

module Grad where

import Control.Parallel.Strategies

import Data.List.Split

-- FUNCTIONS FOR PROCESSING DATA INPUT

--Creates the 'dataframe' structure (list of lists)

getCSVData :: FilePath -> IO [[Double]]

getCSVData filename = do

 Ins <- fmap lines (readFile filename)

 return \$ map (map (\x -> read x::Double)) (map words (map rep (tail Ins)))

--Preprocessing for CSV files (turns all commas into spaces so we can use words)

rep :: [Char] -> [Char]

rep [] = []

rep (x:xs)

 | x == ',' = [' '] ++ (rep xs)

 | otherwise = [x] ++ (rep xs)

-- FUNCTIONS FOR GRADIENT DESCENT ALGORITHM

--Actual gradient descent algorithm (uses magnitude of gradient as stopping condition)

descendTolerance :: [Char] -> Int -> [a] -> ([Double] -> a -> [Double]) -> [Double] -> Double -> Double -> [Double]

descendTolerance parseq chunks csvData gradFunc guess tolerance stepSize

 | tolerance < (0::Double) = **error** "tolerance must be a positive value"

 | maxVal <= tolerance = guess

 | otherwise = descendTolerance parseq chunks (csvData) gradFunc (zipWith (-) guess (computeGrad parseq chunks csvData gradFunc guess stepSize)) tolerance stepSize

where

 maxVal = maximum \$ map abs (computeGrad parseq chunks csvData gradFunc guess stepSize)

--Actual gradient descent algorithm (uses number of steps as stopping condition)

descendSteps :: [Char] -> Int -> [a] -> ([Double] -> a -> [Double]) -> [Double] -> Int -> Double -> [Double]

descendSteps parseq chunks csvData gradFunc guess steps stepSize

 | steps < 0 = **error** "you can't take negative steps"

 | steps == 0 = guess

 | otherwise = descendSteps parseq chunks (csvData) gradFunc (zipWith (-) guess (computeGrad parseq chunks csvData gradFunc guess stepSize)) (steps - 1) (stepSize)

--Compute the gradient

computeGrad :: [Char] -> Int -> [a] -> ([Double] -> a -> [Double]) -> [Double] -> Double -> [Double]

computeGrad parseq chunks csvData gradFunc params stepSize

 | parseq == "parallel" = map (* stepSize) (parallelMegaFold (map (gradFunc params) csvData) chunks)

 | otherwise = map (* stepSize) (sequentialMegaFold (map (gradFunc params) csvData))

--Applies a fold to each column in the dataframe

sequentialMegaFold :: [[Double]] -> [Double]

sequentialMegaFold [] = []

sequentialMegaFold [x] = x

sequentialMegaFold xx@(x:xs:xss)

 | (length xx) == 2 = zipWith (+) x xs

 | otherwise = sequentialMegaFold ((zipWith (+) x xs):xss)

--Parallel glue code

parallelMegaFold :: [[Double]] -> Int -> [Double]

parallelMegaFold [] chunkNum = []

parallelMegaFold [x] chunkNum = x

parallelMegaFold (x:xs:[]) chunkNum = zipWith (+) x xs

```
parallelMegaFold x chunkNum =
  if length x == 1 then
    head x
  else sequentialMegaFold $ parMap (rdeepseq) sequentialMegaFold chunks
  where
    chunks = chunksOf ((length x) `div` chunkNum) x
```

-- FUNCTIONS FOR GRADIENT COMPUTATION

--Compute a row of gradient

```
computeGradRowLinear :: [Double] -> [Double] -> [Double]
computeGradRowLinear params dataList = computeGradRowLinearHelper 0 params dataList
```

--Helper function to compute row of gradient

```
computeGradRowLinearHelper :: Int -> [Double] -> [Double] -> [Double]
computeGradRowLinearHelper n params dataList
  | n == (length dataList) = []
  | n == 0 = [(gradIntLinear params dataList)] ++ (computeGradRowLinearHelper (n+1) params dataList)
  | otherwise = [(gradSlopeLinear params dataList n)] ++ (computeGradRowLinearHelper (n+1) params dataList)
```

--Linear gradient function with respect to intercept

```
gradIntLinear :: [Double] -> [Double] -> Double
gradIntLinear params dataList = -2 * ((head dataList) - ((head params) + (sum (zipWith (*) (tail params) (tail dataList))))))
```

--Linear gradient function with respect to slope

```
gradSlopeLinear :: [Double] -> [Double] -> Int -> Double
gradSlopeLinear params dataList var = -2 *
  ((head dataList) - (head params) - (sum (zipWith (*) (tail params) (tail dataList)))) *
  (dataList !! var)
```

--Compute a row of the gradient in a logistic function

```
computeGradRowLogistic :: [Double] -> [Double] -> [Double]
computeGradRowLogistic params dataList = [h0 - y]
  ++ (zipWith (*) (xTail) (map (h0 -) (take (length xTail) (cycle [y]))))
  where h0 = hTheta params dataList
        xTail = tail dataList
        y = head dataList
```

--Compute loss function exponential (needed for derivatives)

```
hTheta :: [Double] -> [Double] -> Double
hTheta params dataList = (/) 1.0 $ 1.0 + (exp (-1 * (g params dataList)))
```

--Compute exponential in denominator of logistic function

```
g :: [Double] -> [Double] -> Double
g params dataList = sum $ zipWith (*) params ([1.0::Double] ++ (tail dataList))
```