

```

#!/usr/bin/env python3
# -*- coding: utf-8 -*-
"""
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"""

import numpy as np

#Del 1

def loss_gradient(x, f_of_x, theta):
    res = theta[0] + theta[1] * x - f_of_x
    return 2*(res.mean()), 2*((res * x).mean())

def gradient_descent(
    gradient, x, f_of_x, start, gamma, m, tol
):

    vector_nu = start
    for i in range(m): # ta m steg
        diff = -gamma * np.array(gradient(x, f_of_x, vector_nu)) # beräkna steget
        if np.all(np.abs(diff) <= tol): # sluta om steget är tillräckligt litet
            break
        vector_nu += diff # uppdatera
        print(vector_nu)
    return vector_nu

x = np.array([1, 2, 3, 4, 5, 6])
f = lambda x: 2 + 3*x
f_of_x = f(x)

coeffs = (gradient_descent(
    loss_gradient, x, f_of_x, start=[0.5, 0.5], gamma=0.001,
    m=30000, tol=1.e-6
))

#print(coeffs)

approx_func = lambda x: coeffs[0] + coeffs[1]*x

val = (approx_func(x) - f(x))**2
tran_fel = val.mean()
print(tran_fel)

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x2 = np.random.rand(10,1)
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```
val = (approx_func(x2) - f(x2))**2  
gen_fel = val.mean()  
print(gen_fel)
```

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#Del 2
```

```
def loss_gradient(x, f_of_x, theta):  
    res = theta[0] + theta[1] * x - f_of_x  
    return 2*(res.mean()), 2*((res * x).mean())
```

```
def sgd(  
    gradient, x, f_of_x, start, gamma, batch_size, m,  
    tol  
):
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```
    N_obs = x.shape[0]  
    x_f_of_x = np.c_[x.reshape(N_obs, -1), f_of_x.reshape(N_obs, 1)]  
    print(x_f_of_x)
```

```
    # Initialisering  
    seed = None  
    rng = np.random.default_rng(seed=seed)  
    theta_nu = start
```

```
    for i in range(m):
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        rng.shuffle(x_f_of_x) # blanda
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```
        first=0  
        last = first + batch_size  
        x_batch, y_batch = x_f_of_x[first:last, :-1], x_f_of_x[first:last, -1:]  
        # punkter vi använder i beräkningen av gradienten
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```
        # beräkna gradienten och steget  
        grad = np.array(gradient(x_batch, y_batch, theta_nu))  
        diff = -gamma * grad
```

```
        # sluta om steget är tillräckligt litet  
        if np.all(np.abs(diff) <= tol):  
            break
```

```

        # uppdatera approximationen till theta
        theta_nu += diff
        #print(theta_nu)

    return theta_nu

x = np.array([1, 2, 3, 4, 5, 6])
f = lambda x: 2 + 3*x
f_of_x = f(x)

coeffs2 = sgd(
    loss_gradient, x, f_of_x, start=np.array([0.5, 0.5]), gamma=0.001,
    batch_size=3, m=10000, tol=1.e-6
)

#print(coeffs2)

approx_func2 = lambda x: coeffs2[0] + coeffs2[1]*x
x2 = np.random.rand(10,1)

val = (approx_func2(x) - f(x))**2
tran_fel = val.mean()
print(tran_fel)

val = (approx_func2(x2) - f(x2))**2
gen_fel = val.mean()
print(gen_fel)

```