

Descent into code

9. (10 points) Sto Chastic is a student taking 6.036 this semester, and he prepared dilligently for the midterm exam. Unfortunately, his carefully prepared one-page of notes got eaten by a shredder, and now he needs your help derandomizing lines to answer the two questions below.

The available lines (each prefaced with a letter, as an identifier) are:

```

A: n = y.shape[1]
B: d = y.shape[0]
C: j = np.random.randint(n)
D: j = np.random.randint(d)
E: Xj = X[j:j+1, :]
F: Xj = X[:, j:j+1]
G: yj = y[j:j+1, :]
H: yj = y[:, j:j+1]
I: th = th0
J: th = th - step_size_fn(k) * dJ(Xj, yj, th)
K: th = th + step_size_fn(k) * dJ(Xj, yj, th)
L: th = th - step_size_fn(k) * dJ(th)
M: th = th + step_size_fn(k) * dJ(th)

```

- (a) Fill in the blanks below, to give correct python code implementing gradient descent as a function `gd(dJ, th0, step_size_fn, num_steps)` which takes as arguments
- `dJ`: a function which takes as input the vector of model parameters `th`, and outputs the gradient $dJ/d\theta$ of the objective function J at $\theta = th$.
 - `th0`: an initial value of model parameter vector θ , a column vector.
 - `step_size_fn`: a function that is given the iteration index (an integer) and returns a step size parameter.
 - `num_steps`: the number of iterations to perform

The `gd` function should return the value of the model parameter vector at the final step.

Fill in each blank with one letter (**A**, **B**, ...), corresponding to one of the available lines listed above, from Sto Chastic's notes.

```

1. def gd(dJ, th0, step_size_fn, num_steps):
2.     _____
3.     for k in range(num_steps):
4.         _____
5.     return th

```

Name: _____

(b) Fill in the blanks below, to give correct python code implementing *stochastic* gradient descent as a function `sgd(X, y, dJ, th0, step_size_fn, num_steps)` which takes as arguments

- **X**: a standard $d \times n$ data array
- **y**: a standard $1 \times n$ row vector of labels
- **dJ**: a function which takes as input a data point (column vector), a label (1×1), and a vector of model parameters **th**, and outputs the gradient $dJ/d\theta$ of the objective function J for the given data point and label evaluated at the given model parameters.
- **th0**: an initial value of model parameter vector θ , a column vector.
- **step_size_fn**: a function that is given the iteration index (an integer) and returns a step size parameter.
- **num_steps**: the number of iterations to perform

The `sgd` function should return the value of the model parameter vector at the final step.

Fill in each blank with one letter (**A**, **B**, ...), corresponding to one of the available lines listed above, from Sto Chastic's notes.

```
1. def sgd(X, y, dJ, th0, step_size_fn, num_steps):
2.     th = th0
3.     _____
4.     for k in range(num_steps):
5.         _____
6.         _____
7.         _____
8.         _____
9.     return th
```