name__ == "__main__":
38:
39:     plt.figure()
40:
41:     for alpha in [0.004, 0.0035, 0.003, 0.0025]:
42:         res = list(gradient_descent_constant(max_iter=1000, step_size=alpha, funcs=g))
43:         res = pd.DataFrame(res)
44:         plt.plot(list(range(len(res["f(x)"]))),
45:                  res["f(x)"], label=f"$\\alpha={alpha}$")
46:     plt.title("Tuning step size for gradient descent on $g(x)$")
47:     plt.legend()
48:     plt.yscale('log')
49:     plt.tight_layout()
50:     plt.savefig('fig/aii-tune-g.pdf')
```