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1  import numpy as np
2  import cvxpy as cp
3
4  # Sigmoid function
5  def sigmoid(x):
6      z = np.exp(-x)
7      sig = 1 / (1 + z)
8      return sig
9
10 # Generates a random binary signal given a
11 # h in U(-1,1) (uniform distribution) and adjacency matrix chi
12 def generate_signal(h, chi):
13     P = (chi@h)
14     X = [sigmoid(p) for p in P]
15     for i in range(len(X)):
16         test = np.random.uniform(0,1)
17         if test < X[i]:
18             X[i] = 1
19         else:
20             X[i] = 0
21     return X
22
23 # Used in optimization program for creating expressions
24 def term_given_X(y,w,X):
25     return y.T@X@w - cp.sum(cp.logistic(X@w))
26
27 def term_given_w(y,w,X):
28     return y.T@X@w - cp.sum(cp.logistic(X@w))
29
30 # Given a noisy signal (Num_Nodes by Num_signals) and sparsity constraint
31 # Return estimated adjacency matrix
32 def binary_graph_learning(Y_noisy, alpha):
33     # Define variables
34     Y = Y_noisy
35     N = Y_noisy.shape[0]
36     A_var = cp.Variable((N,N), symmetric = True)
37     Lap = cp.diag(A_var@np.ones((N,1))) - A_var
38     h_var = cp.Variable((N,1))
39     h_init = np.random.uniform(-1,1,N)
40     print("CP variables built.")
41     # Adjacency Matrix Constraints
42     constraints = [cp.diag(A_var) == 0,
43                   A_var - cp.diag(cp.diag(A_var)) >= 0,
44                   sum(A_var@np.ones(N)) == N]
45     A_obj = cp.Maximize(sum([term_given_w(y,h_init,A_var) for y in Y.T]) -
46                          alpha*cp.norm(Lap, 'fro'))
47
48     P_init = cp.Problem(A_obj, constraints)
49     P_init.solve()
50     A_init = A_var.value
51     A_vals = [A_init]
52     h_vals = [h_init]
53     for i in range(10):
54         A_cur = cp.Variable((N,N), symmetric = True)
55         Lap = cp.diag(A_cur@np.ones((N,1))) - A_cur
56         h_cur = cp.Variable((N,1))
57         constraints = [cp.diag(A_cur) == 0,
58                       A_cur - cp.diag(cp.diag(A_cur)) >= 0]
59         hconstraints = [cp.sum(h_cur) == 0,
60                       cp.max(h_cur) <= 1,
61                       cp.min(h_cur) >= -1]
62         h_obj = cp.Maximize(sum([term_given_X(y,h_cur,A_vals[len(A_vals)-1]) for y in
63                                Y.T]))
64         P_cur = cp.Problem(h_obj, hconstraints)
65         P_cur.solve()
66         h_vals.append(h_cur.value)
67         A_obj = cp.Maximize(sum([term_given_w(y,h_vals[len(h_vals)-1],A_cur) for y in

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        Y.T]) - alpha*cp.norm(Lap, 'fro'))
66     P_cur2 = cp.Problem(A_obj, constraints)
67     P_cur2.solve()
68     A_vals.append(A_cur.value)
69     return A_vals
```