```
  1: import sympy as sp
  2: import numpy as np
  3: import functools
  4:
  5: x, y = sp.symbols('x y', real=True)
  6: f = 3 * (x - 5)**4 + (10 * ((y - 9)**2))
  7: g = sp.Max(x - 5, 0) + (10 * sp.Abs(y - 9))
  8: relu = sp.Max(x,0)
  9:
 10: def f_real(x, y):
 11:     return 3 * (x - 5)**4 + 10 * (y - 9)**2
 12:
 13:
 14: def g_real(x, y):
 15:     return np.maximum(x - 5, 0) + 10 * np.abs(y - 9)
 16:
 17: def relu_real(x):
 18:     return np.maximum(x,0)
 19:
 20:
 21: def apply_sym(x, f):
 22:     for x_sym, x_val in zip(f.free_symbols, x):
 23:         f = f.subs(x_sym, x_val)
 24:     return f
 25:
 26: config = {
 27:     "f": {
 28:         "sym": f,
 29:         "real": f_real,
 30:         "name": "f",
 31:     },
 32:     "g": {
 33:         "sym": g,
 34:         "real": g_real,
 35:         "name": "g",
 36:     },
 37:     "relu": {
 38:         "sym": relu,
 39:         "real": lambda x: max(x, 0),
 40:         "name": "relu",
 41:     }
 42: }
 43:
 44: class GradientDescent():
 45:     def __init__(self):
 46:         self._max_iter = 1000
 47:         self._debug = False
 48:         self._converged = lambda x1, x2: False
 49:         self._epsilon = 0.0001
 50:         self._dimension = None
 51:         self._beta = 0
 52:         self._algorithm = None
 53:         self._iteration = None
 54:         self._function = None
 55:         self._sum = None
 56:         self._x_value = None
 57:         self._step_coeff = None
 58:         self._converged_value = None
 59:         self._grad_value = None
 60:         self._m = None
 61:         self._v = None
 62:         self._adam_grad = None
 63:         self._beta = None
 64:         self._beta2 = None
 65:         self._step_size = None
 66:         self._z = None
 67:         self._f_star = None
 68:
 69:     def step_size(self, a):
 70:         self._step_size = a
 71:         return self
 72:
 73:     def beta(self, b):
 74:         self._beta = b
 75:         return self
 76:
 77:     def beta2(self, b):
 78:         self._beta2 = b
 79:         return self
 80:
 81:     def epsilon(self, e):
 82:         self._epsilon = e
 83:         return self
 84:
 85:     def function(self, f, function_name=None, dimension=None):
 86:         self._function = f
 87:         self.function_name = function_name
 88:         self._dimension = dimension
 89:         return self
 90:
 91:     def sym_function(self, function, function_name=None):
 92:         self.function_name = function_name
 93:         self._dimension = len(function.free_symbols)
 94:         def fn(x):
 95:             return apply_sym(x, function)
 96:
 97:         diffs = [function.diff(var) for var in function.free_symbols]
 98:
 99:         def grad(x):
100:             return np.array([
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                apply_sym(x, diff) for diff in diffs])

        self._function = fn
        self._gradient = grad
        return self

    def gradient(self, g):
        self._gradient = g
        return self

    def max_iter(self, m):
        self._max_iter = m
        return self

    def start(self, s):
        self._start = s
        self._x_value = s
        return self

    def debug(self, d):
        self._debug = d
        return self

    def converged(self, c):
        self._converged = c
        return self

    def set_iterate(self, f):
        self.iterate = functools.partial(f, self)
        return self

    def algorithm(self, alg):
        self._algorithm = alg
        if self._algorithm == "rmsprop":
            import rmsprop
            self.set_iterate(rmsprop.iterate)
        elif self._algorithm == "adam":
            import adam
            self.set_iterate(adam.iterate)
        elif self._algorithm == "heavy_ball":
            import heavy_ball
            self.set_iterate(heavy_ball.iterate)
        else:
            raise Exception("Unknown algorithm:" + alg)
        return self

    def state_dict(self):
        print(self._function(self._x_value))
        return {
            "alg": self._algorithm,
            "function_name": self.function_name,
            "iteration": self._iteration,
            "step_coeff": self._step_coeff,
            "adam_grad": self._adam_grad,
            "f(x)": self._function(self._x_value),
            "epsilon": self._epsilon,
            "converged": self._converged_value,
            "gradient": self._grad_value,
            "m": self._m,
            "v": self._v,
            "beta1": self._beta,
            "beta2": self._beta2,
            "alpha": self._step_size,
            "sum": self._sum,
            "z": self._z,
            **{"x" + str(i): self._x_value[i] for i in range(len(self._x_value))},
        }

    def run2csv(self, fname, summarise=True):
        import pandas as pd
        iterations = list(self.iterate())
        df = pd.DataFrame(iterations)
        df.to_csv(fname)
        if(summarise):
            with open(fname + ".summary", "w") as f:
                print(f"iterations: {len(df)}", file=f)
                print(f"start: {df['x0'][0]} {df['x1'][0]}", file=f)
                print(f"final: {df['x0'][len(df) - 1]} {df['x1'][len(df) - 1]}", file=f)


if __name__ == "__main__":
    print(f.diff(x), f.diff(y))
    print(g.diff(x), g.diff(y))
```