Variational Autoencoder

October 16, 2018

1 Importing the packages

```
In [4]: import numpy as np
        import matplotlib.pyplot as plt
        from scipy.misc import imread , imresize
        import os
        import time
```

2 Parameters

3 Declaring functions

```
In [6]: # Sigmoid

def sigmoid(x):
    return 1/(1 + np.exp(-x))

#derivative of sigmoid
def deriv_sigmoid(x):
    return np.exp(-x)/((1+ np.multiply(np.exp(-x),np.exp(-x))))

# softmax

def softmax(x):
    out = np.zeros(x.shape)
    for i in range(0,x.shape[0]):
        for j in range(0,x.shape[1]):
            out[i,j] = np.exp(x[i,j])/np.sum(np.exp(x[i]))
    return out

# sum of Squared error
```

```
def squared_error(y_train, y_predicted):
            return np.sum(np.multiply(y_train - y_predicted , y_train - y_predicted))
In [7]: def load_flattened_images(Loc):
            Images = []
            for root, dirs, files in os.walk(Loc):
                for file in files:
                    Image = imread(os.path.join(root, file))
                    Image = Image / 255.0
                    Images.append(Image.flatten())
            Images = np.asmatrix(Images)
            print(Images.shape)
            return Images
In [34]: ## fitting the model
         def net_fit_vae(x_t , y_t , epochs = 100 , no_latent = 10 , lr = 1e-3 , batch_size = 50
             input_dim = x_t.shape[1]
             training_samples = x_t.shape[0]
             output_dim = y_t.shape[1]
             costs = []
             x_t = np.hstack((np.ones((training_samples , 1)), x_t))
             #initializig the parameters
             alpha = np.asmatrix(np.random.normal(0,1e-5,(input_dim + 1 , no_latent)))
             gaama = np.asmatrix(np.random.normal(0,1e-5,(input_dim + 1 , no_latent)))
             beta = np.asmatrix(np.random.normal(0,1e-5,(no_latent+1 , output_dim)))
             #looping for number of itretions
             for epoch in range(0,epochs):
                 for i in range(0,int(training_samples/batch_size)):
                     x_train = x_t[i*batch_size:(i+1)*batch_size , :]
                     y_train = y_t[i*batch_size:(i+1)*batch_size , :]
                     mu_raw = x_train * alpha
                     mu = sigmoid(mu_raw)
                     sigma_raw = x_train * gaama
                     sigma = sigmoid(sigma_raw)
                     #finding z matrix
                     epsilon = (np.repeat(np.asmatrix(np.random.multivariate_normal(np.zeros((nc
                     z = np.multiply( epsilon, np.exp(0.5*sigma))+mu
                     z_biased = np.asmatrix(np.hstack((np.ones((batch_size,1)),z)))
                     #finding y matrix
                     y_raw = z_biased * beta
                     y_predicted = sigmoid(y_raw)
```

```
##finding the cost
                     cost = squared_error(y_train , y_predicted) + 0.5*(np.sum(np.square(mu)) +
                     costs.append(cost)
                     #finding gradient w.r.t beta
                     delta = np.multiply((y_predicted - y_train), deriv_sigmoid(y_raw))
                     d_beta = z_biased.T * delta
                     temp_beta = beta[1:,:]
                     #finding gradient w.r.t alpha
                     ss_alpha = np.multiply((delta * temp_beta.T),deriv_sigmoid(mu_raw))
                     d_alpha = x_train.T * (ss_alpha + np.multiply(mu , deriv_sigmoid(mu_raw)))
                     #finding gradient w.r.t gaama
                     ss_beta = np.multiply((delta * temp_beta.T),deriv_sigmoid(sigma_raw))
                     d_{gaama} = x_{train.T} * 0.5*( - 1* np.multiply(epsilon , np.multiply(ss_beta))
                     #updating the weights
                     beta = beta - lr * d_beta
                     alpha = alpha - lr*d_alpha
                     gaama = gaama - lr*d_gaama
                   print(np.max(alpha) , np.max(beta) , np.min(alpha) , np.min(beta))
                     print("\nEpoch: " + str(epoch+1) + " batch : " + str(i+1) + " cost : "
             return beta , costs
In [80]: #prediction
         def net_generate(number , weights , no_latent):
             generated = []
             for i in range(0, number):
                 x = np.asmatrix(np.random.multivariate_normal(np.zeros((no_latent))), np.eye(no
                 x = np.asmatrix(np.hstack(([[1]],x)))
                 gen = sigmoid(x * weights)
                 gen_image = np.round(gen.reshape(28,28))
                 generated.append(gen_image)
             return generated
```

4 Generating training data

Training the Model

batch: 4

```
In [35]: # alpha , beta , losses = net_fit(x_Train , y_train_and , hidden_nodes = hidden_nodes ,
         tic = time.time()
         weights , lossses = net_fit_vae(x_train , x_train , no_latent = no_latent , epochs = ep
         print("time taken: "+ str(time.time() - tic) + "sec")
         \#\ print("\nalpha:\n",alpha\ ,"\nbeta:\n",\ beta,"\n"\ ,"\nloss:\n",\ losses[epochs-1])
         np.save("weights_vae.npy" , weights)
         # np.save("beta_weights_vae.npy" , beta)
Epoch: 1
           batch : 1
                      cost: 894881.5249358417
           batch : 2
Epoch: 1
                       cost: 1676604.399344305
Epoch: 1
           batch: 3
                      cost: 836585.4236027156
Epoch: 1
           batch: 4
                       cost: 2236734.8544620196
Epoch: 1
           batch: 5
                       cost: 347814.4512032438
Epoch: 2
           batch: 1
                       cost: 317521.29779653245
Epoch: 2
           batch: 2
                       cost: 509330.21611798066
Epoch: 2
           batch: 3
                       cost: 354953.83838184056
Epoch: 2
           batch: 4
                       cost: 3169763.9514268045
Epoch: 2
           batch: 5
                      cost : 2167246.5699105226
Epoch: 3
           batch: 1
                       cost: 2432599.972278135
Epoch: 3
           batch: 2
                       cost: 371774.3044271679
Epoch: 3
           batch: 3
                       cost: 3148258.8589601796
Epoch: 3
                       cost: 299496.00505048194
           batch: 4
Epoch: 3
           batch: 5
                       cost: 351601.627779848
Epoch: 4
           batch : 1
                       cost : 375597.57715359563
Epoch: 4
           batch: 2
                      cost: 349980.09691169363
Epoch: 4
           batch: 3
                       cost: 3055150.5294021782
Epoch: 4
                      cost: 1405978.3770361503
```

- Epoch: 4 batch: 5 cost: 506721.0524602135
- Epoch: 5 batch: 1 cost: 1705950.434894276
- Epoch: 5 batch: 2 cost: 372211.36472275737
- Epoch: 5 batch: 3 cost: 337531.02700029017
- Epoch: 5 batch: 4 cost: 1386260.2617328533
- Epoch: 5 batch: 5 cost: 667577.3418397839
- Epoch: 6 batch: 1 cost: 423548.9424026123
- Epoch: 6 batch: 2 cost: 331173.4661909817
- Epoch: 6 batch: 3 cost: 891115.1277096414
- Epoch: 6 batch: 4 cost: 1519799.3333451445
- Epoch: 6 batch: 5 cost: 362955.64441618806
- Epoch: 7 batch: 1 cost: 456252.90245337016
- Epoch: 7 batch: 2 cost: 364562.7429126703
- Epoch: 7 batch: 3 cost: 379249.9388141697
- Epoch: 7 batch: 4 cost: 349128.09692617704
- Epoch: 7 batch: 5 cost: 496822.38210271683
- Epoch: 8 batch: 1 cost: 371634.7527114676
- Epoch: 8 batch: 2 cost: 360707.39480689005
- Epoch: 8 batch: 3 cost: 550437.4437581858
- Epoch: 8 batch: 4 cost: 362735.736169687
- Epoch: 8 batch: 5 cost: 425497.30208456743
- Epoch: 9 batch: 1 cost: 361123.17208818265
- Epoch: 9 batch: 2 cost: 354001.877230114
- Epoch: 9 batch: 3 cost: 325349.594918995

- Epoch: 9 batch: 4 cost: 343856.47501076834
- Epoch: 9 batch: 5 cost: 354886.13308531116
- Epoch: 10 batch: 1 cost: 829234.0365832951
- Epoch: 10 batch: 2 cost: 406060.9820890123
- Epoch: 10 batch: 3 cost: 389110.5974712974
- Epoch: 10 batch: 4 cost: 344682.76189954224
- Epoch: 10 batch: 5 cost: 358994.41502576333
- Epoch: 11 batch: 1 cost: 361686.8657097705
- Epoch: 11 batch: 2 cost: 381185.2943366271
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- Epoch: 11 batch: 4 cost: 369037.2368646116
- Epoch: 11 batch: 5 cost: 340194.98925384105
- Epoch: 12 batch: 1 cost: 349306.8203414394
- Epoch: 12 batch: 2 cost: 357300.4393059197
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- Epoch: 13 batch: 1 cost: 502167.9490078639
- Epoch: 13 batch: 2 cost: 520405.6478246604
- Epoch: 13 batch: 3 cost: 369670.5314211751
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- Epoch: 13 batch: 5 cost: 366280.411091237
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- Epoch: 16 batch: 2 cost: 382105.94964590226
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- Epoch: 16 batch: 5 cost: 401955.15835433564
- Epoch: 17 batch: 1 cost: 370661.58868778334
- Epoch: 17 batch: 2 cost: 370348.6252363222
- Epoch: 17 batch: 3 cost: 366910.7093360341
- Epoch: 17 batch: 4 cost: 360391.05740447284
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- Epoch: 18 batch: 3 cost: 366114.244291099
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- Epoch: 19 batch: 2 cost: 377804.2659269273
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- Epoch: 19 batch: 4 cost: 363533.62096288416
- Epoch: 19 batch: 5 cost: 395274.0440290438
- Epoch: 20 batch: 1 cost: 394142.19176380726
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- Epoch: 53 batch: 4 cost: 393609.1164896341
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- Epoch: 55 batch: 4 cost: 407202.0678722843
- Epoch: 55 batch: 5 cost: 395776.9179965028
- Epoch: 56 batch: 1 cost: 419131.35005640716
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- Epoch: 56 batch: 3 cost: 383191.65925101703
- Epoch: 56 batch: 4 cost: 399078.5158857723
- Epoch: 56 batch: 5 cost: 382204.3937427347
- Epoch: 57 batch: 1 cost: 370844.3095566645
- Epoch: 57 batch: 2 cost: 397956.5135565944
- Epoch: 57 batch: 3 cost: 390606.3637045006

Epoch: 57 batch: 4 cost: 39	5685.51355177455
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Epoch: 57 batch: 5 cost: 391131.753334375

Epoch: 58 batch: 1 cost: 399825.35978018626

Epoch: 58 batch: 2 cost: 399648.07761137583

Epoch: 58 batch: 3 cost: 398502.29944678023

Epoch: 58 batch: 4 cost: 387905.3233020655

Epoch: 58 batch: 5 cost: 385836.5425549794

Epoch: 59 batch: 1 cost: 414540.27659299795

Epoch: 59 batch: 2 cost: 384892.6997853966

Epoch: 59 batch: 3 cost: 379048.7782744143

Epoch: 59 batch: 4 cost: 392296.8352067441

Epoch: 59 batch: 5 cost: 399189.5045435761

Epoch: 60 batch: 1 cost: 383242.2761277647

Epoch: 60 batch: 2 cost: 403240.7157319934

Epoch: 60 batch: 3 cost: 389172.5660761838

Epoch: 60 batch: 4 cost: 396348.44589442614

Epoch: 60 batch: 5 cost: 399264.6641083303

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Epoch: 61 batch: 2 cost: 395890.5974267349

Epoch: 61 batch: 3 cost: 390037.4202583877

Epoch: 61 batch: 4 cost: 396889.9718692182

Epoch: 61 batch: 5 cost: 409520.09769495303

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Epoch: 62 batch: 2 cost: 427908.9471461009

- Epoch: 62 batch: 3 cost: 389131.64208782354
- Epoch: 62 batch: 4 cost: 378704.1548004042
- Epoch: 62 batch: 5 cost: 390456.1701968506
- Epoch: 63 batch: 1 cost: 401091.27878969954
- Epoch: 63 batch: 2 cost: 390127.2595455087
- Epoch: 63 batch: 3 cost: 385517.62500787893
- Epoch: 63 batch: 4 cost: 403185.84479457454
- Epoch: 63 batch: 5 cost: 378562.7362883314
- Epoch: 64 batch: 1 cost: 395897.6283465202
- Epoch: 64 batch: 2 cost: 389134.5004429809
- Epoch: 64 batch: 3 cost: 388929.17605538154
- Epoch: 64 batch: 4 cost: 379809.4873517154
- Epoch: 64 batch: 5 cost: 379333.8643021571
- Epoch: 65 batch: 1 cost: 383016.05825817474
- Epoch: 65 batch: 2 cost: 380750.9439555575
- Epoch: 65 batch: 3 cost: 399908.1256084409
- Epoch: 65 batch: 4 cost: 386430.6803692072
- Epoch: 65 batch: 5 cost: 374918.60021033534
- Epoch: 66 batch: 1 cost: 422985.8879163598
- Epoch: 66 batch: 2 cost: 407260.5285692924
- Epoch: 66 batch: 3 cost: 381837.24768361985
- Epoch: 66 batch: 4 cost: 376291.81857381016
- Epoch: 66 batch: 5 cost: 370714.4714561359
- Epoch: 67 batch: 1 cost: 408073.229049813

- Epoch: 67 batch: 2 cost: 385982.20596246753
- Epoch: 67 batch: 3 cost: 374924.70562269783
- Epoch: 67 batch: 4 cost: 393002.66844454466
- Epoch: 67 batch: 5 cost: 380553.0014476797
- Epoch: 68 batch: 1 cost: 390624.39093751065
- Epoch: 68 batch: 2 cost: 385634.0037266076
- Epoch: 68 batch: 3 cost: 382254.7364555289
- Epoch: 68 batch: 4 cost: 407989.168785062
- Epoch: 68 batch: 5 cost: 410079.501117883
- Epoch: 69 batch: 1 cost: 386104.83163251326
- Epoch: 69 batch: 2 cost: 383112.9515129432
- Epoch: 69 batch: 3 cost: 388774.91895711084
- Epoch: 69 batch: 4 cost: 392219.2531165233
- Epoch: 69 batch: 5 cost: 386697.1155522425
- Epoch: 70 batch: 1 cost: 376610.75910581654
- Epoch: 70 batch: 2 cost: 384691.0319132913
- Epoch: 70 batch: 3 cost: 388104.7077300143
- Epoch: 70 batch: 4 cost: 394262.8851122813
- Epoch: 70 batch: 5 cost: 385970.94268098037
- Epoch: 71 batch: 1 cost: 385160.2091417122
- Epoch: 71 batch: 2 cost: 397771.443192827
- Epoch: 71 batch: 3 cost: 381753.119120129
- Epoch: 71 batch: 4 cost: 388973.7594100753
- Epoch: 71 batch: 5 cost: 385672.3315790706

- Epoch: 72 batch: 1 cost: 393449.9566483828
- Epoch: 72 batch: 2 cost: 384619.22193135327
- Epoch: 72 batch: 3 cost: 385091.1489177354
- Epoch: 72 batch: 4 cost: 390864.48005289224
- Epoch: 72 batch: 5 cost: 385503.63647394313
- Epoch: 73 batch: 1 cost: 430022.6254021217
- Epoch: 73 batch: 2 cost: 372501.6042143973
- Epoch: 73 batch: 3 cost: 395024.3861492805
- Epoch: 73 batch: 4 cost: 387943.5327443105
- Epoch: 73 batch: 5 cost: 454500.92811681615
- Epoch: 74 batch: 1 cost: 384815.0378002448
- Epoch: 74 batch: 2 cost: 414869.75049245317
- Epoch: 74 batch: 3 cost: 393150.7948487134
- Epoch: 74 batch: 4 cost: 379408.9507098907
- Epoch: 74 batch: 5 cost: 379332.16047057597
- Epoch: 75 batch: 1 cost: 387343.57675365655
- Epoch: 75 batch: 2 cost: 418341.6778025913
- Epoch: 75 batch: 3 cost: 393999.8664266253
- Epoch: 75 batch: 4 cost: 397054.66831983125
- Epoch: 75 batch: 5 cost: 399191.1770999615
- Epoch: 76 batch: 1 cost: 388162.5849495444
- Epoch: 76 batch: 2 cost: 381486.4049460715
- Epoch: 76 batch: 3 cost: 403959.5117328571
- Epoch: 76 batch: 4 cost: 377036.7082421789

- Epoch: 76 batch: 5 cost: 373808.72793638776
- Epoch: 77 batch: 1 cost: 390645.57025378797
- Epoch: 77 batch: 2 cost: 418583.7488198804
- Epoch: 77 batch: 3 cost: 398384.10862921434
- Epoch: 77 batch: 4 cost: 404670.82037557435
- Epoch: 77 batch: 5 cost: 410453.9759875422
- Epoch: 78 batch: 1 cost: 384833.7046602175
- Epoch: 78 batch: 2 cost: 384241.0398536972
- Epoch: 78 batch: 3 cost: 393019.0599189544
- Epoch: 78 batch: 4 cost: 392252.36090719316
- Epoch: 78 batch: 5 cost: 370719.5410715468
- Epoch: 79 batch: 1 cost: 383904.22996020573
- Epoch: 79 batch: 2 cost: 400391.10196350573
- Epoch: 79 batch: 3 cost: 385560.90294457704
- Epoch: 79 batch: 4 cost: 394881.0913831472
- Epoch: 79 batch: 5 cost: 379757.1041823386
- Epoch: 80 batch: 1 cost: 394782.15221344435
- Epoch: 80 batch: 2 cost: 379464.5850654384
- Epoch: 80 batch: 3 cost: 377720.99954066385
- Epoch: 80 batch: 4 cost: 385018.4230975112
- Epoch: 80 batch: 5 cost: 387551.76084539
- Epoch: 81 batch: 1 cost: 388884.20860898285
- Epoch: 81 batch: 2 cost: 388862.1214361409
- Epoch: 81 batch: 3 cost: 383719.50229956553

- Epoch: 81 batch: 4 cost: 383732.528378197
- Epoch: 81 batch: 5 cost: 388603.6625357904
- Epoch: 82 batch: 1 cost: 380393.40970464837
- Epoch: 82 batch: 2 cost: 376919.54173941066
- Epoch: 82 batch: 3 cost: 385621.03881618497
- Epoch: 82 batch: 4 cost: 384413.85300736676
- Epoch: 82 batch: 5 cost: 372782.882666477
- Epoch: 83 batch: 1 cost: 386070.9737139491
- Epoch: 83 batch: 2 cost: 391432.69580766093
- Epoch: 83 batch: 3 cost: 378031.3251720275
- Epoch: 83 batch: 4 cost: 396215.8251516057
- Epoch: 83 batch: 5 cost: 387588.19182915724
- Epoch: 84 batch: 1 cost: 393146.74301027163
- Epoch: 84 batch: 2 cost: 381928.4508728939
- Epoch: 84 batch: 3 cost: 380737.4299821435
- Epoch: 84 batch: 4 cost: 382033.7715530904
- Epoch: 84 batch: 5 cost: 387234.6393710547
- Epoch: 85 batch: 1 cost: 389111.1674321563
- Epoch: 85 batch: 2 cost: 377728.0628297289
- Epoch: 85 batch: 3 cost: 388517.346157924
- Epoch: 85 batch: 4 cost: 384067.5785591372
- Epoch: 85 batch: 5 cost: 369227.58025734586
- Epoch: 86 batch: 1 cost: 392090.72784438834
- Epoch: 86 batch: 2 cost: 384218.818813032

```
Epoch: 86 batch: 3 cost: 390862.84463922575
```

Epoch: 89 batch: 1 cost: 370014.21203457343

Epoch: 89 batch: 2 cost: 387325.4050663948

Epoch: 89 batch: 3 cost: 375937.7041617186

Epoch: 89 batch: 4 cost: 405462.15091088903

Epoch: 89 batch: 5 cost: 380486.986851737

Epoch: 90 batch: 1 cost: 377206.4876611927

Epoch: 90 batch: 2 cost: 392917.7973418301

Epoch: 90 batch: 3 cost: 381683.7781168005

Epoch: 90 batch: 4 cost: 381588.9124043903

Epoch: 90 batch: 5 cost: 372729.59917097766

Epoch: 91 batch: 1 cost: 366540.15856403945

Epoch: 86 batch: 4 cost: 400331.7875580071

Epoch: 87 batch: 4 cost: 387429.4226539494

Epoch: 87 batch: 5 cost: 383838.0084044421

Epoch: 88 batch: 1 cost: 388330.1444710021

Epoch: 88 batch: 2 cost: 393316.4851430407

Epoch: 88 batch: 3 cost: 385945.40280870703

Epoch: 88 batch: 4 cost: 385541.1661583775

Epoch: 88 batch: 5 cost: 374258.4147161241

- Epoch: 91 batch: 2 cost: 376778.0361052168
- Epoch: 91 batch: 3 cost: 385354.4019060463
- Epoch: 91 batch: 4 cost: 388259.2163103925
- Epoch: 91 batch: 5 cost: 380317.00421880116
- Epoch: 92 batch: 1 cost: 388326.02082222246
- Epoch: 92 batch: 2 cost: 392524.4614465859
- Epoch: 92 batch: 3 cost: 392827.2706470245
- Epoch: 92 batch: 4 cost: 381198.9082991764
- Epoch: 92 batch: 5 cost: 372076.95319423504
- Epoch: 93 batch: 1 cost: 391960.0638456567
- Epoch: 93 batch: 2 cost: 385902.3395041327
- Epoch: 93 batch: 3 cost: 375970.83002128376
- Epoch: 93 batch: 4 cost: 371325.31262853584
- Epoch: 93 batch: 5 cost: 365559.1455711167
- Epoch: 94 batch: 1 cost: 390614.92249400576
- Epoch: 94 batch: 2 cost: 417283.5401668897
- Epoch: 94 batch: 3 cost: 394452.3196891679
- Epoch: 94 batch: 4 cost: 435809.3996758036
- Epoch: 94 batch: 5 cost: 381780.1532532945
- Epoch: 95 batch: 1 cost: 393194.47962792264
- Epoch: 95 batch: 2 cost: 380694.8767854122
- Epoch: 95 batch: 3 cost: 381566.8807664006
- Epoch: 95 batch: 4 cost: 401440.12047537393
- Epoch: 95 batch: 5 cost: 376294.1760282921

```
Epoch: 96 batch: 1 cost: 388608.5159898003
```

Epoch: 97 batch: 1 cost: 373924.361722677

Epoch: 97 batch: 2 cost: 379269.2044880599

Epoch: 97 batch: 3 cost: 396631.78704500536

Epoch: 97 batch: 4 cost: 391578.99110759

Epoch: 97 batch: 5 cost: 373211.0092878053

Epoch: 98 batch: 1 cost: 383722.6022924775

Epoch: 98 batch: 2 cost: 393833.44619494426

Epoch: 98 batch: 3 cost: 386814.11418744636

Epoch: 98 batch: 4 cost: 380908.3368854595

Epoch: 98 batch: 5 cost: 382166.5589008395

Epoch: 99 batch: 1 cost: 381995.174765198

Epoch: 99 batch: 2 cost: 392830.6962310641

Epoch: 99 batch: 3 cost: 372973.6015363721

Epoch: 99 batch: 4 cost: 385830.7161260835

Epoch: 99 batch: 5 cost: 390707.27737520763

Epoch: 100 batch: 1 cost: 381133.7317133874

Epoch: 100 batch: 2 cost: 382274.33306743356

Epoch: 100 batch: 3 cost: 394116.710108392

Epoch: 100 batch: 4 cost: 379346.7504260815

Epoch: 96 batch: 2 cost: 393582.2935896662

Epoch: 96 batch: 5 cost: 367965.8404721447

Epoch: 100 batch: 5 cost: 399816.61837643705

time taken: 281.8900511264801sec

5.0.1 Generating new images

```
In [81]: #Generating new images
    result = net_generate(16 , weights , no_latent)
    plt.figure(figsize = (15,15))
    for i in range(0,16):
        plt.subplot(4,4,i+1)
        plt.imshow(result[i] , cmap = 'gray')
```



