

程序代码:

使用python库说明:

python 3.7.0

numpy 1.16.2

matplotlib 3.0.0

```

1  import numpy as np
2  import matplotlib.pyplot as plot
3  import matplotlib as matlib
4  matlib.rcParams['font.sans-serif'] = "SimHei"
5
6
7  def load_data(filename):
8      data=np.load(filename)
9      return data['X'],data['d']
10
11
12  def func(x,w):
13      """
14      :param x: input
15      :param w: trainable params
16      :return: the value of the function
17      """
18      a,b=w
19      return a*x+b

```

```

20
21
22  def grad(x,d,w):
23      """
24      partial derivative of the trainable params
25      :param x: input
26      :param d: label
27      :param w: trainable params
28      :return:
29      """
30      a,b=w
31      y=func(x,w)
32      grad_a=2*(y-d)*x
33      grad_b=2*(y-d)
34      return grad_a,grad_b
35
36
37  def svd_simple(X,D):
38      w = [0, 0]
39      eta = 0.1
40      for itr in range(1000):
41          index = np.random.randint(0, len(X))
42          x = X[index]
43          d = D[index]
44          ga, gb = grad(x, d, w)
45          w[0] -= eta * ga
46          w[1] -= eta * gb

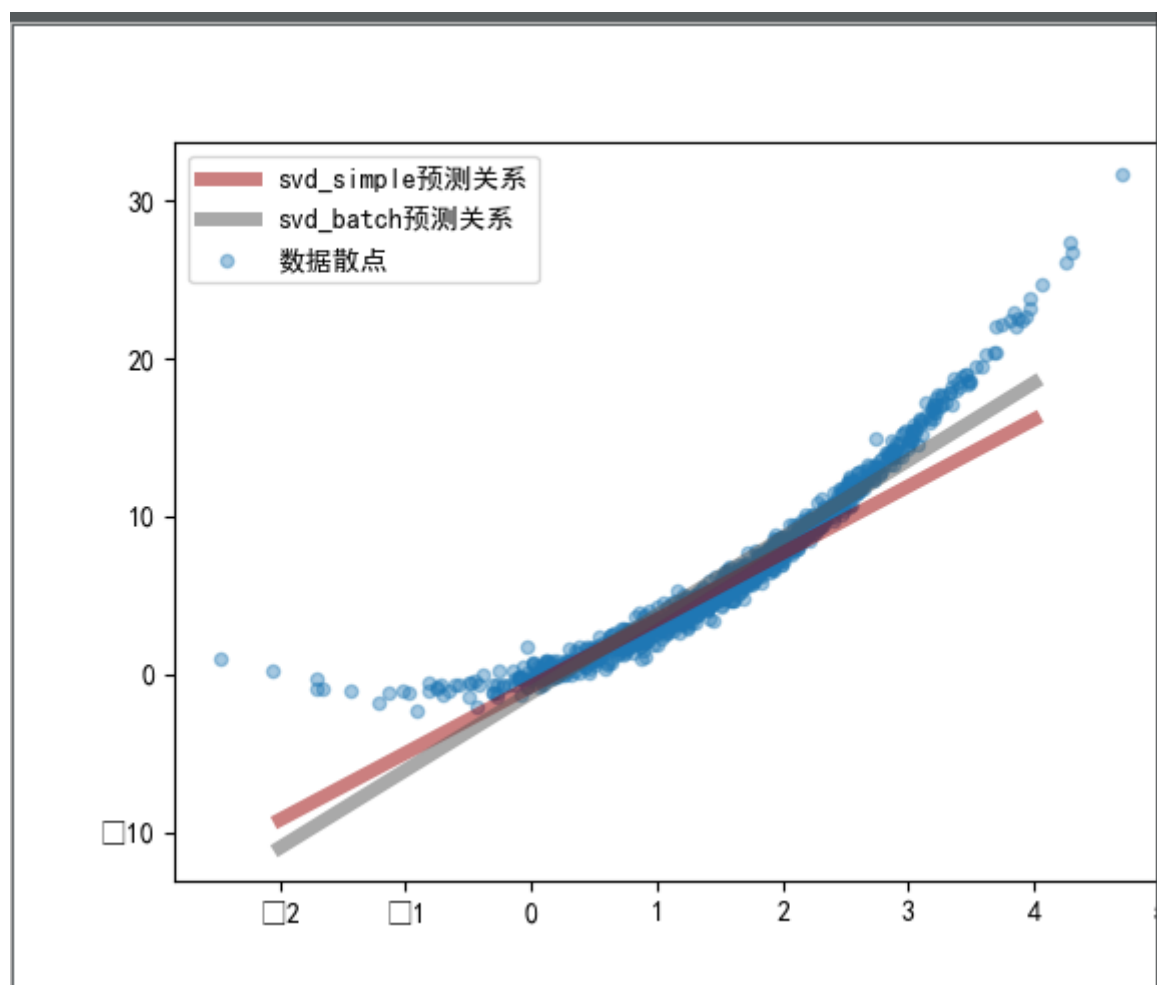
```

```

47     return w
48
49
50 def svd_batch(X, D):
51     w = [0, 0]
52     eta = 0.1
53     batchsize = 1000
54     for itr in range(100):
55         sum_ga, sum_gb = 0, 0
56         for _ in range(batchsize):
57             index = np.random.randint(0, len(X))
58             x = X[index]
59             d = D[index]
60             ga, gb = grad(x, d, w)
61             sum_ga += ga
62             sum_gb += gb
63         sum_ga = sum_ga/batchsize
64         sum_gb = sum_gb/batchsize
65         w[0] -= eta*sum_ga
66         w[1] -= eta*sum_gb
67     return w
68
69 def draw_scatter(x, y):
70     plot.scatter(x[:, 0], y[:, 0], s=20, alpha=0.4, label="数据散点")
71
72
73 def draw_plot(x, y, color, label):
74     plot.plot(x, y, lw=5, color=color, alpha=0.5, label=label)
75
76
77 if(__name__ == "__main__"):
78     X, D = load_data('homework.npz')
79     #print("X Shape: {}; d Shape: {}".format(np.shape(X), np.shape(D)))
80     draw_scatter(X, D) # draw train data
81     # the first method
82     W = svd_simple(X, D) # train model using the svd_simple
83     x1 = np.linspace(-2, 4, 100) # generator the test data
84     y1 = func(x1, W) # predict the result of the test data
85     draw_plot(x1, y1, "#990000", "svd_simple预测关系") # draw the
86     # the second
87     W = svd_batch(X, D) # train model using the svd_batch
88     y2 = func(x1, W) # predict the result of the test data
89     draw_plot(x1, y2, "#009900", "svd_batch预测关系") # draw the
90     plot.legend()
91     plot.show()

```

执行结果：



是否有更好的建模方式？

应该是有的，根据数据散点图显示在 $[-2, 0]$ 区间的数据变化比较平缓，可以用分段数据训练，预测。

如何评价更好？

可以根据（预测值-样本值的平均值） $\times 2$ 来估算训练模型的拟合程度。