

```
1: class GradientDescent():
2:     def __init__(self):
3:         self._max_iter = 1000
4:         self._debug = False
5:         self._converged = lambda x1, x2: False
6:         self._epsilon = 0.0001
7:         self._dimension = None
8:         self._beta = 0
9:         self._algorithm = None
10:        self._iteration = None
11:        self._function = None
12:        self._sum = None
13:        self._x_value = None
14:        self._step_coeff = None
15:        self._converged_value = None
16:        self._grad_value = None
17:        self._m = None
18:        self._v = None
19:        self._adam_grad = None
20:        self._beta = None
21:        self._beta2 = None
22:        self._step_size = None
23:        self._z = None
24:        self._f_star = None
25:
26:    def step_size(self, a):
27:        self._step_size = a
28:        return self
29:
30:    def beta(self, b):
31:        self._beta = b
32:        return self
33:
34:    def beta2(self, b):
35:        self._beta2 = b
36:        return self
37:
38:    def epsilon(self, e):
39:        self._epsilon = e
40:        return self
41:
42:    def function(self, f, function_name=None, dimension=None):
43:        self._function = f
44:        self.function_name = function_name
45:        self._dimension = dimension
46:        return self
47:
48:    def sym_function(self, function, function_name=None):
49:        self.function_name = function_name
50:        self._dimension = len(function.free_symbols)
51:        def fn(x):
52:            return apply_sym(x, function)
53:
54:        diffs = [function.diff(var) for var in function.free_symbols]
55:
56:        def grad(x):
57:            return np.array([
58:                apply_sym(x, diff) for diff in diffs])
59:
60:        self._function = fn
61:        self._gradient = grad
62:        return self
63:
64:    def gradient(self, g):
65:        self._gradient = g
66:        return self
67:
68:    def max_iter(self, m):
69:        self._max_iter = m
70:        return self
71:
72:    def start(self, s):
73:        self._start = s
74:        self._x_value = s
75:        return self
76:
77:    def debug(self, d):
78:        self._debug = d
79:        return self
80:
81:    def converged(self, c):
82:        self._converged = c
83:        return self
84:
85:    def set_iterate(self, f):
86:        self.iterate = functools.partial(f, self)
87:        return self
88:
89:    def algorithm(self, alg):
90:        self._algorithm = alg
91:        if self._algorithm == "rmsprop":
92:            import rmsprop
93:            self.set_iterate(rmsprop.iterate)
94:        elif self._algorithm == "adam":
95:            import adam
96:            self.set_iterate(adam.iterate)
97:        elif self._algorithm == "heavy_ball":
98:            import heavy_ball
99:            self.set_iterate(heavy_ball.iterate)
100:        else:
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101:         raise Exception("Unknown algorithm:" + alg)
102:     return self
103:
104:     def state_dict(self):
105:         print(self._function(self._x_value))
106:         return {
107:             "alg": self._algorithm,
108:             "function_name": self.function_name,
109:             "iteration": self._iteration,
110:             "step_coeff": self._step_coeff,
111:             "adam_grad": self._adam_grad,
112:             "f(x)": self._function(self._x_value),
113:             "epsilon": self._epsilon,
114:             "converged": self._converged_value,
115:             "gradient": self._grad_value,
116:             "m": self._m,
117:             "v": self._v,
118:             "beta1": self._beta,
119:             "beta2": self._beta2,
120:             "alpha": self._step_size,
121:             "sum": self._sum,
122:             "z": self._z,
123:             **{"x" + str(i): self._x_value[i] for i in range(len(self._x_value))},
124:         }
125:
126:     def run2csv(self, fname, summarise=True):
127:         import pandas as pd
128:         iterations = list(self.iterate())
129:         df = pd.DataFrame(iterations)
130:         df.to_csv(fname)
131:         if summarise:
132:             with open(fname + ".summary", "w") as f:
133:                 print(f"iterations: {len(df)}", file=f)
134:                 print(f"start: {df['x0'][0]} {df['x1'][0]}", file=f)
135:                 print(f"final: {df['x0'][len(df) - 1]} {df['x1'][len(df) - 1]}", file=f)
```