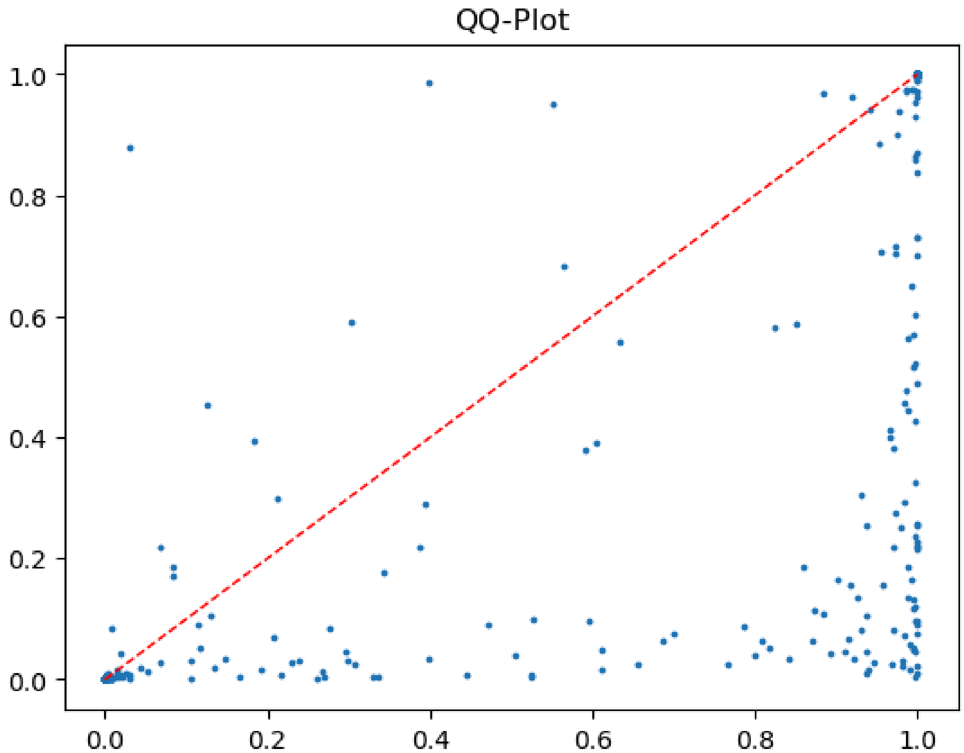


r=0.002

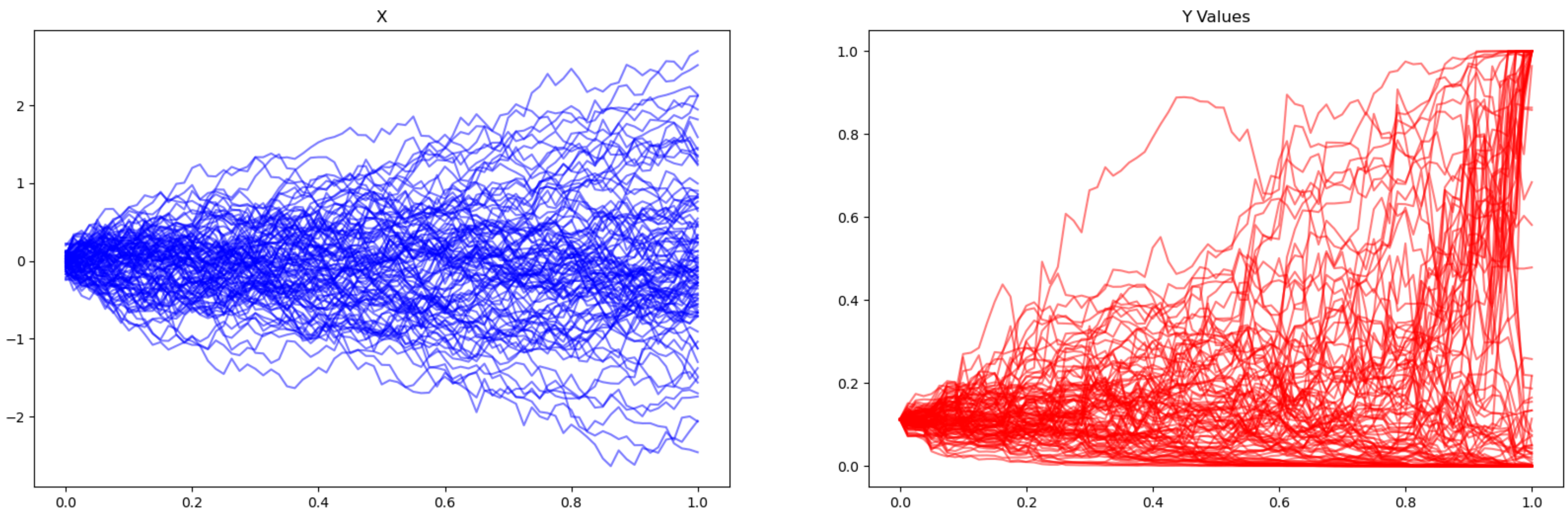
target: sigma=0.05

optimizer: AdamW(weight_decay=5e-4)

scheduler: StepLR(step=50, gamma=0.995)

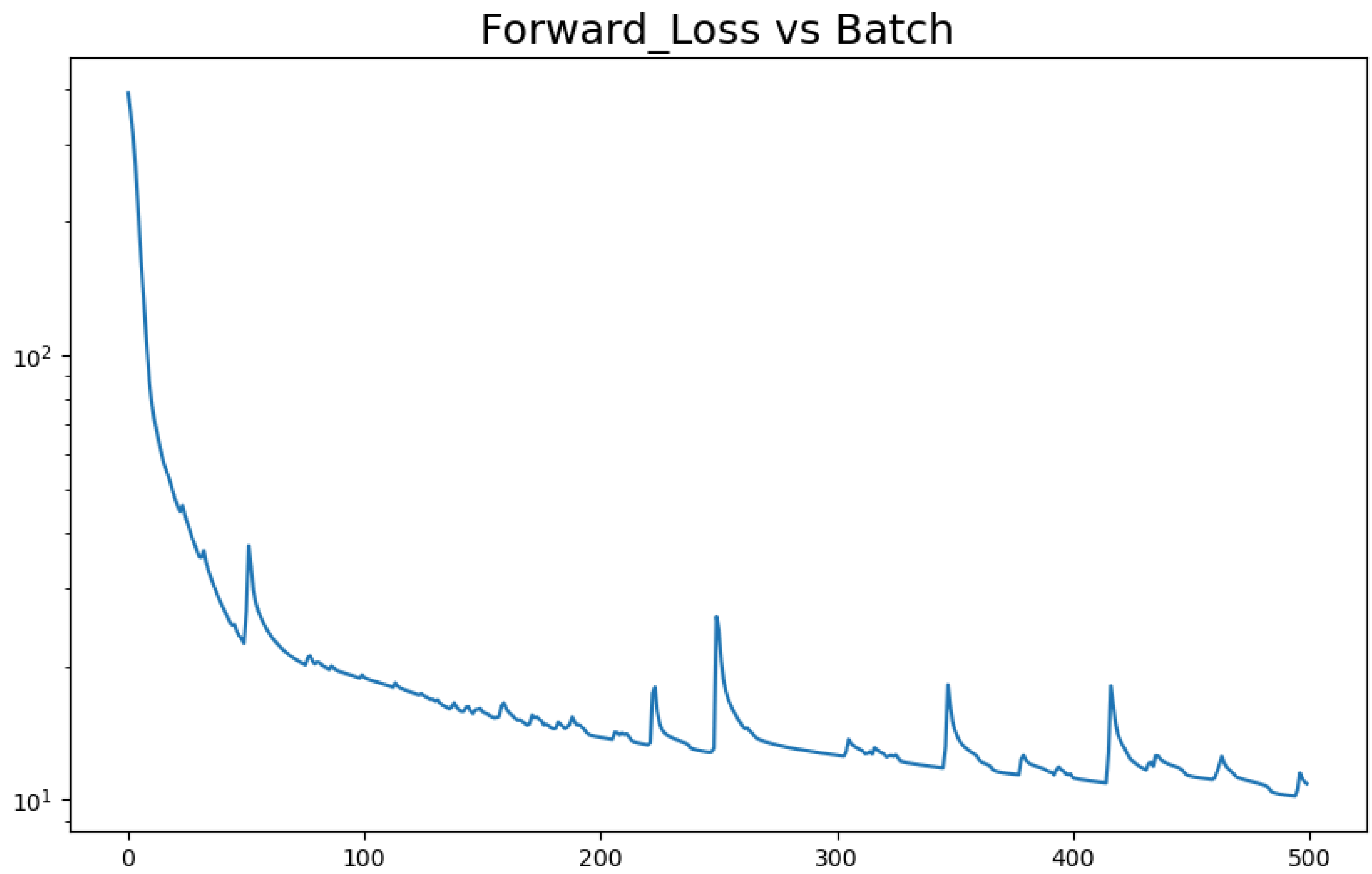
MaxBatch=500

OptimStep=20



X
Y Values

```
Average Error Est:  10.207014131546021
Batch Number:  495
Average Error Est:  10.19406180381775
Batch Number:  496
Average Error Est:  10.568049144744872
Batch Number:  497
Average Error Est:  11.500824975967408
Batch Number:  498
Average Error Est:  11.18021764755249
Batch Number:  499
Average Error Est:  10.981325435638428
Batch Number:  500
Average Error Est:  10.881841087341309
```



In [ ]:
```
import numpy as np
import torch as torch
import torch.nn as nn
import torch.nn.functional as F
import torch.optim as optim
import seaborn as sns
import pandas as pd
import matplotlib.pyplot as plt
import time
import random
from scipy.stats import norm
```

In [ ]:
```
#Model and Params
#Numbers
NumTrain=500
NT=80
dt=1/NT
sigma=0.05

#Forward Loss
forward_losses = []
#Network Class for FBSDE
class Network(nn.Module):
    def __init__(self, lr, input_dims, fc1_dims, fc2_dims, n_outputs):
        '''
        lr: learning rate
        '''
        super(Network, self).__init__()

        #Pass input parameters
        self.input_dims = input_dims
        self.fc1_dims = fc1_dims
        self.fc2_dims = fc2_dims
        self.n_out = n_outputs

        #Construct network
        self.fc1 = nn.Linear(*self.input_dims, self.fc1_dims)
        nn.init.xavier_uniform_(self.fc1.weight)
        self.fc2 = nn.Linear(self.fc1_dims, self.fc2_dims)
        nn.init.xavier_uniform_(self.fc2.weight)
        self.fc3 = nn.Linear(self.fc2_dims, self.n_out)
        nn.init.xavier_uniform_(self.fc3.weight)

        self.optimizer = optim.Adam(self.parameters(), lr=lr)
        self.device = torch.device('cuda:0' if torch.cuda.is_available() else 'cpu')
```

```
        self.to(self.device)

    def forward(self, input):
        x = F.relu(self.fc1(input))
        x= F.relu(self.fc2(x))
        output = self.fc3(x)
        return output

## Functions
def Sample_Init(N,mean=0,sd=0.1):
    '''
    Generate N samples of x0
    '''
    xi = np.random.normal(mean,sd,size=N)

    return torch.FloatTensor(xi).view(-1,1)

def SampleBMIncr(T, Npaths, Nsteps):
    # Returns Matrix of Dimension Npaths x Nsteps With Sample Increments of of BM
    # Here an increment is of the form dB
    dt = T / Nsteps
    dB = np.sqrt(dt) * np.random.randn(Npaths, Nsteps)
    return torch.FloatTensor(dB)

def target(x,sigma=sigma):
    x=x.detach().numpy()
    return torch.FloatTensor(-x/sigma)

# Forward Loss
def get_foward_loss_coupled(dB, init_x,NT, target,y0_model, z_models):
    x =  init_x
    # y = torch.rand_like(x)
    y_tilde=y0_model(x)
    y=torch.sigmoid(y_tilde)
    for j in range(1, NT+1):

        z = z_models[j-1](x)
        x =x+ y*dt+ dB[:,j].view(-1,1)
        y_tilde = (y_tilde +(z**2)*(1-2/(1+torch.exp(y_tilde)))/2*dt  + z * dB[:,j].view(-1,1))#.clamp(min=-1,max=1)
        y=torch.sigmoid(y_tilde)

    loss=torch.mean((y_tilde-target(x))**2)
    return loss


def get_target_path_coupled(dB, init_x,NumBM, NT,y0_model, z_models):
    x_path = torch.ones(NumBM,NT+1)
```

```python
    y_path = torch.ones(NumBM,NT+1)
    x = init_x
    # y = torch.rand_like(x)
    y_tilde=y0_model(x)
    y=torch.sigmoid(y_tilde)
    x_path[:,0] = x.squeeze()
    y_path[:,0] = y.squeeze()
    for j in range(1, NT+1):
        z = z_models[j-1](x)
        x += y*dt+ dB[:,j].view(-1,1)
        y_tilde = (y_tilde +(z**2)*(1-2/(1+torch.exp(y_tilde)))/2 *dt + z * dB[:,j].view(-1,1))#.clamp(min=-1,max=1)
        y=torch.sigmoid(y_tilde)
        x_path[:,j] = x.squeeze()
        y_path[:,j] = y.squeeze()
    return x_path.detach(), y_path.detach()

class plot_results():
    def __init__(self,loss=forward_losses,sigma=sigma,Npaths=100,NumTrain=NumTrain,NT=NT):
        self.loss=loss
        self.x_path,self.y_path=get_target_path_coupled(dB, init_x, y0_model=y0_model_main, z_models=z_models_main, NumB
        self.number_of_paths=np.minimum(Npaths,NumTrain)
        self.sigma=sigma

    def FwdLoss(self,log=True):
        plt.figure(figsize=(10,6))
        plt.title("Forward_Loss vs Batch",fontsize=18)
        plt.plot(self.loss)

        if log==True:
            plt.yscale('log')

    def results(self,seed=0):
        random.seed(seed)
        idx_list = np.random.choice(NumTrain, self.number_of_paths, replace = False)
        x_plot = self.x_path.detach().numpy()[idx_list]
        y_plot = self.y_path.detach().numpy()[idx_list]
        t = np.array([i for i in range(NT+1)]) * 1/(NT)
        plt.figure(figsize=(20,6))
        plt.subplot(121)
        for i in range(self.number_of_paths):
                plt.plot(t,x_plot[i], color="blue", alpha=0.5)
        plt.title("X")

        plt.subplot(122)
        for i in range(self.number_of_paths):
                plt.plot(t,y_plot[i], color="red", alpha=0.5)
        plt.title("Y Values")
```

```
        ### Integrated Plots
        random.seed(seed)
        idx=random.randint(0,self.number_of_paths)
        plt.figure(figsize=(10,8))
        plt.subplot()
        plt.plot(t,x_plot[idx], color="blue", alpha=0.5,label='X')
        plt.plot(t,y_plot[idx], color="black", linestyle='--',alpha=0.5,label="Y Values")
        plt.hlines(y=[0,1],xmin=0,xmax=1,colors='firebrick',linestyles='-.')
        plt.title("Comparison of A Particular Path")
        plt.legend()

    def qq_plot(self,sigma=sigma):
        plt.figure()
        plt.title("QQ-Plot")
        x_sigmoid=1/(1+np.exp(self.x_path[:,-1]/sigma))
        plt.scatter(x_sigmoid,self.y_path[:,-1],s=3)
        plt.plot(np.linspace(0,1,5),np.linspace(0,1,5),linestyle='--',linewidth=1,color='r')
```

In [ ]:

```
## Train
torch.autograd.set_detect_anomaly(True)

dB = SampleBMIncr(1, Npaths=NumTrain, Nsteps=NT+1)
init_x =  Sample_Init(N=NumTrain)

#Forward Loss
forward_losses = []
#How many batches?
MaxBatch= 500

#How many optimization steps per batch
OptimSteps= 20

#Set Learning rate
learning_rate = 0.002

#Train on a single batch?
single_batch = True

#Set up main models for y0 and z (z will be list of models)
layer_dim = 10
y0_model_main = Network(lr=learning_rate, input_dims=[1], fc1_dims=layer_dim, fc2_dims=layer_dim,
                     n_outputs=1)
z_models_main = [Network(lr=learning_rate, input_dims=[1], fc1_dims=layer_dim, fc2_dims=layer_dim,
                     n_outputs=1) for i in range(NT)]
```

```python
#Define optimization parameters
# params = list(y0_model_main.parameters())
params=[]
for i in range(NT):
    params += list(z_models_main[i].parameters())

#Set up optimizer and scheduler
optimizer = optim.AdamW(params, lr=learning_rate,weight_decay=5e-4)
scheduler = torch.optim.lr_scheduler.StepLR(optimizer, step_size=50, gamma=0.995)


for k in range(0,MaxBatch):

    print("Batch Number: ", k+1)
    sloss=0
    #optimize main network wrt the foward loss
    for l in range(0,OptimSteps):
        optimizer.zero_grad()

        loss = get_foward_loss_coupled(dB, init_x,NT=NT,target=target, y0_model=y0_model_main, z_models=z_models_main)
        # print(loss)

        loss.backward()
        # print(params)
        # torch.nn.utils.clip_grad_norm_(parameters=params,max_norm=5,norm_type=1)
        optimizer.step()
        scheduler.step()
        nloss = loss.detach().numpy()
        sloss += nloss
        # print('OptimStep: '+ str(l+1))
        # print('forward_loss: ' + str(nloss))
    avgloss = sloss/OptimSteps
    print("Average Error Est: ", avgloss)
    forward_losses.append(avgloss)

    #Generate a new batch if using multiple batches
    if(not single_batch):
        dB = SampleBMIncr(1, Npaths=NumTrain, Nsteps=NT+1)
        init_x =  Sample_Init(N=NumTrain)


plot=plot_results(loss=forward_losses)
plot.FwdLoss()
```

```
Batch Number:  1
Average Error Est:  390.4913024902344
Batch Number:  2
Average Error Est:  354.5587677001953
Batch Number:  3
Average Error Est:  315.19701995849607
Batch Number:  4
Average Error Est:  269.4810157775879
Batch Number:  5
Average Error Est:  220.71451644897462
Batch Number:  6
Average Error Est:  177.60297622680665
Batch Number:  7
Average Error Est:  146.60689392089844
Batch Number:  8
Average Error Est:  122.84807815551758
Batch Number:  9
Average Error Est:  102.76398506164551
Batch Number:  10
Average Error Est:  87.26106834411621
Batch Number:  11
Average Error Est:  78.15623817443847
Batch Number:  12
Average Error Est:  72.19101486206054
Batch Number:  13
Average Error Est:  67.85396995544434
Batch Number:  14
Average Error Est:  63.964501762390135
Batch Number:  15
Average Error Est:  60.350241088867186
Batch Number:  16
Average Error Est:  57.29459190368652
Batch Number:  17
Average Error Est:  55.48044261932373
Batch Number:  18
Average Error Est:  53.51588134765625
Batch Number:  19
Average Error Est:  51.56993732452393
Batch Number:  20
Average Error Est:  49.29841613769531
Batch Number:  21
Average Error Est:  47.332977867126466
Batch Number:  22
Average Error Est:  45.85554504394531
Batch Number:  23
Average Error Est:  44.60461864471436
Batch Number:  24
```