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                                         main.py
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#!/bin/env python3.8
Example assignment. Author: Chris Curro
import os
import logging
import matplotlib
import matplotlib.pyplot as plt
import numpy as no
import tensorflow as tf
from absl import app
from absl import flags
from tgdm import trange
from dataclasses import dataclass, field, InitVar
script path = os.path.dirname(os.path.realpath( file ))
@dataclass
class LinearModel:
   weights: np.ndarray
   bias: float
@dataclass
class Data:
   model: LinearModel
   rng: InitVar[np.random.Generator]
   num features: int
   num_samples: int
   sigma: float
   x: np.ndarray = field(init=False)
   y: np.ndarray = field(init=False)
   def post init (self, rng):
        self.index = np.arange(self.num_samples)
        self.x = rng.uniform(0.1, 0.9, size=(self.num samples, self.num features
))
        clean_y = self.x @ self.model.weights[:, np.newaxis] + self.model.bias
        self.v = rnq.normal(loc=clean v, scale=self.sigma)
    def get_batch(self, rng, batch_size):
   Select random subset of examples for training batch
        choices = rng.choice(self.index, size=batch_size)
        return self.x[choices], self.y[choices].flatten()
def compare_linear_models(a: LinearModel, b: LinearModel):
    for w_a, w_b in zip(a.weights, b.weights):
        print (f"{w_a:0.2f}, {w_b:0.2f}")
   print (f"{a.bias:0.2f}, {b.bias:0.2f}")
font = {
    # "family": "Adobe Caslon Pro",
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     "size": 10,
matplotlib.style.use("classic")
matplotlib.rc("font", **font)
FLAGS = flags.FLAGS
flags.DEFINE_integer("num_features", 1, "Number of features in record")
flags.DEFINE_integer("num_samples", 50, "Number of samples in dataset")
flags.DEFINE_integer("batch_size", 16, "Number of samples in batch")
flags.DEFINE_integer("num_iters", 300, "Number of SGD iterations")
flags.DEFINE_float("learning_rate", 0.1, "Learning rate / step size for SGD")
flags.DEFINE_integer("random_seed", 31415, "Random seed")
flags.DEFINE_float ("sigma_noise", 0.5, "Standard deviation of noise random variable")
flags.DEFINE_bool("debug", False, "Set logging level to debug")
class Model(tf.Module):
     def __init__(self, rng, num_features):
    A plain linear regression model with a bias term
          self.num_features = num_features
          self.w = tf.Variable(rnq.normal(shape=[self.num_features, 1]))
          self.b = tf.Variable(tf.zeros(shape=[1, 1]))
     def __call__(self, x):
         return tf.squeeze(x @ self.w + self.b)
     @property
     def model(self):
         return LinearModel (
              self.w.numpy().reshape([self.num_features]), self.b.numpy().squeeze(
def main(a):
     logging.basicConfig()
     if FLAGS.debug:
         logging.getLogger().setLevel(logging.DEBUG)
     # Safe np and tf PRNG
     seed_sequence = np.random.SeedSequence(FLAGS.random_seed)
     np_seed, tf_seed = seed_sequence.spawn(2)
     np_rng = np.random.default_rng(np_seed)
     tf_rng = tf.random.Generator.from_seed(tf_seed.entropy)
     data_generating_model = LinearModel(
          weights=np_rng.integers(low=0, high=5, size=(FLAGS.num_features)), bias=
2
     logging.debug(data_generating_model)
     data = Data(
          data_generating_model,
          np_rnq,
         FLAGS.num features,
          FLAGS.num_samples,
          FLAGS.sigma_noise,
```

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    model = Model(tf_rnq, FLAGS.num_features)
    logging.debug(model.model)
    optimizer = tf.optimizers.SGD(learning_rate=FLAGS.learning_rate)
    bar = trange(FLAGS.num iters)
    for i in bar:
        with tf.GradientTape() as tape:
            x, y = data.get_batch(np_rng, FLAGS.batch_size)
            y_hat = model(x)
            loss = 0.5 * tf.reduce mean((y hat - y) ** 2)
        grads = tape.gradient(loss, model.trainable_variables)
        optimizer.apply_gradients(zip(grads, model.trainable_variables))
        bar.set_description(f"Loss@\{i\} \Rightarrow \{loss.numpy():0.6f\}")
        bar.refresh()
    logging.debug(model.model)
    # print out true values versus estimates
    print("w, w_hat")
    compare_linear_models(data.model, model.model)
    if FLAGS.num_features > 1:
        # Only continue to plotting if x is a scalar
        exit(0)
    fig, ax = plt.subplots(1, 1, figsize=(5, 3), dpi=200)
    ax.set_title("Linear fit")
    ax.set_xlabel("x")
    ax.set ylim(0, np.amax(data.y) * 1.5)
    h = ax.set_ylabel("y", labelpad=10)
    h.set rotation(0)
    xs = np.linspace(0, 1, 10)
    xs = xs[:, np.newaxis]
    ax.plot(xs, np.squeeze(model(xs)), "-", np.squeeze(data.x), data.y, "o")
    plt.tight_layout()
    plt.savefig(f"{script_path}/fit.pdf")
if __name__ == "__main__":
    app.run(main)
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