

```
import numpy as np
from matplotlib import pyplot as plt
```

```
N, p = 30, 20
np.random.seed(0)
X = np.random.randn(N,p)
Y = 2*np.random.randint(2, size = N) - 1
lamda = 30
```

```
theta = 0.1 * np.random.randn(p)
phi = 0.1 * np.random.randn(p)
alpha = 3e-1
beta = 1e-4
```

```
epoch = 1000
L_val = []
d_phi_val = []
d_theta_val = []
```

```
for _ in range(epoch):
    for __ in range(N):
        i = np.random.randint(0,30) # SGD
```

```
        d_phi_i = Y[i]/(1+np.exp(Y[i]*(X[i,:]-phi)@theta))*theta - lamda*phi
        d_theta_i = -Y[i]*(X[i,:]-phi) / (1+np.exp(Y[i]*(X[i,:]-phi)@theta))
```

```
        phi += beta * d_phi_i
        theta -= alpha * d_theta_i
```

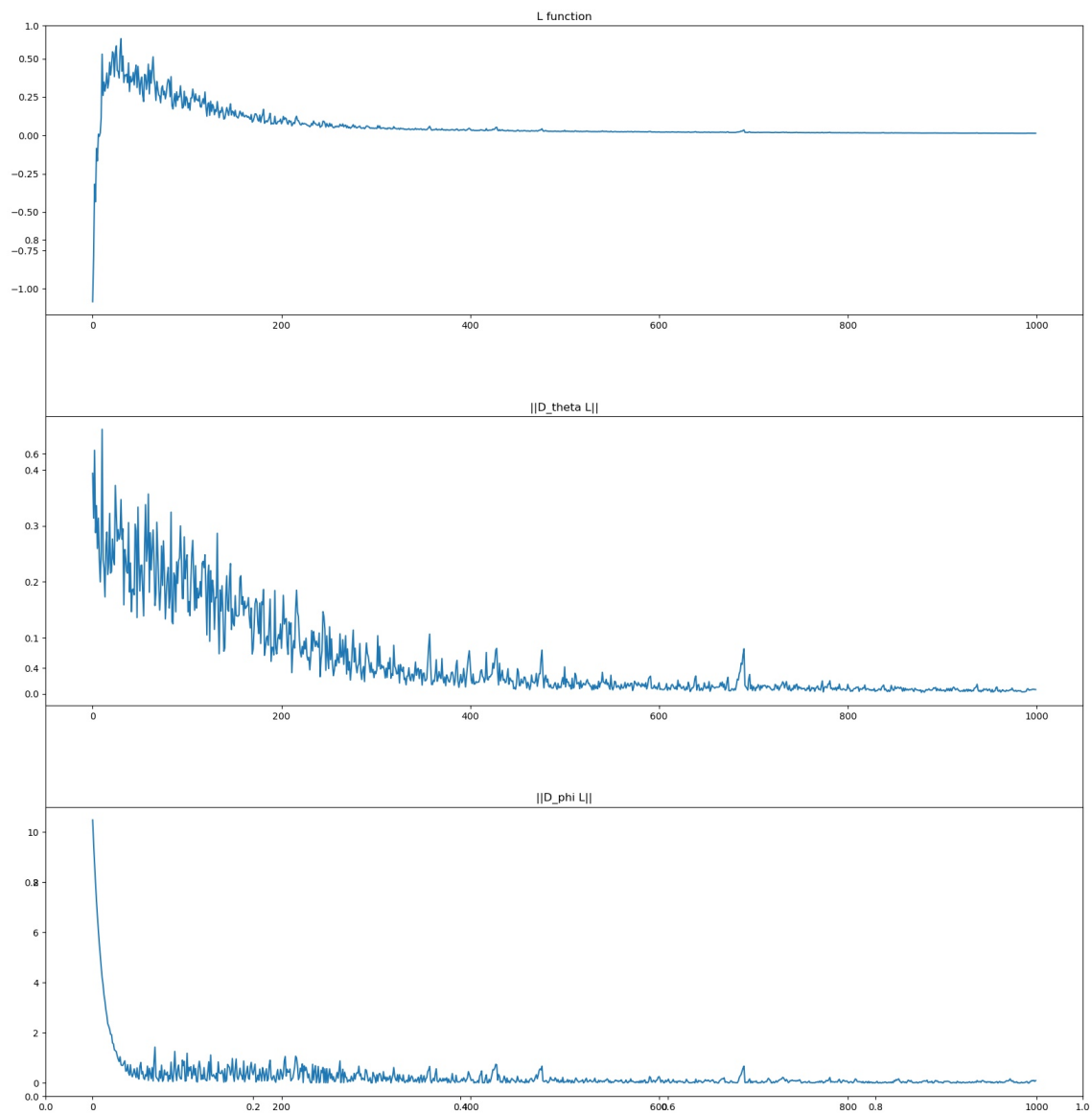
```
        L_i = np.average(np.log(1 + np.exp(-Y * ((X - phi.reshape(1,-1)) @ theta)))) - lamda/2 *
np.linalg.norm(phi, axis=0, ord=2) **2
        d_phi = np.average(Y / (1 + np.exp(Y * ((X-phi.reshape(1,-1)) @ theta)))) * theta - lamda * phi
        d_theta = np.average((-Y / (1 + np.exp(Y * ((X-phi.reshape(1,-1)) @ theta))))
).reshape(-1,1)*(X-phi.reshape(1,-1)), axis=0)
```

```
        L_val.append(L_i)
        d_phi_val.append(d_phi)
        d_theta_val.append(d_theta)
```

```
fig, ax = plt.subplots(figsize=(20, 20))
```

```
plt.subplots_adjust(left=0.125,
                    bottom=0.1,
                    right=0.9,
                    top=0.9,
                    wspace=0.2,
                    hspace=0.35)
```

```
plt.subplot(3, 1, 1)
plt.title("L function")
plt.plot(L_val)
plt.subplot(3, 1, 2)
plt.title("||D_theta L||")
plt.plot(np.linalg.norm(d_theta_val, axis=1, ord=2))
plt.subplot(3, 1, 3)
```



```
plt.title("||D_phi L||")  
plt.plot(np.linalg.norm(d_phi_val, axis=1, ord=2))  
plt.savefig('plot.png')  
plt.show()
```