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1 from mnist import MNIST
2 import sklearn.metrics as metrics
3 import numpy as np
4 import scipy
5 import pdb
6 import time
7 from numpy.linalg import inv
8 from numpy.linalg import solve
9 import matplotlib.pyplot as plt
10
11 NUM_CLASSES = 10
12 d = 1000 # the raised dimension
13 G_transpose = np.random.normal(scale = 0.1, size = (d, 784)) #the transpose of G, dim matched
14 b = np.random.random((d,1))*6.2832
15 def load_dataset():
16     mndata = MNIST('./data/')
17     X_train, labels_train = map(np.array, mndata.load_training())
18     X_test, labels_test = map(np.array, mndata.load_testing())
19     X_train = X_train/255.0
20     X_test = X_test/255.0
21     return (X_train, labels_train), (X_test, labels_test)
22
23
24 def train(X_train, y_train, reg=0):
25     ''' Build a model from X_train -> y_train ''' #dim of X_train is 5000,600000
26     a = np.dot(np.matrix.transpose(X_train), X_train) + reg*np.identity(d)
27     y = np.dot(np.transpose(X_train), y_train)
28     w = solve(a,y)
29     return w
30
31 def train_gd(X_train, y_train, alpha=0.1, reg=0, num_iter=10000):
32     ''' Build a model from X_train -> y_train using batch gradient descent '''
33     #initialize a W
34     alpha = alpha/X_train.shape[0]
35     W = np.zeros((d,10))
36     help1 = np.dot(np.transpose(X_train), X_train)
37     help2 = np.dot(np.transpose(X_train), y_train)
38     Wlist = []
39     for i in range(num_iter):
40         # if (i%100 == 0):
41         #     pdb.set_trace()
42         l = reg*W + np.dot(help1, W) - help2
43         W = W - l*alpha
44         if ((i+1) % 100 == 0):
45             Wlist.append(W)
46     return Wlist
47     return W
48
49 def train_sgd(X_train, y_train, alpha=0.1, reg=0, num_iter=10000):
50     ''' Build a model from X_train -> y_train using stochastic gradient descent '''
51     W = np.zeros((d,10))
52     Wlist = [] #for plotting data
53     for i in range(num_iter):
54         index = np.random.randint(low = 0, high = 60000-1)
55         vector = X_train[index].T
56         yvector = y_train[index]
57         derivative = reg*W + np.dot(vector[:, None], (np.dot(vector, W) - yvector)[None,:])
58         W = W - derivative*alpha*(1-i/(num_iter)) #linear
59         if ((i+1) % 100 == 0):

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