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import numpy as np
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This file implements various first-order update rules that are commonly used for

training neural networks. Each update rule accepts current weights and the

gradient of the loss with respect to those weights and produces the next set of

weights. Each update rule has the same interface:

def update(w, dw, config=None):

Inputs:

- w: A numpy array giving the current weights.
- dw: A numpy array of the same shape as w giving the gradient of the

loss with respect to w.

 config: A dictionary containing hyperparameter values such as learning rate,

momentum, etc. If the update rule requires caching values over many

iterations, then config will also hold these cached values.

Returns:

- next_w: The next point after the update.
- config: The config dictionary to be passed to the next iteration of the

update rule.

NOTE: For most update rules, the default learning rate will probably not perform

well; however the default values of the other hyperparameters should work well

for a variety of different problems.

For efficiency, update rules may perform in-place updates, mutating w and

setting next_w equal to w.

def sgd(w, dw, config=None):

Performs vanilla stochastic gradient descent.

config format:

- learning_rate: Scalar learning rate.

if config is None: config = {}

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config.setdefault('learning_rate', 1e-2)
   w -= config['learning_rate'] * dw
   return w, config
def sqd momentum(w, dw, config=None):
   Performs stochastic gradient descent with momentum.
   config format:
   learning_rate: Scalar learning rate.
   - momentum: Scalar between 0 and 1 giving the momentum value.
    Setting momentum = 0 reduces to sgd.
   - velocity: A numpy array of the same shape as w and dw used to
store a moving
    average of the gradients.
   if config is None: config = {}
   config.setdefault('learning_rate', 1e-2)
   config.setdefault('momentum', 0.9) # set momentum to 0.9 if it
wasn't there
   v = config.get('velocity', np.zeros_like(w)) # gets velocity,
else sets it to zero.
   #
   # YOUR CODE HERE:
      Implement the momentum update formula. Return the updated
weights
   # as next_w, and the updated velocity as v.
   #
   v = config['momentum'] * v - config['learning_rate'] * dw
   next w = w + v
   # next w = np.linalq.norm(w - v[-1])
   #
   # END YOUR CODE HERE
   #
   config['velocity'] = v
   return next_w, config
def sgd_nesterov_momentum(w, dw, config=None):
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config format:
    learning_rate: Scalar learning rate.
    - momentum: Scalar between 0 and 1 giving the momentum value.
      Setting momentum = 0 reduces to sqd.
    - velocity: A numpy array of the same shape as w and dw used to
store a moving
     average of the gradients.
    if config is None: config = {}
    config.setdefault('learning_rate', 1e-2)
    config.setdefault('momentum', 0.9) # set momentum to 0.9 if it
wasn't there
    v = config.get('velocity', np.zeros_like(w)) # gets velocity,
else sets it to zero.
#
    # YOUR CODE HERE:
       Implement the momentum update formula. Return the updated
weights
      as next_w, and the updated velocity as v.
    v \text{ old} = v
    v = config['momentum'] * v - config['learning_rate'] * dw
    next_w = w + v + config['momentum'] * (v - v_old)
#
    # END YOUR CODE HERE
    #
    config['velocity'] = v
    return next w, config
def rmsprop(w, dw, config=None):
    Uses the RMSProp update rule, which uses a moving average of
squared gradient
    values to set adaptive per-parameter learning rates.
    config format:

    learning rate: Scalar learning rate.

    - decay_rate: Scalar between 0 and 1 giving the decay rate for the
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Performs stochastic gradient descent with Nesterov momentum.

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squared
     gradient cache.

    epsilon: Small scalar used for smoothing to avoid dividing by

zero.

    beta: Moving average of second moments of gradients.

    if config is None: config = {}
   config.setdefault('learning_rate', 1e-2)
    config.setdefault('decay_rate', 0.99)
   config.setdefault('epsilon', 1e-8)
    config.setdefault('a', np.zeros like(w))
   next_w = None
   # YOUR CODE HERE:
       Implement RMSProp. Store the next value of w as next_w. You
need
       to also store in config['a'] the moving average of the second
       moment gradients, so they can be used for future gradients.
Concretely,
       config['a'] corresponds to "a" in the lecture notes.
#
   beta = 0.99
   config['a'] = beta * config['a'] + (1 - beta) * dw * dw
   next_w = w - config['learning_rate'] * dw / (np.sqrt(config['a'] +
config['epsilon']))
#
   # END YOUR CODE HERE
   #
    return next_w, config
def adam(w, dw, config=None):
   Uses the Adam update rule, which incorporates moving averages of
   gradient and its square and a bias correction term.
   config format:
    learning_rate: Scalar learning rate.
    - beta1: Decay rate for moving average of first moment of
gradient.
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- beta2: Decay rate for moving average of second moment of
gradient.
   - epsilon: Small scalar used for smoothing to avoid dividing by
zero.
   - m: Moving average of gradient.

    v: Moving average of squared gradient.

   - t: Iteration number.
   if config is None: config = {}
   config.setdefault('learning_rate', 1e-3)
   config.setdefault('beta1', \overline{0}.9)
   config.setdefault('beta2', 0.999)
   config.setdefault('epsilon', 1e-8)
   config.setdefault('v', np.zeros_like(w))
   config.setdefault('a', np.zeros_like(w))
   config.setdefault('t', 0)
   next_w = None
   # YOUR CODE HERE:
       Implement Adam. Store the next value of w as next_w. You
need
       to also store in config['a'] the moving average of the second
       moment gradients, and in config['v'] the moving average of the
       first moments. Finally, store in config['t'] the increasing
time.
   t = confiq['t'] + 1
   config['v'] = config['beta1'] * config['v'] + (1 -
config['beta1']) * dw
   config['a'] = config['beta2'] * config['a'] + (1 -
config['beta2']) * dw * dw
   v_u = config['v'] / (1 - config['beta1']**t)
a_u = config['a'] / (1 - config['beta2']**t)
   next w = w - config['learning rate'] * v u / ((np.sgrt(a u) +
config['epsilon']))
   #
   # END YOUR CODE HERE
   return next_w, config
```