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1 # HW 1 | Question 3 | Part C | Conor X Devlin
2
3 import math
4
5 root_3 = math.sqrt(3.0)
6
7 def loss_function(w):
8     #  $L(\bar{w})$ 
9     L = (1.0/3.0)*(w**3) - w
10    return L
11
12 def gradient_loss_function(w):
13     #  $\nabla L(w)$ 
14     g_L = w**2 - 1.0
15     return g_L
16
17 def product_operator(w_t, low_bound=-root_3, high_bound=root_3):
18     #  $\Pi(x) = \{ \text{bounds check} \}$ 
19     prod_op = min(high_bound, max(low_bound, w_t))
20     return prod_op
21
22 def proj_gd_step(w, eta):
23     #  $\Pi[ w_t - \eta \nabla L(w_t) ]$ 
24     w_t_1 = w - (eta * gradient_loss_function(w))
25     prod_bounds_check = product_operator(w_t_1)
26     return prod_bounds_check
27
28 def run_proj_gd(w_init, eta=(1.0/(2.0*root_3)), eps=1e-10, eps_grad=1e-10,
29 max_iter=100000):
30     ws = [w_init]
31     Ls = [loss_function(w_init)]
32     iters = 0
33     while iters < max_iter:
34         #  $W_{t+1}$  next w
35         w_next = proj_gd_step(ws[-1], eta)
36         ws.append(w_next)
37         Ls.append(loss_function(w_next))
38         iters += 1
39
40         # Difference between most recent iterates
41         dw = abs(ws[-1] - ws[-2])
42
43         # Magnitude of the gradient
44         g = abs(gradient_loss_function(ws[-1]))
45
46         # Bounds check, is ws[-1] within the interval
47         x = (-root_3 < ws[-1] < root_3)
48
49         # Check for iterate, gradient magnitude deltas per run to say within defined eps
50         # bounds
51         if dw <= eps and (not x or g <= eps_grad):
52             break
53
54     wT = ws[-1]
55     out = {
56         "w0": w_init,
57         "eta": eta,
58         "iterations": iters,
59         "w_final": wT,
60         "L_final": loss_function(wT),
61         "grad_final": gradient_loss_function(wT),
62         "hit_boundary": (abs(wT) >= root_3 - 1e-15),
63         "converged": (iters < max_iter)
64     }
65
66     print(f"\n=== PGD run (w0={w_init:+.6f}, eta={eta:.6f}) ===")
67     print(f"Converged: {out['converged']} in {out['iterations']} iters")
68     print(f"w_T = {out['w_final']:+.12f}")
69     print(f"L(w_T) = {out['L_final']:+.12f}")

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68     print(f"|gradL(w_T)| = {abs(out['grad_final']):.6e}")
69     print(f"Hit boundary? {out['hit_boundary']}")
70     return out, ws, Ls
71
72 def main():
73     eta = float(1.0 / (2.0*root_3))
74     print(f"\n### PGD RUN ETA: {eta}###")
75     for w_init in [-0.9, -1.1, -1.0]:
76         run_proj_gd(w_init, eta=eta, eps=1e-10, eps_grad=1e-10, max_iter=100000)
77
78 main()
```