q5\_1.py Page 1

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import numpy as np
from matplotlib import pyplot as plt
import argparse
def f(x):
    val = x + np.sin(6*x)
    return val
def grad_f(x):
    grad = 1.0 + 6.0*np.cos(6*x)
    return grad
def grad_ascent(func, grad_func, x0, lr, num_steps):
    f_{max} = 5.464
    x_max = 4.478
    x_arr = np.zeros(shape=(num_steps,))
    f_arr = np.zeros(shape=(num_steps,))
    x = x0*1.0
    x_arr[0] = x*1.0
    f_arr[0] = (func(x))
    for i in range(1, num_steps):
        grad_f = grad_func(x)
        x = x + lr*qrad_f
        x_arr[i] = x*1.0
        f_{arr[i]} = func(x)
    f_{arr} = f_{max} - f_{arr}
    x_arr = np.abs(x_arr - x_max)
    return f_arr, np.log(x_arr)
def plot_f(data_arr, lr_arr, ylabel=None, figname=None):
    fig = plt.figure(figsize=(16,9))
    for data, lr in zip(data_arr, lr_arr):
        plt.plot(data, label="step_size: {}".format(lr))
    plt.xlabel("step")
    if(ylabel):
        plt.ylabel(ylabel)
    plt.legend()
    plt.savefig("q51_{}.png".format(figname))
    plt.close()
def main():
    x0 = 0.0
    lrs = [0.01, 0.02, 0.05]
    f_arr = []
    x_arr = []
    num\_steps = 100
    for lr in lrs:
        f_vals, xs = grad_ascent(f, grad_f, x0, lr, num_steps)
        f_arr.append(f_vals)
        x_arr.append(xs)
    plot_f(f_arr, lrs, ylabel="(f* - f(xt))", figname="f_vals")
    plot_f(x_arr, lrs, ylabel="log(|xt - x*|)", figname="x_vals")
if __name__ == "__main__":
    main()
```