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Sun Mar 24 17:13:12 2024
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src/sgd_test.py
    1: import sgd
    2: import week6
    3: import pandas as pd
    4: import numpy as np
    5:
    6: if __name__ == "__main__":
    7:
           T = pd.read_csv("data/T.csv").values
    8:
    9:
           o = sgd.StochasticGradientDescent().alg("constant")
   10:
           fg = week6.generate_optimisation_functions(T, minibatch_size=5)
   11:
           o.function_generator(fg)
   12:
           o.step\_size(0.01)
   13:
           o.start(np.array([3, 3]))
   14:
           for i in range (100):
   15:
               o.step()
   16:
           print("constant", o._x_value)
   17:
   18:
           o = sgd.StochasticGradientDescent().alg("polyak")
           fg = week6.generate_optimisation_functions(T, minibatch_size=10, shuffle=False)
   19:
   20:
           o.function_generator(fg)
   21:
           o.start(np.array([0.9, 0.9]))
   22:
           for i in range(100):
   23:
               o.step()
   24:
           print("polyak", o._x_value)
   25:
   26:
           o = sqd.StochasticGradientDescent().alg("polyak")
   27:
           fg = week6.generate_optimisation_functions(T, minibatch_size=5)
   28:
           o.function_generator(fg)
   29:
           o.start(np.array([3, 3]))
   30:
           for i in range(100):
   31:
               o.step()
   32:
           print("polyak", o._x_value)
   33:
   34:
           o = sgd.StochasticGradientDescent()
   35:
           fg = week6.generate_optimisation_functions(T, minibatch_size=5)
   36:
           o.function_generator(fg)
   37:
           o.start(np.array([3, 3]))
   38:
           o.step_size(0.00001)
   39:
           o.beta(0.99)
   40:
           o.alg("rmsprop")
   41:
           for i in range (100):
   42:
               o.step()
   43:
           print ("rmsprop", o._x_value)
   44:
   45:
           o = sgd.StochasticGradientDescent()
   46:
           fg = week6.generate_optimisation_functions(T, minibatch_size=5)
   47:
           o.function_generator(fg)
   48:
           o.start(np.array([3, 3]))
   49:
           o.step_size(0.00001)
   50:
           o.beta(0.99)
   51:
           o.alg("heavy_ball")
   52:
           for i in range(100):
   53:
               o.step()
           print("heavy_ball", o._x_value)
   54:
   55:
   56:
           o = sgd.StochasticGradientDescent()
   57:
           fg = week6.generate_optimisation_functions(T, minibatch_size=5)
   58:
           o.function_generator(fg)
   59:
           o.start(np.array([3, 3]))
   60:
           o.step_size(0.00001)
   61:
           o.beta(0.99)
   62:
           o.beta2(0.25)
   63:
           o.alg("adam")
   64:
           for i in range(100):
   65:
               o.step()
   66:
           print("adam", o._x_value)
```