

In [ ]:

`lr=0.01`

`target: sigma=0.03`

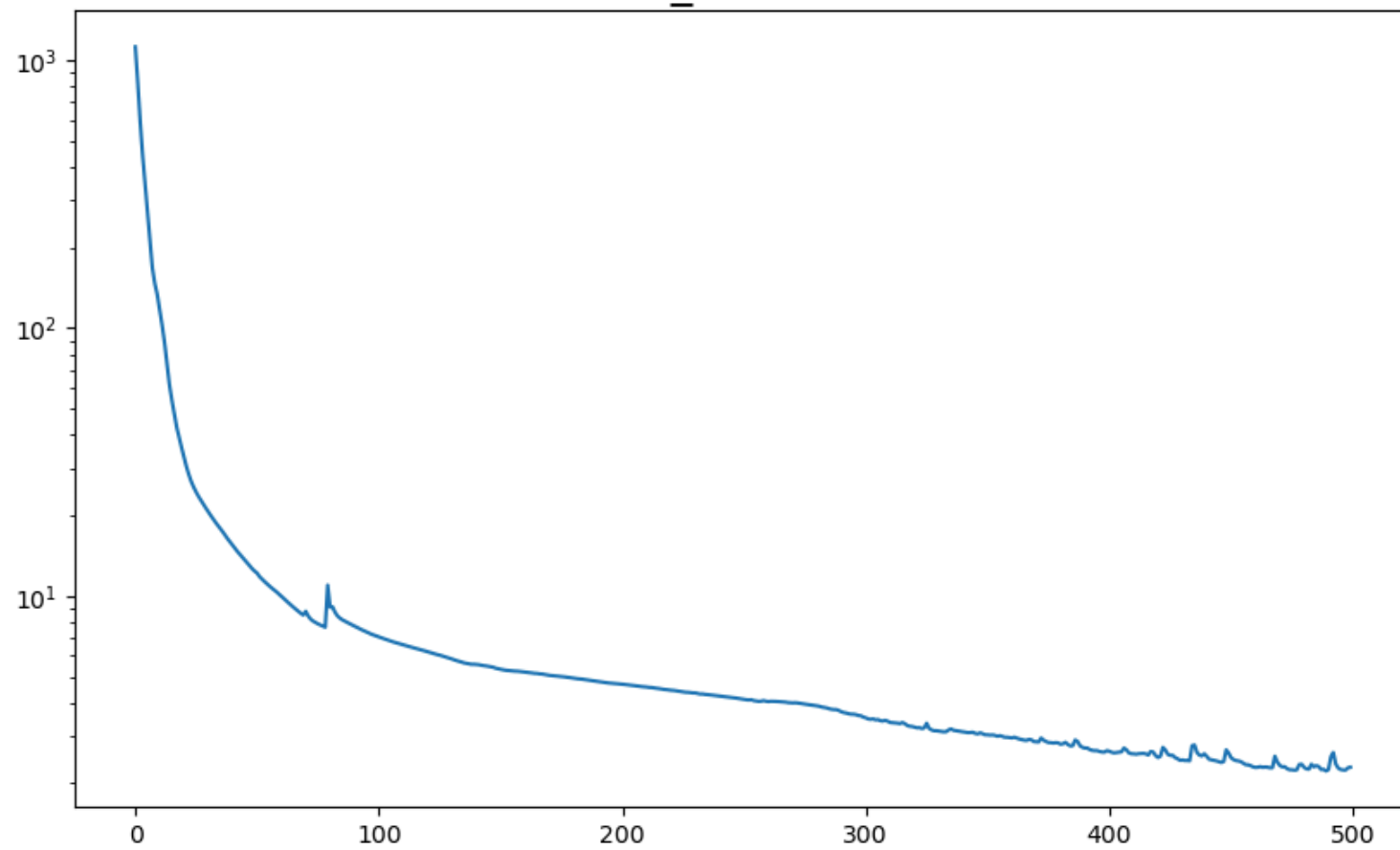
`optimizer: Adamax()`

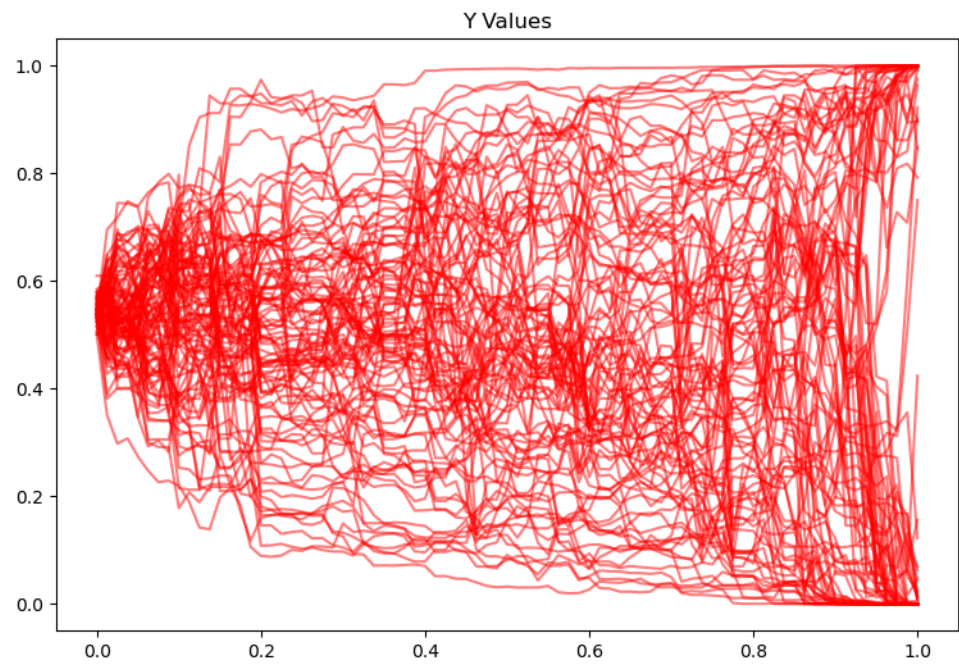
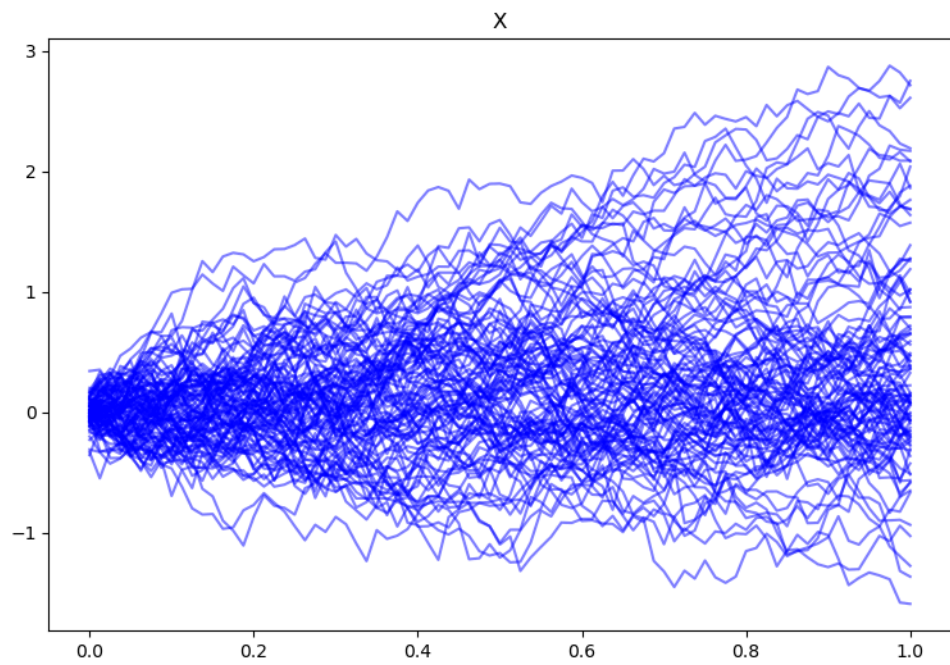
`scheduler: StepLR(step=100, gamma=0.999)`

`MaxBatch=500`

`OptimStep=20`

Forward\_Loss vs Batch





```
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=0.03
#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)

```

```

    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, NumBM=NumTrain, NT=NT)
        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")

    def 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', linestyle='-.')
        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 = 0.01

#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)]

#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.Adamax(params, lr=learning_rate)
scheduler = torch.optim.lr_scheduler.StepLR(optimizer, step_size=100, gamma=0.999)

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()
```

```
plot.results()
```

```
plot.qq_plot()
```



Batch Number: 1  
Average Error Est: 1122.2111755371093  
Batch Number: 2  
Average Error Est: 827.2856536865235  
Batch Number: 3  
Average Error Est: 590.4854019165039  
Batch Number: 4  
Average Error Est: 441.7405242919922  
Batch Number: 5  
Average Error Est: 347.997331237793  
Batch Number: 6  
Average Error Est: 270.52982025146486  
Batch Number: 7  
Average Error Est: 214.1126449584961  
Batch Number: 8  
Average Error Est: 167.69378204345702  
Batch Number: 9  
Average Error Est: 146.88306045532227  
Batch Number: 10  
Average Error Est: 133.66112060546874  
Batch Number: 11  
Average Error Est: 117.10462303161621  
Batch Number: 12  
Average Error Est: 102.63940734863282  
Batch Number: 13  
Average Error Est: 88.45855331420898  
Batch Number: 14  
Average Error Est: 73.65113487243653  
Batch Number: 15  
Average Error Est: 61.59910659790039  
Batch Number: 16  
Average Error Est: 53.93289852142334  
Batch Number: 17  
Average Error Est: 47.852755546569824  
Batch Number: 18  
Average Error Est: 42.67208557128906  
Batch Number: 19  
Average Error Est: 39.061025047302245  
Batch Number: 20  
Average Error Est: 35.8293701171875  
Batch Number: 21  
Average Error Est: 33.0259349822998  
Batch Number: 22  
Average Error Est: 30.38594779968262  
Batch Number: 23  
Average Error Est: 28.38123264312744  
Batch Number: 24  
Average Error Est: 26.722067070007324  
Batch Number: 25  
Average Error Est: 25.47184009552002  
Batch Number: 26

Average Error Est: 2.3066291570663453  
Batch Number: 486  
Average Error Est: 2.3287567853927613  
Batch Number: 487  
Average Error Est: 2.310615825653076  
Batch Number: 488  
Average Error Est: 2.251969039440155  
Batch Number: 489  
Average Error Est: 2.2568003654479982  
Batch Number: 490  
Average Error Est: 2.224775803089142  
Batch Number: 491  
Average Error Est: 2.24894300699234  
Batch Number: 492  
Average Error Est: 2.511076307296753  
Batch Number: 493  
Average Error Est: 2.6065438628196715  
Batch Number: 494  
Average Error Est: 2.3623443484306335  
Batch Number: 495  
Average Error Est: 2.282032585144043  
Batch Number: 496  
Average Error Est: 2.252937972545624  
Batch Number: 497  
Average Error Est: 2.2442977905273436  
Batch Number: 498  
Average Error Est: 2.2409165263175965  
Batch Number: 499  
Average Error Est: 2.28571617603302  
Batch Number: 500  
Average Error Est: 2.2970502614974975

```
/var/folders/xb/rvrt2lnd1bs3y0fbz2c5wbwm0000gn/T/ipykernel_3221/205158394.py:143: RuntimeWarning: overflow encountered in exp
x_sigmoid=1/(1+np.exp(self.x_path[:,-1]/sigma))
```