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1  import numpy as np
2  import itertools as it
3  from funkyyak import grad
4  from copy import copy
5
6  def nd(f, *args):
7      unary_f = lambda x : f(*x)
8      return unary_nd(unary_f, args)
9
10 ✓ def unary_nd(f, x):
11     eps = 1e-4
12     if isinstance(x, np.ndarray):
13         nd_grad = np.zeros(x.shape)
14         for dims in it.product(*map(range, x.shape)):
15             nd_grad[dims] = unary_nd(indexed_function(f, x, dims), x[dims])
16         return nd_grad
17     elif isinstance(x, tuple):
18         return tuple([unary_nd(indexed_function(f, list(x), i), x[i])
19                        for i in range(len(x))])
20     elif isinstance(x, dict):
21         return {k : unary_nd(indexed_function(f, x, k), v) for k, v in
22 x.items()}
23     elif isinstance(x, list):
24         return [unary_nd(indexed_function(f, x, i), v) for i, v in enumerate(x)]
25     else:
26         return (f(x + eps/2) - f(x - eps/2)) / eps
27 ✓ def indexed_function(fun, arg, index):
28     local_arg = copy(arg)
29     def partial_function(x):
30         local_arg[index] = x
31         return fun(local_arg)
32     return partial_function
33

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34 def eq_class(dtype):
35     return float if dtype == np.float64 else dtype
36
37 ✓ def check_equivalent(A, B):
38     assert eq_class(type(A)) == eq_class(type(B)), \
39         "Types are: {0} and {1}".format(eq_class(type(A)), eq_class(type(B)))
40     if isinstance(A, (tuple, list)):
41         for a, b in zip(A, B): check_equivalent(a, b)
42     elif isinstance(A, dict):
43         assert len(A) == len(B)
44         for k in A: check_equivalent(A[k], B[k])
45     else:
46         if isinstance(A, np.ndarray):
47             assert A.shape == B.shape, "Shapes are {0} and {1}".format(A.shape,
48 B.shape)
49             assert np.allclose(A, B, rtol=1e-4, atol=1e-6), "Diffs are:
50 {0}".format(A - B)
51 def check_grads(fun, *args):
52     A = nd(fun, *args)
53     B = tuple([grad(fun, i)(*args) for i in range(len(args))])
54     check_equivalent(A, B)
55
56 def to_scalar(x):
57     return np.sum(np.sin(x))
```
