

ECE 595 HW2

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Feb.17.2021

Exercise 1: Loading Data via Python

```
['index', 'male_bmi', 'male_stature_mm']  
['0', '3.0', '1.679']  
['1', '2.56', '1.586']  
['2', '2.42', '1.773']  
['3', '2.7399999999999998', '1.816']  
['4', '2.59', '1.809']  
['5', '2.5300000000000002', '1.662']  
['6', '2.27', '1.829']  
['7', '2.54', '1.686']  
['8', '3.41', '1.761']  
['9', '3.34', '1.797']  
  
['index', 'female_bmi', 'female_stature_mm']  
['0', '2.82', '1.563']  
['1', '2.2199999999999998', '1.716']  
['2', '2.71', '1.484']  
['3', '2.81', '1.651']  
['4', '2.55', '1.548']  
['5', '2.3', '1.665']  
['6', '3.56', '1.564']  
['7', '3.1100000000000003', '1.676']  
['8', '2.46', '1.69']  
['9', '4.3', '1.704']
```

Figure 1. Exercise 1 result

Exercise 2: Build a Linear Classifier via Optimization

a.

2. a)

$$\hat{\theta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y} \quad g_{\theta} = \theta^T \mathbf{x}$$

$$\hat{\theta} = \underset{\theta \in \mathbb{R}^d}{\operatorname{argmin}} \sum_{n=1}^N (y_n - g_{\theta}(x_n))^2$$

$$\mathcal{D} = \{(x_n, y_n)\}_{n=1}^N$$

$$\hat{\theta} = \underset{\theta \in \mathbb{R}^d}{\operatorname{argmin}} \underbrace{\|\mathbf{y} - \mathbf{X}\theta\|^2}_{\mathcal{E}_{\text{train}}(\theta)}$$

~~Over-determined~~ \mathbf{X} : $\hat{\theta} = (\mathbf{A}^T \mathbf{A})^{-1} \mathbf{A}^T \mathbf{y}$ Full row rank

2 Technique: 1. Regularization
2. Pseudo-inverse

$$\therefore \hat{\theta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$$

b.

$$\text{theta} = [-1.070\text{e}+01; -1.233\text{e}-01; 6.674\text{e}+00]$$

c.

$$\text{theta} = [-1.070\text{e}+01; -1.233\text{e}-01; 6.674\text{e}+00]$$

d.

d)

$$\mathcal{E}(\theta) = \|\mathbf{y} - \mathbf{X}\theta\|^2 = \|\mathbf{X}\theta - \mathbf{y}\|^2$$

$$\nabla \mathcal{E}_{\text{train}} = 2\mathbf{X}^T (\mathbf{X}\theta - \mathbf{y}) = 2\mathbf{X}^T \mathbf{X}\theta - 2\mathbf{X}^T \mathbf{y}$$

$$\mathcal{E}(\theta^k - \alpha^k \nabla \mathcal{E}(\theta^k)) = \mathcal{E}(\theta^k + \alpha^k \underbrace{\mathbf{A}}_{\mathbf{b}} \mathbf{d}^k)$$

$$= \|\mathbf{X}(\theta^k + \alpha \mathbf{d}^k) - \mathbf{y}\|^2$$

$$\nabla_{\alpha} \mathcal{E}(\theta^k + \alpha \mathbf{d}^k) = \frac{d}{d\alpha} (\underbrace{(\theta + \alpha \mathbf{d})^T \mathbf{X}^T \mathbf{X} (\theta + \alpha \mathbf{d})}_{\mathbf{a}} - \underbrace{2\mathbf{y}^T \mathbf{X} (\theta + \alpha \mathbf{d})}_{\mathbf{b}} + \underbrace{\|\mathbf{y}\|^2}_{\mathbf{c}})$$

$$= \frac{d}{d\alpha} (\underbrace{\theta^T \mathbf{X}^T \mathbf{X} \theta}_{\mathbf{a}} + \underbrace{(\alpha \mathbf{d})^T \mathbf{X}^T \mathbf{X} \theta}_{\mathbf{b}} + \underbrace{\theta^T \mathbf{X}^T \mathbf{X} \alpha \mathbf{d}}_{\mathbf{c}} + \underbrace{(\alpha \mathbf{d})^T \mathbf{X}^T \mathbf{X} \alpha \mathbf{d}}_{\mathbf{d}} - \underbrace{2\mathbf{y}^T \mathbf{X} \theta}_{\mathbf{e}} - \underbrace{2\mathbf{y}^T \mathbf{X} \alpha \mathbf{d}}_{\mathbf{f}} + \underbrace{\|\mathbf{y}\|^2}_{\mathbf{g}})$$

$$= 2\theta^T \mathbf{X}^T \mathbf{X} \mathbf{d} + 2\alpha \|\mathbf{X} \mathbf{d}\|^2 - 2\mathbf{y}^T \mathbf{X} \mathbf{d} = 0$$

$$\alpha \|\mathbf{X} \mathbf{d}\|^2 = \mathbf{y}^T \mathbf{X} \mathbf{d} - \theta^T \mathbf{X}^T \mathbf{X} \mathbf{d}$$

$$\therefore \alpha = \frac{\mathbf{y}^T \mathbf{X} \mathbf{d} - \theta^T \mathbf{X}^T \mathbf{X} \mathbf{d}}{\|\mathbf{X} \mathbf{d}\|^2}$$

e.

$\theta = [-1.070e+01; -1.233e-01; 6.674e+00]$

f.

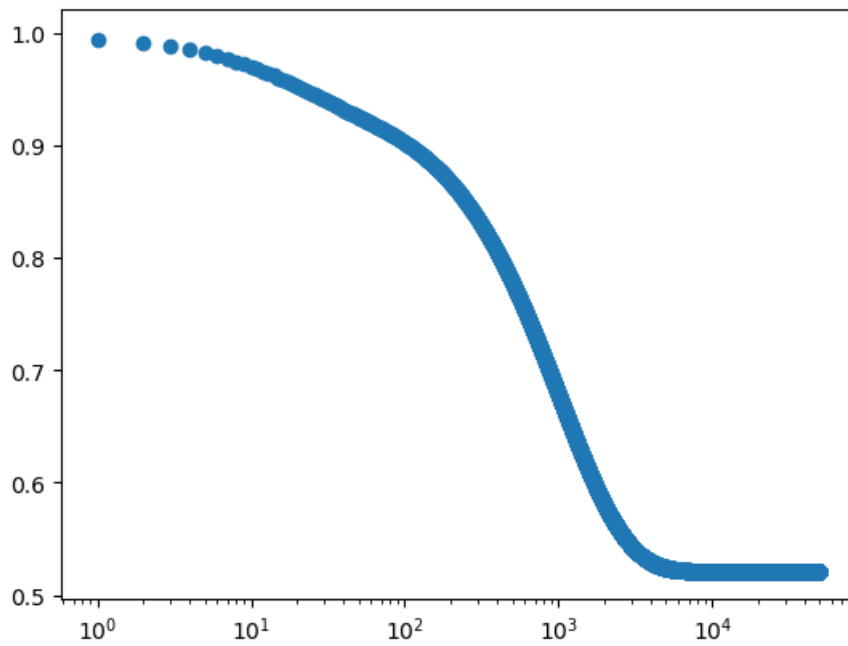


Figure 2. plot of the training loss

g.

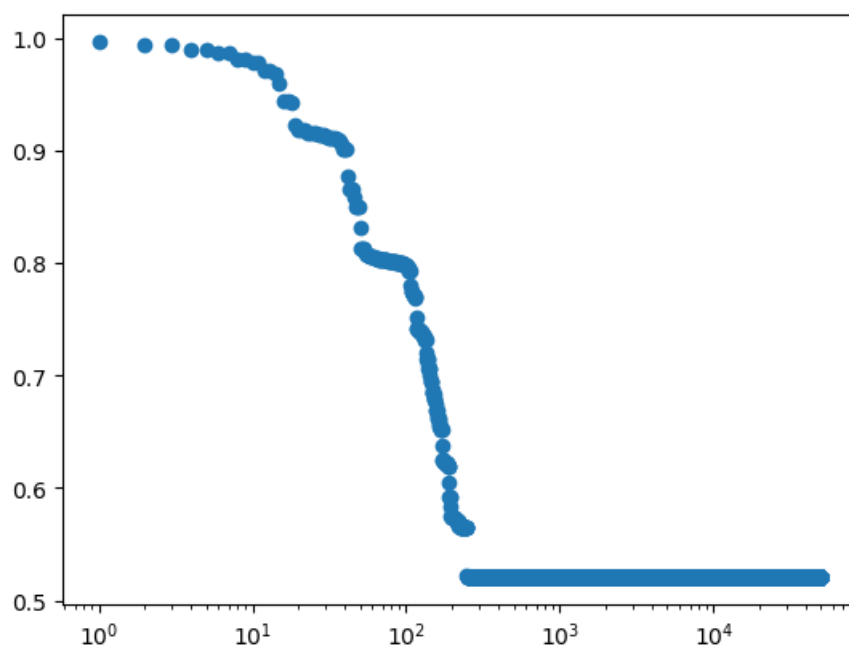
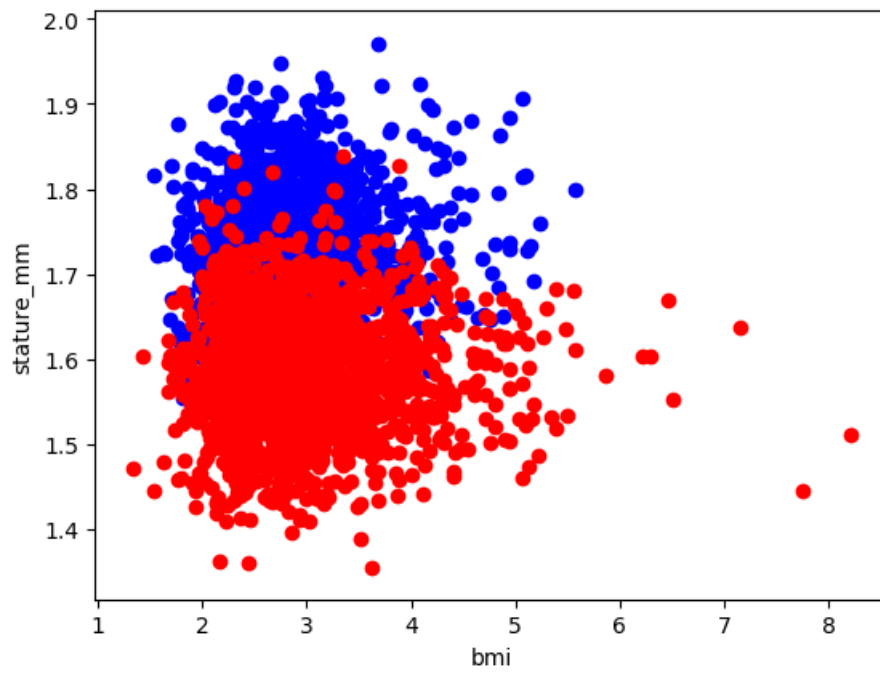


Figure 3. plot of the training loss

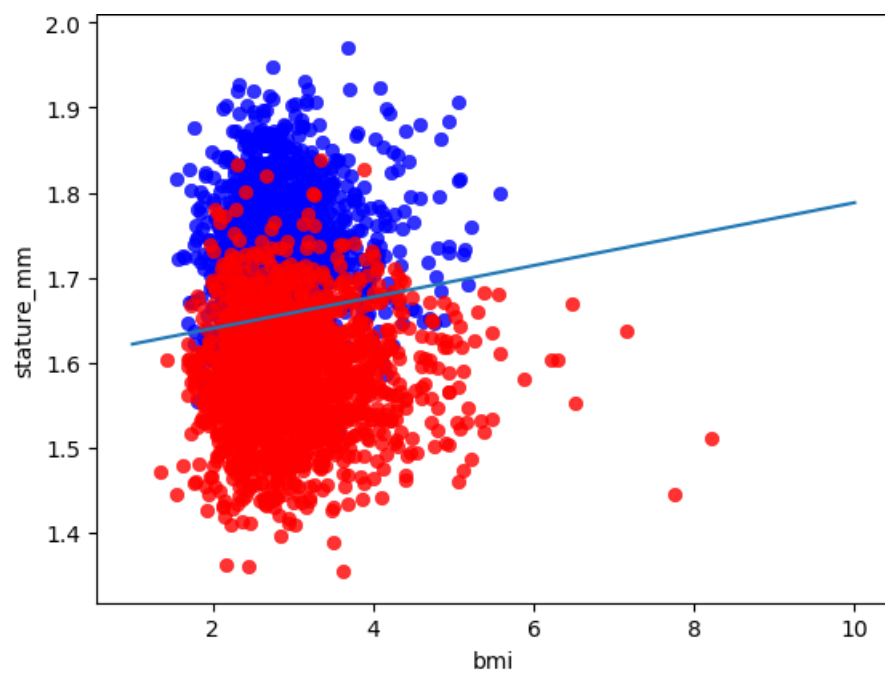
Exercise 3: Visualization and Testing

a.

i.



ii.



b

False Alarm = 15.02403846153846%

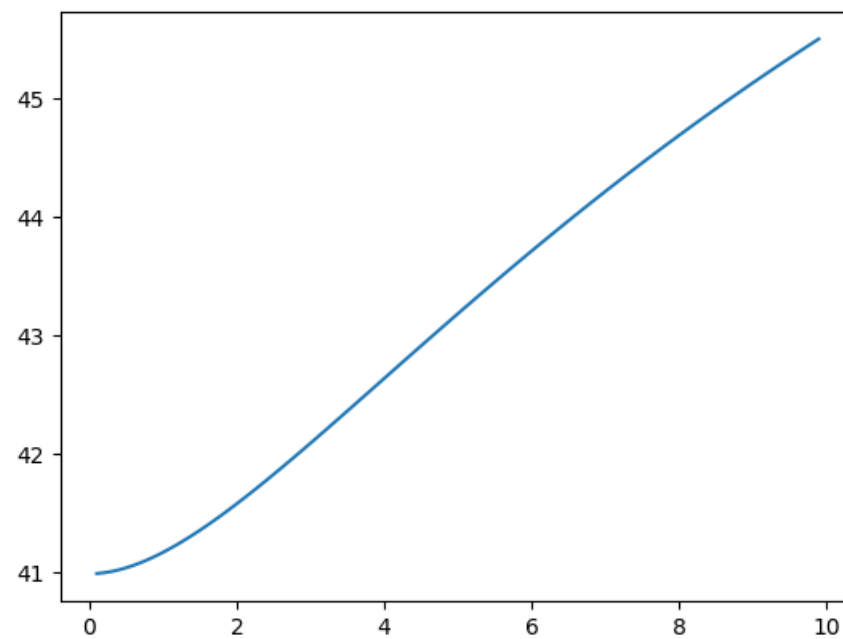
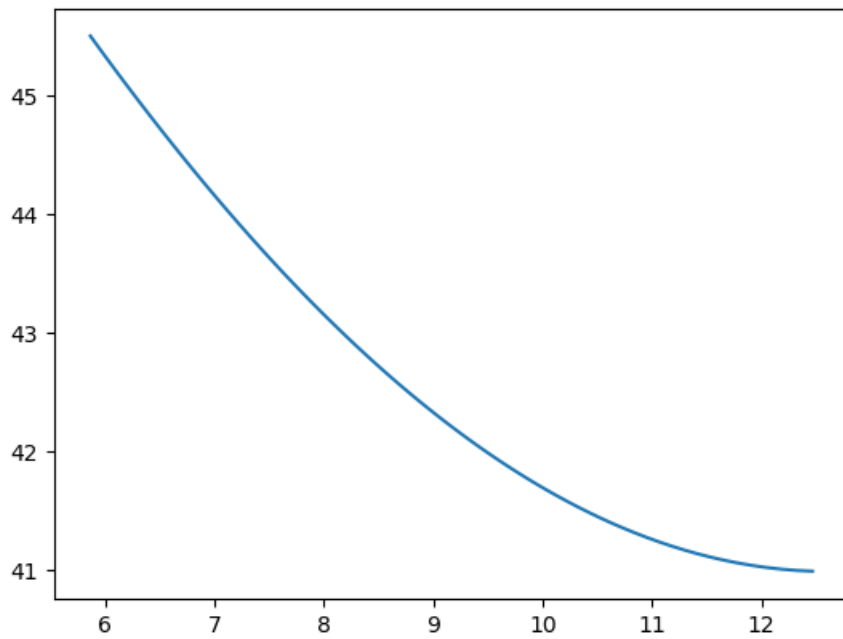
Miss = 18.653846153846154%

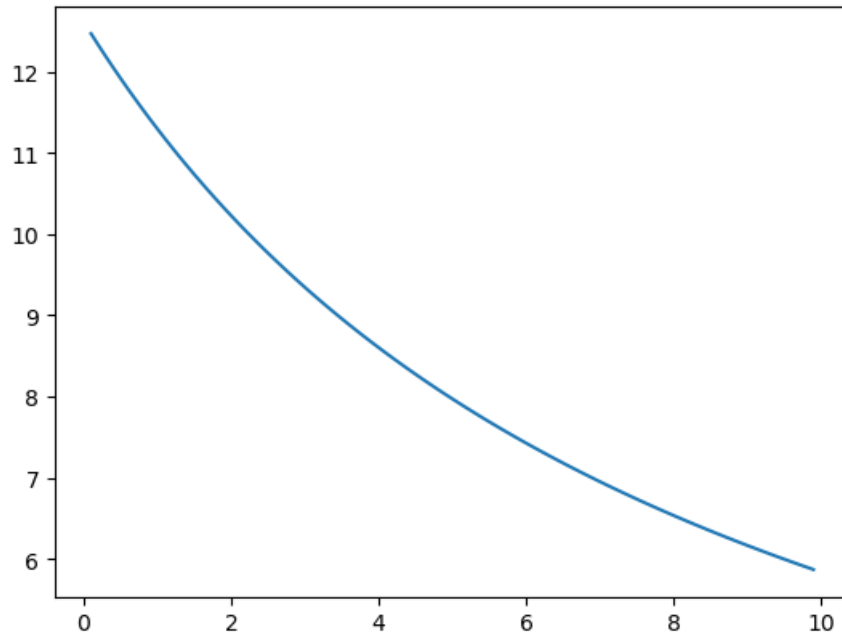
Precision = 0.9998804240631164

Recall = 0.9999036898201988

Exercise 4: Regularization

a.





b.

$$\begin{aligned}
 b) \quad & \alpha(x) = \|x\theta - y\|_2^2 + \lambda \|\theta\|_2^2 \\
 & \varepsilon \quad \alpha(x, r_\alpha) = \|x\theta - y\|_2^2 - \sum_{i=1}^m r_{\alpha i} (\alpha - \|\theta\|_2^2) \\
 & \quad g_\alpha = \alpha - \|\theta\|_2^2 \\
 & \quad g_\varepsilon = \varepsilon - \|x\theta - y\|_2^2 \\
 & \alpha(x, r_\varepsilon) = \|\theta\|_2^2 - \sum_{i=1}^m r_{\varepsilon i} (\varepsilon - \|x\theta - y\|_2^2) \\
 ii) \quad & ① \nabla_x \alpha(x^*) = 0, \quad \nabla_x \alpha(x^*, r_\alpha^*) = 0, \quad \nabla_x \alpha(x^*, r_\varepsilon^*) = 0 \\
 & \quad ② \quad \alpha - \|\theta^*\|_2^2 \geq 0, \quad \varepsilon - \|x\theta^* - y\|_2^2 \geq 0 \\
 & \quad ③ \quad r_\alpha^* \geq 0, \quad r_\varepsilon^* \geq 0 \\
 & \quad ④ \quad r_\alpha^* (\alpha - \|\theta^*\|_2^2) = 0, \quad r_\varepsilon^* (\varepsilon - \|x\theta^* - y\|_2^2) = 0
 \end{aligned}$$

iii)

$$\hat{\theta}_\lambda = \arg \min_{\theta \in \mathbb{R}^d} \|\Sigma \theta - y\|_2^2 + \lambda \|\theta\|_2^2$$

$$\alpha(x) = \|\Sigma \theta - y\|_2^2 + \lambda \|\theta\|_2^2$$

$$\nabla_x \alpha(x) = 2 \|\Sigma \theta - y\|_2^2 = 0$$

$$\|\Sigma \theta - y\|_2 = 0 \Rightarrow \Sigma \theta = y \quad \hat{\theta}_\lambda = \Sigma^{-1} y$$

$$r_\alpha(\alpha - \|\hat{\theta}_\lambda\|_2^2) = 0 \Rightarrow r_\alpha(\alpha - \|\Sigma^{-1} y\|_2^2) = 0$$

$$r_{\alpha_i}(\alpha - (x_i^{-1} y_i)^2) = 0$$

$$\text{if } r_{\alpha_i} = 0 \quad \alpha - (x_i^{-1} y_i)^2 > 0 \quad \alpha > (x_i^{-1} y_i)^2$$

$$\text{if } r_\alpha = 0, \quad \alpha > \|\Sigma^{-1} y\|_2^2$$

$$\text{if } \alpha - \|\Sigma^{-1} y\|_2^2 = 0, \quad r_\alpha > 0$$

$$\alpha = \|\Sigma^{-1} y\|_2^2$$

$$iv) \quad r_\xi(\xi - \|\Sigma \Sigma^{-1} y - y\|_2^2) = 0 \Rightarrow r_\xi \xi = 0$$

$$r_\xi = 0 \quad \text{or} \quad \xi = 0$$

$$v) \quad \nabla_\theta \left(\|\Sigma \theta - y\|_2^2 - \sum_{i=1}^m r_{\alpha_i}(\alpha - \|\theta\|_2^2) \right) = 0$$

$$2(\Sigma \theta - y) + r_\alpha \cdot 2\theta = 0 \quad \Sigma \theta - y + r_\alpha \cdot \theta = 0$$

$$(\Sigma + r_\alpha) \theta = y \quad \theta = (\Sigma + r_\alpha)^{-1} y$$

$$\text{If } r_\alpha = 0, \quad \text{Yes}$$

$$\text{If } r_\alpha > 0, \quad \text{No}$$

$$r_\alpha(\alpha - \|\Sigma + r_\alpha\|_2^2) = 0$$

$$\text{Since } r_\alpha > 0 \quad (\Sigma + r_\alpha)^{-1} y \neq \Sigma^{-1} y \neq \alpha$$

~~Yes~~


```

# -*- coding: utf-8 -*-
"""
Created on Tue Feb 16 21:22:39 2021

@author: 11327
"""

import numpy as np
import matplotlib.pyplot as plt
import cvxpy as cp
import csv

# Exercise 1

# Reading csv file for male data
with open("./data/male_train_data.csv", "r") as csv_file:
    reader = csv.reader(csv_file, delimiter=',')
    # Add your code here to process the data into usable form
    i = 0
    data_m = np.array([])
    for line in reader:
        try:
            line[1] = str(float(line[1])/10) # normalizing BMI
        except:
            None
        try:
            line[2] = str(float(line[2])/1000) # normalizing stature_mm
        except:
            None
        if i == 0:
            data_m = np.array(line)
        else:
            data_m = np.row_stack((data_m,np.array(line)))
        i = i+1
    print(data_m[0:11,:])

csv_file.close()

print()

# Reading csv file for female data
with open("./data/female_train_data.csv", "r") as csv_file:
    reader = csv.reader(csv_file, delimiter=',')
    # Add your code here to process the data into usable form
    i = 0
    data_f = np.array([])
    for line in reader:
        try:
            line[1] = str(float(line[1])/10) # normalizing BMI
        except:
            None
        try:
            line[2] = str(float(line[2])/1000) # normalizing stature_mm
        except:
            None
        if i == 0:
            data_f = np.array(line)
        else:
            data_f = np.row_stack((data_f,np.array(line)))
        i = i+1
    print(data_f[0:11,:])

```

```

csv_file.close()

# Exercise 2
# b

data_m = np.around(data_m[1:,1:].astype(np.float), decimals = 3)
data_f = np.around(data_f[1:,1:].astype(np.float), decimals = 3)

X = np.row_stack((data_m,data_f))
# X = X.astype(np.float)

# add a column of 1 to the X
X = np.c_[np.ones(len(X)), X]

# Producing y_n
len_m = len(data_m)
len_f = len(data_f)
y = np.concatenate((np.array(np.ones(len_m)), np.array(-1.0*np.ones(len_f))))

# Calculating theta
theta = np.dot(np.dot(np.linalg.pinv(np.dot(X.T,X)),X.T),y)

# c
THETA = cp.Variable(X.shape[1])
objective = cp.Minimize(cp.sum_squares(y - X@THETA))
prob = cp.Problem(objective)

result = prob.solve()
THETA_c = THETA.value

# e: Gradient descent
# Initialize gradient descent
d = X.shape[1]
max_itr = 50000
cost = np.zeros(max_itr)
theta_e = [0.,0.,0.]
XtX = np.dot( np.transpose(X), X)
theta_store = np.zeros((d,max_itr+1))
for i in range(d):
    theta_store[i,0] = 0

# Gradient descent
for itr in range(max_itr):
    dJ      = 2*(np.dot(XtX,theta_e) - np.dot(X.T,y))
    dd      = -1 * dJ
    alpha   = (np.dot(np.dot(y.T,X),dd) - np.dot(np.dot(theta_e,XtX),dd)) / np.sum((np.dot(X,dd))**2)
    theta_e = theta_e + alpha*dd
    theta_store[:,itr+1] = theta_e
    cost[itr] = np.linalg.norm(y-np.dot(X, theta_e))**2/X.shape[0]

# f
plt.figure(1)
plt.semilogx(cost,'o',linewidth=8)

# g
beta = 0.9
# Initialize gradient descent
d = X.shape[1]

```

```

max_itr = 50000
cost = np.zeros(max_itr)
theta_g = [0.,0.,0.]
XtX = np.dot( np.transpose(X), X)
theta_store = np.zeros((d,max_itr+1))
for i in range(d):
    theta_store[i,0] = 0

# Gradient descent
itr = 0
dJ      = 2*(np.dot(XtX,theta_g) - np.dot(X.T,y))
dJ_lasttime = 2*(np.dot(XtX,theta_store[:,itr]) - np.dot(X.T,y))
dd      = -1 * (beta*dJ_lasttime + (1-beta)*dJ)
alpha   = (np.dot(np.dot(y.T,X),dd) - np.dot(np.dot(theta_g,XtX),dd)) / np.sum((np.dot(X,dd))**2)
theta_g = theta_g + alpha*dd
theta_store[:,itr+1] = theta_g
cost[itr] = np.linalg.norm(y-np.dot(X, theta_g))**2/X.shape[0]

for itr in range(1,max_itr):
    dJ      = 2*(np.dot(XtX,theta_g) - np.dot(X.T,y))
    dJ_lasttime = 2*(np.dot(XtX,theta_store[:,itr-1]) - np.dot(X.T,y))
    dd      = -1 * (beta*dJ_lasttime + (1-beta)*dJ)
    alpha   = (np.dot(np.dot(y.T,X),dd) - np.dot(np.dot(theta_g,XtX),dd)) / np.sum((np.dot(X,dd))**2)
    theta_g = theta_g + alpha*dd
    theta_store[:,itr+1] = theta_g
    cost[itr] = np.linalg.norm(y-np.dot(X, theta_g))**2/X.shape[0]

# h
plt.figure(2)
plt.semilogx(cost,'o',linewidth=8)

# Exercise 3

# a
# i
plt.figure(3)
plt.scatter(data_m[:,0],data_m[:,1],c = 'b',alpha = 0.8,linewidth = 0.5)
plt.scatter(data_f[:,0],data_f[:,1],c = 'r',alpha = 0.8,linewidth = 0.5)
plt.xlabel('bmi')
plt.ylabel('stature_mm')

# ii
xaxis = np.linspace(1,10,100)
yaxis = (-1*theta[0]-theta[1]*xaxis) / theta[2]
plt.plot(xaxis,yaxis)

# b
f_predicted_mm = (-1*theta[0]-theta[1]*data_f[:,0]) / theta[2]
m_predicted_mm = (-1*theta[0]-theta[1]*data_m[:,0]) / theta[2]

false_alarm = 0
for i in range(len_f):
    if (data_f[i,1] > f_predicted_mm[i]):
        false_alarm = false_alarm + 1
false_alarm = false_alarm / len_f

Miss = 0
for i in range(len_m):
    if (data_m[i,1] < m_predicted_mm[i]):

```

```

        Miss = Miss + 1
Miss = Miss / len_m

TP = len_m - Miss
FP = Miss
FN = false_alarm
precision = (TP)/(TP+FP)
recall = TP/(TP+FN)

# Exercise 4: Regularization
# a

THETA_4 = []
lambd = np.arange(0.1,10,0.1)

for i in range(len(lambd)):
    THETA = cp.Variable(X.shape[1])
    objective = cp.Minimize(cp.sum_squares(X@THETA - y)+lambd[i]*cp.sum_squares(THETA))
    prob = cp.Problem(objective)

    result = prob.solve()
    THETA_4.append(THETA.value)

x_4a = []
y_4a = []
for i in range(len(lambd)):
    x_4a.append(np.linalg.norm(THETA_4[i], ord=2))
    y_4a.append(np.linalg.norm(X@THETA_4[i] - y, ord=2))
plt.figure(1)
plt.plot(x_4a, y_4a)

plt.figure(2)
plt.plot(lambd, y_4a)

plt.figure(3)
plt.plot(lambd, x_4a)

```

Implementing Noise2Noise for Dynamic Scenes

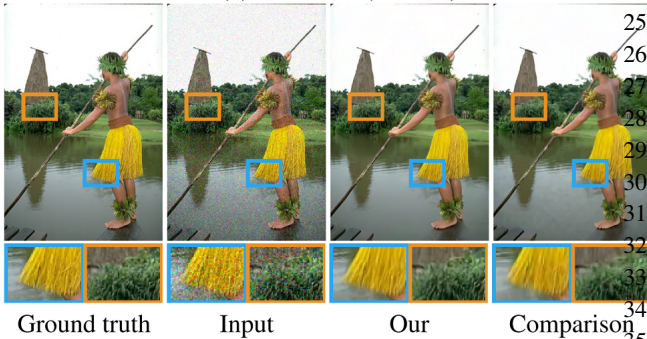
Ruijie Song M.S.^{*1}

Abstract

Implementing Noise2Noise for Dynamic Scenes

1. Dataset

(a) Gaussian ($\sigma = 25$)



There's the dataset.

1.1. Codes

```
1 # Copyright (c) 2018, NVIDIA CORPORATION
2 #
3 # This work is licensed under the Creative
4 # Commons Attribution 4.0 International License. To view a copy of this license, visit
5 # http://creativecommons.org/licenses/by-nc-sa/4.0/
6 # Creative Commons, PO Box 1866, Mountain View, CA 94039, USA
7
8 import tensorflow as tf
9
10 def parse_tfrecord_tf(record):
11     features = tf.parse_single_example(record, {
12         'shape': tf.FixedLenFeature([3], tf.int32),
13         'data': tf.FixedLenFeature([], tf.float32)
14     })
15     data = tf.decode_raw(features['data'], tf.float32)
16     return tf.reshape(data, features['shape'])
17
18 # [c, h, w] -> [h, w, c]
```

```
18 def chw_to_hwc(x):
19     return tf.transpose(x, perm=[1, 2, 0])
20
21 # [h, w, c] -> [c, h, w]
22 def hwc_to_chw(x):
23     return tf.transpose(x, perm=[2, 0, 1])
24
25 def resize_small_image(x):
26     shape = tf.shape(x)
27     return tf.cond(
28         tf.logical_or(
29             tf.less(shape[2], 256),
30             tf.less(shape[1], 256)
31         ),
32         true_fn=lambda: hwc_to_chw(tf.image.resize_images(x, [shape[1], shape[2]])),
33         false_fn=lambda: tf.cast(x, tf.float32)
34     )
35
36 def random_crop_noised_clean(x, add_noise):
37     cropped = tf.random_crop(resize_small_image(x), [256, 256, 3])
38     return (add_noise(cropped), add_noise(cropped))
39
40 def create_dataset(train_tfrecords, minibatch_size, num_threads):
41     print('Setting up dataset source from', train_tfrecords)
42     buffer_mb = 256
43     num_threads = 2
44     dset = tf.data.TFRecordDataset(train_tfrecords)
45     dset = dset.repeat()
46     buf_size = 1000
47     dset = dset.prefetch(buf_size)
48     dset = dset.map(parse_tfrecord_tf, num_parallel_calls=num_threads)
49     dset = dset.shuffle(buffer_size=buf_size)
50     dset = dset.map(lambda x: random_crop_noised_clean(x, True))
51     dset = dset.batch(minibatch_size)
52     it = dset.make_one_shot_iterator()
53     return it
```

2. check point 2 baseline

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