ECE 570 Assignment 2 Exercises

Name:

Exercise 1 (5/100 points)

In this exercise, you will need to write a simple function that reverses and triples the values in a list. For example: input [1,2,3], output [9,6,3].

```
In [11]: def reverse_triple(input:list)=>list:
    # <YOUR CODE HERE>
    # print(input)
    A_reverse = []
    for i in range(len(input) - 1, -1, -1):
        # print(input[i])
        A_reverse.append(3*input[i])
    return A_reverse
    # for item in input:
        # print(item)
A = [2,5,3,8,7,9,6]
print(reverse_triple(A))

[18, 27, 21, 24, 9, 15, 6]
```

Exercise 2 (30/100 points)

In this exercise, you will need to help visualize several different distributions.

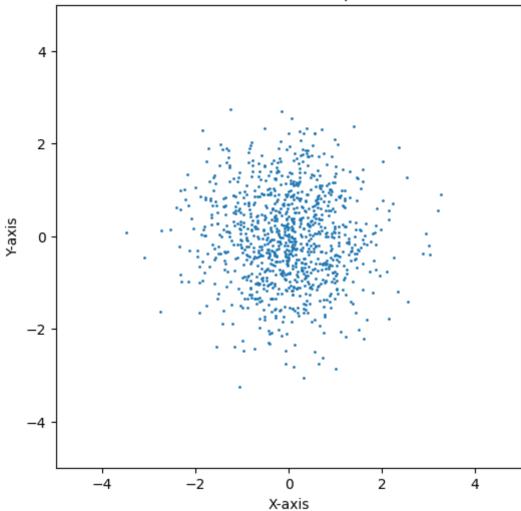
Task 1

- 1. Using Numpy to generate a vector **D** with the following property:
 - Each element is in a normal distribution.
 - Vector has the shape 2000x1
- 2. Reshape the vector **D** into **1000x2**
- 3. Plot the graph in the following way:
 - Create a figure of size 6 by 6
 - Treat the two columns of the array D as the x and y coordinates of 2D points. Use scatter() to visualize all the spots and set the marker size to be 1
 - Let the plot shows the range $[-5,5] \times [-5,5]$
 - Give the plot a title (indicating the shape of **D**), and also label the x-axis and y-axis

Note: It is always important to include necessary information (e.g. label, legend, title) so that readers won't get confused.

```
In [33]: import numpy as np
         import matplotlib.pyplot as plt
         # <YOUR CODE>
         mean = 0
         std_dev = 1
         D = np.random.normal(mean, std_dev, (2000, 1))
         D = D.reshape(1000, 2)
         plt.figure(figsize=(6, 6))
         plt.scatter(D[:, 0], D[:, 1], s=1)
         plt.xlim(-5, 5)
         plt.ylim(-5, 5)
         shape=D.shape
         plt.title(f'Scatter Plot of D with shape {shape}')
         plt.ylabel("Y-axis")
         plt.xlabel("X-axis")
         # Display the plot
         plt.show()
```

Scatter Plot of D with shape (1000, 2)



Task 2

1. Create an array **R** =

$$\begin{bmatrix} 0.25 & 0 \\ 0 & 1 \end{bmatrix}$$

- 2. Compute $\mathbf{E} = \mathbf{D} \times \mathbf{R}$.
- 3. Repeat Step 3 above for **E**. (Title: shape of **E**)

```
In [39]: # <YOUR CODE>
# print(D)
R = np.array([[0.25, 0], [0, 1]])
E = np.dot(D, R)
# print(E)

plt.figure(figsize=(6, 6))

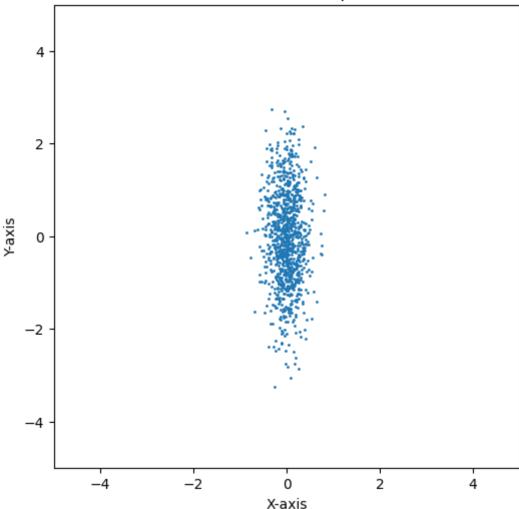
plt.scatter(E[:, 0], E[:, 1], s=1)

plt.xlim(-5, 5)
plt.ylim(-5, 5)
```

```
shape=E.shape
plt.title(f'Scatter Plot of E with shape {shape}')
plt.ylabel("Y-axis")
plt.xlabel("X-axis")

# Display the plot
plt.show()
```

Scatter Plot of E with shape (1000, 2)



Task 3

1. Create an array **R** =

$$\begin{bmatrix} \sqrt(2)/2 & -\sqrt(2)/2 \\ \sqrt(2)/2 & \sqrt(2)/2 \end{bmatrix}$$

- 2. Compute $\mathbf{F} = \mathbf{E} \times \mathbf{R}$.
- 3. Repeat Step 3 above for **F**. (Title: shape of **F**)

```
In [40]: # <YOUR CODE>

# print(E)
R=np.array([[(np.sqrt(2)/2), (-np.sqrt(2)/2)], [(np.sqrt(2)/2), (np.sqrt(2)/2)]
```

```
F = np.dot(E, R)
# print(F)

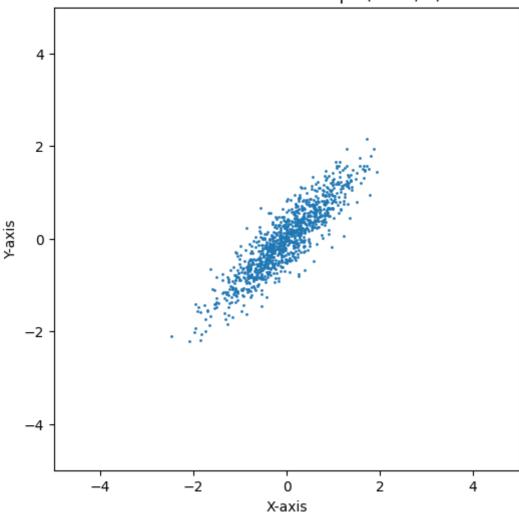
plt.figure(figsize=(6, 6))

plt.scatter(F[:, 0], F[:, 1], s=1)

plt.xlim(-5, 5)
plt.ylim(-5, 5)
shape=F.shape
plt.title(f'Scatter Plot of F with shape {shape}')
plt.ylabel("Y-axis")
plt.xlabel("X-axis")

# Display the plot
plt.show()
```

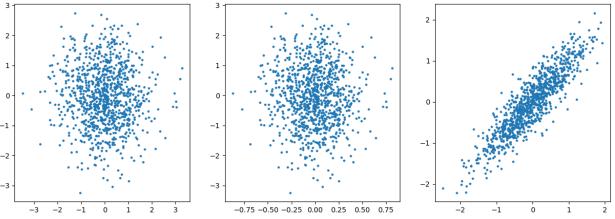
Scatter Plot of F with shape (1000, 2)



Task 4

Plot the above three graphs (D, E and F) in one figure using subplot.

```
In [42]: # plot the above three figures in one figure
###### ##### Your code ###### ######
fig, axs = plt.subplots(1, 3, figsize=(15, 5))
```



Exercise 3 (65/100 points)

Task 1: Generate a sparse matrix

- 1. Generate a matrix \mathbf{X} with size 100x50 with each element randomly picked from a uniform distribution $\mathbf{U}[0,1]$.
- 2. Use logical(boolean) indexing to set the elements in **X** to **0** whenever the value of the element is smaller than 0.90 (In this way, you should get the matrix to have roughly 90% of its elements zero's).
- 3. Use the function csr_matrix() to convert the matrix **X** into sparse matrix and call it **X_sparse**.
- 4. Hint: Check the shape and its meaning for the numpy array / matrix you are using to make sure it is what you want.

```
In [101...
         import numpy as np
         from scipy.sparse import csr_matrix
         # <YOUR CODE>
         # 1
         X = np.random.rand(100, 50)
         X[X < 0.90] = 0
         # 3
         X_sparse = csr_matrix(X)
         shape_x = X.shape
         print(shape_x, 'shape')
         print(X_sparse.shape)
         print(f'X has type {type(X)} and has {100-np.sum(X!=0)/50}% of zeros')
         print(f'X_sparse has type {type(X_sparse)} and has {100-np.sum(X_sparse!=0)/50}
         (100, 50) shape
         (100, 50)
         X has type <class 'numpy.ndarray'> and has 90.14% of zeros
         X_sparse has type <class 'scipy.sparse._csr.csr_matrix'> and has 90.14% of zer
```

Task 2: Construct the power iteration function

Following the algorithm in the instructions notebook, write a function that takes a sparse matrix **X** and number of iterations as input and returns the top right singular vector of the centered matrix as output. We have provided some starter code and you need to fill in the rest.

```
In [103... def power iter(X, num iter:int):
                                                 v = np.random.randn(X.shape[1]) # Initialize with a random vector with s
                                                  one vec = np.ones(X.shape[0]) # All ones vector with shape (n,)
                                                  mu row matrix = np.mean(X, axis=0) # Returns a 1-row matrix with shape
                                                  mu = np.array(mu row matrix).squeeze() # Convert from a sparse column ma
                                                  # for _ in range(num_iter):
                                                                     # Center the data by subtracting the mean
                                                                    X centered = X - mu
                                                  #
                                                                     # Compute the matrix-vector product (X centered T * X centered) * T
                                                                     # Xv = X centered.T.dot(X centered.dot(v))
                                                  #
                                                                    Xv1 = np.dot(X centered, v)
                                                  #
                                                                print(Xv1.shape, 'xv1')
                                                  #
                                                                  Xv2 = np.transpose(X centered)
                                                  #
                                                                    print(Xv2.shape, 'xv2')
                                                  #
                                                                   Xv = np.dot(Xv2, Xv1)
                                                  #
                                                                print(Xv, "Xv")
                                                  #
                                                                   # Compute the norm of the resulting vector
                                                                    norm = np.linalg.norm(Xv)
                                                                    # Update the singular vector approximation
                                                                     v = Xv / norm
                                                  for c in range(num iter):
                                                        v = X.T.dot(X.dot(v)) - mu.dot(one vec.T.dot(X.dot(v))) - X.T.dot(one vec.T.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.dot(x.do
```

```
normal_form = np.linalg.norm(v)
    v = v/normal_form

return v

v1_yours = power_iter(X_sparse,1000).squeeze()
print(v1_yours.shape)
(50,)
```

Task 3: Verifying your top singular vector

Using any method you like to verify the vector that is computed by your function is indeed the top right singular vector of the **centered** data matrix. First write another function that outputs the top right singular vector for sure (you can use the function $\operatorname{svd}()$, note that it returns V^T instead of V). Then, the provided code will compute the mean absolute error (MAE) between the two functions you wrote. (Note: The provided evaluation code will correct for the fact that the two vectors can be the negative of each other singular value decomposition is only unique up to signs). The MAE should be close to machine precision (i.e., it should be less than about 1e-15).

Note: This is for testing the correctness of your algorithm. It is often a very good idea to write simple checks of your code as you write it to avoid bugs early on in your development process. Do not worry about efficiency for this exercise.

Hint: The singular vectors are the columns of U and V, which is the rows of U^T and V^T .

```
In [104... def verify_v1(X):
           # Compute the top right singular vector using other methods
           # <YOUR CODE>
          U, S, VT = np.linalg.svd(X)
          svd_calc = VT[0,:]
          print(svd calc.shape)
          return svd calc
         # Note here we just pass in the dense 2D array `X`
         # which represents the same matrix as `X sparse`
         v1 simple = verify v1(X).squeeze()
         # Compute a sign corrected difference between the vectors
         # (accounting for the fact that SVD is only unique up to signs)
         diff sign corrected = np.sign(v1_yours[0]) * v1_yours - np.sign(v1_simple[0])
         mae corrected = np.mean(np.abs(diff sign corrected))
         print(f'The average absolute difference of the two function output is {mae corr
         The average absolute difference of the two function output is 0.14904364443235
         518
```

Task 4: Timing the power iteration function

Below, try power_iter method with larger sparse and dense X matrices (100x100, 1000 x 1000, 10000x10000 with 10%, 1%, 0.1%, 0.01% nonzeros, i.e. very sparse) and time the difference. That is, compare the time taken by power_iter(X_sparse, 10) and

power_iter(X,10) . Use time.time() to capture the start and end times (subtracting
them gets you the time in seconds).

What do you observe?

```
In [105... import time
         for threshold in [0.9, 0.99, 0.999, 0.9999]:
             print(f"Nonzero {(1 - threshold) * 100:.2f}%")
              for dim in [100, 1000, 10000]:
                 ###### ##### Your code ##### #####
                 X = np.random.rand(dim, dim)
                 X[X < threshold] = 0
                 X_sparse = csr_matrix(X)
                 start_sparse = time.time()
                 power_iter(X, 10)
                 end sparse= time.time()
                 start normal = time.time()
                 power_iter(X, 10)
                 end normal = time.time()
                 normal_time = end_normal - start_normal
                 sparse_time = end_sparse - start_sparse
                 ###### ##### ###### ######
                 ratio = normal time/sparse time
                 print(f"Size: {dim}x{dim} - Sparse method is {ratio if ratio > 1 else ]
         Nonzero 10.00%
         Size: 100x100 - Sparse method is 1.619 times slower
         Size: 1000x1000 - Sparse method is 1.032 times slower
         Size: 10000x10000 - Sparse method is 1.007 times slower
         Nonzero 1.00%
         Size: 100x100 - Sparse method is 1.141 times slower
         Size: 1000x1000 - Sparse method is 1.141 times slower
         Size: 10000x10000 - Sparse method is 1.013 times faster
         Nonzero 0.10%
         Size: 100x100 - Sparse method is 1.152 times slower
         Size: 1000x1000 - Sparse method is 1.239 times slower
         Size: 10000x10000 - Sparse method is 1.003 times faster
         Nonzero 0.01%
         Size: 100x100 - Sparse method is 1.070 times slower
         Size: 1000x1000 - Sparse method is 1.147 times slower
         Size: 10000x10000 - Sparse method is 1.030 times slower
```

(Optional and ungraded, 0 points) Task 5: Going beyond

- In what scenarios we might find the power iteration method useful?
 - Google's original ranking algorithm called "PageRank" uses a variant of this power iteration on very sparse graphs that represent connections between websites. See PageRank.
- Can you optimize your algorithm further by avoiding reusing computations?