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src/bii-time-vis.py      Wed Apr 10 16:10:22 2024      1
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: import json
10:
11: f = {
12:     "function": lib.f_real,
13:     "gradient": lib.f_grad,
14:     "dname": "$f(x)$",
15:     "name": "f",
16:     "alpha": 0.0065,
17: }
18:
19: g = {
20:     "function": lib.g_real,
21:     "gradient": lib.g_grad,
22:     "dname": "$g(x)$",
23:     "name": "g",
24:     "alpha": 0.003,
25: }
26:
27:
28: def gradient_descent_constant(step_size=0.0065, start=[0, 0], funcs=f, max_time=1):
29:     start = np.array(start)
30:     g = sgd.StochasticGradientDescent()
31:     g.step_size(step_size)
32:     g.start(start)
33:     def function_generator():
34:         while True:
35:             yield funcs["function"], funcs["gradient"]
36:     g.function_generator(function_generator())
37:     g.debug(True)
38:     g.alg("constant")
39:     start_time = time.perf_counter()
40:     current_time = 0
41:     while current_time < max_time:
42:         current_time = time.perf_counter() - start_time
43:         g.step()
44:         yield {
45:             "f(x)": g._function(g._x_value),
46:             "x": g._x_value,
47:             "time": time.perf_counter() - start_time,
48:         }
49:
50:
51: custom_lines = [
52:     Line2D([0], [0], color='purple', lw=2),
53:     Line2D([0], [0], color='blue', lw=2),
54:     Line2D([0], [0], color='orange', lw=2),
55:     Line2D([0], [0], color='black', lw=2),
56: ]
57: custom_labels = ['rnd search b_mod', 'rnd search b', 'rnd search a', 'gradient descent']
58:
59: def thin(array, step = 5):
60:     return [array[i] for i in range(0, len(array), step)]
61:
62: def vis_results(results):
63:     print("starting vis")
64:     def f(x, y):
65:         return 3 * (x - 5)**4 + 10 * (y - 9)**2
66:     def g(x, y):
67:         return np.maximum(x - 5, 0) + 10 * np.abs(y - 9)
68:
69:     x = np.linspace(0, 10, 400)
70:     y = np.linspace(0, 18, 400)
71:     X, Y = np.meshgrid(x, y)
72:     Z_f = f(X, Y)
73:     Z_g = g(X, Y)
74:
75:     fig = plt.figure(figsize=(12, 6))
76:
77:     axf = fig.add_subplot(1, 2, 1)
78:     axf.contourf(X, Y, Z_f, levels=30, cmap='viridis')
79:     axf.set_title('$f(x, y)$')
80:     axf.set_xlabel('$x$')
81:     axf.set_ylabel('$y$')
82:
83:     axg = fig.add_subplot(1, 2, 2)
84:     axg.contourf(X, Y, Z_g, levels=30, cmap='viridis')
85:     axg.set_title('$g(x, y)$')
86:     axg.set_xlabel('$x$')
87:     axg.set_ylabel('$y$')
88:
89:     cmap = plt.cm.Oranges
90:     for a_results in results['f']['a'][:1]:
91:         x_coords, y_coords = zip(*thin(a_results['stats']['it_best_params']))
92:         # y_coords = thin([point[1] for point in a_results['stats']['it_best_params']])
93:         color = [cmap(i / len(x_coords)) for i in range(len(x_coords))]
94:         for x,y,c in zip(x_coords, y_coords, color):
95:             axf.scatter(x, y, color=c)
96:     for a_results in results['g']['a'][:1]:
97:         x_coords = thin([point[0] for point in a_results['stats']['it_best_params']])
98:         y_coords = thin([point[1] for point in a_results['stats']['it_best_params']])
99:         color = [cmap(i / len(x_coords)) for i in range(len(x_coords))]
100:         for x,y,c in zip(x_coords, y_coords, color):
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101:         axf.scatter(x, y, color=c)
102:     plt.tight_layout()
103:     plt.savefig("fig/bii-contours-a.pdf")
104:
105:     x = np.linspace(0, 10, 400)
106:     y = np.linspace(0, 18, 400)
107:     X, Y = np.meshgrid(x, y)
108:     Z_f = f(X, Y)
109:     Z_g = g(X, Y)
110:
111:     fig = plt.figure(figsize=(12, 6))
112:
113:     axf = fig.add_subplot(1, 2, 1)
114:     axf.contourf(X, Y, Z_f, levels=30, cmap='viridis')
115:     axf.set_title('$f(x, y)$')
116:     axf.set_xlabel('$x$')
117:     axf.set_ylabel('$y$')
118:
119:     axg = fig.add_subplot(1, 2, 2)
120:     axg.contourf(X, Y, Z_g, levels=30, cmap='viridis')
121:     axg.set_title('$g(x, y)$')
122:     axg.set_xlabel('$x$')
123:     axg.set_ylabel('$y$')
124:
125:     cmap = plt.cm.Blues
126:     for b_results in results['f']['b'][:1]:
127:         x_coords = thin([point[0] for point in b_results['stats']['it_best_params']])
128:         y_coords = thin([point[1] for point in b_results['stats']['it_best_params']])
129:         color = [cmap(i / len(x_coords)) for i in range(len(x_coords))]
130:         for x,y,c in zip(x_coords, y_coords, color):
131:             axf.scatter(x, y, color=c)
132:     for b_results in results['g']['b'][:1]:
133:         x_coords = thin([point[0] for point in b_results['stats']['it_best_params']])
134:         y_coords = thin([point[1] for point in b_results['stats']['it_best_params']])
135:         color = [cmap(i / len(x_coords)) for i in range(len(x_coords))]
136:         for x,y,c in zip(x_coords, y_coords, color):
137:             axf.scatter(x, y, color=c)
138:     plt.tight_layout()
139:     plt.savefig("fig/bii-contours-b.pdf")
140:
141:     # axf.legend(custom_lines[1:3], custom_labels[1:3])
142:     # axg.legend(custom_lines[1:3], custom_labels[1:3])
143:
144:     return axf, axg
145:
146:
147: if __name__ == "__main__":
148:     results = None
149:     with open("data/bii-time.json", "r") as f:
150:         results = json.load(f)
151:     vis_results(results)
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