```
import os,gc
import numpy as np
import scipy.optimize as opt
import scipy.io as sio
import torch
from torch.autograd import Variable, grad
# ---- Reconstruct marks. At initiation, every point has the average value of
the marks.---#
#---- Trying scipy L-BFGS ----#
def obj_fun(x,wph_ops,factr_ops,Sims,op id):
    if x.grad is not None:
        x.grad.data.zero ()
   #global wph ops
   wph op = wph ops[op id]
    p = wph op(x)
   diff = p-Sims[op_id]
    diff = diff * factr ops[op id]
    loss = torch.mul(diff,diff).sum()
    return loss
def grad_obj_fun(x_gpu,grad_err,wph_ops,factr_ops,Sims):
    loss = 0
    #global grad err
    qrad err[:] = 0
    for op id in range(len(wph ops)):
        x t = x gpu.clone().requires grad (True)
        loss t = obj fun(x t,wph ops,factr ops,Sims,op id)
        grad_err_t, = grad([loss_t],[x_t], retain_graph=False)
        loss = loss + loss t
        grad err = grad err + grad err t
    return loss, grad err
from time import time
def fun and grad conv(x,grad err,wph ops,factr ops,Sims,size):
    x float = torch.reshape(torch.tensor(x,dtype=torch.float),(1,1,size,size))
    x gpu = x float.cuda()
    loss, grad err = grad obj fun(x gpu,grad err,wph ops,factr ops,Sims)
    return loss.cpu().item(),
np.asarray(grad err.reshape(size**2).cpu().numpy(), dtype=np.float64)
def callback print(x):
    return
def
call lbfgs routine(FOLOUT, labelname, im, wph ops, Sims, N, Krec, nb restarts, maxite,
factr, factr ops,\
                       maxcor=20, gtol=1e-14, ftol=1e-
14,init='normal',toskip=True):
    grad err = im.clone()
    size = N
    for krec in range(Krec):
        if init=='normal':
```

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50
               print('init normal')
51
               x = torch.Tensor(1, 1, N, N).normal_()
52
           elif init=='normal00105':
53
               print('init normal00105')
               x = torch.Tensor(1, 1, N, N).normal (std=0.01)+0.5
54
55
           elif "maxent" in init:
56
               print('load init from ' + init)
57
               xinit = sio.loadmat('./data/maxent/' + init + '.mat')
58
               x = torch.from numpy(xinit['imgs'][:,:,krec]) # .shape)
59
               #assert(false)
60
           elif init=='normalstdbarx':
61
               stdbarx = im.std()
               print('init normal with std barx ' + str(stdbarx))
62
63
               x = torch.Tensor(1, 1, N, N).normal (std=stdbarx)
64
           else:
               assert(false)
65
66
           x0 = x.reshape(size**2).numpy()
67
           x0 = np.asarray(x0, dtype=np.float64)
68
           x opt = None
           for start in range(nb_restarts+1):
69
70
               time0 = time()
71
               datname = FOLOUT + '/' + labelname + ' krec' + str(krec) +
    _start' + str(start) + '.pt'
72
               if os.path.isfile(datname) and toskip:
73
                   print('skip', datname)
74
                   continue
75
               else:
76
                   print('save to',datname)
77
78
               if start==0:
79
                   x opt = x0
               elif x opt is None:
80
81
                   # load from previous saved file
                   prename = FOLOUT + '/' + labelname + ' krec' + str(krec) +
82
    _start' + str(start-1) + '.pt'
83
                   print('load x opt from', prename)
84
                   saved result = torch.load(prename)
85
                   im opt = saved result['tensor opt'].numpy()
86
                   x opt = im opt.reshape(size**2)
                   x opt = np.asarray(x opt,dtype=np.float64)
87
88
89
               res = opt.minimize(fun and grad conv, x opt,args=
   (grad err,wph ops,factr ops,Sims,size),\
90
                                   method='L-BFGS-B', jac=True, tol=None,\
91
                                   callback=callback_print,\
92
                                   options={'maxiter': maxite, 'gtol': gtol,
   'ftol': ftol, 'maxcor': maxcor})
               final loss, x opt, niter, msg = res['fun'], res['x'], res['nit'],
93
   res['message']
               print('OPT fini avec:', final loss,niter,msg)
94
95
96
               im opt = np.reshape(x opt, (size,size))
97
               tensor opt = torch.tensor(im opt,
  dtype=torch.float).unsqueeze(0).unsqueeze(0)
98
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lbfgs_routine.py
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