Convex functions: Gradient Boost

B Swaroop Reddy and G V V Sharma*

Contents

***Abstract*—This manual provides an introduction to the LMS algorithm.**

1 Convex Functions

A single variable function f is said to be convex if

$$f\left[\lambda x+(1-\lambda)y\right] \le \lambda f(x)+(1-\lambda)f(y), \quad (1.1)$$

for $\quad 0<\lambda<1.$

1.1 Download and execute the following python script. Is $\ln x$ convex or concave?

https://raw.githubusercontent.com/gadepall/EE1390/master/manuals/supervised/gradient_boost/codes/1.1.py

1.2 Modify the above python script as follows to plot the parabola $f(x) = x^2$. Is it convex or concave?

https://raw.githubusercontent.com/gadepall/EE1390/master/manuals/supervised/gradient_boost/codes/1.2.py

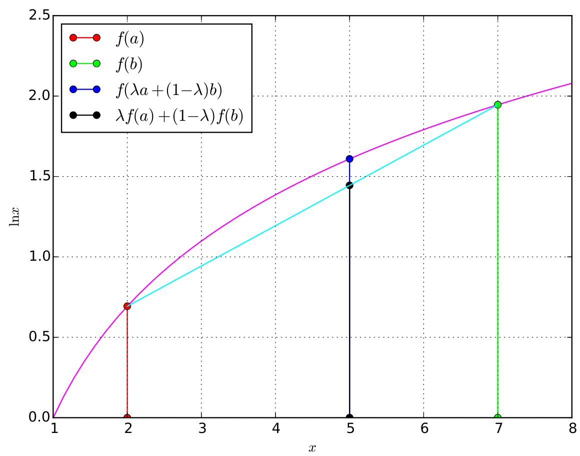

Fig. 1.1: $\ln x$ versus x

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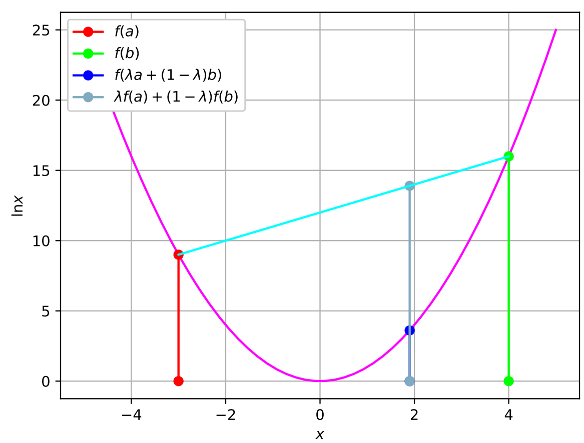

Fig. 1.2: x^2 versus x

.

1.3 Execute the following script to obtain Fig. 1.3. Comment.

https://raw.githubusercontent.com/gadepall/EE1390//master/manuals/supervised/

*The author is with the Department of Electrical Engineering, Indian Institute of Technology, Hyderabad 502285 India e-mail: gadepall@iith.ac.in. All content in this manual is released under GNU GPL. Free and open source.

gradient_boost/codes/1.3.py

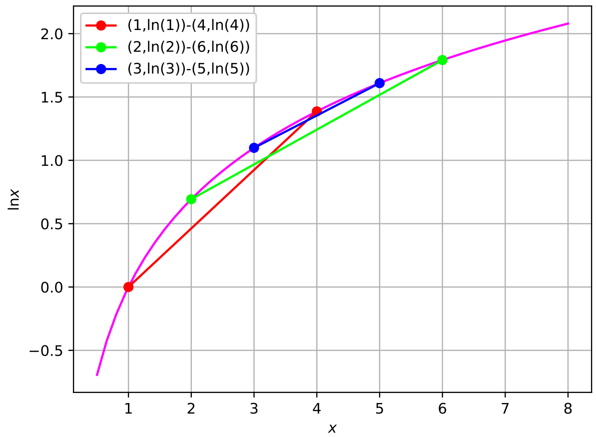

Fig. 1.3: Segments are below the curve

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1.4 Modify the script in the previous problem for $f(x) = x^2$. What can you conclude?

1.5 Let

$$f(\mathbf{x}) = x_1 x_2, \quad \mathbf{x} \in \mathbf{R}^2 \tag{1.2}$$

Sketch $f(\mathbf{x})$ and deduce whether it is convex. Can you theoretically explain your observation using (1.1)?

2 Gradient Descent Method

Consider the problem of finding the square root of a number c. This can be expressed as the equation

$$x^2 - c = 0 \tag{2.1}$$

2.1 Sketch the function for different values of c

$$f(x) = x^3 - 3xc \tag{2.2}$$

and comment upon its convexity.

2.2 Show that (2.1) results from

$$\min_x f(x) = x^3 - 3xc \tag{2.3}$$

2.3 Find a numerical solution for (2.1).
Solution: A numerical solution for (2.1) is obtained as

$$x_{n+1} = x_n - \mu f'(x) \tag{2.4}$$

$$= x_n - \mu\left(3x_n^2 - 3c\right) \tag{2.5}$$

where x_0 is an inital guess.

2.4 Write a program to implement (2.5).
Solution: Download and execute

```
wget
https://raw.githubusercontent.com/gadepall/
    EE1390/master/manuals/supervised/
    gradient_boost/codes/square_root.py
```

3 Audio Source Files

3.1 Get the **audio_source**

```
svn
checkout https://github.com/gadepall/EE1390/
    trunk/manuals/supervised/gradient_boost/
    codes/audio_source
cd audio_source
```

3.2 Play the **signal_noise.wav** and **noise.wav** file. Comment.
Solution: signal_noise.wav contains a human voice along with an instrument sound in the background. This instrument sound is captured in **noise.wav**.

4 Problem Formulation

4.1 See Table 4.1. The goal is to extract the human voice $e(n)$ from $d(n)$ by suppressing the component of $\mathbf{X}(n)$. Formulate an equation for this.
Solution: The maximum component of $\mathbf{X}(n)$ in

Signal	Label	Type	Filename
Known	d(n)	Human+Instrument	signal noise.wav
	X(n)	Instrument	noise.wav
Unknown	e(n)	Human estimate	
	W(n)	Weight Vector	

TABLE 4.1

$d(n)$ can be estimated as

$$\mathbf{W}^T(n)\mathbf{X}(n) \tag{4.1}$$

where

$$\mathbf{W}(n) = \begin{bmatrix} w_1(n) \\ w_2(n) \\ w_3(n) \\ .. \\ .. \\ w_{n-M+1}(n) \end{bmatrix}_{MX1} \tag{4.2}$$

Intuitively, the human voice $e(n)$ is obtained after removing as much of $\mathbf{X}(n)$ from $d(n)$ as possible. The first step in this direction is to estimate $\mathbf{W}$ in (4.1) using the metric

$$\min_{\mathbf{W}(n)} \|d(n) - \mathbf{W}^T(n)\mathbf{X}(n)\|^2 \tag{4.3}$$

The human voice can be then obtained as

$$e(n) = d(n) - \mathbf{W}^T(n)\mathbf{X}(n) \tag{4.4}$$

5 LMS Algorithm

5.1 Show using (4.4) that

$$\nabla_{\mathbf{W}(n)} e^2(n) = \frac{\partial e^2(n)}{\partial \mathbf{W}(n)} \tag{5.1}$$

$$= -2\mathbf{X}(n)d(n) + 2\mathbf{X}(n)X^T(n)\mathbf{W}(n) \tag{5.2}$$

5.2 Use the gradient descent method to obtain an algorithm for solving (4.3)
Solution: The desired algorithm can be expressed as

$$\mathbf{W}(n+1) = \mathbf{W}(n) - \bar{\mu}[\nabla_{\mathbf{W}(n)} e^2(n)] \tag{5.3}$$

$$\mathbf{W}(n+1) = \mathbf{W}(n) + \mu\mathbf{X}(n)e(n) \tag{5.4}$$

where $\mu = \bar{\mu}$.

5.3 Write a program to suppress $\mathbf{X}(n)$ in $d(n)$.
Solution: Execute

```
https://raw.githubusercontent.com/gadepall/
    EE1390/master/manuals/supervised/
    gradient_boost/codes/
    LMS_NC_SPEECH.py
```