amortized_bouncingball

October 27, 2018

```
In [1]: import numpy as np
        import torch.nn as nn
        import torch.nn.functional as F
        import matplotlib.pyplot as plt
        %matplotlib inline
        from util_data import *
        from util_hmm_variational_gibbs import *
        from smc import *
        from util_plots import *
        from scipy.stats import invwishart, dirichlet
        from torch.distributions.dirichlet import Dirichlet
        sys.path.append('/home/hao/Research/probtorch/')
        from probtorch.util import expand_inputs
        import probtorch
        print('probtorch:', probtorch.__version__,
              'torch:', torch.__version__,
              'cuda:', torch.cuda.is_available())
probtorch: 0.0+5a2c637 torch: 0.5.0a0+3bb8c5e cuda: True
In [2]: ## Dataset parameters
        num\_series = 1
        T = 50
        K = 4
        D = 2
        dt = 10
        Boundary = 30
        noise\_ratio = 0.5
        ## Model Parameters
        num_particles_rws = 50
        mcmc\_steps = 3
        num_particles_smc = 50
        NUM_HIDDEN = 128
        NUM_LATENTS = K*K
        NUM_OBS = 2 * K
```

```
CUDA = False
In [3]: noise_cov = np.array([[1, 0], [0, 1]]) * noise_ratio
    init_v = np.random.random(2) * np.random.choice([-1,1], size=2)
    v_norm = ((init_v ** 2 ).sum()) ** 0.5 ## compute norm for each initial velocity
    init_v = init_v / v_norm * dt ## to make the velocity lying on a circle

STATE, Disp, A_true, Zs_true = generate_seq(T, dt, Boundary, init_v, noise_cov)
    ## true global variables
    cov_true = np.tile(noise_cov, (K, 1, 1))
    dirs = np.array([[1, 1], [1, -1], [-1, -1], [-1, 1]])
```

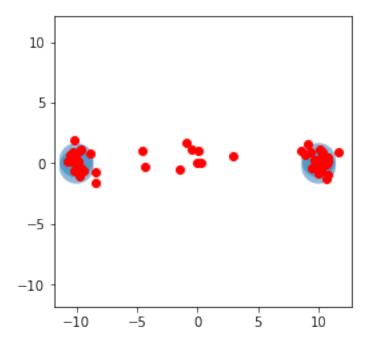
```
plot_clusters(Disp, mu_true, cov_true, K)
Zs_true = torch.from_numpy(Zs_true).float()
cov_ks = torch.from_numpy(cov_true).float()
mu_ks = torch.from_numpy(mu_true).float()
Pi = torch.from_numpy(Pi_true).float()
A_init = torch.from_numpy(A_true).float()
## piror of A
alpha_trans_0 = initial_trans_prior(K)
## Y
Y = torch.from_numpy(Disp).float()
```

mu_true = np.tile(np.absolute(init_v), (K, 1)) * dirs

NUM_EPOCHS = 1000 LEARNING_RATE = 1e-3

Pi_true = np.ones(K) * (1/K)

print(mu_true)



```
[[ 9.9965561  0.26242358]
 [ 9.9965561 -0.26242358]
 [-9.9965561 -0.26242358]
 [-9.9965561 0.26242358]]
In [4]: # A\_samples = A\_init
        # Zs, log_weights, log_normalizer = smc_hmm(Pi, A_samples, mu_ks, cov_ks, Y, T, D, K, nu
        # Z_ret = resampling_smc(Zs, log_weights)
        # plot_smc_sample(Zs_true, Z_ret)
In [5]: ## return samples in order to compute the weights and
        class Encoder(nn.Module):
            def __init__(self, num_obs=NUM_OBS,
                               num_hidden=NUM_HIDDEN,
                               num_latents=NUM_LATENTS):
                super(self.__class__, self).__init__()
                self.enc_hidden = nn.Sequential(
                    nn.Linear(num_obs, num_hidden),
                    nn.ReLU(),
                    nn.Linear(num_hidden, num_hidden),
                    nn.ReLU())
                self.latent_dir = nn.Sequential(
                    nn.Linear(num_hidden, num_latents))
            def forward(self, obs, prior_sum, T):
                A_samples = torch.zeros((K, K))
                hidden = self.enc_hidden(obs)
                latents_dirs = torch.exp(self.latent_dir(hidden)).sum(0).view(K, K)
                latents_dirs_norm = latents_dirs / latents_dirs.sum() * (prior_sum + T-1)
                for k in range(K):
                    A_samples[k] = Dirichlet(latents_dirs[k]).sample()
                return latents_dirs, A_samples
In [6]: def initialize():
            enc = Encoder()
            if CUDA:
                enc.cuda()
            optimizer = torch.optim.Adam(list(enc.parameters()),lr=LEARNING_RATE)
            return enc, optimizer
        enc, optimizer = initialize()
In [7]: KLs = []
        EUBOs = []
        log_p_conds = []
        log_qs = []
```

```
for epoch in range(NUM_EPOCHS):
           time_start = time.time()
           optimizer.zero_grad()
           init_v = np.random.random(2) * np.random.choice([-1,1], size=2)
           v_norm = ((init_v ** 2 ).sum()) ** 0.5 ## compute norm for each initial velocity
           init_v = init_v / v_norm * dt ## to make the velocity lying on a circle
           T = np.random.randint(30, 50)
           STATE, Disp, A_true, Zs_true = generate_seq(T, dt, Boundary, init_v, noise_cov)
            ## true global variables
           cov_true = np.tile(noise_cov, (K, 1, 1))
           dirs = np.array([[1, 1], [1, -1], [-1, -1], [-1, 1]])
           mu_true = np.tile(np.absolute(init_v), (K, 1)) * dirs
           Pi\_true = np.ones(K) * (1/K)
           cov_ks = torch.from_numpy(cov_true).float()
           mu_ks = torch.from_numpy(mu_true).float()
           Pi = torch.from_numpy(Pi_true).float()
           A_init = initial_trans(alpha_trans_0, K)
             A_init = torch.from_numpy(A_true).float()
           alpha_trans_0 = initial_trans_prior(K)
           Y = torch.from_numpy(Disp).float()
           enc, loss_infer, eubo, kl, ess, latents_dirs, Z_ret = rws(enc, A_init, alpha_trans_0
             kl_est = torch.mul(weights_rws, log_p_conds - log_gs).sum().detach().item()
           log_q = - loss_infer
           eubo.backward()
           KLs.append(kl.item())
           EUBOs.append(eubo)
           ESSs.append(ess)
           log_qs.append(log_q)
           optimizer.step()
              A_samples = A_samples.detach()
           time_end = time.time()
           print('epoch : %d, eubo : %f, log_q : %f, KL : %f (%ds)' % (epoch, eubo, log_q, kl,
epoch: 0, eubo: -495.227509, log_q: 21.483521, KL: 515.740906 (28s)
epoch: 1, eubo: -470.983765, log_q: 19.857452, KL: 509.728821 (37s)
epoch: 2, eubo: -344.685669, log_q: 19.830418, KL: 341.566772 (26s)
epoch : 3, eubo : -543.566772, log_q : 23.902023, KL : 303.597443 (36s)
epoch: 4, eubo: -357.554626, log_q: 19.213902, KL: 329.702057 (29s)
epoch: 5, eubo: -375.337982, log_q: 20.276146, KL: 299.369354 (23s)
epoch: 6, eubo: -291.386047, log_q: 20.360628, KL: 291.341797 (24s)
epoch: 7, eubo: -367.602020, log_q: 22.714094, KL: 301.118164 (28s)
epoch: 8, eubo: -342.809540, log_q: 19.574106, KL: 319.371185 (27s)
epoch: 9, eubo: -408.474152, log_q: 22.403126, KL: 461.423187 (34s)
epoch: 10, eubo: -420.152191, log_q: 21.556782, KL: 315.793488 (28s)
```

ESSs = []

```
epoch: 11, eubo: -287.371216, log_q: 22.678141, KL: 277.643799 (24s)
epoch: 12, eubo: -497.803314, log_q: 20.630043, KL: 320.589386 (30s)
epoch: 13, eubo: -360.915283, log_q: 21.403126, KL: 313.471008 (28s)
epoch: 14, eubo: -574.217224, log_q: 18.637955, KL: 281.960815 (27s)
epoch: 15, eubo: -375.696594, log_q: 19.787548, KL: 334.765564 (33s)
epoch: 16, eubo: -475.627777, log_q: 23.455660, KL: 251.312927 (26s)
epoch: 17, eubo: -451.029388, log_q: 23.178745, KL: 358.070404 (38s)
epoch: 18, eubo: -373.584381, log_q: 21.365303, KL: 248.940247 (31s)
epoch: 19, eubo: -297.499359, log_q: 21.539351, KL: 300.437164 (30s)
epoch: 20, eubo: -268.445312, log_q: 17.967541, KL: 212.291122 (26s)
epoch: 21, eubo: -358.456299, log_q: 21.168251, KL: 275.257416 (29s)
epoch: 22, eubo: -394.810760, log_q: 23.801128, KL: 190.890961 (26s)
epoch: 23, eubo: -518.101990, log_q: 21.240547, KL: 241.946671 (35s)
epoch: 24, eubo: -355.210541, log_q: 22.289417, KL: 219.840195 (29s)
epoch : 25, eubo : -396.733154, log_q : 25.115332, KL : 274.408508 (34s)
epoch: 26, eubo: -322.346069, log_q: 23.702486, KL: 138.157120 (25s)
epoch: 27, eubo: -358.746826, log_q: 22.550797, KL: 203.140717 (33s)
epoch: 28, eubo: -350.870026, log_q: 21.662237, KL: 197.565277 (35s)
epoch: 29, eubo: -282.395325, log_q: 18.329666, KL: 142.628708 (23s)
epoch: 30, eubo: -369.870209, log_q: 20.711798, KL: 212.897247 (37s)
epoch: 31, eubo: -269.279510, log_q: 24.203289, KL: 111.405304 (23s)
epoch: 32, eubo: -399.625854, log_q: 23.741253, KL: 144.038208 (31s)
epoch: 33, eubo: -356.270203, log_q: 22.311678, KL: 113.728668 (23s)
epoch: 34, eubo: -510.304047, log_q: 30.093248, KL: 273.521973 (37s)
epoch: 35, eubo: -418.039398, log_q: 22.373684, KL: 115.025337 (23s)
epoch: 36, eubo: -385.297424, log_q: 25.446188, KL: 174.453156 (30s)
epoch: 37, eubo: -389.878052, log_q: 27.369350, KL: 102.466507 (23s)
epoch: 38, eubo: -337.877380, log_q: 26.805084, KL: 180.223953 (30s)
epoch: 39, eubo: -424.892365, log_q: 29.276321, KL: 203.509521 (31s)
epoch: 40, eubo: -446.061584, log_q: 31.506594, KL: 167.108810 (37s)
epoch: 41, eubo: -323.196136, log_q: 27.323389, KL: 159.983719 (29s)
epoch: 42, eubo: -382.230377, log_q: 22.671591, KL: 208.108444 (29s)
epoch: 43, eubo: -384.441742, log_q: 27.546558, KL: 207.637375 (32s)
epoch: 44, eubo: -309.648468, log_q: 25.965031, KL: 168.479233 (26s)
epoch: 45, eubo: -436.697113, log_q: 32.835384, KL: 174.675156 (29s)
epoch: 46, eubo: -440.633514, log_q: 28.665592, KL: 211.706070 (35s)
epoch: 47, eubo: -376.013763, log_q: 26.827961, KL: 171.767334 (37s)
epoch: 48, eubo: -474.477997, log_q: 30.899345, KL: 175.111435 (35s)
epoch: 49, eubo: -359.565826, log_q: 26.163244, KL: 131.550766 (27s)
epoch: 50, eubo: -384.630127, log_q: 27.558058, KL: 146.007919 (29s)
epoch : 51, eubo : -416.632965, log_q : 28.179390, KL : 152.611221 (37s)
epoch: 52, eubo: -392.974426, log_q: 25.621845, KL: 83.282928 (23s)
epoch: 53, eubo: -308.855225, log_q: 28.639208, KL: 112.516907 (28s)
epoch: 54, eubo: -304.764801, log_q: 26.198561, KL: 112.204544 (23s)
epoch: 55, eubo: -541.585327, log_q: 35.782764, KL: 125.656181 (38s)
epoch: 56, eubo: -472.127869, log_q: 27.345787, KL: 156.683914 (34s)
epoch: 57, eubo: -363.550873, log_q: 26.807465, KL: 153.267593 (34s)
epoch: 58, eubo: -248.799042, log_q: 21.413183, KL: 130.223785 (27s)
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epoch: 59, eubo: -292.564636, log_q: 32.619690, KL: 178.072281 (30s)
epoch: 60, eubo: -314.762665, log_q: 21.203093, KL: 127.796501 (28s)
epoch: 61, eubo: -336.410126, log_q: 25.953400, KL: 97.282494 (25s)
epoch: 62, eubo: -379.328552, log_q: 28.868568, KL: 135.629272 (32s)
epoch: 63, eubo: -409.345184, log_q: 29.500473, KL: 165.971893 (32s)
epoch: 64, eubo: -465.479736, log_q: 25.972460, KL: 158.996826 (37s)
epoch: 65, eubo: -246.985138, log_q: 26.336189, KL: 116.706329 (23s)
epoch: 66, eubo: -463.115570, log_q: 26.515802, KL: 194.533981 (35s)
epoch: 67, eubo: -298.304626, log_q: 26.152391, KL: 126.852570 (27s)
epoch: 68, eubo: -458.368286, log_q: 28.470261, KL: 136.580643 (33s)
epoch: 69, eubo: -272.482056, log_q: 24.852262, KL: 153.051315 (23s)
epoch: 70, eubo: -550.104858, log_q: 29.877741, KL: 134.999786 (32s)
epoch: 71, eubo: -408.151978, log_q: 29.678522, KL: 210.017044 (33s)
epoch: 72, eubo: -489.123840, log_q: 29.324013, KL: 207.470016 (38s)
epoch: 73, eubo: -358.657623, log_q: 29.606466, KL: 112.294937 (26s)
epoch: 74, eubo: -461.712189, log_q: 26.766155, KL: 127.063789 (28s)
epoch: 75, eubo: -378.215363, log_q: 24.495911, KL: 201.405899 (29s)
epoch: 76, eubo: -353.701111, log_q: 28.288082, KL: 113.754387 (29s)
epoch: 77, eubo: -384.791534, log_q: 29.536484, KL: 112.053024 (29s)
epoch: 78, eubo: -457.542297, log_q: 27.007128, KL: 185.359192 (28s)
epoch: 79, eubo: -297.154938, log_q: 25.472631, KL: 133.097198 (24s)
epoch: 80, eubo: -435.158752, log_q: 30.866333, KL: 191.511719 (27s)
epoch: 81, eubo: -365.771423, log_q: 26.178343, KL: 138.926926 (36s)
epoch: 82, eubo: -414.830963, log_q: 30.490639, KL: 109.279137 (28s)
epoch: 83, eubo: -357.023041, log_q: 28.145073, KL: 114.442177 (30s)
epoch: 84, eubo: -454.077515, log_q: 26.792568, KL: 125.392410 (34s)
epoch: 85, eubo: -309.490051, log_q: 23.027338, KL: 109.127472 (25s)
epoch: 86, eubo: -433.524048, log_q: 31.093834, KL: 156.367722 (36s)
epoch: 87, eubo: -626.531494, log_q: 30.156923, KL: 101.058678 (29s)
epoch: 88, eubo: -290.647614, log_q: 29.286518, KL: 121.505615 (25s)
epoch: 89, eubo: -351.436340, log_q: 24.772659, KL: 90.994553 (25s)
epoch: 90, eubo: -205.561646, log_q: 26.649586, KL: 120.863464 (23s)
epoch: 91, eubo: -452.674347, log_q: 26.631618, KL: 128.924973 (28s)
epoch: 92, eubo: -359.204987, log_q: 26.760790, KL: 137.245270 (30s)
epoch: 93, eubo: -498.797821, log_q: 24.407656, KL: 136.157104 (30s)
epoch: 94, eubo: -312.603424, log_q: 24.759417, KL: 78.309235 (23s)
epoch: 95, eubo: -390.192169, log_q: 29.041939, KL: 130.134827 (35s)
epoch: 96, eubo: -316.174469, log_q: 26.871447, KL: 134.480118 (31s)
epoch: 97, eubo: -399.022766, log_q: 25.665075, KL: 92.871109 (30s)
epoch: 98, eubo: -323.610291, log_q: 26.411108, KL: 99.936790 (28s)
epoch : 99, eubo : -300.821808, log_q : 23.226023, KL : 71.976250 (23s)
epoch: 100, eubo: -434.521820, log_q: 25.796034, KL: 140.950226 (35s)
epoch: 101, eubo: -482.575500, log_q: 27.394156, KL: 109.153839 (24s)
epoch: 102, eubo: -352.127747, log_q: 25.172123, KL: 64.825027 (28s)
epoch: 103, eubo: -378.264465, log_q: 28.964981, KL: 109.820770 (34s)
epoch: 104, eubo: -327.308716, log_q: 26.505693, KL: 109.300766 (25s)
epoch: 105, eubo: -278.566101, log_q: 23.759314, KL: 73.349937 (24s)
epoch: 106, eubo: -359.028442, log_q: 25.396389, KL: 123.515526 (32s)
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epoch: 107, eubo: -454.646210, log_q: 24.050526, KL: 143.962097 (35s)
epoch: 108, eubo: -387.929871, log_q: 25.147301, KL: 74.071541 (27s)
epoch: 109, eubo: -484.515106, log_q: 27.466280, KL: 124.840027 (36s)
epoch: 110, eubo: -387.108398, log_q: 24.886488, KL: 85.825455 (27s)
epoch: 111, eubo: -372.006744, log_q: 23.225208, KL: 110.736877 (31s)
epoch: 112, eubo: -385.270081, log_q: 24.318033, KL: 102.402245 (32s)
epoch: 113, eubo: -312.643677, log_q: 27.301985, KL: 112.678787 (33s)
epoch: 114, eubo: -399.885498, log_q: 25.968124, KL: 84.375168 (25s)
epoch: 115, eubo: -326.724976, log_q: 24.460434, KL: 92.327965 (24s)
epoch: 116, eubo: -397.940277, log_q: 24.996391, KL: 117.116432 (35s)
epoch: 117, eubo: -322.935699, log_q: 24.035435, KL: 118.512489 (24s)
epoch: 118, eubo: -491.459717, log_q: 18.304790, KL: 115.527412 (34s)
epoch: 119, eubo: -345.684906, log_q: 24.825985, KL: 98.804787 (29s)
epoch: 120, eubo: -507.783691, log_q: 23.492575, KL: 102.233887 (37s)
epoch: 121, eubo: -424.294769, log_q: 21.619429, KL: 75.539047 (30s)
epoch: 122, eubo: -432.911743, log_q: 23.875549, KL: 99.599503 (30s)
epoch: 123, eubo: -425.416382, log_q: 26.968872, KL: 107.123985 (37s)
epoch: 124, eubo: -380.220184, log_q: 24.575069, KL: 76.468430 (30s)
epoch: 125, eubo: -300.062500, log_q: 25.016777, KL: 59.384121 (24s)
epoch: 126, eubo: -547.382812, log_q: 25.515032, KL: 137.113312 (31s)
epoch: 127, eubo: -432.135284, log_q: 22.691023, KL: 105.015625 (27s)
epoch: 128, eubo: -482.543762, log_q: 26.041918, KL: 117.049538 (35s)
epoch: 129, eubo: -322.853821, log_q: 26.597771, KL: 101.980957 (27s)
epoch: 130, eubo: -387.286926, log_q: 23.553394, KL: 89.745010 (34s)
epoch: 131, eubo: -417.711975, log_q: 25.531864, KL: 155.735321 (37s)
epoch: 132, eubo: -352.506104, log_q: 26.261940, KL: 82.412743 (32s)
epoch: 133, eubo: -371.943024, log_q: 24.340200, KL: 97.849396 (33s)
epoch: 134, eubo: -395.388031, log_q: 25.420704, KL: 76.959091 (35s)
epoch: 135, eubo: -440.485718, log_q: 26.444107, KL: 82.770737 (29s)
epoch: 136, eubo: -507.134125, log_q: 25.554482, KL: 105.862740 (36s)
epoch: 137, eubo: -407.096680, log_q: 17.733355, KL: 93.172935 (36s)
epoch: 138, eubo: -285.356140, log_q: 24.940870, KL: 60.290504 (24s)
epoch: 139, eubo: -341.912903, log_q: 23.286276, KL: 93.088028 (30s)
epoch: 140, eubo: -321.520020, log_q: 21.271090, KL: 66.539948 (28s)
epoch: 141, eubo: -373.901917, log_q: 23.933895, KL: 121.272026 (37s)
epoch: 142, eubo: -398.862274, log_q: 22.968637, KL: 86.398827 (35s)
epoch: 143, eubo: -387.817047, log_q: 23.364361, KL: 85.471001 (34s)
epoch: 144, eubo: -475.860107, log_q: 24.521425, KL: 86.587975 (37s)
epoch: 145, eubo: -340.731140, log_q: 26.481394, KL: 126.545135 (32s)
epoch: 146, eubo: -360.847260, log_q: 20.585377, KL: 70.613747 (26s)
epoch: 147, eubo: -439.013367, log_q: 24.835392, KL: 107.346603 (34s)
epoch: 148, eubo: -291.000214, log_q: 24.445997, KL: 121.322990 (36s)
epoch: 149, eubo: -336.347260, log_q: 21.200994, KL: 57.592407 (26s)
epoch: 150, eubo: -362.122162, log_q: 18.820484, KL: 67.016586 (30s)
epoch: 151, eubo: -603.856201, log_q: 21.294504, KL: 107.742439 (30s)
epoch: 152, eubo: -334.502167, log_q: 20.871445, KL: 70.282883 (27s)
epoch: 153, eubo: -478.098694, log_q: 20.580706, KL: 89.959282 (30s)
epoch: 154, eubo: -572.426086, log_q: 20.622139, KL: 118.360672 (37s)
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epoch: 155, eubo: -231.598343, log_q: 26.882610, KL: 78.652214 (26s)
epoch: 156, eubo: -276.080688, log_q: 24.168694, KL: 65.063393 (29s)
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epoch: 195, eubo: -517.816101, log_q: 18.234913, KL: 58.265709 (29s)
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epoch: 197, eubo: -424.598022, log_q: 23.740843, KL: 73.215088 (32s)
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epoch: 371, eubo: -352.329803, log_q: 19.225460, KL: 8.141325 (36s)
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epoch: 373, eubo: -281.992523, log_q: 20.267500, KL: 8.420103 (27s)
epoch: 374, eubo: -534.560547, log_q: 20.155909, KL: 10.701169 (36s)
epoch: 375, eubo: -309.317352, log_q: 14.697360, KL: 4.963898 (23s)
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epoch: 377, eubo: -482.097870, log_q: 17.761160, KL: 10.472520 (29s)
epoch: 378, eubo: -737.491699, log_q: 19.877567, KL: 10.259882 (35s)
epoch: 379, eubo: -345.520721, log_q: 21.334789, KL: 14.001451 (37s)
epoch: 380, eubo: -481.049072, log_q: 15.534822, KL: 22.212008 (30s)
epoch: 381, eubo: -528.038269, log_q: 16.749474, KL: 15.036713 (32s)
epoch: 382, eubo: -395.622284, log_q: 14.021843, KL: 12.505930 (36s)
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epoch: 384, eubo: -440.863312, log_q: 10.707845, KL: 10.372583 (31s)
epoch: 385, eubo: -336.819550, log_q: 17.445570, KL: 3.948190 (23s)
epoch: 386, eubo: -431.247620, log_q: 18.499508, KL: 2.993789 (36s)
epoch: 387, eubo: -338.199066, log_q: 13.110499, KL: 12.324914 (34s)
epoch: 388, eubo: -430.998993, log_q: 19.289318, KL: 5.307708 (35s)
epoch : 389, eubo : -349.711884, log_q : 12.670643, KL : 4.721021 (23s)
epoch: 390, eubo: -463.840363, log_q: 13.867284, KL: 2.947171 (37s)
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epoch: 392, eubo: -380.096588, log_q: 14.671933, KL: 3.636789 (24s)
epoch: 393, eubo: -307.643738, log_q: 21.388321, KL: 6.166658 (35s)
epoch: 394, eubo: -549.332397, log_q: 18.540012, KL: 9.322719 (38s)
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epoch: 403, eubo: -346.596832, log_q: 15.946858, KL: 2.882000 (33s)
epoch: 404, eubo: -447.115753, log_q: 17.014532, KL: 3.594050 (32s)
epoch: 405, eubo: -442.519745, log_q: 13.365724, KL: 2.613887 (28s)
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epoch: 414, eubo: -407.220459, log_q: 17.626780, KL: 2.886126 (27s)
epoch: 415, eubo: -280.586792, log_q: 18.236086, KL: 1.751290 (26s)
epoch: 416, eubo: -425.466888, log_q: 17.164234, KL: 3.768620 (36s)
epoch: 417, eubo: -314.858063, log_q: 18.041101, KL: 2.904195 (27s)
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epoch: 424, eubo: -395.252472, log_q: 15.214978, KL: 2.638931 (27s)
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epoch: 434, eubo: -501.223480, log_q: 16.949610, KL: 2.743415 (27s)
epoch: 435, eubo: -362.403717, log_q: 17.335072, KL: 2.145976 (36s)
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epoch: 437, eubo: -553.895935, log_q: 15.939879, KL: 3.028703 (37s)
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epoch: 581, eubo: -568.892334, log_q: 15.186661, KL: 3.442285 (37s)
epoch: 582, eubo: -301.586884, log_q: 15.082247, KL: 1.875937 (24s)
epoch: 583, eubo: -375.676758, log_q: 16.908705, KL: 2.573215 (30s)
epoch: 584, eubo: -673.531860, log_q: 17.197290, KL: 3.884117 (27s)
epoch: 585, eubo: -439.863007, log_q: 17.017588, KL: 1.414383 (32s)
epoch: 586, eubo: -448.639893, log_q: 17.197531, KL: 1.826711 (33s)
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epoch: 587, eubo: -636.272583, log_q: 14.999475, KL: 3.183405 (35s)
epoch: 588, eubo: -430.355499, log_q: 15.965838, KL: 1.842445 (31s)
epoch: 589, eubo: -484.780121, log_q: 17.406260, KL: 4.380364 (38s)
epoch: 590, eubo: -365.283417, log_q: 15.678658, KL: 5.001217 (36s)
epoch: 591, eubo: -326.458740, log_q: 15.145353, KL: 4.033976 (23s)
epoch: 592, eubo: -374.680511, log_q: 15.742985, KL: 2.055090 (33s)
epoch: 593, eubo: -390.213196, log_q: 16.736290, KL: 1.202353 (31s)
epoch: 594, eubo: -315.475800, log_q: 15.559849, KL: 3.586342 (27s)
epoch : 595, eubo : -483.181427, log_q : 14.042444, KL : 5.472894 (35s)
epoch: 596, eubo: -402.640350, log_q: 12.513104, KL: 2.674283 (27s)
epoch: 597, eubo: -327.458527, log_q: 15.890240, KL: 1.043102 (34s)
epoch: 598, eubo: -378.721100, log_q: 17.425869, KL: 5.891629 (31s)
epoch: 599, eubo: -554.316711, log_q: 19.284014, KL: 3.165127 (37s)
epoch: 600, eubo: -462.749573, log_q: 15.917271, KL: 5.141581 (33s)
epoch: 601, eubo: -456.958862, log_q: 17.705072, KL: 1.592729 (32s)
epoch: 602, eubo: -413.900696, log_q: 18.256155, KL: 6.957480 (38s)
epoch: 603, eubo: -385.374146, log_q: 17.028311, KL: 3.624414 (36s)
epoch: 604, eubo: -317.826813, log_q: 16.530863, KL: 1.671426 (33s)
epoch: 605, eubo: -263.029572, log_q: 16.090691, KL: 2.290021 (30s)
epoch: 606, eubo: -369.622772, log_q: 17.001989, KL: 2.730771 (31s)
epoch: 607, eubo: -498.546265, log_q: 13.093863, KL: 3.569830 (33s)
epoch: 608, eubo: -409.496674, log_q: 17.119118, KL: 3.552179 (31s)
epoch: 609, eubo: -598.004517, log_q: 14.403272, KL: 4.990869 (34s)
epoch: 610, eubo: -463.298401, log_q: 16.191748, KL: 2.547887 (27s)
epoch: 611, eubo: -284.422668, log_q: 16.778885, KL: 1.301817 (24s)
epoch: 612, eubo: -374.160583, log_q: 18.093296, KL: 2.212014 (27s)
epoch: 613, eubo: -428.151825, log_q: 15.695604, KL: 1.844219 (32s)
epoch: 614, eubo: -360.298981, log_q: 12.553940, KL: 2.698810 (29s)
epoch: 615, eubo: -335.802643, log_q: 16.496040, KL: 1.710905 (32s)
epoch: 616, eubo: -388.231110, log_q: 18.611200, KL: 4.726064 (35s)
epoch: 617, eubo: -411.729462, log_q: 16.036610, KL: 2.481399 (32s)
epoch: 618, eubo: -551.360535, log_q: 15.279779, KL: 1.614099 (30s)
epoch: 619, eubo: -483.725891, log_q: 16.235659, KL: 3.599387 (37s)
epoch: 620, eubo: -613.284851, log_q: 16.165413, KL: 1.582166 (29s)
epoch: 621, eubo: -555.276306, log_q: 14.885662, KL: 3.827908 (27s)
epoch: 622, eubo: -339.024109, log_q: 16.885626, KL: 1.434635 (30s)
epoch: 623, eubo: -329.685211, log_q: 16.840620, KL: 2.782845 (28s)
epoch: 624, eubo: -283.215820, log_q: 13.878339, KL: 2.659533 (23s)
epoch: 625, eubo: -391.196899, log_q: 15.963326, KL: 1.320124 (37s)
epoch: 626, eubo: -329.691284, log_q: 14.126808, KL: 1.572123 (29s)
epoch : 627, eubo : -406.883575, log_q : 17.296591, KL : 2.781075 (36s)
epoch: 628, eubo: -429.348694, log_q: 16.375660, KL: 2.057887 (29s)
epoch: 629, eubo: -381.658173, log_q: 16.199051, KL: 1.793880 (31s)
epoch: 630, eubo: -332.129364, log_q: 15.456728, KL: 5.264297 (33s)
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epoch: 632, eubo: -430.582428, log_q: 15.862369, KL: 2.929024 (34s)
epoch: 633, eubo: -362.397583, log_q: 16.252617, KL: 1.544153 (27s)
epoch: 634, eubo: -283.000763, log_q: 16.235580, KL: 2.240229 (26s)
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epoch: 635, eubo: -333.241364, log_q: 16.499161, KL: 1.705344 (27s)
epoch: 636, eubo: -372.254333, log_q: 16.848627, KL: 1.022680 (29s)
epoch: 637, eubo: -341.321777, log_q: 16.519232, KL: 1.215929 (28s)
epoch: 638, eubo: -457.122406, log_q: 16.050627, KL: 2.594414 (32s)
epoch: 639, eubo: -352.090973, log_q: 13.998629, KL: 3.043811 (29s)
epoch: 640, eubo: -477.735535, log_q: 17.315004, KL: 2.122774 (35s)
epoch: 641, eubo: -447.337677, log_q: 18.441235, KL: 2.020677 (33s)
epoch: 642, eubo: -300.163422, log_q: 16.553596, KL: 2.093483 (24s)
epoch: 643, eubo: -418.339142, log_q: 13.047154, KL: 7.816794 (36s)
epoch: 644, eubo: -371.612427, log_q: 16.589975, KL: 1.712961 (28s)
epoch: 645, eubo: -449.214630, log_q: 17.841097, KL: 1.608615 (35s)
epoch: 646, eubo: -261.077057, log_q: 15.389923, KL: 2.852154 (27s)
epoch: 647, eubo: -278.907776, log_q: 14.973394, KL: 1.454130 (25s)
epoch: 648, eubo: -288.556061, log_q: 17.780722, KL: 1.152009 (36s)
epoch: 649, eubo: -433.303345, log_q: 15.379210, KL: 1.503665 (24s)
epoch: 650, eubo: -712.520874, log_q: 16.656839, KL: 4.508605 (31s)
epoch: 651, eubo: -354.631317, log_q: 17.216745, KL: 0.998675 (27s)
epoch: 652, eubo: -370.998657, log_q: 16.154697, KL: 2.950917 (30s)
epoch: 653, eubo: -501.822693, log_q: 16.021591, KL: 2.924947 (33s)
epoch: 654, eubo: -428.488281, log_q: 16.543301, KL: 2.650434 (36s)
epoch: 655, eubo: -381.808502, log_q: 17.211325, KL: 4.347324 (35s)
epoch: 656, eubo: -343.958862, log_q: 14.245772, KL: 8.860507 (37s)
epoch: 657, eubo: -364.534698, log_q: 15.398220, KL: 1.726363 (27s)
epoch: 658, eubo: -394.150330, log_q: 16.292179, KL: 1.381682 (25s)
epoch: 659, eubo: -417.854462, log_q: 17.231060, KL: 2.450867 (34s)
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epoch: 661, eubo: -347.426910, log_q: 16.909418, KL: 1.747304 (35s)
epoch: 662, eubo: -365.910950, log_q: 15.486712, KL: 2.027809 (26s)
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epoch: 664, eubo: -441.702209, log_q: 18.447298, KL: 2.397752 (35s)
epoch: 665, eubo: -259.482086, log_q: 14.995244, KL: 2.876602 (24s)
epoch: 666, eubo: -358.254028, log_q: 17.337521, KL: 4.977783 (35s)
epoch: 667, eubo: -298.302734, log_q: 16.955774, KL: 3.357563 (36s)
epoch: 668, eubo: -275.624054, log_q: 12.779984, KL: 6.797311 (35s)
epoch: 669, eubo: -373.800995, log_q: 16.977865, KL: 1.372875 (32s)
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epoch: 671, eubo: -412.269470, log_q: 16.605156, KL: 5.569970 (31s)
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epoch: 673, eubo: -339.088043, log_q: 16.508648, KL: 2.817723 (25s)
epoch: 674, eubo: -325.594360, log_q: 16.160385, KL: 2.199219 (26s)
epoch : 675, eubo : -316.472961, log_q : 16.099974, KL : 1.501529 (28s)
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epoch : 677, eubo : -570.344177, log_q : 14.175253, KL : 5.687720 (34s)
epoch: 678, eubo: -381.486023, log_q: 14.769387, KL: 1.609276 (30s)
epoch: 679, eubo: -456.296539, log_q: 18.275597, KL: 1.222016 (38s)
epoch: 680, eubo: -453.845703, log_q: 18.004288, KL: 2.901315 (34s)
epoch: 681, eubo: -293.072388, log_q: 12.759607, KL: 10.086326 (36s)
epoch: 682, eubo: -445.732147, log_q: 16.937784, KL: 2.480037 (27s)
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epoch: 683, eubo: -272.657288, log_q: 13.864651, KL: 3.651236 (27s)
epoch: 684, eubo: -457.901459, log_q: 18.401474, KL: 2.984276 (38s)
epoch: 685, eubo: -562.531738, log_q: 19.264351, KL: 2.175829 (35s)
epoch: 686, eubo: -304.779358, log_q: 15.351508, KL: 1.968749 (30s)
epoch: 687, eubo: -370.338867, log_q: 16.402111, KL: 2.695092 (30s)
epoch: 688, eubo: -522.669373, log_q: 17.359800, KL: 3.413050 (33s)
epoch: 689, eubo: -421.591003, log_q: 15.423767, KL: 3.847238 (34s)
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epoch: 692, eubo: -441.276764, log_q: 17.346479, KL: 3.917276 (34s)
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epoch: 702, eubo: -460.401520, log_q: 18.058126, KL: 4.122935 (36s)
epoch: 703, eubo: -367.010498, log_q: 18.330999, KL: 2.977826 (29s)
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epoch: 730, eubo: -405.918427, log_q: 15.975801, KL: 2.298223 (30s)
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epoch: 777, eubo: -374.523560, log_q: 16.068613, KL: 0.813849 (28s)
epoch: 778, eubo: -294.507599, log_q: 14.952518, KL: 2.713490 (29s)
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epoch: 787, eubo: -332.028168, log_q: 15.667246, KL: 3.064559 (30s)
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epoch: 792, eubo: -316.363831, log_q: 13.105272, KL: 1.367161 (25s)
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epoch: 794, eubo: -345.057434, log_q: 14.561076, KL: 3.416906 (25s)
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epoch: 797, eubo: -569.720947, log_q: 12.616475, KL: 5.085681 (25s)
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epoch: 813, eubo: -308.330902, log_q: 14.044408, KL: 3.616996 (25s)
epoch: 814, eubo: -264.453583, log_q: 15.638767, KL: 1.942405 (26s)
epoch: 815, eubo: -226.654449, log_q: 15.058061, KL: 2.215905 (27s)
epoch: 816, eubo: -302.486877, log_q: 16.085447, KL: 2.463216 (27s)
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epoch: 825, eubo: -251.683914, log_q: 13.680996, KL: 2.771160 (25s)
epoch: 826, eubo: -357.066040, log_q: 12.832414, KL: 2.806995 (36s)
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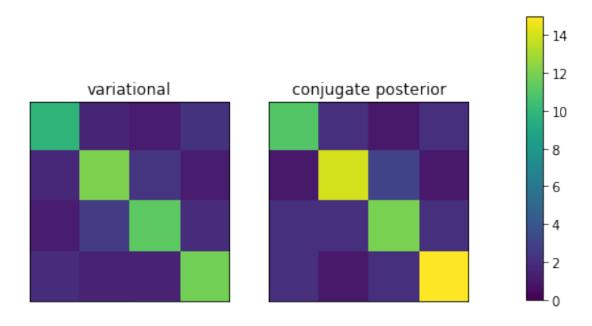
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epoch: 833, eubo: -362.947906, log_q: 16.063316, KL: 3.217032 (26s)
epoch: 834, eubo: -347.958038, log_q: 17.721329, KL: 1.557097 (26s)
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epoch: 842, eubo: -346.198975, log_q: 13.415143, KL: 2.161560 (24s)
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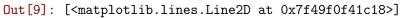
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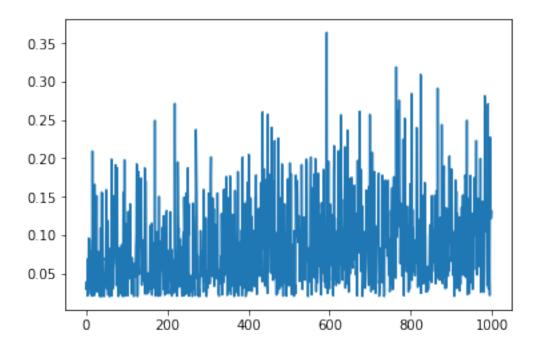
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epoch: 992, eubo: -416.728302, log_q: 15.748775, KL: 3.608016 (30s)
epoch: 993, eubo: -398.247925, log_q: 16.510393, KL: 1.781402 (32s)
epoch: 994, eubo: -779.036072, log_q: 15.602806, KL: 7.316904 (37s)
epoch: 995, eubo: -361.434418, log_q: 15.552415, KL: 1.327156 (31s)
epoch: 996, eubo: -412.987122, log_q: 17.712744, KL: 1.583230 (33s)
epoch: 997, eubo: -361.763519, log_q: 17.258831, KL: 1.023029 (30s)
epoch: 998, eubo: -311.611115, log_q: 15.134283, KL: 3.423540 (29s)
epoch: 999, eubo: -450.766479, log_q: 17.120777, KL: 1.383532 (38s)
In [8]: learned_dicichlet_post = latents_dirs
       true_dirichlet_post = alpha_trans_0 + pairwise(torch.from_numpy(Zs_true).float(), T).sum
       print('variational : ')
       print(learned_dicichlet_post)
       print('conjugate posterior :')
       print(true_dirichlet_post)
       plot_dirs(learned_dicichlet_post.data.numpy(), true_dirichlet_post.data.numpy(), vmax=15
variational:
tensor([[ 9.8174, 1.5788, 1.1719, 2.1971],
       [ 1.6996, 12.0402, 2.2865, 1.2166],
       [ 1.1827, 2.6430, 11.2216, 1.9063],
       [ 1.9016, 1.4460, 1.4887, 11.7790]], grad_fn=<ViewBackward>)
conjugate posterior :
tensor([[11., 2., 1., 2.],
       [1., 14., 3., 1.],
       [2., 2., 12., 2.],
```

[2., 1., 2., 18.]])



In [9]: plt.plot(np.array(ESSs) / num_particles_rws)





```
In [10]: learned_dicichlet_post.sum()
Out[10]: tensor(65.5771, grad_fn=<SumBackward0>)
```