

```
# coding: utf-8
```

```
import numpy as np
```

```
class SGD:
```

```
    def __init__(self, lr=0.01):
```

```
        self.lr = lr
```

```
    def update(self, params, grads):
```

```
        for key in params.keys():
```

```
            params[key] -= self.lr * grads[key]
```

```
class Momentum:
```

```
    """Momentum SGD"""
```

```
    def __init__(self, lr=0.01, momentum=0.9):
```

```
        self.lr = lr
```

```
        self.momentum = momentum
```

```
        self.v = None
```

```
    def update(self, params, grads):
```

```
        if self.v is None:
```

```
            self.v = {}
```

```
            for key, val in params.items():
```

```
                self.v[key] = np.zeros_like(val)
```

```
        for key in params.keys():
```

```
            self.v[key] = self.momentum*self.v[key] - self.lr*grads[key]
```

```
            params[key] += self.v[key]
```

```
class Nesterov:
```

```
    """Nesterov's Accelerated Gradient (http://arxiv.org/abs/1212.0901)"""
```

```
    def __init__(self, lr=0.01, momentum=0.9):
```

```
        self.lr = lr
```

```
        self.momentum = momentum
```

```
        self.v = None
```

```
    def update(self, params, grads):
```

```
        if self.v is None:
```

```

        self.v = {}
        for key, val in params.items():
            self.v[key] = np.zeros_like(val)

        for key in params.keys():
            params[key] += self.momentum * self.momentum * self.v[key]
            params[key] -= (1 + self.momentum) * self.lr * grads[key]
            self.v[key] *= self.momentum
            self.v[key] -= self.lr * grads[key]

```

class AdaGrad:

```

    """AdaGrad"""

    def __init__(self, lr=0.01):
        self.lr = lr
        self.h = None

    def update(self, params, grads):
        if self.h is None:
            self.h = {}
            for key, val in params.items():
                self.h[key] = np.zeros_like(val)

        for key in params.keys():
            self.h[key] += grads[key] * grads[key]
            params[key] -= self.lr * grads[key] / (np.sqrt(self.h[key]) + 1e-7)

```

class RMSprop:

```

    """RMSprop"""

    def __init__(self, lr=0.01, decay_rate = 0.99):
        self.lr = lr
        self.decay_rate = decay_rate
        self.h = None

    def update(self, params, grads):
        if self.h is None:
            self.h = {}
            for key, val in params.items():
                self.h[key] = np.zeros_like(val)

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```

for key in params.keys():
    self.h[key] *= self.decay_rate
    self.h[key] += (1 - self.decay_rate) * grads[key] * grads[key]
    params[key] -= self.lr * grads[key] / (np.sqrt(self.h[key]) + 1e-7)

```

class Adam:

```

"""Adam (http://arxiv.org/abs/1412.6980v8)"""

```

```

def __init__(self, lr=0.001, beta1=0.9, beta2=0.999):

```

```

    self.lr = lr
    self.beta1 = beta1
    self.beta2 = beta2
    self.iter = 0
    self.m = None
    self.v = None

```

```

def update(self, params, grads):

```

```

    if self.m is None:
        self.m, self.v = {}, {}
        for key, val in params.items():
            self.m[key] = np.zeros_like(val)
            self.v[key] = np.zeros_like(val)

```

```

    self.iter += 1

```

```

    lr_t = self.lr * np.sqrt(1.0 - self.beta2**self.iter) / (1.0 - self.beta1**self.iter)

```

```

    for key in params.keys():

```

```

        #self.m[key] = self.beta1*self.m[key] + (1-self.beta1)*grads[key]
        #self.v[key] = self.beta2*self.v[key] + (1-self.beta2)*(grads[key]**2)
        self.m[key] += (1 - self.beta1) * (grads[key] - self.m[key])
        self.v[key] += (1 - self.beta2) * (grads[key]**2 - self.v[key])

```

```

        params[key] -= lr_t * self.m[key] / (np.sqrt(self.v[key]) + 1e-7)

```

```

        #unbias_m += (1 - self.beta1) * (grads[key] - self.m[key]) # correct bias
        #unbisa_b += (1 - self.beta2) * (grads[key]*grads[key] - self.v[key]) # correct bias
        #params[key] += self.lr * unbias_m / (np.sqrt(unbisa_b) + 1e-7)

```