

Gustav Nystedt - oi14gnt

Contents

1	Intr	roduction	2
2	The	eory	2
	2.1	Basis of row- and column space	2
	2.2	Orthogonal matrices	2
	2.3	Singular Value Decomposition	3
	2.4	SVD, part 2	3
	2.5	Normal equations	4
	2.6	QR-factorisation	4
3	Alg	orithms	5
	3.1	QR factorisation	5
		3.1.1 Tests	5
4	App	olications	6
	4.1	Compression of training data	6
	4.2		8
	Mat	tlab Code	11
	A.1	qr_fac.m and test_qr.m	11
		-	13
			14
			15
	A.5	main_OCR.m	16

1 Introduction

In this assignment we look into how we can transform and decompose matrices in different ways. The first part is focused on theory and concepts that are crucial for what we later do in later parts. The second part is focused on conducting an algorithm for QR-factorisation and in the third/last part we implement an application of singular value decomposition.

2 Theory

2.1 Basis of row- and column space

We want to determine the row- and column space of

$$A = \begin{pmatrix} 1 & 2 & 2 & 1 \\ 4 & 8 & 5 & 5 \\ 2 & 4 & 1 & 3 \end{pmatrix}.$$

To do this, we transform A into reduced row echelon form thhrough the following steps:

$$\begin{pmatrix} 1 & 2 & 2 & 1 \\ 4 & 8 & 5 & 5 \\ 2 & 4 & 1 & 3 \end{pmatrix} \quad \Rightarrow \quad \begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & 0 & -3 & 1 \\ 0 & 0 & -3 & 1 \end{pmatrix} \Rightarrow$$

$$\Rightarrow \begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & 0 & -3 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad \Rightarrow \quad \begin{pmatrix} 1 & 2 & 0 & \frac{5}{3} \\ 0 & 0 & 1 & -\frac{1}{3} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Looking at the pivot columns of the reduced row echelon form of A given in Equation 2.1, we see that the column space of A is

$$\left\{ \begin{bmatrix} 1\\4\\2 \end{bmatrix}, \begin{bmatrix} 2\\5\\1 \end{bmatrix} \right\}. \tag{1}$$

The rows of the reduced row echelon form of A indicates that the basis of the row space of A is

$$\left\{ \left[1, 2, 0, \frac{5}{3}\right], \left[0, 0, 1, -\frac{1}{3}\right] \right\}.$$
 (2)

2.2 Orthogonal matrices

(a) We want to show that the vectors x and Qx have the same length, where $x \in \mathbb{R}^n$ and $Q \in \mathbb{R}^{n \times n}$ is orthogonal. This is done by showing that $||x||_2 = ||Qx||_2$, as follows:

$$||Qx||^2 = (Qx)^T Qx = x^T Q^T Qx = x^T x = ||x||^2$$
 (3)

$$\Rightarrow ||Qx|| = ||x|| \quad Q.E.D. \tag{4}$$

(b) If $\{v_1, \dots v_n\}$ is an orthonormal basis of \mathbb{R}^n and $Q \in \mathbb{R}^{n \times n}$ is an orthogonal matrix, we know that

$$v_i^T v_j = \begin{cases} 0 \text{ for } i \neq j \\ 1 \text{ for } i = j \end{cases}$$
 and $Q^T Q = I.$ (5)

We want to show that this implies that $\{Qv_1, \dots Qv_n\}$ also is an orthonormal basis of \mathbb{R}^n . We check that

$$Qv_{i} \cdot Qv_{j} = (Qv_{i})^{T} Qv_{j} = v_{i}^{T} Q^{T} Qv_{j} = v_{i}^{T} v_{j} = \begin{cases} 0 \text{ for } i \neq j \\ 1 \text{ for } i = j \end{cases}.$$
 (6)

This implies that the vectors $Qv_1, \dots Qv_n$ are orthonormal and linearly independent, which is enough to prove what we wanted.

2.3 Singular Value Decomposition

If we have found the singular value decomposition components $A = U\Sigma V^T$ as:

$$(u_1, \dots, u_r, u_{r+1}, \dots, u_m) \begin{pmatrix} \sigma_1 & & & \\ & \ddots & & & \\ & & \sigma_r & & \\ & & 0_{(n-r)\times r} & & 0_{(n-r)\times(m-r)} \end{pmatrix} \begin{pmatrix} v_1 \\ \vdots \\ u_r \\ u_{r+1} \\ \vdots \\ u_m \end{pmatrix}$$

we can specify the rank, r, as the length of the square diagonal matrix Σ . Further, the orthonormal basis of the fundamental subspaces of A can be found as:

- $C(A) = \operatorname{span}(u_1, u_2, \dots, u_r)$
- $\mathcal{N}(A^T) = \operatorname{span}(u_{r+1}, u_{r+2}, \dots, u_m)$
- $\mathcal{C}(A^T) = \operatorname{span}(v_1, v_2, \dots, v_r)$
- $\mathcal{N}(A) = \text{span}(v_{r+1}, v_{r+2}, \dots, v_m).$

2.4 SVD, part 2

We want to express A^T , A^TA , and AA^T in terms of U, Σ , and V. This is done as follows:

$$\begin{split} \boldsymbol{A}^T &= \left(\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T\right)^T = \left(\boldsymbol{V}^T\right)^T (\boldsymbol{U}\boldsymbol{\Sigma})^T = \underline{\boldsymbol{V}}\boldsymbol{\Sigma}^T\boldsymbol{U}^T \\ \boldsymbol{A}^T\boldsymbol{A} &= \left(\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T\right)^T (\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T) = \boldsymbol{V}\boldsymbol{\Sigma}^T\boldsymbol{U}^T (\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T) \\ &= \boldsymbol{V}\boldsymbol{\Sigma}^T (\boldsymbol{U}^T\boldsymbol{U})\boldsymbol{\Sigma}\boldsymbol{V}^T = \underline{\boldsymbol{V}}\boldsymbol{\Sigma}^T\boldsymbol{\Sigma}\boldsymbol{V}^T \\ \boldsymbol{A}\boldsymbol{A}^T &= \left(\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T\right) (\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T)^T = (\boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{V}^T)\boldsymbol{V}\boldsymbol{\Sigma}^T\boldsymbol{U}^T \\ &= \boldsymbol{U}\boldsymbol{\Sigma}(\boldsymbol{v}^T\boldsymbol{V})\boldsymbol{\Sigma}^T\boldsymbol{U}^T = \boldsymbol{U}\boldsymbol{\Sigma}\boldsymbol{\Sigma}^T\boldsymbol{U}^T. \end{split}$$

2.5 Normal equations

The normal equations for the linear least squares problem, $\min_x ||Ax - b||_2$, where $x \in \mathbb{R}^n$, $b \in \mathbb{R}^m$ and $A \in \mathbb{R}^{m \times n}$ has full rank and m > n, is:

$$A^T A x = A^T b. (7)$$

We want to show that the vector x from the solution of the linear system

$$\begin{pmatrix} I & A \\ A^T & 0 \end{pmatrix} \begin{pmatrix} r \\ x \end{pmatrix} = \begin{pmatrix} b \\ 0 \end{pmatrix}$$

is a solution of the linear least square problem, and thus Equation 7 . We subtract the first row times A^T from the second row:

$$\begin{pmatrix} I & A \\ A^T - A^T I & 0 - A^T A \end{pmatrix} \begin{pmatrix} r \\ x \end{pmatrix} = \begin{pmatrix} b \\ 0 - A^T b \end{pmatrix}$$

which gives us

$$\begin{pmatrix} I & A \\ 0 & -A^T A \end{pmatrix} \begin{pmatrix} r \\ x \end{pmatrix} = \begin{pmatrix} b \\ -A^T b \end{pmatrix}$$

$$\Rightarrow A^T A x = A^T b, \quad Q.E.D.$$

2.6 QR-factorisation

We want to solve the linear least square problem by using the QR-factorisation of A. We have:

$$A = QR = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} \end{bmatrix} \begin{pmatrix} 4 & 6 & 8 \\ 0 & 2 & 2 \\ 0 & 0 & 4 \end{pmatrix} \quad \text{and} \quad b = \begin{pmatrix} 10 \\ -2 \\ 1 \\ -3 \end{pmatrix}.$$

As stated in section 7, the normal equations of the linear least square problem is $A^T A x = A^T b$. Using the QR-factorisation of A, we can thus rewrite this as:

$$A^{T}Ax = (QR)^{T}(QR)x = R^{T}Q^{T}QRx = R^{T}Rx$$
$$A^{T}b = (QR)^{T}b = R^{T}Q^{T}b$$

Hence,

$$A^T A x = A^T b \quad \Leftrightarrow \quad R^T R x = R^T Q^T b$$

$$\Rightarrow \quad x = (R^T R)^{-1} R^T Q^T b = R^{-1} (R^T)^{-1} R^T Q^T b = \underline{R^{-1} Q^T b}$$

Using Matlab, we compute this and get:

$$x = R^{-1}Q^Tb = \begin{bmatrix} -4.75\\5\\-1 \end{bmatrix}.$$

3 Algorithms

3.1 QR factorisation

We want to construct a function $qr_fac(A)$ that performs QR-factorisation of an arbitrary matrix $A \in \mathbb{R}^{m \times n}$, using householder matrix.

Algorithm:

Pre-define: N = min(m, n) and M = max(m, n)

for k = 1:1:N

1. Define $y = A_{k:N,k}$ and construct the (N - k + 1)-vector v_k :

$$w = y + sign(y_1)||y||e_1, \quad v_k = \frac{1}{||w||}w, \quad \beta = 2||v_k||^2$$

2. Multiply $A_{k:m,k:n}$ with reflector $H_k = I - \beta v_k v_k^T$:

$$A_{k:m,k:n} := H_k A_{k:m,k:n}$$

3. Set $Q_k = I^{M \times M}$, and overwrite $Q_{k_k:M,k:M}$ with H_k .

end for

Ultimately: $Q = Q_1 Q_2 \dots Q_M$ and R = A

Note: The algorithm will continuously overwrite A such that R = A.

In our implentation of this algorithm, we use Matlab. In doing so, we are able to use the built-in function gallery to perform step 1, i.e. finding v and β .

3.1.1 Tests

In order to test our algorithm, we use Matlab to construct four different matrices A_1, \ldots, A_4 of different sizes. We then use our function $\operatorname{qr_fac}(A)$ to get Q and R for each case. To test the accuracy of our implementation, we then compute the relative error

$$\epsilon = \frac{\|A - QR\|_2}{\|A\|_2} \tag{8}$$

for each case. If our algorithm works well, we expect this to be small. When performing the test, we receive the following result:

$$\begin{aligned} \epsilon_1 &= 0.25 \cdot 10^{-15} \\ \epsilon_2 &= 0.18 \cdot 10^{-15} \\ \epsilon_3 &= 0.79 \cdot 10^{-15} \\ \epsilon_4 &= 0.45 \cdot 10^{-15} \end{aligned}$$

It is clear that these are all of magnitude 10^{-15} , which is a satisfying result.

4 Applications

4.1 Compression of training data

To illustrate the decay of the singular values for the digits, we plot using semilogy. In Figure 1 and 2, the singular values are plotted for digits 1 and 5.

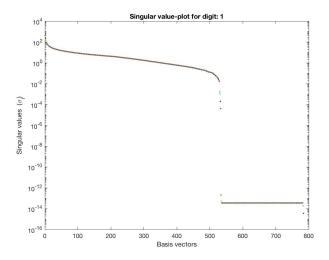


Figure 1: Singular values for digit = 1, plotted using logarithmic scale on y-axis.

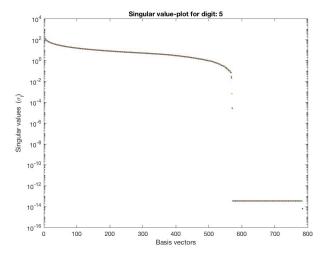


Figure 2: Singular values for digit = 5, plotted using logarithmic scale on y-axis.

It is visible that the decay is rapid in the very beginning and then reaches a plateau, until it ultimately drops ones again.

To speed up the computation and to remove noise in the images, it is desirable to neglect low singular values. To do this, we want to limit our Σ by only using its first $r \times r$ -block, leaving us with Σ_r . To choose which value $r = r_k$ that is reasonable to use, we define the error as the spectral norm

$$\epsilon_r = \frac{\|A_k - A_{k,r}\|_2}{\|A_k\|_2} = \frac{\sigma_{r+1}}{\sigma_1}.$$

The r_k that we should use is then the smallest one that still makes $\epsilon_r \leq 0.12$. Hence, we vary r starting at 784 and step-wise decreasing it until the spectral norm is bigger than 0.12. This was done for each digit, and resulted in the values given in Table 1.

Table 1: r_k for each digit 0 to 9.

Digit:	r_k
0	10
1	9
2	15
3	12
4	15
5	16
6	12
7	12
8	13
9	14

From Table 1 it is clear that digit 1 needs the least singular values while digit 5 needs the most.

4.2 Classification

The main goal of this assignment is to learn the program to classify "never seen" digits, from comparison with digits depicted in the training images. We train the model by performing singular value decomposition on the training set for each digit. The $r \times r$ singular value-matrix described in Section 4.1 is then used to choose the number of columns that should be included in U_k (k:th digit). To further classify the previously unseen digit q, we compare it to U_k for each digit by evaluating the approximation error, defined as:

$$||q - U_k U_k^T q||_2. (9)$$

The U_k resulting in the smallest approximation error then represents the digit that the program should classify q as.

To quantify the accuracy of our model, we can apply our classification algorithm to all unseen digits in the test set and define:

$$\label{eq:accuracy} \operatorname{accuracy} = \frac{\operatorname{number\ of\ correctly\ classified\ digits}}{\operatorname{total\ number\ of\ test\ digits}}.$$

To further investigate how the accuracy depends on the how we choose r, we perform the classification for each digit sweeping $r \in [1, 2, 4, 8, 16, 32, 64, 128]$. The results from this test is presented in Table 2.

r =	0	1	2	3	4	5	6	7	8	9
1	0.92	0.94	0.75	0.84	0.80	0.65	0.88	0.82	0.76	0.80
2	0.93	0.98	0.85	0.86	0.80	0.79	0.93	0.85	0.83	0.87
4	0.98	0.99	0.88	0.90	0.88	0.90	0.96	0.89	0.89	0.88
8	0.99	0.99	0.92	0.94	0.94	0.91	0.97	0.92	0.92	0.92
16	0.99	1.00	0.94	0.93	0.97	0.93	0.97	0.93	0.93	0.94
32	0.99	0.99	0.94	0.94	0.97	0.94	0.97	0.94	0.94	0.94
64	0.99	0.99	0.94	0.91	0.96	0.90	0.96	0.92	0.94	0.93
128	0.97	0.98	0.92	0.89	0.94	0.84	0.95	0.88	0.90	0.91

Table 2: Accuracy for each digit, using different values of r.

Since the data in Table 2 can be perceived a bit messy, we also calculate the average accuracy over the digits for each r. This is visualised in Figure 3 below.

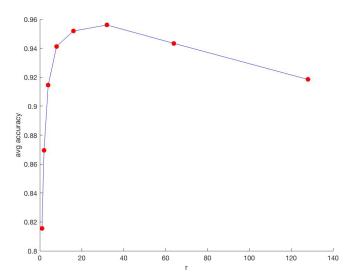


Figure 3: Collision scenario.

As can be seen, the average accuracy over the digits for each r, peaks for r=32. After this point it stagnates and decays as we use more singular values. This is most likely due to the fact that at a certain point (in this case approximately r=32), using more data from our U_k will make us include to much "noise" from our training set. This will further lead to the loss of accuracy seen in Figure 3.

To decide which of the digits that is the easiest and hardest to classify, we compute the mean accuracy for each digit over the different r:s. In Figure 4, the mean accuracy is plotted for each digit. It is noticeable that 5 is the digit with lowest mean accuracy, and can thus be considered the hardest to classify, while 1 seems to be the easiest to classify.

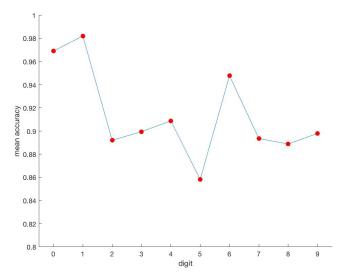


Figure 4: Collision scenario.

We are further interested what digit the model most commonly miss-classify 5 as. To do this, we use r=32 (since this was the best suited r) and run the classification program ones again, storing all wrongly classified fives to see what they were classified as instead. This showed that the program miss-classified 5 most commonly as 8 (19 misses) followed by 3 (17 misses). Four of the miss-classified digits are illustrated in Figure 5.



Figure 5: The two digits to the left were wrongly classified as eights, and the two digits to the right were wrongly classified as threes.

Looking at Figure 5, it is fair to say that these are examples of digits that could indeed be hard to classify even for a human.

A Matlab Code

A.1 qr_fac.m and test_qr.m

$qr_fac.m$

```
function [Q,R] = qr_fac(A)
  Returns Q & R
  %
      MINIMAL WORKING EXAMPLE: Perform QR-factorisation on a matrix A
  %
  %
  %
      A = [-1 \ -1 \ 1; \ 1 \ 3 \ 3; \ -1 \ -1 \ 5; \ 1 \ 3 \ 7]; % define A
      [Q,R] = qr_fac(A); %perform QR-factorisation on A
  % Author: Gustav Nystedt , guny0007@ad.umu.se
  % 2018-09-26: Initial version .
  % Function code starts here...
13
m = size(A,1); %define the size of A
  Q = eye(m); %pre-allocate Q
N = min(size(A)); %define how far the for-loop should loop
19 for i = 1:N
21
      % call gallery which returns components for householder matrix
      [v,beta] = gallery('house', A(i:end,i));
      \% construct householder matrix from components received above
      H = eye(size(A(i:end,i:end),1))-beta*v*v';
25
      %overwrite A with householder matrix times A
      A(i:end,i:end) = H*A(i:end,i:end);
      \%construct QA as an identity matrix of size m
      QA = eye(m);
29
      %set elements below current index element equal to householder
      equation
      QA(i:end,i:end) = H;
31
      %multiply Q with QA. This is to produce Q = Q_n*...*Q_2*Q_1*A.
      Q = Q * Q A;
33
  end
  %set R equal to the remaining A
 R = A;
```

$test_qr.m$

```
\mbox{\em {\tt '}TEST_QR} - Tests qr_fac.m
        \label{eq:minimal_working} \mbox{\tt MINIMAL WORKING EXAMPLE: ">> test\_qr" \mbox{\tt to see results in} \\
   %
       relevant tests.
  \mbox{\ensuremath{\mbox{\%}}} Author: Gustav Nystedt , guny0007@ad.umu.se
6 % 2018-09-26: Initial version .
  % Function code starts here...
%Construct 4 different matrices of variable size A1 = [-1 -1 1; 1 3 3; -1 -1 5; 1 3 7];
A2 = [1 \ 1 \ 1; \ 1 \ 2 \ 4; \ 1 \ 3 \ 9; \ 1 \ 4 \ 16];
  A3 = rand(100, 120);
14 A4 = rand(130,100);
16 %Call qr_fac for each of the matrices
[Q1,R1] = qr_fac(A1);
[Q2,R2] = qr_fac(A2);
   [Q3,R3] = qr_fac(A3);
20 [Q4,R4] = qr_fac(A4);
22 %Check the relative error of the QR-factorisation for each case
   rel_err(1) = norm(A1-Q1*R1)/norm(A1);
  rel_err(2) = norm(A2-Q2*R2)/norm(A2);
  rel_err(3) = norm(A3-Q3*R3)/norm(A3);
26 rel_err(4) = norm(A4-Q4*R4)/norm(A4);
   rel_err = rel_err';
```

A.2 find rk.m

find_rk.m

```
function [rk] = find_rk(OCRtrain)
  %FIND_RK - Finds smallest r = rk that will still make the spectral
      norm
  %
             of OCRtrain-U_r*S_r*V_r' <= 0.12, where where OCRtrain
      is a set
  %
             of pictures of hand-drawn digits. OCRtrain = USV' and
      U_r, S_r
  %
             and V_r are cropped versions of U,S and V.
  %
  %
      MINIMAL WORKING EXAMPLE: Find smallest possible r =rk that will
  %
      make the spectral norm <= 0.12 for training set A.
  %
      rk = find_rk(A);
  % Author: Gustav Nystedt , guny0007@ad.umu.se
  % 2018-09-26: Initial version .
  % Function code starts here...
16
  %pre-allocate rk as zero matrix
  rk = zeros(length(OCRtrain),1);
18
  %loop over all digits
  for j = 1:length(OCRtrain)
20
      %perform SVD on current digit matrix
      [U,S,V] = svd(OCRtrain{1,j},'econ');
      %store whole A for digit j as USV', for later comparison
      A = U*S*V';
      %store norm of whole A for digit j, for later comparison
      norm_A = norm(A);
26
      %reset c
      c = 1;
      %reset i
      i = 20;
      %loop while spectral norm is <= 0.12
      while c == 1 && i >= 1
32
          \% decrease number of elements included in U,S and V
          U = U(:,1:i);
34
          S = S(1:i,1:i);
          V = V(:,1:i);
36
          \%compute spectral norm
          comp = norm(A-U*S*V')/norm_A;
          %check criteria for spectral norm
          if comp > 0.12
40
              %set rk equal to previous i -> we should take the last
              %resulting in comp<=0.12
42
              rk(j) = i+1;
              c = 0;
44
          \verb"end"
          i = i-1;
46
      end
```

A.3 train.m

train.m

```
function [U_r] = train(OCRtrain,rk)
  %TRAIN Performs Singular value decomposition on training data and
      crops U
  %
          at desired/defined rk.
  %
      U_r = train(OCRtrain,rk), where OCRtrain is a set of pictures
      of
  %
      hand-drawn digits. Each picture is stored in a column-vector
  %
       each element represents a pixel. Train performs Singular value
  %
       decomposition to OCRtrain and crops the U-matrix from the (rk
       +1):th
  %
       element => U_r.
  %
       {\tt MINOR~WORKING~EXAMPLE:~Find~U\_r~for~training~data~in~A~with}
  %
13
      [U_r] = train(A, 15);
  %
15
  \mbox{\ensuremath{\mbox{\%}}} Author: Gustav Nystedt , guny0007@ad.umu.se
  \% 2018-09-26: Initial version .
17
19 % Function code starts here...
_{21} %pre-allocate U_r = the part of U that should be used when r=rk
  U_r = cell(length(OCRtrain),1);
23
  %loop over all digits
25
  for j = 1:length(OCRtrain)
      %get U in SVD for each digit
[U_r{j},~,~] = svd(OCRtrain{1,j},'econ');
%limit U by r = rk
       U_r\{j\} = U_r\{j\}(:,1:rk(j));
31 end
```

A.4 classify.m

classify.m

```
function [digit] = classify(q,U_r)
  %CLASSIFY - Classify non-seen digit by using information from
      previously
  %
              seen training data.
  %
      Takes picture of digit \boldsymbol{q} and performs classification with the % \boldsymbol{q}
      use of unitary matrix {\tt U\_r} taken from {\tt SVD} of training set.
  %
  %
      "digit" which is what it classifies q as.
  %
  %
      MINIMAL WORKING EXAMPLE: Classify non-seen picture q with
      information
  %
      in unitary matrix U_r, gained from using [U_r] = train(OCRtrain
      ,rk).
  %
      digit = classify(q,U_r);
  %
13
  % Author: Gustav Nystedt , guny0007@ad.umu.se
15 % 2018-09-26: Initial version .
  % Function code starts here...
17
19 %set variable err_min to inf to be sure nothing is initially bigger
       than it
  err_min = inf;
  %loop over all digits
  for i = 1:length(U_r)
      \% check approximation error the unseen digit q approximated by
      digit i
      err = norm(q - U_r{i,1}*U_r{i,1}'*q);
25
      %check if smallest error so far, if true set to new minimum
      error
      if err < err_min</pre>
          err_min = err;
          digit = i-1;
29
      end
31 end
```

A.5 main OCR.m

main_OCR.m

```
\mbox{\em MAIN\_OCR} - Performs tests relevant in Matrix Computations and
  %Applications, Assignment 2, by calling numerous functions and
      conducting
  %a number of plots.
  %
      MINIMAL WORKING EXAMPEL:
      ">> main_OCR" to see results in relevant tests.
  \mbox{\ensuremath{\mbox{$\%$}}} Author: Gustav Nystedt , guny0007@ad.umu.se
  % 2018-09-26: Initial version .
11 % Function code starts here...
  %load train/test-data
13
  load('mnist_all_converted2.mat');
  %change data from uint8 to double
  for i=1:10
      OCRtrain{i}=im2double(OCRtrain{i});
      OCRtest{i}=im2double(OCRtest{i});
19
21
  % call function for finding r_k for each digit
rk = find_rk(OCRtrain);
  %define r sweep values
25 r_val = [1 2 4 8 16 32 64 128];
  %pre-allocate cell array for storing the accuracy
  acc_Cell = cell(length(r_val),1);
  %loop over all r
29
  for i = 1:8
      %prepare r for calling train.m : must be in vector form
      r = r_val(i)*ones(length(OCRtrain),1);
      %call function train to compress training data
      [U_r] = train(OCRtrain,r);
3.5
      %pre-allocate accuracy vector for current r -> will be
      overwritten
      accuracy = zeros(length(OCRtrain),1);
37
      %loop over all digits
      for num = 0:9
          %reset number of correct classifications
           correct = 0;
41
           %loop over all images of a digit
           for j = 1:length(OCRtest{1,num+1}(1,:))
43
               % call classify.m to classify an image of a digit
4.5
               digit = classify(OCRtest{1,num+1}(:,j), U_r);
               % check if correctly classified
47
               if digit == num
                   %increase correctly classified digits by one
49
                   correct = correct+1;
               end
           end
           %compute accuracy for the current digit of the current r
           accuracy(num+1) = correct/length(OCRtest{1,num+1}(1,:));
```

```
%store vector of accuracies for current r
       acc_Cell{i} = accuracy;
   end
59
  %calculate average accuracy for each r in r_val over the digits
61
   for i = 1:8
     mean_r(i) = mean(acc_Cell{i,1});
63
   end
   %%
  %Calculate average accuracy for each digit over r_val
67
   for i = 1:10
       for j = 1:8
69
           digit(j) = acc_Cell{j,1}(i);
       mean_dig(i) = mean(digit);
   end
75 %visualise the r-dependence of the mean accuracy
   figure
77 hold on
   plot(r_val, mean_r)
  scatter(r_val, mean_r, 50, 'filled', 'r')
   xlabel('r')
81 ylabel('avg accuracy')
83 %visualise which digits is easiest/hardest to classify
   figure
85 hold on
   plot(0:9,mean_dig)
scatter(0:9, mean_dig, 50, 'filled', 'r')
   axis([-0.5 9.5 0.8 1])
89 xlabel('digit')
   ylabel('mean accuracy')
91
   \%\% This part is to look closer at the digit 5 (hardest to classify)
93 %set r = 32 since this gives highest accuracy
   r = 32*ones(length(OCRtrain),1);
  %"train" model
[U_r] = train(OCRtrain,r);
97
   %choose digit 5
  num = 5:
99
   % reset number of correctly classified digits
101
  correct = 0;
   i = 1;
103 %loop over all images of 5 in the training set
   for j = 1:length(OCRtest{1,num+1}(1,:))
       %classify current image
       digit = classify(OCRtest{1,num+1}(:,j), U_r);
       % check if correctly classified
107
       if digit == num
           %%increase correctly classified
109
           correct = correct+1;
111
           %store wrongly classified
           wrong(i) = digit;
113
           %store index of wrongly classified
           ind_wrong(i) = j;
115
           i = i + 1;
       end
117
```