REIGH HW 18 (1) Mechanica Ban - Schill - [10000]t V 2 V U 0 2 12 - < 12,0,>0, 100 1) 2 0 /100 0 1/20 0 0 1/2 0 0 1/5 V(VTV) Vto. 10000 (1100 1 3 11111 0 1 3 5 100 -1 1-11 0 0-11 = -1/2 -1/2 -1/2 00 000 Projectio ? 1/4

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#### **EE16A Homework 13**

#### **Question 2: How Much Is Too Much?**

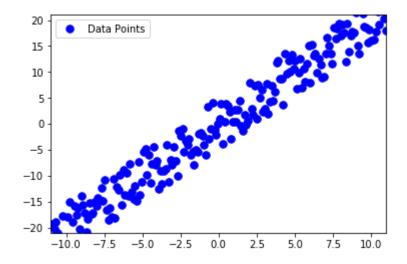
```
In [1]: import numpy as np
         import numpy.matlib
         import matplotlib.pyplot as plt
         %matplotlib inline
         """Function that defines a data matrix for some input data."""
         def data matrix(input data,degree):
             # degree is the degree of the polynomial you plan to fit the data with
             Data=np.zeros((len(input data),degree+1))
             for k in range(0,degree+1):
                 Data[:,k]=(list(map(lambda x:x**k ,input_data)))
             return Data
         """Function that computes the Least Squares Approximation"""
         def leastSquares(D,y):
             return np.linalg.lstsq(D,y)[0]
         """This function is used for plotting only"""
         def poly_curve(params,x_input):
             # params contains the coefficients that multiply the polynomial terms, in d\epsilon
             degree=len(params)-1
             x_range=[x_input[1], x_input[-1]]
             x=np.linspace(x range[0],x range[1],1000)
             y=x*0
             for k in range(0,degree+1):
                 coeff=params[k]
                 y=y+list(map(lambda z:coeff*z**k,x))
             return x,y
         np.random.seed(10)
```

## Part (a)

Some setup code to create our resistor test data points and plot them.

```
In [2]: R = 2
    x_a = np.linspace(-11,11,200)
    y_a = R*x_a + (np.random.rand(len(x_a))-0.5)*10
    fig = plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,21])
    ax.plot(x_a,y_a, '.b', markersize=15)
    ax.legend(['Data Points'])
```

Out[2]: <matplotlib.legend.Legend at 0x112ef8de278>

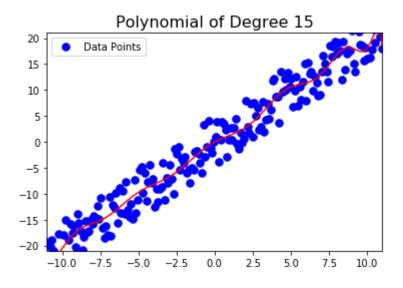


Let's calculate a polynomial approximation of the above device.

```
In [12]: # Play around with the degree here to try and fit different degree polynomials
    degree=15
    D_a = data_matrix(x_a,degree)
    p_a = leastSquares(D_a, y_a)

fig=plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,21])
    x_a_,y_a_=poly_curve(p_a,x_a)
    ax.plot(x_a,y_a,'.b',markersize=15)
    ax.plot(x_a_, y_a_, 'r')
    ax.legend(['Data Points'])
    plt.title('Polynomial of Degree %d' %(len(p_a)-1),fontsize=16)
```

Out[12]: <matplotlib.text.Text at 0x112f171e908>



#### Part (b)

```
In [14]:
         def cost(x, y, start, end):
             """Given a set of x and y points, this function
             calculates polynomial approximations of varying
             degrees from start to end and returns the cost
             of each degree in an array. The calculated cost
             should be the mean square error."""
             c = []
             for degree in range(start, end):
                  R = 2
                 x_a = np.linspace(-11,11,200)
                 y_a = R*x_a + (np.random.rand(len(x_a))-0.5)*10
                 D a = data matrix(x a, degree)
                  p_a = leastSquares(D_a, y_a)
                  c.append(p a*p a - degree*degree)
             return c
```

start = 1

In [15]:

```
end = 15
fig=plt.figure()
ax=fig.add subplot(111)
ax.plot(range(start, end), cost(x_a,y_a,start,end))
plt.title('Cost vs. Degree')
ValueError
                                           Traceback (most recent call last)
<ipython-input-15-11266a351dc2> in <module>()
      3 fig=plt.figure()
      4 ax=fig.add subplot(111)
----> 5 ax.plot(range(start, end), cost(x_a,y_a,start,end))
      6 plt.title('Cost vs. Degree')
C:\Program Files\Anaconda\lib\site-packages\matplotlib\ init .py in inner(ax,
 *args, **kwargs)
   1895
                            warnings.warn(msg % (label_namer, func.__name__),
   1896
                                           RuntimeWarning, stacklevel=2)
                    return func(ax, *args, **kwargs)
-> 1897
   1898
                pre doc = inner. doc
   1899
                if pre doc is None:
C:\Program Files\Anaconda\lib\site-packages\matplotlib\axes\_axes.py in plot(se
lf, *args, **kwargs)
   1405
   1406
                for line in self. get lines(*args, **kwargs):
-> 1407
                    self.add line(line)
   1408
                    lines.append(line)
   1409
C:\Program Files\Anaconda\lib\site-packages\matplotlib\axes\ base.py in add lin
e(self, line)
   1791
                    line.set clip path(self.patch)
   1792
-> 1793
                self._update_line_limits(line)
   1794
                if not line.get label():
   1795
                    line.set label(' line%d' % len(self.lines))
C:\Program Files\Anaconda\lib\site-packages\matplotlib\axes\_base.py in _update
line limits(self, line)
                Figures out the data limit of the given line, updating self.dat
   1813
aLim.
   1814
-> 1815
                path = line.get path()
                if path.vertices.size == 0:
   1816
   1817
                    return
C:\Program Files\Anaconda\lib\site-packages\matplotlib\lines.py in get_path(sel
f)
    987
    988
                if self._invalidy or self._invalidx:
--> 989
                    self.recache()
    990
                return self._path
    991
```

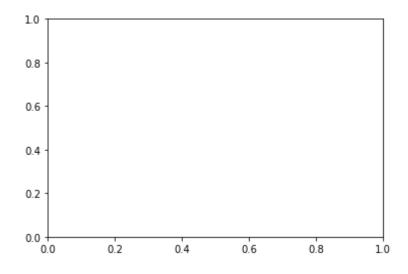
```
C:\Program Files\Anaconda\lib\site-packages\matplotlib\lines.py in recache(sel
f, always)
```

C:\Program Files\Anaconda\lib\site-packages\numpy\core\numeric.py in asarray(a,
 dtype, order)

```
529
530 """

--> 531 return array(a, dtype, copy=False, order=order)
532
533
```

ValueError: setting an array element with a sequence.

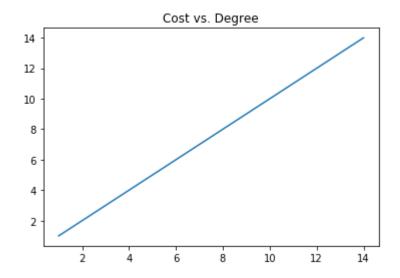


### Part (c)

```
In [27]: def improvedCost(x, y, x_test, y_test, start, end):
    """Given a set of x and y points training points,
    this function calculates polynomial approximations of varying
    degrees from start to end. Then it returns the cost, with
    the polynomial tested on test points of each degree in an array"""
    c = []
    for degree in range(start, end):
        c.append(degree)
    return c
```

```
In [28]: # Run this to test your new cost function
    start = 1
    end = 15
    x_a_test = x_a[0::2]
    x_a_training = x_a[1::2]
    y_a_test = y_a[0::2]
    y_a_training = y_a[1::2]
    c = improvedCost(x_a_training, y_a_training, x_a_test, y_a_test, start, end)
    fig=plt.figure()
    ax=fig.add_subplot(111)
    ax.plot(range(start,end), c)
    plt.title('Cost vs. Degree')
```

Out[28]: <matplotlib.text.Text at 0x112f412e710>

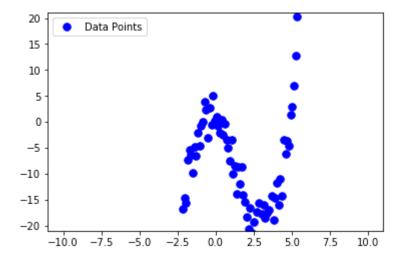


Part (d)

```
In [29]: x_d_par=np.array([0.1,-4,-4,1])
    x_d=np.linspace(-11,11,200)
    y_d=np.dot(data_matrix(x_d,3),x_d_par)+(np.random.rand(len(x_d))-0.5)*10

fig=plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,21])
    ax.plot(x_d,y_d,'.b',markersize=15)
    ax.legend(['Data Points'])
    print(len(x_d))
```

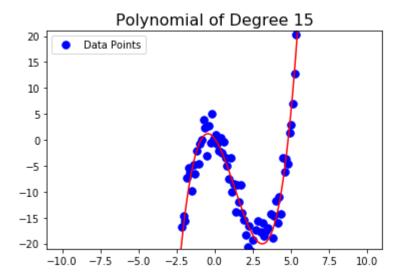
200



```
In [30]: # Play With the degree to try to fit different degree polynomials
    degree=15
    D_d = data_matrix(x_d,degree)
    p_d = leastSquares(D_d, y_d)

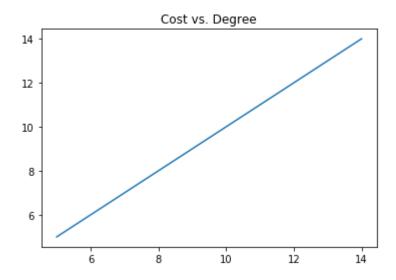
    fig=plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,21])
    x_d_,y_d_=poly_curve(p_d,x_d)
    ax.plot(x_d,y_d,'.b',markersize=15)
    ax.plot(x_d_, y_d_, 'r')
    ax.legend(['Data Points'])
    plt.title('Polynomial of Degree %d' %(len(p_d)-1),fontsize=16)
```

Out[30]: <matplotlib.text.Text at 0x112f17d8278>



```
In [31]: start = 5
    end = 15
    x_d_test = x_d[0::2]
    x_d_training = x_d[1::2]
    y_d_test = y_d[0::2]
    y_d_training = y_d[1::2]
    c = improvedCost(x_d_training, y_d_training, x_d_test, y_d_test, start, end)
    fig=plt.figure()
    ax=fig.add_subplot(111)
    ax.plot(range(start,end), c)
    plt.title('Cost vs. Degree')
```

Out[31]: <matplotlib.text.Text at 0x112f407aeb8>

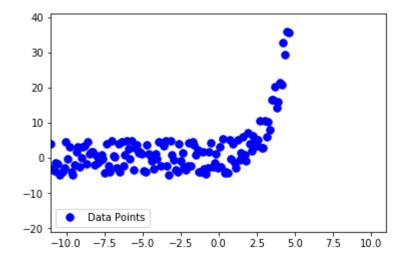


Part (e)

```
In [32]: x_e=np.linspace(-11,11,200)
    y_e=0.4*np.exp(x_e)+(np.random.rand(len(x_e))-0.5)*10

fig=plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,41])
    ax.plot(x_e,y_e,'.b',markersize=15)
    ax.legend(['Data Points'])
```

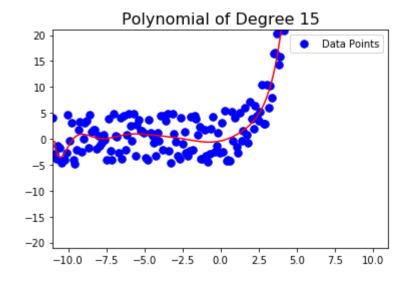
Out[32]: <matplotlib.legend.Legend at 0x112f42935c0>



```
In [33]: # Play With the degree to try to fit different degree polynomials
    degree=15
    D_e = data_matrix(x_e,degree)
    p_e = leastSquares(D_e, y_e)

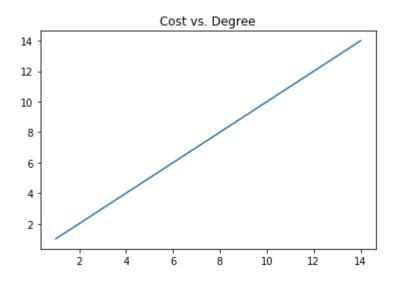
fig=plt.figure()
    ax=fig.add_subplot(111,xlim=[-11,11],ylim=[-21,21])
    x_e_,y_e_=poly_curve(p_e,x_e)
    ax.plot(x_e,y_e,'.b',markersize=15)
    ax.plot(x_e_, y_e_, 'r')
    ax.legend(['Data Points'])
    plt.title('Polynomial of Degree %d' %(len(p_e)-1),fontsize=16)
```

Out[33]: <matplotlib.text.Text at 0x112f430fa90>



```
In [34]: start = 1
    end = 15
    x_e_test = x_e[0::2]
    x_e_training = x_e[1::2]
    y_e_test = y_e[0::2]
    y_e_training = y_e[1::2]
    c = improvedCost(x_e_training, y_e_training, x_e_test, y_e_test, start, end)
    fig=plt.figure()
    ax=fig.add_subplot(111)
    ax.plot(range(start,end), c)
    plt.title('Cost vs. Degree')
```

Out[34]: <matplotlib.text.Text at 0x112f43d1f28>



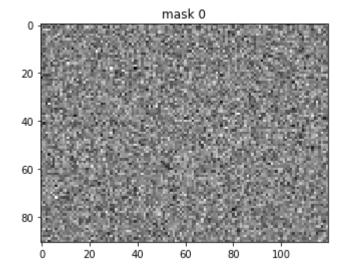
# **Question 3: Sparse Imaging**

This example generates a sparse signal and tries to recover it using the Orthogonal Matching Pursuit algorithm.

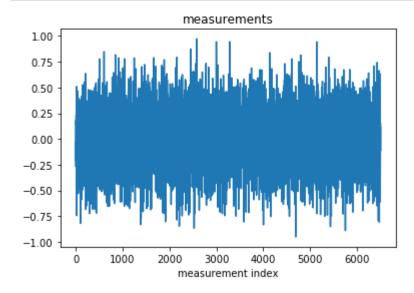
```
In [35]: # imports
   import matplotlib.pyplot as plt
   import numpy as np
   from scipy import misc
   from IPython import display
   from simulator import *
   %matplotlib inline
```

```
In [36]: measurements, A = simulate()

# THE SETTINGS FOR THE IMAGE - PLEASE DO NOT CHANGE
height = 91
width = 120
sparsity = 476
numPixels = len(A[0])
```



```
In [38]: # measurements
    plt.title('measurements')
    plt.plot(measurements)
    plt.xlabel('measurement index')
    plt.show()
```



```
In [39]: # OMP algorithm
         # THERE ARE MISSING LINES THAT YOU NEED TO FILL
         def OMP(imDims, sparsity, measurements, A):
             r = measurements.copy()
             indices = []
             # Threshold to check error. If error is below this value, stop.
             THRESHOLD = 0.1
             # For iterating to recover all signal
             i = 0
             while i < sparsity and np.linalg.norm(r) > THRESHOLD:
                  # Calculate the correlations
                  print('%d - '%i,end="",flush=True)
                 corrs = A.T.dot(r)
                 # Choose highest-correlated pixel location and add to collection
                 # COMPLETE THE LINE BELOW
                 best index = np.argmax(np.abs(COMPLETE HERE))
                  indices.append(best index)
                 # Build the matrix made up of selected indices so far
                 # COMPLETE THE LINE BELOW
                 Atrunc = A[:,COMPLETE_HERE]
                 # Find orthogonal projection of measurements to subspace
                 # spanned by recovered codewords
                 b = measurements
                 # COMPLETE THE LINE BELOW
                 xhat = np.linalg.lstsq(COMPLETE_HERE, COMPLETE_HERE)[0]
                 # Find component orthogonal to subspace to use for next measurement
                 # COMPLETE THE LINE BELOW
                  r = b - Atrunc.dot(COMPLETE_HERE)
                 # This is for viewing the recovery process
                  if i % 10 == 0 or i == sparsity-1 or np.linalg.norm(r) <= THRESHOLD:</pre>
                      recovered signal = np.zeros(numPixels)
                      for j, x in zip(indices, xhat):
                          recovered_signal[j] = x
                      Ihat = recovered signal.reshape(imDims)
                      plt.title('estimated image')
                      plt.imshow(Ihat, cmap=plt.cm.gray, interpolation='nearest')
                      display.clear output(wait=True)
                      display.display(plt.gcf())
                  i = i + 1
             display.clear_output(wait=True)
             # Fill in the recovered signal
             recovered_signal = np.zeros(numPixels)
             for i, x in zip(indices, xhat):
                  recovered signal[i] = x
```

return recovered signal

```
In [40]: rec = OMP((height, width), sparsity, measurements, A)
         NameError
                                                    Traceback (most recent call last)
         <ipython-input-40-85cdb11237bb> in <module>()
         ----> 1 rec = OMP((height, width), sparsity, measurements, A)
         <ipython-input-39-7e9d2559798c> in OMP(imDims, sparsity, measurements, A)
                         # Choose highest-correlated pixel location and add to collectio
         n
              19
                         # COMPLETE THE LINE BELOW
                         best index = np.argmax(np.abs(COMPLETE HERE))
         ---> 20
              21
                         indices.append(best_index)
              22
         NameError: name 'COMPLETE_HERE' is not defined
```

#### PRACTICE: Part (c)

```
In [ ]: # the setting
         # file name for the sparse image
         fname = 'figures/smiley.png'
         # number of measurements to be taken from the sparse image
         numMeasurements = 6500
         # the sparsity of the image
         sparsity = 400
         # read the image in black and white
         I = misc.imread(fname, flatten=1)
         # normalize the image to be between 0 and 1
         I = I/np.max(I)
         # shape of the image
         imageShape = I.shape
         # number of pixels in the image
         numPixels = I.size
         plt.title('input image')
         plt.imshow(I, cmap=plt.cm.gray, interpolation='nearest');
```

```
In []: # generate your image masks and the underlying measurement matrix
    Mask, A = randMasks(numMeasurements,numPixels)
    # vectorize your image
    full_signal = I.reshape((numPixels,1))
    # get the measurements
    measurements = np.dot(Mask,full_signal)
    # remove the mean from your measurements
    measurements = measurements - np.mean(measurements)

In []: # measurements
    plt.title('measurements')
    plt.plot(measurements)
    plt.xlabel('measurement index')
    plt.show()

In []: rec = OMP(imageShape, sparsity, measurements, A)
```

## **Question 4: Speeding Up OMP**

This example generates a sparse signal and tries to recover it using the Orthogonal Matching Pursuit algorithm.

```
In []: # imports
    import matplotlib.pyplot as plt
    import numpy as np
    from scipy import misc
    from IPython import display
    from simulator import *
    %matplotlib inline
```

```
In [ ]: | # the setting
        # file name for the sparse image
        fname = 'figures/pika.png'
        # number of measurements to be taken from the sparse image
        numMeasurements = 9000
        # the sparsity of the image
        sparsity = 800
        # read the image in black and white
        I = misc.imread(fname, flatten=1)
        # normalize the image to be between 0 and 1
        I = I/np.max(I)
        # shape of the image
        imageShape = I.shape
        # number of pixels in the image
        numPixels = I.size
        plt.title('input image')
        plt.imshow(I, cmap=plt.cm.gray, interpolation='nearest');
In [ ]: # generate your image masks and the underlying measurement matrix
        Mask, A = randMasks(numMeasurements,numPixels)
        # vectorize your image
        full signal = I.reshape((numPixels,1))
        # get the measurements
        measurements = np.dot(Mask,full_signal)
        # remove the mean from your measurements
        measurements = measurements - np.mean(measurements)
In [ ]: # measurements
        plt.title('measurements')
        plt.plot(measurements)
        plt.xlabel('measurement index')
        plt.show()
In [ ]: # Write a function that returns a matrix U whose columns form
        # an orthonormal basis for the columns of the matrix A.
        def gramschmidt(A):
            return U
        # A better option is to write a function that takes in a matrix U0
        # with orthonormal columns and a single new vector v and adds another
        # orthonormal column to U0 creating a new matrix U whose columns are orthonormal
        # and span the column space of \{U0, v\}.
        # Note: Using this function will make your code faster.
        def gramschmidt_addone(U0, v):
            return U
```

```
In [ ]: | # THERE ARE MISSING LINES THAT YOU NEED TO FILL
       def OMP(imDims, sparsity, measurements, A):
           r = measurements.copy()
           indices = []
           # Threshold to check error. If error is below this value, stop.
           THRESHOLD = 0.1
           # For iterating to recover all signal
           ### THIS LINE INITIALIZES THE MATRIX U
           U = np.zeros([np.size(A,0),0])
           while i < sparsity and np.linalg.norm(r) > THRESHOLD:
              # calculate the correlations
              print('%d - '%i,end="",flush=True)
              corrs = A.T.dot(r)
              # Choose highest-correlated pixel location and add to collection
              # COMPLETE THE LINE BELOW
              best index = np.argmax(np.abs(COMPLETE HERE))
              ###############################
              ### MODIFY THIS SECTION ###
              ## TO USE GRAM-SCHMIDT ###
              #####################################
              indices.append(best index)
              # Build the matrix made up of selected indices so far
              # COMPLETE THE LINE BELOW
              Atrunc = A[:,COMPLETE_HERE]
              ## CHOOSE ONE OF THESE LINES
              U = gramschmidt(Atrunc)
              ### OR
              v = A[:,best_index]
              U = gramschmidt addone(U,v)
              # Find orthogonal projection of measurements to subspace
              # spanned by recovered codewords
              b = measurements
              ## COMPLETE THE LINES BELOW AND
              ## REWRITE THESE LINES USING GRAMSCHMIDT TO SPEED UP LEAST SQUARES
              xhat = np.linalg.lstsq(COMPLETE HERE, COMPLETE HERE)[0]
              r = b - Atrunc.dot(COMPLETE HERE)
              # Find component orthogonal to subspace to use for next measurement
```

```
## CHANGE THIS LINE
   ###############################
   ### ----- ###
   # This is for viewing the recovery process
   if i % 100 == 0 or i == sparsity-1 or np.linalg.norm(r) <= THRESHOLD:</pre>
       # RECOVERING xhat for plotting
       xhat = np.dot(np.linalg.inv(np.dot(Atrunc.T,Atrunc)),np.dot(Atrunc.T)
       recovered signal = np.zeros(numPixels)
       for j, x in zip(indices, xhat):
           recovered_signal[j] = x
       Ihat = recovered signal.reshape(imDims)
       plt.title('estimated image')
       plt.imshow(Ihat, cmap=plt.cm.gray, interpolation='nearest')
       display.clear output(wait=True)
       display.display(plt.gcf())
    i = i + 1
display.clear_output(wait=True)
# Fill in the recovered signal
recovered signal = np.zeros(numPixels)
for i, x in zip(indices, xhat):
    recovered signal[i] = x
return recovered_signal
```

```
In [ ]: rec = OMP(imageShape, sparsity, measurements, A)
```

# (PRACTICE) Question 6: Perceptron Valley

```
In [21]: %matplotlib inline

import numpy as np
import numpy.random as npr
import time, sys
from IPython.display import clear_output
from IPython.display import display
import matplotlib.pyplot as plt
```

# Part (e)

Fill in the missing lines of code in the following function definition to implement the PLA. The update is given below.

```
\begin{aligned} &\text{if sign}\left(\left\langle \vec{w}_{j},\ \overrightarrow{x_{i}}\right\rangle \right)\neq y_{i}\\ &\vec{w}_{j+1}\leftarrow\vec{w}_{j}+y_{i}\overrightarrow{x_{i}}\\ &\text{else}\\ &\vec{w}_{j+1}\leftarrow\vec{w}_{j}\\ &\text{end if} \end{aligned}
```

```
In [22]: def PLA(X,y,w_0,J,ax):
    n = len(y)
    w_j = w_0
    for j in range(J):
        i = npr.randint(0,n-1)
        x_i = X[:,i]
        y_i = y[i]

        # YOUR CODE HERE

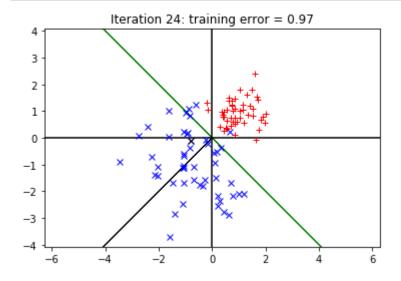
    plotHyperplane(ax,X,y,i,j,w_j)
    w_J = w_j
    return w_J
```

```
In [23]: def plotHyperplane(ax,X,y,i,j,w j):
             ma = 1.1*max(abs(np.concatenate((X[0,:],X[1,:]))))
             ax.axis('equal')
             ax.axhline(y=0, color='k')
             ax.axvline(x=0, color='k')
             ax.plot(X[0,y==1],X[1,y==1],'r+')
             ax.plot(X[0,y==-1],X[1,y==-1],'bx')
             if y[i] == 1:
                  ax.plot(X[0,i],X[1,i],'k+')
             else:
                  ax.plot(X[0,i],X[1,i],'kx')
             ax.arrow(0,0,w j[0],w j[1],head width=0.1,head length=0.1,fc='k',ec='k')
             ax.arrow(0,0,-100*w_j[1],100*w_j[0],head_width=0.1,head_length=0.1,fc='g',ec
             ax.arrow(0,0,100*w j[1],-100*w j[0],head width=0.1,head length=0.1,fc='g',ec
             ax.axis((-ma,ma,-ma,ma))
             ax.set_title('Iteration {}: training error = {}'.format(j,trainingError(X,y,
             time.sleep(0.1)
             clear output(True)
             display(fg)
             ax.cla()
```

```
In [24]: def trainingError(X,y,w_j):
    n = len(y)
    y_p = np.sign(np.dot(X.T,w_j))
    return float(np.sum(y_p!=y)) / float(n)
```

```
In [25]: # Generate data points
    n = 100
    d = 2
    X = np.concatenate((npr.normal(1,0.5,(d,np.int(n/2))),npr.normal(-1,1,(d,np.int(y = np.concatenate((np.ones(np.int(n/2)),-np.ones(np.int(n/2))))
```

```
In [26]: # Run PLA and watch it learn
w_0 = np.array([-5,-5])
J = 25
fg, ax = plt.subplots()
w_J = PLA(X,y,w_0,J,ax)
plt.close()
```



In [ ]: