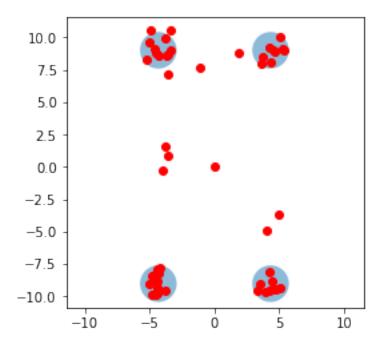
amortized_bouncingball-Copy1

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
```

```
NUM_EPOCHS = 1000
LEARNING_RATE = 1e-3
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]])
        mu_true = np.tile(np.absolute(init_v), (K, 1)) * dirs
        Pi_true = np.ones(K) * (1/K)
        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 = torch.from_numpy(Disp).float()
        print(mu_true)
```



```
[[ 4.33659344 9.01076897]
 [ 4.33659344 -9.01076897]
 [-4.33659344 -9.01076897]
 [-4.33659344 9.01076897]]
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_norm[k]).sample()
                return latents_dirs_norm, 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: -298.273804, log_q: 9.448774, KL: 37.554684 (28s)
epoch: 1, eubo: -490.380280, log_q: 7.841568, KL: 44.095093 (35s)
epoch: 2, eubo: -261.754333, log_q: 12.575440, KL: 37.145733 (31s)
epoch: 3, eubo: -332.655853, log_q: 11.576880, KL: 40.200768 (35s)
epoch: 4, eubo: -571.242920, log_q: 9.155947, KL: 41.643127 (39s)
epoch: 5, eubo: -277.523865, log_q: 10.106085, KL: 32.591038 (28s)
epoch: 6, eubo: -366.486145, log_q: 6.913643, KL: 39.167252 (36s)
epoch: 7, eubo: -616.914185, log_q: 14.492699, KL: 48.515911 (38s)
epoch: 8, eubo: -448.479767, log_q: 8.628434, KL: 30.490988 (30s)
epoch: 9, eubo: -345.232086, log_q: 13.066997, KL: 31.915226 (32s)
epoch: 10, eubo: -370.199799, log_q: 9.582536, KL: 26.152922 (25s)
```

ESSs = []

```
epoch : 11, eubo : -436.706696, log_q : 11.051342, KL : 38.898109 (36s)
epoch: 12, eubo: -348.371246, log_q: 10.074614, KL: 32.379608 (33s)
epoch: 13, eubo: -480.040161, log_q: 10.438270, KL: 32.218891 (33s)
epoch: 14, eubo: -407.904175, log_q: 9.920262, KL: 34.424419 (34s)
epoch: 15, eubo: -428.299500, log_q: 9.410131, KL: 23.161238 (31s)
epoch: 16, eubo: -600.395996, log_q: 11.753858, KL: 14.312126 (37s)
epoch: 17, eubo: -284.395874, log_q: 12.773524, KL: 24.567400 (30s)
epoch: 18, eubo: -367.975922, log_q: 9.681188, KL: 24.811420 (27s)
epoch: 19, eubo: -457.217896, log_q: 12.771615, KL: 24.097775 (35s)
epoch: 20, eubo: -386.769775, log_q: 12.547107, KL: 16.340925 (27s)
epoch: 21, eubo: -409.202789, log_q: 8.284793, KL: 27.417143 (37s)
epoch: 22, eubo: -339.983215, log_q: 12.647115, KL: 15.513058 (26s)
epoch: 23, eubo: -285.942444, log_q: 12.102280, KL: 16.122839 (28s)
epoch: 24, eubo: -401.777710, log_q: 10.024640, KL: 20.674156 (34s)
epoch: 25, eubo: -325.850952, log_q: 12.475881, KL: 11.706086 (27s)
epoch: 26, eubo: -286.887756, log_q: 11.391227, KL: 9.678822 (23s)
epoch: 27, eubo: -257.786987, log_q: 11.176572, KL: 7.379326 (24s)
epoch: 28, eubo: -287.675232, log_q: 14.568459, KL: 8.626765 (25s)
epoch: 29, eubo: -683.997925, log_q: 12.000840, KL: 10.420929 (32s)
epoch: 30, eubo: -339.498627, log_q: 14.674341, KL: 6.406673 (28s)
epoch: 31, eubo: -409.171021, log_q: 10.228552, KL: 7.819756 (36s)
epoch: 32, eubo: -353.599915, log_q: 14.854986, KL: 4.339269 (31s)
epoch: 33, eubo: -352.446472, log_q: 14.806960, KL: 3.372931 (25s)
epoch: 34, eubo: -340.176971, log_q: 16.892445, KL: 1.385369 (37s)
epoch: 35, eubo: -394.093658, log_q: 17.647495, KL: 3.994424 (31s)
epoch: 36, eubo: -391.252167, log_q: 17.576859, KL: 1.057769 (27s)
epoch: 37, eubo: -496.810730, log_q: 18.793627, KL: 2.012038 (39s)
epoch: 38, eubo: -472.553131, log_q: 16.517998, KL: 6.994607 (29s)
epoch: 39, eubo: -356.345032, log_q: 18.052383, KL: 5.156797 (33s)
epoch: 40, eubo: -398.808807, log_q: 16.141459, KL: 3.524261 (38s)
epoch: 41, eubo: -289.420685, log_q: 18.602627, KL: 9.376857 (26s)
epoch: 42, eubo: -385.281433, log_q: 19.383808, KL: 3.369222 (32s)
epoch: 43, eubo: -296.491180, log_q: 18.284466, KL: 3.676613 (24s)
epoch: 44, eubo: -326.907043, log_q: 18.148472, KL: 3.640398 (26s)
epoch: 45, eubo: -280.118286, log_q: 18.716583, KL: 4.846742 (32s)
epoch: 46, eubo: -357.868713, log_q: 17.450180, KL: 7.438820 (25s)
epoch: 47, eubo: -287.070801, log_q: 16.296049, KL: 2.238043 (32s)
epoch: 48, eubo: -417.879517, log_q: 18.406487, KL: 2.401223 (33s)
epoch: 49, eubo: -387.245728, log_q: 15.466473, KL: 2.425316 (30s)
epoch: 50, eubo: -343.886749, log_q: 16.146608, KL: 2.649437 (31s)
epoch: 51, eubo: -528.566711, log_q: 18.675173, KL: 3.640340 (38s)
epoch: 52, eubo: -553.850220, log_q: 16.037279, KL: 5.659231 (28s)
epoch : 53, eubo : -494.313080, log_q : 17.983601, KL : 4.497597 (34s)
epoch: 54, eubo: -393.456055, log_q: 14.339174, KL: 2.009734 (27s)
epoch: 55, eubo: -331.033142, log_q: 16.037432, KL: 1.671190 (27s)
epoch: 56, eubo: -451.314514, log_q: 17.008963, KL: 1.566726 (35s)
epoch: 57, eubo: -466.696075, log_q: 16.506720, KL: 1.896669 (31s)
epoch: 58, eubo: -244.407318, log_q: 16.066725, KL: 1.662532 (25s)
```

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epoch: 59, eubo: -381.627899, log_q: 17.465357, KL: 1.745288 (35s)
epoch: 60, eubo: -317.830566, log_q: 15.587760, KL: 4.539798 (28s)
epoch: 61, eubo: -355.538300, log_q: 10.042151, KL: 3.392144 (29s)
epoch: 62, eubo: -455.324829, log_q: 13.651762, KL: 2.531496 (26s)
epoch: 63, eubo: -374.530823, log_q: 16.996645, KL: 5.559757 (36s)
epoch: 64, eubo: -302.814911, log_q: 17.479437, KL: 2.049828 (30s)
epoch: 65, eubo: -376.412781, log_q: 15.783342, KL: 2.452813 (28s)
epoch: 66, eubo: -402.807037, log_q: 16.264915, KL: 2.990363 (23s)
epoch: 67, eubo: -641.640930, log_q: 17.228092, KL: 3.943035 (30s)
epoch: 68, eubo: -466.453339, log_q: 16.822220, KL: 2.401042 (24s)
epoch: 69, eubo: -410.784637, log_q: 16.331686, KL: 1.441466 (34s)
epoch: 70, eubo: -339.565582, log_q: 16.685040, KL: 2.815962 (31s)
epoch: 71, eubo: -344.680817, log_q: 14.616891, KL: 1.680296 (26s)
epoch: 72, eubo: -252.058273, log_q: 16.641411, KL: 3.159987 (24s)
epoch: 73, eubo: -319.933289, log_q: 16.072790, KL: 1.375196 (32s)
epoch: 74, eubo: -400.856659, log_q: 17.829609, KL: 2.896039 (33s)
epoch: 75, eubo: -456.893005, log_q: 17.613752, KL: 1.381824 (35s)
epoch: 76, eubo: -382.274567, log_q: 18.358166, KL: 0.911667 (37s)
epoch: 77, eubo: -330.942932, log_q: 17.642523, KL: 2.035800 (28s)
epoch: 78, eubo: -407.841736, log_q: 17.718170, KL: 0.695275 (32s)
epoch: 79, eubo: -345.640137, log_q: 15.094039, KL: 2.524614 (29s)
epoch: 80, eubo: -350.247498, log_q: 11.111247, KL: 8.214913 (33s)
epoch: 81, eubo: -358.107361, log_q: 18.485041, KL: 2.346084 (34s)
epoch: 82, eubo: -353.428375, log_q: 18.925713, KL: 1.421503 (27s)
epoch: 83, eubo: -353.344360, log_q: 14.062432, KL: 3.906918 (27s)
epoch: 84, eubo: -414.427368, log_q: 18.123720, KL: 2.103130 (32s)
epoch: 85, eubo: -578.732361, log_q: 16.506887, KL: 5.615972 (38s)
epoch: 86, eubo: -395.637695, log_q: 13.435905, KL: 2.000355 (28s)
epoch: 87, eubo: -309.097412, log_q: 16.160072, KL: 3.910518 (27s)
epoch: 88, eubo: -337.572815, log_q: 18.513956, KL: 2.237223 (27s)
epoch: 89, eubo: -263.534302, log_q: 15.028343, KL: 2.017335 (29s)
epoch: 90, eubo: -456.594482, log_q: 16.503311, KL: 2.918827 (38s)
epoch: 91, eubo: -271.482025, log_q: 16.774843, KL: 1.790133 (25s)
epoch: 92, eubo: -341.940063, log_q: 16.571249, KL: 2.885595 (24s)
epoch: 93, eubo: -319.229675, log_q: 16.238831, KL: 1.986996 (25s)
epoch: 94, eubo: -356.542053, log_q: 19.823097, KL: 2.429285 (29s)
epoch: 95, eubo: -305.528961, log_q: 14.598892, KL: 2.737179 (24s)
epoch: 96, eubo: -311.743896, log_q: 15.539683, KL: 1.981552 (25s)
epoch: 97, eubo: -325.082733, log_q: 15.567098, KL: 3.668419 (30s)
epoch: 98, eubo: -508.818542, log_q: 16.708298, KL: 4.176743 (29s)
epoch: 99, eubo: -292.456696, log_q: 17.669525, KL: 2.020574 (29s)
epoch: 100, eubo: -308.095612, log_q: 15.086339, KL: 5.232762 (38s)
epoch: 101, eubo: -295.648743, log_q: 14.562576, KL: 1.279030 (24s)
epoch: 102, eubo: -372.525879, log_q: 15.095675, KL: 2.364120 (25s)
epoch: 103, eubo: -331.955170, log_q: 17.299168, KL: 3.364976 (32s)
epoch: 104, eubo: -370.413727, log_q: 15.709971, KL: 4.547471 (33s)
epoch: 105, eubo: -464.268097, log_q: 15.439687, KL: 2.926134 (24s)
epoch: 106, eubo: -248.192780, log_q: 16.169588, KL: 3.570449 (25s)
```

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epoch: 107, eubo: -398.489899, log_q: 17.303804, KL: 3.698082 (37s)
epoch: 108, eubo: -437.996063, log_q: 16.427856, KL: 6.522080 (30s)
epoch: 109, eubo: -374.205841, log_q: 17.888472, KL: 1.603946 (34s)
epoch: 110, eubo: -354.692749, log_q: 18.282804, KL: 1.458023 (33s)
epoch: 111, eubo: -314.224609, log_q: 16.950445, KL: 3.422090 (35s)
epoch: 112, eubo: -440.915588, log_q: 16.038292, KL: 1.674259 (29s)
epoch: 113, eubo: -411.193298, log_q: 15.272798, KL: 5.620481 (28s)
epoch: 114, eubo: -424.624969, log_q: 16.306408, KL: 2.795149 (32s)
epoch: 115, eubo: -537.316711, log_q: 14.410906, KL: 2.642760 (38s)
epoch: 116, eubo: -410.824982, log_q: 17.439610, KL: 3.212133 (33s)
epoch: 117, eubo: -298.469910, log_q: 15.404733, KL: 1.567032 (26s)
epoch: 118, eubo: -445.556702, log_q: 16.976305, KL: 3.053238 (37s)
epoch: 119, eubo: -275.185425, log_q: 16.809410, KL: 2.185658 (23s)
epoch: 120, eubo: -371.661316, log_q: 16.125727, KL: 2.428146 (30s)
epoch: 121, eubo: -359.756409, log_q: 15.404736, KL: 2.665367 (26s)
epoch: 122, eubo: -459.391418, log_q: 17.039480, KL: 5.318342 (31s)
epoch: 123, eubo: -330.352692, log_q: 17.498680, KL: 2.219334 (26s)
epoch: 124, eubo: -379.056641, log_q: 17.004528, KL: 2.857303 (29s)
epoch: 125, eubo: -570.933472, log_q: 17.825031, KL: 3.122470 (34s)
epoch: 126, eubo: -500.484161, log_q: 17.221279, KL: 1.703647 (38s)
epoch: 127, eubo: -400.447449, log_q: 16.607826, KL: 0.920572 (39s)
epoch: 128, eubo: -319.127594, log_q: 15.868568, KL: 4.867704 (26s)
epoch: 129, eubo: -329.240601, log_q: 17.524725, KL: 4.247757 (29s)
epoch: 130, eubo: -517.526062, log_q: 15.397471, KL: 3.855153 (37s)
epoch: 131, eubo: -489.086487, log_q: 17.076540, KL: 2.268029 (28s)
epoch: 132, eubo: -515.064636, log_q: 17.911100, KL: 5.711354 (35s)
epoch: 133, eubo: -470.335419, log_q: 19.431253, KL: 3.461971 (36s)
epoch: 134, eubo: -366.539337, log_q: 17.592846, KL: 3.841598 (31s)
epoch : 135, eubo : -332.015503, log_q : 14.964234, KL : 2.963116 (24s)
epoch: 136, eubo: -512.414246, log_q: 17.534689, KL: 2.453425 (34s)
epoch: 137, eubo: -555.809570, log_q: 16.514977, KL: 6.450750 (38s)
epoch: 138, eubo: -382.800934, log_q: 16.200552, KL: 3.965732 (25s)
epoch: 139, eubo: -471.058319, log_q: 14.040981, KL: 4.602490 (29s)
epoch: 140, eubo: -388.690063, log_q: 15.770889, KL: 1.983873 (33s)
epoch: 141, eubo: -416.613098, log_q: 15.030550, KL: 2.296808 (24s)
epoch: 142, eubo: -325.212372, log_q: 15.206175, KL: 1.693987 (28s)
epoch: 143, eubo: -466.235596, log_q: 16.389509, KL: 3.047432 (38s)
epoch: 144, eubo: -235.895248, log_q: 15.656930, KL: 3.809256 (25s)
epoch: 145, eubo: -482.422485, log_q: 17.234324, KL: 0.761534 (35s)
epoch: 146, eubo: -497.415527, log_q: 13.923457, KL: 3.766909 (26s)
epoch: 147, eubo: -447.971924, log_q: 16.443138, KL: 2.045191 (31s)
epoch: 148, eubo: -212.778656, log_q: 14.628251, KL: 0.990569 (25s)
epoch: 149, eubo: -251.570526, log_q: 17.156464, KL: 2.572573 (24s)
epoch: 150, eubo: -303.050629, log_q: 15.928371, KL: 2.658022 (29s)
epoch: 151, eubo: -400.396484, log_q: 17.884005, KL: 1.089277 (38s)
epoch: 152, eubo: -457.084778, log_q: 17.463524, KL: 2.402693 (30s)
epoch: 153, eubo: -442.950806, log_q: 16.350136, KL: 2.380741 (29s)
epoch: 154, eubo: -542.069336, log_q: 16.742352, KL: 1.905044 (37s)
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epoch: 155, eubo: -419.820221, log_q: 15.599718, KL: 3.734450 (34s)
epoch: 156, eubo: -300.692596, log_q: 15.495742, KL: 1.338733 (25s)
epoch: 157, eubo: -414.227905, log_q: 16.181789, KL: 3.807055 (34s)
epoch: 158, eubo: -402.781769, log_q: 17.142250, KL: 2.743799 (35s)
epoch: 159, eubo: -425.489899, log_q: 14.904883, KL: 2.196611 (31s)
epoch: 160, eubo: -341.845734, log_q: 15.591482, KL: 2.830688 (31s)
epoch: 161, eubo: -406.213593, log_q: 16.648149, KL: 1.275751 (29s)
epoch: 162, eubo: -469.331299, log_q: 17.076185, KL: 1.050710 (36s)
epoch: 163, eubo: -284.584167, log_q: 15.169856, KL: 2.382107 (24s)
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epoch: 165, eubo: -415.606781, log_q: 17.198572, KL: 5.448287 (36s)
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epoch: 167, eubo: -263.830994, log_q: 15.752190, KL: 1.473715 (26s)
epoch: 168, eubo: -362.061523, log_q: 15.234180, KL: 3.907118 (36s)
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epoch: 171, eubo: -382.377594, log_q: 17.929213, KL: 0.806308 (32s)
epoch: 172, eubo: -387.007690, log_q: 18.208578, KL: 8.060217 (37s)
epoch: 173, eubo: -502.954224, log_q: 17.616148, KL: 1.138999 (36s)
epoch: 174, eubo: -460.420227, log_q: 17.024761, KL: 2.530178 (24s)
epoch: 175, eubo: -294.772888, log_q: 13.480402, KL: 2.939100 (24s)
epoch: 176, eubo: -487.241730, log_q: 17.934610, KL: 4.309195 (37s)
epoch: 177, eubo: -443.476349, log_q: 15.610840, KL: 1.634656 (33s)
epoch: 178, eubo: -309.261993, log_q: 17.273304, KL: 2.727803 (24s)
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epoch: 180, eubo: -318.464417, log_q: 17.270918, KL: 3.052181 (24s)
epoch: 181, eubo: -215.424072, log_q: 14.110024, KL: 4.655702 (23s)
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epoch: 185, eubo: -344.424530, log_q: 17.450424, KL: 2.687609 (28s)
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epoch: 191, eubo: -434.261688, log_q: 16.258272, KL: 2.110730 (27s)
epoch: 192, eubo: -232.971863, log_q: 16.387985, KL: 2.369947 (27s)
epoch: 193, eubo: -417.675751, log_q: 17.755966, KL: 1.904249 (24s)
epoch: 194, eubo: -448.511841, log_q: 17.220760, KL: 2.458612 (36s)
epoch: 195, eubo: -314.798004, log_q: 16.886593, KL: 3.599150 (31s)
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epoch: 201, eubo: -285.497070, log_q: 16.877493, KL: 2.454830 (33s)
epoch: 202, eubo: -423.868530, log_q: 16.874086, KL: 2.172854 (32s)
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epoch: 205, eubo: -405.666626, log_q: 17.241562, KL: 2.891054 (39s)
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epoch: 208, eubo: -401.140076, log_q: 16.205679, KL: 2.348297 (29s)
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epoch: 223, eubo: -310.134155, log_q: 16.130608, KL: 2.489393 (30s)
epoch: 224, eubo: -359.610809, log_q: 15.193655, KL: 4.389604 (26s)
epoch: 225, eubo: -613.805725, log_q: 17.793596, KL: 6.367037 (30s)
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epoch: 249, eubo: -288.718872, log_q: 15.179873, KL: 3.449393 (25s)
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epoch: 371, eubo: -469.901428, log_q: 15.880393, KL: 2.492344 (26s)
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epoch: 385, eubo: -456.206848, log_q: 17.958452, KL: 2.420737 (38s)
epoch: 386, eubo: -283.332367, log_q: 15.167668, KL: 2.016958 (24s)
epoch: 387, eubo: -612.035095, log_q: 14.494102, KL: 5.740266 (35s)
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epoch: 390, eubo: -393.112274, log_q: 15.921500, KL: 2.629132 (32s)
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epoch: 394, eubo: -332.190430, log_q: 15.594770, KL: 5.366845 (38s)
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epoch: 396, eubo: -294.200928, log_q: 16.339113, KL: 1.894423 (24s)
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epoch: 402, eubo: -261.781158, log_q: 14.075134, KL: 5.295600 (24s)
epoch: 403, eubo: -195.899170, log_q: 16.550035, KL: 1.852216 (23s)
epoch: 404, eubo: -339.659393, log_q: 16.447060, KL: 4.146360 (29s)
epoch: 405, eubo: -402.494965, log_q: 17.102568, KL: 8.749620 (38s)
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epoch: 582, eubo: -271.162659, log_q: 17.299179, KL: 3.044027 (33s)
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epoch: 584, eubo: -317.999481, log_q: 16.813181, KL: 2.443688 (28s)
epoch: 585, eubo: -366.051453, log_q: 16.620747, KL: 2.038040 (28s)
epoch: 586, eubo: -309.032379, log_q: 16.091661, KL: 3.181570 (27s)
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epoch: 587, eubo: -454.548370, log_q: 14.898870, KL: 0.918211 (29s)
epoch: 588, eubo: -379.967041, log_q: 16.438150, KL: 3.199594 (26s)
epoch: 589, eubo: -328.734222, log_q: 14.303680, KL: 3.408434 (24s)
epoch: 590, eubo: -544.243042, log_q: 16.671074, KL: 4.106085 (38s)
epoch: 591, eubo: -446.119934, log_q: 17.065372, KL: 3.278379 (32s)
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epoch: 593, eubo: -335.856537, log_q: 19.507086, KL: 4.648629 (36s)
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epoch: 597, eubo: -451.597412, log_q: 14.267850, KL: 9.220252 (37s)
epoch: 598, eubo: -454.399597, log_q: 17.538549, KL: 2.342250 (32s)
epoch: 599, eubo: -382.817810, log_q: 17.322760, KL: 1.561883 (29s)
epoch: 600, eubo: -356.666016, log_q: 17.703529, KL: 3.776468 (33s)
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epoch: 605, eubo: -530.475586, log_q: 15.477218, KL: 4.684437 (35s)
epoch: 606, eubo: -304.386200, log_q: 15.978887, KL: 2.467133 (25s)
epoch: 607, eubo: -464.629272, log_q: 16.344952, KL: 3.467619 (38s)
epoch: 608, eubo: -384.845306, log_q: 16.625822, KL: 1.398117 (31s)
epoch: 609, eubo: -282.408783, log_q: 15.904650, KL: 1.941213 (26s)
epoch: 610, eubo: -319.142517, log_q: 14.668893, KL: 1.157763 (24s)
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epoch: 612, eubo: -284.835632, log_q: 16.328978, KL: 1.768888 (25s)
epoch: 613, eubo: -290.651947, log_q: 15.273066, KL: 2.613564 (27s)
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epoch: 620, eubo: -447.385437, log_q: 15.667255, KL: 6.146036 (36s)
epoch: 621, eubo: -369.726532, log_q: 17.036350, KL: 1.502559 (33s)
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epoch: 623, eubo: -416.138428, log_q: 17.399944, KL: 4.132660 (38s)
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epoch: 625, eubo: -309.107910, log_q: 12.586323, KL: 7.812041 (31s)
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epoch: 628, eubo: -401.518250, log_q: 17.198599, KL: 3.432060 (32s)
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epoch: 631, eubo: -321.678528, log_q: 16.878736, KL: 1.512596 (27s)
epoch: 632, eubo: -542.281128, log_q: 15.090379, KL: 2.501595 (34s)
epoch: 633, eubo: -461.727142, log_q: 17.215492, KL: 2.031281 (37s)
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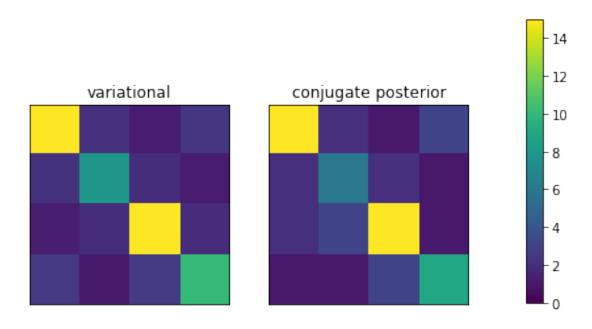
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epoch: 791, eubo: -286.234924, log_q: 13.977327, KL: 6.090926 (29s)
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epoch: 793, eubo: -333.282593, log_q: 16.879393, KL: 2.562956 (34s)
epoch: 794, eubo: -322.820374, log_q: 15.749115, KL: 2.131392 (31s)
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epoch: 801, eubo: -380.469147, log_q: 16.766661, KL: 1.962183 (30s)
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epoch: 807, eubo: -231.274155, log_q: 12.713734, KL: 6.252661 (27s)
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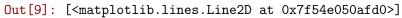
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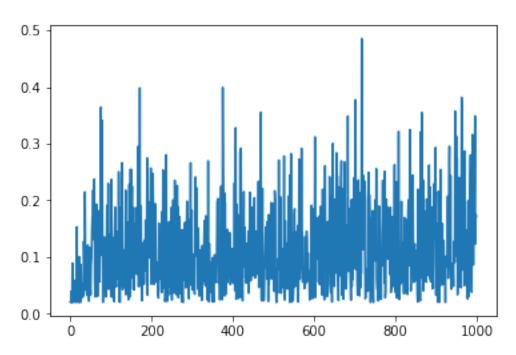
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epoch: 994, eubo: -403.226990, log_q: 15.667820, KL: 1.821821 (18s)
epoch: 995, eubo: -310.830200, log_q: 16.841318, KL: 1.740780 (18s)
epoch: 996, eubo: -243.358139, log_q: 16.974195, KL: 1.351847 (17s)
epoch: 997, eubo: -378.411163, log_q: 16.844929, KL: 1.650303 (20s)
epoch: 998, eubo: -411.794067, log_q: 14.731246, KL: 2.340077 (19s)
epoch: 999, eubo: -382.974182, log_q: 16.816166, KL: 2.150967 (24s)
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([[17.7570, 2.1230, 1.1428, 2.3973],
       [ 2.2116, 7.9228, 1.9368, 1.1389],
       [ 1.2883, 1.9698, 15.0871, 1.8928],
       [ 2.4628,
                  1.0835, 2.5405, 10.0450]], grad_fn=<MulBackward>)
conjugate posterior :
tensor([[18., 2., 1., 3.],
       [2., 6., 2., 1.],
       [2., 3., 18., 1.],
```



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





```
In [10]: learned_dicichlet_post.sum()
Out[10]: tensor(73., grad_fn=<SumBackward0>)
```