

HW3 Part 2

[Code ▾](#)

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April 11, 2020

Question 3 - Word2Vec Embeddings

1

I think there are a number of preprocessing steps that could improve the quality of the embedding. First I would remove stopwords and possibly also numbers. I would also stem the words so that there wouldn't be different embeddings for variants of the same word like boil and boiling. Lemmatization might also be a good option to capture words of different forms (better, good) and collate them into one canonical form.

2

[Hide](#)

```
#####  
##### Loading libraries & data #####  
#####  
library(wordVectors)  
library(Rtsne)
```

```
package 'Rtsne' was built under R version 3.5.3
```

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```
library(tidytext)
```

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package 'tidytext' was built under R version 3.5.3
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```
library(tidyverse)
```

```

package <U+393C><U+3E31>tidyverse<U+393C><U+3E32> was built under R version 3.5.3[30
m-- [1mAttaching packages[22m ----- tidyverse 1.3.
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nder R version 3.5.3[30m-- [1mConflicts[22m -----
--- tidyverse_conflicts() --
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#####
#####      Download data      #####
#####
# -- Check to see if file exists --
if (!file.exists("cookbooks.zip")) {
  download.file("http://archive.lib.msu.edu/dinfo/feedingamerica/cookbook_text.zip", "c
ookbooks.zip")
}
unzip("cookbooks.zip", exdir="cookbooks")
if (!file.exists("cookbooks.txt")) prep_word2vec(origin="cookbooks", destination="cookb
ooks.txt", lowercase=T, bundle_ngrams=1)
# Training a Word2Vec model
if (!file.exists("cookbook_vectors.bin")) {
  model = train_word2vec("cookbooks.txt", "cookbook_vectors.bin",
                        vectors=100, threads=4, window=6,
                        min_count = 10,
                        iter=5, negative_samples=15)
} else{
  model = read.vectors("cookbook_vectors.bin")
}

```

Filename ends with .bin, so reading in binary format
 Reading a word2vec binary file of 18952 rows and 100 columns

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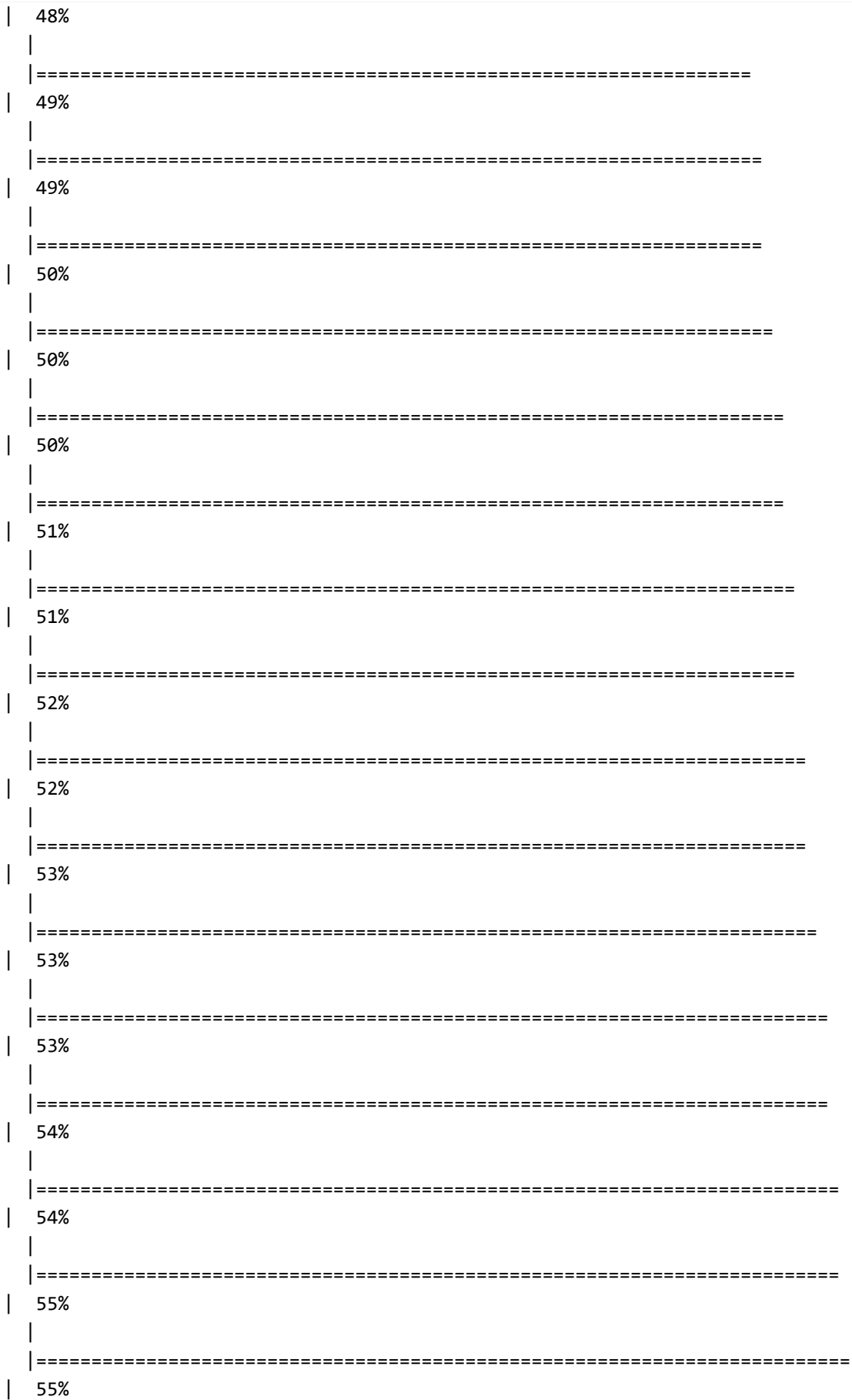
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#####
#####      Proximity search      #####
#####
# -- Select ingredient and cuisine --
ingredient = 'sage'
ingredient_2 = 'thyme'
ingredient_3 = 'basil'
list_of_ingredients = c(ingredient, ingredient_2, ingredient_3)
cuisine = 'italian'
# Coordinages in 300D space of embedding for the word "sage"
model[[ingredient]]

```

```

A VectorSpaceModel object of 1 words and 100 vectors
      [,1]      [,2]      [,3]      [,4]      [,5]      [,6]
[1,] 0.2364041 -0.1724167 0.08512986 0.126502 -0.008896198 0.1683877
attr(,".cache")
<environment: 0x0000000061b9150>

```

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```

# Searching closest words to sage
model %>% closest_to(model[[ingredient]]) #<- set of closest ingredients to "sage"

```

word <chr>	similarity to model[[ingredient]] <dbl>
sage	1.0000000
marjoram	0.8019883
thyme	0.7985719
savory	0.7383473
basil	0.7047918
parsley	0.6912978
knotted	0.6798792
pennyroyal	0.6741924
herbs	0.6696337
mint	0.6355805
1-10 of 10 rows	

Hide

```
model %>% closest_to(model[[cuisine]], 20) #<- set of closest cuisines to "italian"
```

word <chr>	similarity to model[[cuisine]] <dbl>
italian	1.0000000
genoa	0.6986518
australian	0.6974486
hungarian	0.6897454
portuguese	0.6847645
spumante	0.6783787
tuscany	0.6758480
illyrian	0.6749846
austria	0.6713014
french	0.6660833
1-10 of 20 rows	<div>Previous</div> <div>1</div> <div>2</div> <div>Next</div>

Hide

```
# Set of closest words to "sage", "thyme","basil"
model %>% closest_to(model[[list_of_ingredients]],10)
```

word <chr>	similarity to model[[list_of_ingredients]] <dbl>
thyme	0.9627577
basil	0.9343336
marjoram	0.9199597
sage	0.8821822
bayleaf	0.8100456
knotted	0.8073121
bay	0.7883564
savory	0.7838670
herbs	0.7805929
laurel	0.7707843
1-10 of 10 rows	

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```
#####
#####      Proximity search      #####
#####
# -- Select ingredient and cuisine --
ingredient = 'turmeric'
ingredient_2 = 'cumin'
ingredient_3 = 'ginger'
list_of_ingredients = c(ingredient, ingredient_2, ingredient_3)
cuisine = 'indian'
# Coordinages in 300D space of embedding for the word "turmeric"
model[[ingredient]]
```

```
A VectorSpaceModel object of 1 words and 100 vectors
      [,1]      [,2]      [,3]      [,4]      [,5]      [,6]
[1,] -0.009492924 0.5757813 0.5833898 0.6113898 0.07088909 0.4945517
attr(,".cache")
<environment: 0x000000001c25e718>
```

Hide

```
# Searching closest words to sage
model %>% closest_to(model[[ingredient]]) #<- set of closest ingredients to "turmeric"
```

word <chr>	similarity to model[[ingredient]] <dbl>
turmeric	1.0000000
tumeric	0.7466400
mustard	0.7348814
allspice	0.6762297
bruised	0.6761345
salt peter	0.6759863
ginger	0.6758935
cummin	0.6569852
cardamoms	0.6536759
vinegar	0.6444942
1-10 of 10 rows	

[Hide](#)

```
model %>% closest_to(model[[cuisine]], 20) #<- set of closest cuisines to "indian"
```

word <chr>	similarity to model[[cuisine]] <dbl>
indian	1.0000000
meal	0.6906715
oat	0.6775426
rye	0.6745011
corn	0.6699416
mush	0.6603985
mealindian	0.6603419
buckwheat	0.6407531
cornmeal	0.6294710
rice	0.5996728

1-10 of 20 rows

Previous 1 2 Next

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```
# Set of closest words to "turmeric", "cumin","ginger"  
model %>% closest_to(model[[list_of_ingredients]],10)
```

word <chr>	similarity to model[[list_of_ingredients]] <dbl>
turmeric	0.8829268
ginger	0.8482772
cumin	0.8318314
tumeric	0.8179254
coriander	0.7827304
cardamon	0.7737848
cardamom	0.7642598
mustard	0.7604513
cardamoms	0.7560645
caraway	0.7537103
1-10 of 10 rows	

My ingredients were turmeric, cumin, and ginger. The top ten ingredients closest to this set of ingredients were turmeric, ginger, cumin, tumeric, coriander, cardamoms, cardamom, allspice, mustard, and cardamon. This is somewhat interesting because there are a number of misspellings that made the list, and also because allspice and cardamom are slightly sweeter ingredients than the ones I listed. Coriander and cardamom are very common ingredients used in indian cooking, but allspice is not as common, so I thought that was a bit odd.

3

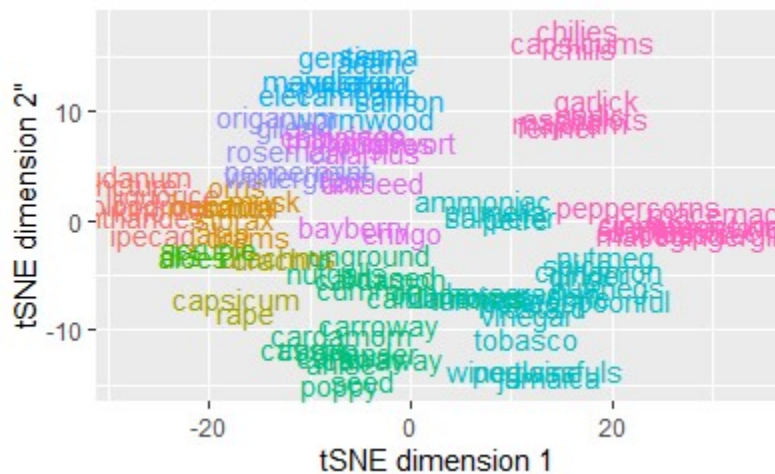
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```
Performing PCA
Read the 100 x 50 data matrix successfully!
OpenMP is working. 1 threads.
Using no_dims = 2, perplexity = 4.000000, and theta = 0.500000
Computing input similarities...
Building tree...
Done in 0.05 seconds (sparsity = 0.166800)!
Learning embedding...
Iteration 50: error is 64.995886 (50 iterations in 0.39 seconds)
Iteration 100: error is 63.076374 (50 iterations in 0.19 seconds)
Iteration 150: error is 62.501965 (50 iterations in 0.08 seconds)
Iteration 200: error is 62.497400 (50 iterations in 0.24 seconds)
Iteration 250: error is 62.496773 (50 iterations in 0.16 seconds)
Iteration 300: error is 1.067029 (50 iterations in 0.77 seconds)
Iteration 350: error is 0.895766 (50 iterations in 0.30 seconds)
Iteration 400: error is 0.830265 (50 iterations in 0.17 seconds)
Iteration 450: error is 0.811456 (50 iterations in 0.68 seconds)
Iteration 500: error is 0.801824 (50 iterations in 0.19 seconds)
Iteration 550: error is 0.793186 (50 iterations in 0.16 seconds)
Iteration 600: error is 0.786645 (50 iterations in 0.20 seconds)
Iteration 650: error is 0.784075 (50 iterations in 0.16 seconds)
Iteration 700: error is 0.779695 (50 iterations in 0.14 seconds)
Iteration 750: error is 0.778561 (50 iterations in 0.45 seconds)
Iteration 800: error is 0.776323 (50 iterations in 0.08 seconds)
Iteration 850: error is 0.775540 (50 iterations in 0.12 seconds)
Iteration 900: error is 0.774019 (50 iterations in 0.30 seconds)
Iteration 950: error is 0.772533 (50 iterations in 0.10 seconds)
Iteration 1000: error is 0.774107 (50 iterations in 0.19 seconds)
Iteration 1050: error is 0.773898 (50 iterations in 0.08 seconds)
Iteration 1100: error is 0.773117 (50 iterations in 0.05 seconds)
Iteration 1150: error is 0.773097 (50 iterations in 0.10 seconds)
Iteration 1200: error is 0.771227 (50 iterations in 0.07 seconds)
Iteration 1250: error is 0.771918 (50 iterations in 0.21 seconds)
Iteration 1300: error is 0.771641 (50 iterations in 0.10 seconds)
Iteration 1350: error is 0.770813 (50 iterations in 0.05 seconds)
Iteration 1400: error is 0.770408 (50 iterations in 0.06 seconds)
Iteration 1450: error is 0.770380 (50 iterations in 0.04 seconds)
Iteration 1500: error is 0.770521 (50 iterations in 0.08 seconds)
Iteration 1550: error is 0.770443 (50 iterations in 0.11 seconds)
Iteration 1600: error is 0.769481 (50 iterations in 0.07 seconds)
Iteration 1650: error is 0.769482 (50 iterations in 0.06 seconds)
Iteration 1700: error is 0.768556 (50 iterations in 0.07 seconds)
Iteration 1750: error is 0.768749 (50 iterations in 0.07 seconds)
Iteration 1800: error is 0.769138 (50 iterations in 0.05 seconds)
Iteration 1850: error is 0.769795 (50 iterations in 0.05 seconds)
Iteration 1900: error is 0.768134 (50 iterations in 0.06 seconds)
Iteration 1950: error is 0.769592 (50 iterations in 0.08 seconds)
```

Iteration 2000: error is 0.769148 (50 iterations in 0.09 seconds)
Fitting performed in 6.62 seconds.

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```
embedding_vals = embedding$Y
rownames(embedding_vals) = rownames(surrounding_ingredients)
# Looking for clusters for embedding
set.seed(10)
n_centers = 10
clustering = kmeans(embedding_vals,centers=n_centers,
                    iter.max = 5)
# Setting up data for plotting
embedding_plot = tibble(x = embedding$Y[,1],
                        y = embedding$Y[,2],
                        labels = rownames(surrounding_ingredients)) %>%
  bind_cols(cluster = as.character(clustering$cluster))
# Visualizing TSNE output
ggplot(aes(x = x, y=y,label = labels, color = cluster), data = embedding_plot) +
  geom_text() +xlab('tSNE dimension 1') +ylab('tSNE dimension 2')+theme(legend.positi
on = 'none')
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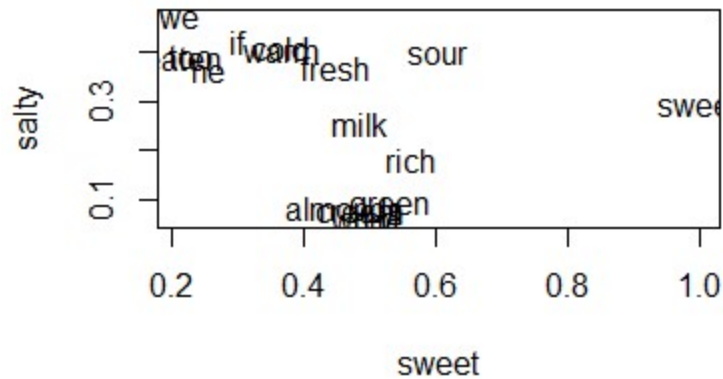
```
# Topics produced by the top 3 words
sapply(sample(1:n_centers,n_centers),function(n) {
  names(clustering$cluster[clustering$cluster==n][1:10])
})
```


	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[,7]						
[1,]	"peppermint"	"saffron"	"tincture"	"vinegar"	"drs"	"cloves"
	"flax"	"ounce"	"musk"	"drachm"		
[2,]	"rosemary"	"wormwood"	"laudanum"	"nutmeg"	"aloes"	"mace"
	"aniseed"	"seed"	"orris"	"drachms"		
[3,]	"wintergreen"	"senna"	"liquorice"	"cinnamon"	"scruple"	"allspice"
	"hyssop"	"bruised"	"benzoin"	"capsicum"		
[4,]	"origanum"	"mandrake"	"cantharides"	"mustard"	NA	"garlic"
	"calamus"	"caraway"	"myrrh"	"rape"		
[5,]	"gilead"	"elecampane"	"ipecac"	"ginger"	NA	"peppercorns"
	"bayberry"	"coriander"	"drams"	NA		
[6,]	NA	"gentian"	"kino"	"cayenne"	NA	"fennel"
	"eringo"	"anise"	"jalap"	NA		
[7,]	NA	"valerian"	"bloodroot"	"spice"	NA	"eschalots"
	"thoroughwort"	"poppy"	"storax"	NA		
[8,]	NA	"agaric"	NA	"horseradish"	NA	"garlick"
	"chippings"	"cassia"	"santal"	NA		
[9,]	NA	"spikenard"	NA	"nutmegs"	NA	"clovescloves"
	"thieves"	"carraway"	NA	NA		
[10,]	NA	NA	NA	"turmeric"	NA	"alspice"
	NA	"cardamom"	NA	NA		

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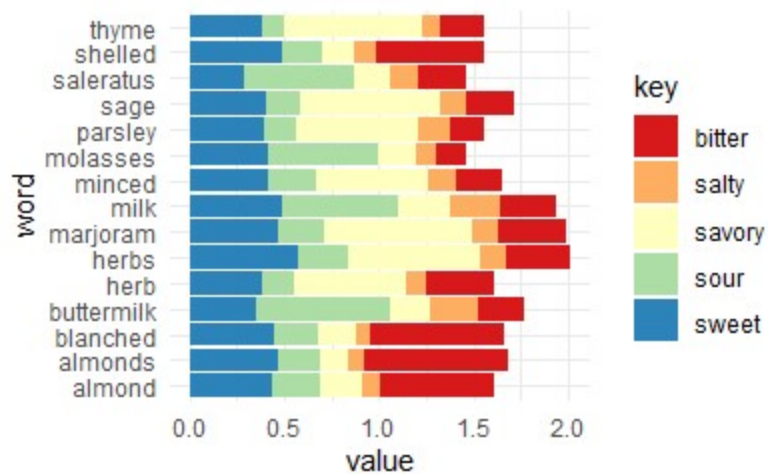
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#####
#####   Plotting Sweet and Salty Dimensions   #####
#####
# -- Plotting across the sweet-salty plane --
tastes = model[[c("sweet","salty"),average=F]]
sweet_and_saltness = model[1:500,] %>% cosineSimilarity(tastes)
# Filter to the top n words for sweet or salty.
top_n_words = 10
sweet_and_saltness = sweet_and_saltness[
  rank(-sweet_and_saltness[,1])<top_n_words |
  rank(-sweet_and_saltness[,2])<top_n_words,
]
plot(sweet_and_saltness,type='n')
text(sweet_and_saltness,labels=rownames(sweet_and_saltness))
```



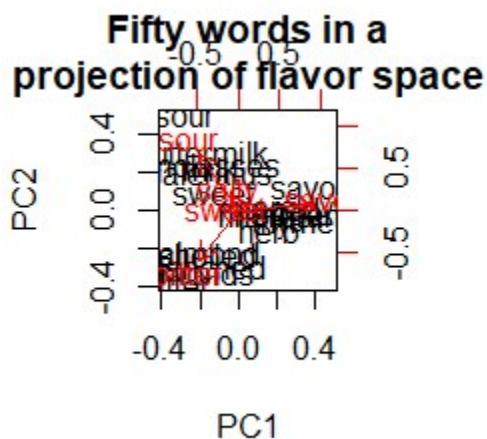
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```
#####
##### Plotting 5 Taste Dimensions #####
#####
# We can plot along multiple dimensions:
tastes = c("salty", "sweet", "savory", "bitter", "sour")
common_similarities_tastes = model[1:3000,]%>% cosineSimilarity( model[[tastes,average
=F]])
high_similarities_to_tastes = common_similarities_tastes[rank(-apply(common_similariti
es_tastes,1,max)) < 20,]
# - Plotting
high_similarities_to_tastes %>%
  as_tibble(rownames='word') %>%
  filter( ! (is.element(word,tastes))) %>%
  #mutate(total = salty+sweet+savory+bitter+sour) %>%
  #mutate( sweet=sweet/total,salty=salty/total,savory=savory/total,bitter=bitter/tota
l, sour = sour/total) %>%
  #select(-total) %>%
  gather(key = 'key', value = 'value',-word) %>%
  ggplot(aes(x = word,
             y = value,
             fill = key)) + geom_bar(stat='identity') +
  coord_flip() + theme_minimal() + scale_fill_brewer(palette='Spectral')
```



Hide

```
# --- Most similar terms ---
high_similarities_to_tastes %>%
  prcomp %>%
  biplot(main="Fifty words in a\nprojection of flavor space")
```



Hide

```
#####
##### Plotting 5 Temperature Dimensions #####
#####
rownames(model[1000:2000,])
```

[1] "months"	"30"	"essence"	"mortar"	"colored"
"larger"	"aux"	"t"		
[9] "burning"	"tins"	"usual"	"seen"	"unless"
"201"	"whip"	"weather"		
[17] "raised"	"important"	"grain"	"hole"	"peeled"
"temperature"	"forms"	"loin"		
[25] "obtained"	"lump"	"fancy"	"remainder"	"wholesome"
"fingers"	"plates"	"dipped"		
[33] "consomm"	"level"	"brine"	"granulated"	"heavy"
"remaining"	"walnut"	"beating"		
[41] "crisp"	"teaspoons"	"lbs"	"animal"	"stalks"
"blanched"	"bitter"	"divide"		
[49] "against"	"scum"	"removing"	"tops"	"chapter"
"forty"	"thought"	"griddle"		
[57] "poor"	"week"	"perhaps"	"weeks"	"catsup"
"preferred"	"punch"	"freeze"		
[65] "although"	"preserves"	"wanted"	"ought"	"diet"
"plum"	"h"	"sure"		
[73] "beets"	"select"	"across"	"mush"	"squash"
"jam"	"themselves"	"garnished"		
[81] "alone"	"saltspoonful"	"allowing"	"degrees"	"perfect"
"stones"	"bright"	"sage"		
[89] "clams"	"tart"	"steaks"	"spanish"	"did"
"fact"	"cauliflower"	"tail"		
[97] "gum"	"greased"	"pack"	"trim"	"formed"
"knead"	"gives"	"grape"		
[105] "amp"	"cleaned"	"stuff"	"sort"	"nature"
"oatmeal"	"certain"	"bed"		
[113] "scalded"	"tenderloin"	"fowls"	"within"	"grapes"
"along"	"olives"	"shoulder"		
[121] "w"	"molds"	"cocoa"	"flowers"	"fall"
"measure"	"f"	"thickened"		
[129] "candy"	"plums"	"child"	"follows"	"foods"
"238"	"25"	"9"		
[137] "en"	"calf's"	"mode"	"market"	"am"
"value"	"shallow"	"lastly"		
[145] "digestion"	"miss"	"pretty"	"cherry"	"want"
"lined"	"sick"	"proportions"		
[153] "diameter"	"came"	"raspberries"	"indeed"	"crab"
"true"	"rule"	"smoked"		
[161] "apart"	"prefer"	"nutritious"	"domestic"	"burn"
"clove"	"lime"	"rum"		
[169] "preparing"	"choose"	"pulverized"	"world"	"frozen"
"lower"	"spoons"	"smaller"		
[177] "equally"	"bad"	"eyes"	"dr"	"useful"
"receipt"	"blanch"	"candied"		
[185] "wafers"	"degree"	"ribs"	"tureen"	"boat"
"sweetened"	"halves"	"repeat"		

[193]	"natural"	"change"	"bird"	"already"	"sandwiches"
	"sticks"	"loaves"	"frosting"		
[201]	"garnishing"	"moderately"	"mind"	"j"	"linen"
	"puffs"	"towel"	"drained"		
[209]	"fourths"	"contains"	"192"	"similar"	"226"
	"proceed"	"england"	"anchovy"		
[217]	"gallons"	"goods"	"convenient"	"save"	"hang"
	"roots"	"honey"	"present"		
[225]	"claret"	"contain"	"cork"	"human"	"turtle"
	"waters"	"fast"	"ducks"		
[233]	"applied"	"system"	"chestnuts"	"strength"	"somewhat"
	"try"	"meringue"	"bouillon"		
[241]	"hash"	"pigeons"	"covering"	"rapidly"	"says"
	"finger"	"clarified"	"daily"		
[249]	"solid"	"basting"	"176"	"york"	"sold"
	"german"	"cause"	"itself"		
[257]	"tough"	"ways"	"figs"	"mass"	"jellies"
	"states"	"sand"	"flower"		
[265]	"snow"	"core"	"account"	"whether"	"rises"
	"nine"	"cod"	"apply"		
[273]	"flannel"	"simply"	"mouth"	"lukewarm"	"muffins"
	"gills"	"poached"	"pared"		
[281]	"ball"	"supply"	"alcohol"	"placing"	"partly"
	"g"	"harden"	"basket"		
[289]	"age"	"drippings"	"substance"	"greater"	"border"
	"employed"	"na"	"neatly"		
[297]	"grown"	"lid"	"50"	"et"	"charlotte"
	"rolling"	"steamed"	"below"		
[305]	"pressed"	"joint"	"luncheon"	"original"	"otherwise"
	"tied"	"takes"	"evenly"		
[313]	"lengthwise"	"giving"	"former"	"alum"	"picked"
	"suitable"	"16"	"st"		
[321]	"cornstarch"	"pumpkin"	"cr"	"seal"	"force"
	"juices"	"thickly"	"wire"		
[329]	"warmed"	"cutter"	"ears"	"folded"	"subject"
	"walnuts"	"lie"	"toward"		
[337]	"condition"	"beautiful"	"savory"	"weigh"	"sausage"
	"pouring"	"afterwards"	"something"		
[345]	"sent"	"251"	"cookies"	"substances"	"chief"
	"per"	"liked"	"mint"		
[353]	"attention"	"strew"	"live"	"cotton"	"earth"
	"teacup"	"ii"	"contents"		
[361]	"sausages"	"places"	"weak"	"blanc"	"material"
	"pin"	"purposes"	"scant"		
[369]	"40"	"palatable"	"rabbit"	"fermentation"	"horse"
	"handle"	"spirits"	"plants"		
[377]	"muslin"	"described"	"cents"	"broad"	"saddle"
	"strainer"	"fifty"	"cooks"		
[385]	"valuable"	"entire"	"beer"	"apricot"	"deer"

"mackerel"	"anything"	"shad"		
[393] "rinse"	"coals"	"difficult"	"macaroons"	"raise"
"wrap"	"bear"	"decorate"		
[401] "easy"	"reason"	"sirloin"	"smoke"	"trout"
"cheap"	"rings"	"low"		
[409] "lift"	"everything"	"space"	"tell"	"labor"
"divided"	"golden"	"lumps"		
[417] "whose"	"moulds"	"thou"	"marrow"	"sago"
"gruel"	"entr"	"effect"		
[425] "empty"	"father"	"sprinkled"	"barrel"	"cans"
"character"	"circle"	"result"		
[433] "pink"	"seems"	"whatever"	"china"	"cucumber"
"door"	"finished"	"cooled"		
[441] "regard"	"234"	"bass"	"crabs"	"curry"
"since"	"brains"	"porcelain"		
[449] "gathered"	"alternately"	"going"	"himself"	"creamed"
"meals"	"quinces"	"horseradish"		
[457] "tarts"	"plan"	"champagne"	"show"	"trouble"
"materials"	"floor"	"kidney"		
[465] "24"	"opening"	"doing"	"port"	"supper"
"italian"	"ancient"	"sea"		
[473] "saw"	"halibut"	"hominy"	"standing"	"patties"
"thickens"	"service"	"particular"		
[481] "follow"	"souffl"	"cure"	"prunes"	"18"
"particularly"	"families"	"pea"		
[489] "14"	"aunt"	"appears"	"produce"	"agreeable"
"tub"	"rubbing"	"kernels"		
[497] "crusts"	"anchovies"	"face"	"eighth"	"help"
"sew"	"single"	"salads"		
[505] "beginning"	"silk"	"mange"	"codfish"	"juicy"
"united"	"tarragon"	"household"		
[513] "weighing"	"turnip"	"ashes"	"apricots"	"ha"
"hare"	"parsnips"	"composed"		
[521] "joints"	"boston"	"breaking"	"south"	"creams"
"mr"	"tripe"	"remains"		
[529] "avoid"	"broiling"	"blade"	"corned"	"seem"
"scalding"	"gridiron"	"individual"		
[537] "special"	"keeper"	"artichokes"	"sound"	"class"
"superior"	"brisk"	"passed"		
[545] "animals"	"exactly"	"pressing"	"neither"	"stems"
"disease"	"rump"	"beet"		
[553] "outer"	"tree"	"girl"	"moments"	"thrown"
"moisture"	"pig"	"seldom"		
[561] "whom"	"11"	"oval"	"knowledge"	"patient"
"city"	"pain"	"creamy"		
[569] "remedy"	"kidneys"	"sirup"	"spoonsful"	"told"
"big"	"pine"	"worth"		
[577] "letting"	"wines"	"economy"	"improvement"	"butterbutt
er"	"moist"	"greatly"	"knuckle"	

[585]	"covers"	"evening"	"appear"	"front"	"public"
	"boy"	"foot"	"wings"		
[593]	"folktale"	"holes"	"action"	"shapes"	"finest"
	"coming"	"arranged"	"damp"		
[601]	"june"	"fasten"	"lunch"	"tablespoonsful"	"rules"
	"gas"	"ma"	"forth"		
[609]	"looks"	"importance"	"rising"	"killed"	"parmesan"
	"mentioned"	"farina"	"priest"		
[617]	"suit"	"75"	"art"	"o"	"radish"
	"markets"	"rhubarb"	"touch"		
[625]	"month"	"street"	"hollow"	"depends"	"practice"
	"call"	"capers"	"sheets"		
[633]	"finally"	"went"	"sprigs"	"france"	"substitut
e	"readily"	"cellar"	"east"		
[641]	"healthy"	"246"	"answer"	"drying"	"slip"
	"cranberry"	"livers"	"medicine"		
[649]	"alternate"	"scraped"	"july"	"youth"	"believe"
	"relish"	"apt"	"principal"		
[657]	"glassful"	"pearl"	"gras"	"skimmer"	"spirit"
	"vessels"	"clothes"	"march"		
[665]	"cuts"	"pleasant"	"none"	"considerable"	"bark"
	"object"	"improved"	"looking"		
[673]	"tails"	"shred"	"caramel"	"cracked"	"calf"
	"skewer"	"231"	"holding"		
[681]	"coloring"	"rock"	"later"	"height"	"scalloped"
	"breasts"	"stalk"	"price"		
[689]	"casserole"	"clam"	"isinglass"	"preferable"	"late"
	"april"	"probably"	"spiced"		
[697]	"saleratus"	"favorite"	"russe"	"13"	"potage"
	"pull"	"60"	"followed"		
[705]	"composition"	"eye"	"glazed"	"bananas"	"field"
	"hence"	"peck"	"escape"		
[713]	"dash"	"coat"	"hunter"	"quenelles"	"stop"
	"causes"	"coyote"	"largest"		
[721]	"boxes"	"hams"	"pancakes"	"experience"	"living"
	"company"	"danger"	"southern"		
[729]	"economical"	"remarks"	"parboil"	"saltpetre"	"dropped"
	"lima"	"merely"	"wife"		
[737]	"houses"	"rib"	"carried"	"packed"	"crushed"
	"risen"	"held"	"17"		
[745]	"straw"	"preceding"	"marble"	"timbale"	"essential"
	"gentle"	"grow"	"besides"		
[753]	"fricassee"	"pots"	"corner"	"mouse"	"skimming"
	"produced"	"working"	"america"		
[761]	"menu"	"velout"	"waste"	"word"	"sticking"
"414"	"terrapiin"	"circumstances"			
[769]	"desirable"	"laying"	"whisk"	"freely"	"marjoram"
	"receipts"	"duties"	"pear"		
[777]	"45"	"wax"	"don't"	"rabbits"	"sole"

"reach"	"fully"	"herself"		
[785] "415"	"copper"	"greens"	"heard"	"spit"
"portions"	"hollandaise"	"blackberry"		
[793] "freezer"	"surround"	"couple"	"herring"	"ring"
"shrimps"	"colors"	"heating"		
[801] "stem"	"buttermilk"	"pail"	"points"	"deal"
"stoned"	"thread"	"gems"		
[809] "fore"	"moistened"	"cleaning"	"obtain"	"mean"
"narrow"	"gather"	"servants"		
[817] "soil"	"lobsters"	"provided"	"feathers"	"pitcher"
"crack"	"22"	"species"		
[825] "chamel"	"drinks"	"maidens"	"smoothly"	"tray"
"19"	"dutch"	"rare"		
[833] "spots"	"west"	"buy"	"waffles"	"thickenin
g" "hung"	"aid"	"regular"		
[841] "exercise"	"example"	"lost"	"tables"	"waterwate
r" "mock"	"21"	"took"		
[849] "bouquet"	"pile"	"choice"	"ou"	"yes"
"shown"	"power"	"stewing"		
[857] "noodles"	"chiefly"	"35"	"inferior"	"increase"
"braised"	"floured"	"named"		
[865] "gingerbread"	"cultivated"	"truffle"	"n"	"intended"
"forming"	"friends"	"frances"		
[873] "render"	"100"	"larded"	"seeded"	"curd"
"hearts"	"setting"	"results"		
[881] "teeth"	"bottoms"	"turpentine"	"fare"	"native"
"paint"	"throughout"	"potatoe"		
[889] "running"	"hind"	"iced"	"gooseberries"	"extra"
"average"	"appetite"	"buckwheat"		
[897] "sense"	"ammonia"	"chowder"	"school"	"throat"
"unmold"	"cross"	"quince"		
[905] "methods"	"lemonade"	"looked"	"stains"	"prayer"
"sherbet"	"foundation"	"solution"		
[913] "europe"	"ox"	"certainly"	"principally"	"doubt"
"popular"	"freshly"	"continued"		
[921] "gooseberry"	"began"	"lead"	"tongues"	"scotch"
"tried"	"melon"	"receive"		
[929] "vent"	"firmly"	"afterward"	"boned"	"ware"
"changing"	"sister"	"skimmed"		
[937] "growing"	"196"	"smoking"	"worked"	"bind"
"myth"	"soften"	"polish"		
[945] "slack"	"27"	"principles"	"cro"	"guests"
"ago"	"sarah"	"le"		
[953] "thousand"	"store"	"please"	"branches"	"really"
"operation"	"lose"	"entremets"		
[961] "complete"	"spoil"	"26"	"favor"	"fashion"
"28"	"closed"	"difference"		
[969] "further"	"plunge"	"cent"	"x153"	"extent"
"burnt"	"sprinkling"	"crumb"		


```

[977] "invalids"      "mothers"      "strip"        "eels"         "shallots"
"note"          "cal"          "brother"
[985] "dilute"         "zuÃ±is"       "irish"         "goes"         "distance"
"inner"         "advantage"    "wind"
[993] "23"            "sit"          "rooms"        "business"     "fashioned"
"consists"     "brain"        "carving"
[1001] "quartered"

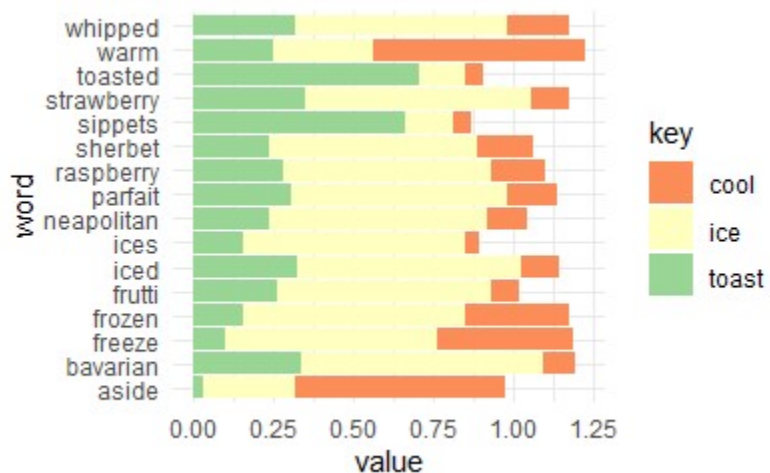
```

Hide

```

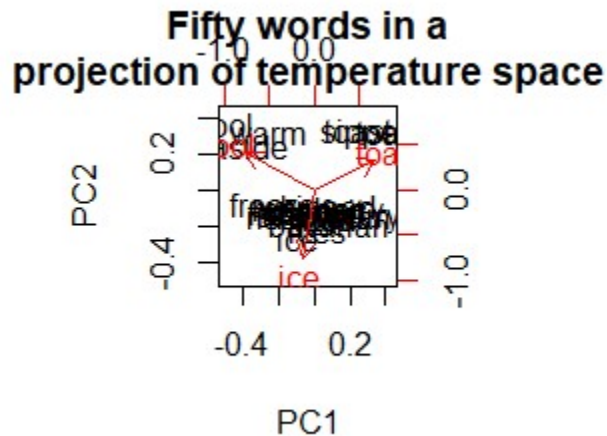
# We can plot along multiple dimensions:
tastes = c("toast", "cool", "ice")
common_similarities_tastes = model[1:5000,]%>% cosineSimilarity( model[[tastes,average
=F]])
high_similarities_to_tastes = common_similarities_tastes[rank(-apply(common_similariti
es_tastes,1,max)) < 20,]
# - Plotting
high_similarities_to_tastes %>%
  as_tibble(rownames='word') %>%
  filter( ! (is.element(word,tastes))) %>%
  #mutate(total = salty+sweet+savory+bitter+sour) %>%
  #mutate( sweet=sweet/total,salty=salty/total,savory=savory/total,bitter=bitter/tota
l, sour = sour/total) %>%
  #select(-total) %>%
  gather(key = 'key', value = 'value',-word) %>%
  ggplot(aes(x = word,
             y = value,
             fill = key)) + geom_bar(stat='identity') +
  coord_flip() + theme_minimal() + scale_fill_brewer(palette='Spectral')

```



Hide

```
# --- Most similar terms ---
high_similarities_to_tastes %>%
  prcomp %>%
  biplot(main="Fifty words in a\nprojection of temperature space")
```



I think these make sense - I would expect words associated with cool to be closer to ice than to toast, and that seems to be the case, at least somewhat. The words also make sense generally, usually you "set aside" things to cool or let dry. All the words that had the highest "ice" values were logical. "Crisp", "graham", and "wafer" all make sense for toast as well.

5

Hide

```
#####
##### Vector calculations #####
#####
model %>% closest_to("health") # words associated with haelthy living (if not a bit ou
tdated)
```

word <chr>	similarity to "health" <dbl>
health	1.0000000
constitution	0.7497024
piety	0.7412316
enjoyment	0.7405042
maintenance	0.7376751
interests	0.7319397

word <chr>	similarity to "health" <dbl>
intellect	0.7177833
comfort	0.7090357
thrift	0.7042710
happiness	0.7030533
1-10 of 10 rows	

Hide

```
model %>% closest_to(~("health" - "cream" ),15) # number 7 is cravings
```

word <chr>	similarity to ("health" - "cream") <dbl>
health	0.7817636
indulgences	0.5683702
interests	0.5622593
physical	0.5604732
lives	0.5563459
dispensing	0.5547542
degradation	0.5542852
promoted	0.5508144
correctness	0.5505568
profess	0.5468486
1-10 of 15 rows	

Previous 1 2 Next

Hide

```
model %>% closest_to(~"orange" + ("pretzel" - "salty"),15)
```

word <chr>	similarity to "orange" + ("pretzel" - "salty") <dbl>
orange	0.5575795
pretzel	0.5352269

word <chr>	similarity to "orange" + ("pretzel" - "salty") <dbl>
bergamot	0.4654249
ratafias	0.4578950
flora	0.4577522
owings	0.4516814
kisses	0.4509562
cheesecake	0.4497312
rhubarb	0.4495824
331lemon	0.4447752
1-10 of 15 rows	Previous 1 2 Next

Hide

```
model %>% closest_to(~"french" + ("florentine" - "kebab"),15)
```

word <chr>	similarity to "french" + ("florentine" - "kebab") <dbl>
florentine	0.6645936
douglas	0.5914435
rudini	0.5773749
choux	0.5658704
doria	0.5634538
ratrice	0.5568442
smolenska	0.5550327
chamberlain	0.5540282
d'orleans	0.5534945
chaud	0.5532485
1-10 of 15 rows	Previous 1 2 Next

Hide

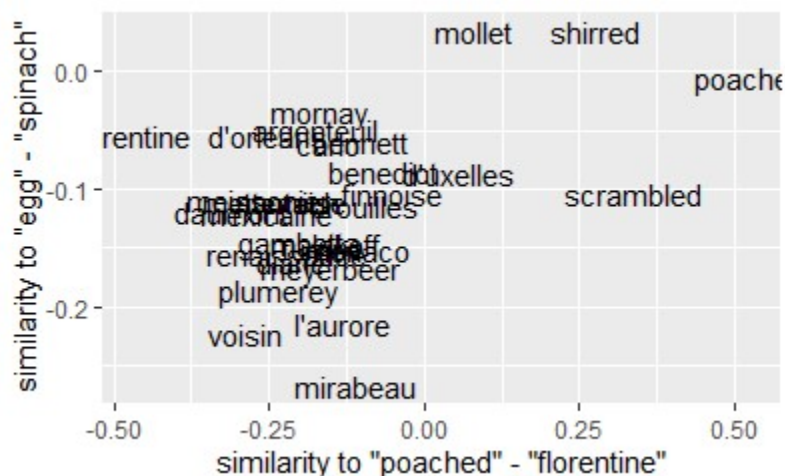
```

top_evaluative_words = model %>%
  closest_to(~ "poached"+"florentine",n=30)
goodness = model %>%
  closest_to(~ "poached"-"florentine",n=Inf)
taste = model %>%
  closest_to(~ "egg" - "spinach", n=Inf)
top_evaluative_words %>%
  inner_join(goodness) %>%
  inner_join(taste) %>%
  ggplot() +
  geom_text(aes(x=`similarity to "poached" - "florentine"`,
                y=`similarity to "egg" - "spinach"`,
                label=word))

```

Joining, by = "word"

Joining, by = "word"



Hide

```

#####
#####  Vector calculations  #####
#####
model %>% closest_to("bake") # words associated with haelthy living (if not a bit outd
ated)

```

word	similarity to "bake"
<chr>	<dbl>
bake	1.0000000
oven	0.7032936
moderate	0.6270468

word <chr>	similarity to "bake" <dbl>
quick	0.6030007
tins	0.5961357
pans	0.5832742
brickloaf	0.5696879
moderatemoderate	0.5641077
battered	0.5596496
gem	0.5585893
1-10 of 10 rows	

[Hide](#)

```
model %>% closest_to(~("bake" - "sweet" ),15) # number 7 is cravings
```

word <chr>	similarity to ("bake" - "sweet") <dbl>
bake	0.7132357
oven	0.5026668
tins	0.4846343
moderate	0.4816047
pans	0.4454488
battered	0.4437071
slack	0.4059095
gem	0.3987069
patty	0.3937922
quick	0.3928549
1-10 of 15 rows	

Previous 1 2 Next

[Hide](#)

```
model %>% closest_to(~"chicken" + ("bake"- "marinate"),15)
```

word <chr>	similarity to "chicken" + ("bake" - "marinate") <dbl>
bake	0.5299452
pie	0.4877393
chicken	0.4743963
pigeon	0.4690289
baked	0.4533274
patties	0.4409676
oven	0.4331568
ramekins	0.4274505
rice	0.4225753
oven.egg	0.4119723
1-10 of 15 rows	Previous 1 2 Next

Hide

```
model %>% closest_to(~"southern" + ("spicy" - "meat"),15)
```

word <chr>	similarity to "southern" + ("spicy" - "meat") <dbl>
spicy	0.6874666
southern	0.5910659
mexico	0.5470400
siberia	0.5393642
countries	0.5352862
sumatra	0.5277036
connoisseurs	0.5223007
coffees	0.5177040
european	0.5103582
eastern	0.5020361
1-10 of 15 rows	Previous 1 2 Next

Hide

```

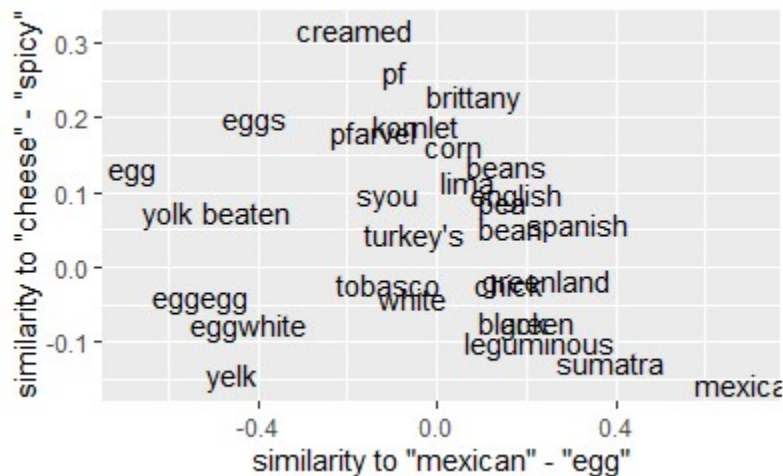
top_evaluative_words = model %>%
  closest_to(~ "mexican"+"egg",n=30)
goodness = model %>%
  closest_to(~ "mexican"-"egg",n=Inf)
taste = model %>%
  closest_to(~ "cheese"-"spicy", n=Inf)
top_evaluative_words %>%
  inner_join(goodness) %>%
  inner_join(taste) %>%
  ggplot() +
  geom_text(aes(x=`similarity to "mexican" - "egg"`,
                y=`similarity to "cheese" - "spicy"`,
                label=word))

```

```

Joining, by = "word"
Joining, by = "word"

```



6

I thought it was interesting that looking at “bake - sweet” got rid of the term muffin which made sense, but didn’t produce any savory items specifically. It was mostly technical terms or tools associated with baking. This might be because most of the recipes were for sweet baked good, so most of the “non-sweet” items were just neutral in flavor.

It was odd that “southern+(spicy-meat)” mostly lead to a list of a lot of other cuisines, I didn’t expect that and I’m not really sure why that was the case. Logically, I thought it might lead to some vegetables like okra or a list of beans, but that wasn’t the case at all.

My graph of “mexican-egg”vs“cheese-spicy” was very interesting! The top right area shows enchiladas which indeed are mexican, do not contain eggs, and often contain cheese. However, they can be spicy so it made total sense for it to be somewhat low on the “cheese-spicy” similarity scale. It was weird that the term “greenland” showed up so high on the “mexican-egg” scale. I’m not sure why.


```
if (!file.exists("cookbooks.zip")) {
  download.file("http://archive.lib.msu.edu/dinfo/feedingamerica/cookbook_text.zip", "c
ookbooks.zip")
}
unzip("cookbooks.zip", exdir="cookbooks")
if (!file.exists("cookbooks2.txt")) prep_word2vec(origin="cookbooks", destination="cook
books2.txt", lowercase=T, bundle_ngrams=2)
# Training a Word2Vec model
if (!file.exists("cookbook_vectors2.bin")) {
  model2 = train_word2vec("cookbooks2.txt", "cookbook_vectors2.bin",
                          vectors=100, threads=4, window=6,
                          min_count = 10,
                          iter=5, negative_samples=15)
} else{
  model2 = read.vectors("cookbook_vectors2.bin")
}
```

Starting training using file C:/Users/Arshia/Documents/Georgetown/ANLY601 Advanced Machine Learning/Advanced-Machine-Learning/Assignment 3/cookbooks2.txt

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9500K

```
9600K
9700K
9800K
Vocab size: 25375
Words in train file: 9660178
```

```
Filename ends with .bin, so reading in binary format
Reading a word2vec binary file of 25375 rows and 100 columns
```

[Hide](#)

```
terms <- rownames(model2)
bigr <- "_"
bigrams <- terms[grepl(bigr,terms, fixed=TRUE)]
bigrams[1:50]
```

```
[1] "1_2"          "an_hour"      "224_la"       "do_not"       "has_bee
n"          "160_160"      "an_inch"
[8] "bread_crumbs" "have_been"    "melted_butter" "lemon_juice"   "twenty_m
inutes"  "as_soon"      "ten_minutes"
[15] "32_32"       "three_quarters" "five_minutes"  "baking_powder" "powdered
_sugar"  "as_possible"  "at_once"
[22] "an_ounce"    "an_illustration" "fifteen_minutes" "small_pieces"  "more_tha
n"        "few_minutes"  "moderate_oven"
[29] "four_hours"  "chopped_parsley" "white_wine"     "ice_cream"     "thin_sli
ces"      "frying_pan"   "over_night"
[36] "at_least"    "does_not"      "have_ready"     "four_ounces"   "table_sp
oonful"    "hard_boiled"  "any_other"
[43] "just_before" "cool_place"    "table_spoonfuls" "lemon_peel"    "3_4"
"sifted_flour"  "stew_pan"
[50] "those_who"
```

These all make sense and most are specific to cooking and timing/measurement: “melted butter”, “bread crumbs”, “lemon juice”, “powdered sugar”, “frying pan”, “hard boiled”, “chopped parsley”, “baking powder”, “white wine”, “lemon peel”

Question 4 - Gaussian Processes

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```
library(MASS)
```

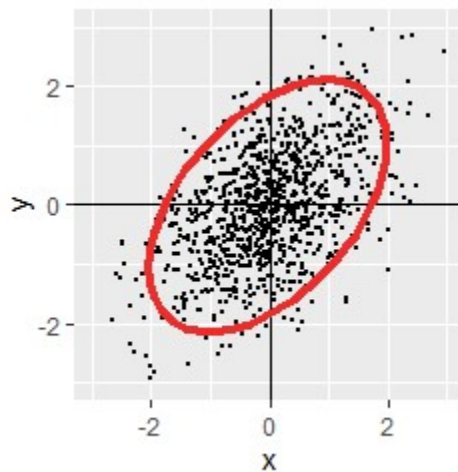
Attaching package: <U+393C><U+3E31>MASS<U+393C><U+3E32>

The following object is masked from <U+393C><U+3E31>package:dplyr<U+393C><U+3E32>:

select

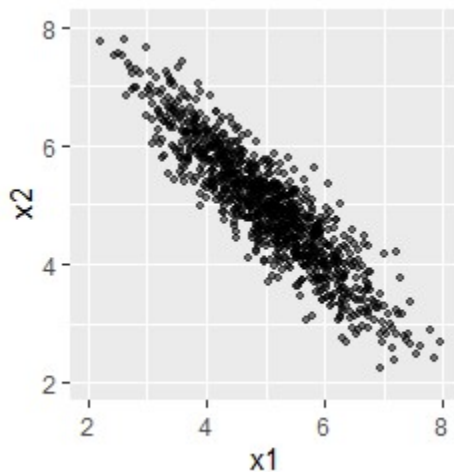
Hide

```
#####  
## Plotting Gaussian plots  
#####  
# Multivariate normal 0 variance  
set.seed(1234)  
d2 = mvrnorm(n = 1000, mu = c(0,0), Sigma = matrix(c(1,0.5,0.5,1),ncol = 2))  
ggplot(aes(x = x, y = y), data = tibble(x = d2[,1], y = d2[,2])) +  
  geom_point(size = 0.5)+  
  geom_vline(xintercept = 0) + geom_hline(yintercept = 0) +  
  stat_ellipse(size = 1.5, color = 'firebrick2') +  
  coord_fixed(ratio = 1)+ ylim(c(-3,3))+xlim(c(-3,3))
```



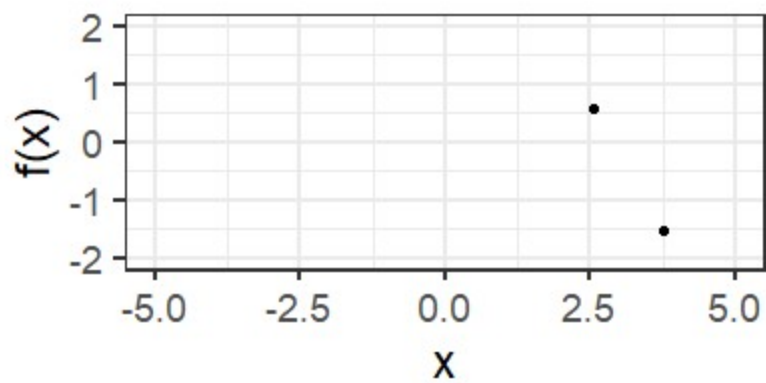
Hide

```
#####
## Simulating a bivariate normal #
#####
n_samples = 1000
d = 2
Z = matrix(rnorm(n_samples * d), ncol = 2)
rho = -0.9
mu = c(5,5)
Sigma = matrix(c(1,rho,rho,1), ncol = 2)
L = chol(Sigma)
X = mu + Z %*% L
colnames(X) = c('x1','x2')
ggplot(aes(x = x1, y = x2), data = as_tibble(X)) +
  geom_point(size = 1, alpha = 0.5)+
  coord_fixed(ratio = 1) +xlim(c(2,8))+ylim(c(2,8))
```



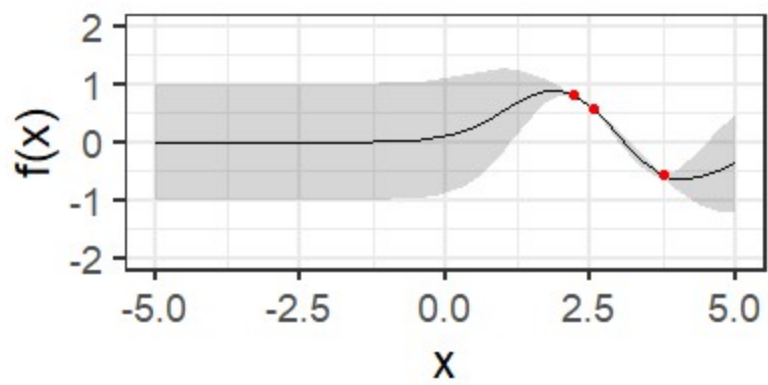
Hide

```
#####
## 3 Random points on a graph
#####
n = 50
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
f = sin(x_observed) + rnorm(3)
theme_set(theme_bw(base_size = 18))
ggplot(aes(x = x, y = y), data = tibble(x = x_observed, y = f)) +
  geom_point() +
  xlim(c(-5,5))+ylim(c(-2,2))+
  coord_fixed(ratio = 1) +ylab('f(x)')
```



Hide

```
#####
## 3 Random points on a graph
#####
# Kernel matrix
K = function(x,x_prime,l){
  d = sapply(x, FUN = function(x_in)(x_in - x_prime)^2)
  return(t(exp(-1/(2*l^2) *d)))
}
# Generating Data
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
x_prime = seq(-5,5,length.out = n)
f = sin(x_observed)
# Setting up GP
mu = 0
mu_star = 0
l = 1
# Covariance of f
K_f = K(x_observed,x_observed,l)
# Marginal and conditional covariance of f_star|f
K_star = K(x_observed,x_prime,l)
K_starstar = K(x_prime,x_prime,l)
# Conditional distribution of f_star|f
mu_star = mu_star + t(K_star) %*% solve(K_f) %*% (f - mu)
Sigma_star = K_starstar - t(K_star)%*% t(solve(K_f)) %*% K_star
# Re-arranging values for plotting
plot_gp = tibble(x = x_prime,
                  y = mu_star %>% as.vector(),
                  sd_prime = sqrt(diag(Sigma_star)))
# Plotting values
ggplot(aes(x = x, y = y), data = plot_gp) +
  geom_line()+
  geom_ribbon(aes(ymin = y-sd_prime,ymax = y+sd_prime), alpha = 0.2)+
  geom_point(aes(x = x , y= y), data = tibble(x = x_observed, y = f),
             color = 'red') +
  xlim(c(-5,5))+ylim(c(-2,2))+
  coord_fixed(ratio = 1) +ylab('f(x)')
```

Hide

```

x = c(1,2,3)
x_prime= c(1,2,3)
#####
## Examples of GPs
#####
# Kernel matrix
Wiener_Process = function(x){
  return(sapply(x, FUN = function(x_in)(pmin(x_in, x))))
}
Ornstein_Uhlenbeck= function(x){
  d = sapply(x, FUN = function(x_in)(abs(x_in- x)))
  return(exp(-d))
}
Brownian_bridge = function(x){
  # x in (0,1)
  d1 = sapply(x, FUN = function(x_in)(pmin(x_in, x)))
  d2 = sapply(x, FUN = function(x_in)(x_in * x))
  return(d1-d2)
}
kernel_rbf = function(x){
  exp(-as.matrix(dist(x, diag = T))^2/2)
}
sampling_from_a_gp = function(x_min = 0,
                              x_max=1,
                              kernel_in,
                              n = 50,
                              n_gps = 10){

  # Simulation
  x = seq(x_min, x_max,length.out = n)
  K = kernel_in(x)
  L = chol(K + 1e-6*diag(n))
  f_prior = t(L) %%% matrix(rnorm(n*n_gps), ncol = n_gps)

  # Reshaping
  colnames(f_prior) = paste0('Simulation ', seq(1:n_gps))
  f_prior_long_format = f_prior %>% as_tibble() %>%
    bind_cols(x = x) %>%
    pivot_longer(cols = starts_with("sim"))

  # Plot
  p = ggplot(aes(x = x, color = name, y = value),
             data = f_prior_long_format) +
    geom_line()+theme(legend.position = 'bottom')+
    guides(color=guide_legend(title=""))+
    ylab('f(x)')
  return(list('data_out' = f_prior, 'plot' = p))

```

```
}  
sampling_from_a_gp(kernel_in = Browninan_bridge, n_gps = 5, n = 1000)
```

\$`data_out`

	Simulation 1	Simulation 2	Simulation 3	Simulation 4	Simulation 5
[1,]	0.0012061728	0.0012377338	-0.0003325691	-0.0001664464	-0.0001575622
[2,]	-0.0306451950	0.0378766928	0.0282135051	0.0478212293	-0.0442844758
[3,]	-0.0298519288	0.0279481460	0.0339105107	0.1077928408	-0.0002522062
[4,]	0.0435072632	0.0995436300	0.0713300021	0.0871352992	0.0294462497
[5,]	0.0109034746	0.0960214559	0.1015185464	0.1050882039	0.0482939649
[6,]	-0.0856840651	0.0631094908	0.0637869446	0.1170742734	0.0818769947
[7,]	-0.0884818185	0.0529436194	0.0810874056	0.1458084689	0.0898030193
[8,]	-0.0962057968	0.0625039807	0.0686261550	0.1472779718	0.0952506801
[9,]	-0.0435185036	0.1281080063	0.0771313242	0.1009221943	0.0975549410
[10,]	-0.0577365372	0.1555904599	0.0560355780	0.1003893586	0.1308066206
[11,]	-0.0403795026	0.2202845569	0.0207337869	0.0338217075	0.1082910872
[12,]	-0.0492116673	0.2363259307	0.0275806401	0.0271399244	0.1835490991
[13,]	-0.0456501135	0.2594346470	0.0227442144	0.0662866028	0.1852989596
[14,]	-0.0468329278	0.2760937933	0.0011778784	0.0828130748	0.1843584794
[15,]	-0.1263269531	0.2212097079	-0.0376807688	0.1017172414	0.1302569117
[16,]	-0.1111523161	0.1655524083	-0.0215373041	0.0930027720	0.0981750117
[17,]	-0.1222635284	0.1820311160	0.0154590146	0.1236959059	0.1308171223
[18,]	-0.0808006207	0.1062396354	-0.0230510979	0.1209168448	0.1392551488
[19,]	-0.1158174635	0.1618501492	-0.0402464407	0.1203460012	0.1517211135
[20,]	-0.1213119803	0.1706406817	-0.0974785158	0.1272136790	0.1660679083
[21,]	-0.0974556548	0.2210340935	-0.1179034474	0.0791859431	0.1651469884
[22,]	-0.1120759855	0.1890963727	-0.1457496165	0.0649190795	0.2400863189
[23,]	-0.1661355617	0.2132550978	-0.2056685552	0.0984165254	0.2379235550
[24,]	-0.1557799684	0.2103404822	-0.2004550153	0.1800763106	0.2263044515
[25,]	-0.1257630439	0.1677691006	-0.1887027882	0.1002836159	0.2492814609
[26,]	-0.1508593345	0.1923868206	-0.1933499921	0.1115117120	0.2562161456
[27,]	-0.1507395489	0.2191941163	-0.2210083430	0.0941411115	0.2312957779
[28,]	-0.1949891192	0.2154800604	-0.2860868996	0.1321510571	0.2156476230
[29,]	-0.2174510115	0.2124038141	-0.3337096405	0.1278353125	0.2134053564
[30,]	-0.2376973560	0.2130297739	-0.2928134905	0.0894366034	0.2569950027
[31,]	-0.2153918852	0.2101607492	-0.2505741882	0.1235751586	0.2512356305
[32,]	-0.2397470844	0.2412667759	-0.2449710711	0.1437688428	0.3006689523
[33,]	-0.2723556769	0.2635929467	-0.2507576426	0.1193062082	0.2434700818
[34,]	-0.2210409905	0.2471791965	-0.2268810083	0.1149877537	0.2637992122
[35,]	-0.2204239343	0.2376097226	-0.2364784418	0.1006636722	0.2245182817
[36,]	-0.2336152274	0.2723318203	-0.2336096516	0.1084582154	0.1965367841
[37,]	-0.2237773562	0.2490695846	-0.2662953950	0.1779631166	0.2373307362
[38,]	-0.2109326775	0.2649428108	-0.2479525356	0.2125638346	0.2145079530
[39,]	-0.2435196290	0.2417161536	-0.2305147495	0.2436397750	0.2282747407
[40,]	-0.2420874198	0.2227763712	-0.2609572994	0.2838030668	0.2541064159
[41,]	-0.3073807479	0.1804926717	-0.2055008285	0.3228735881	0.2634252724
[42,]	-0.3231376987	0.1373503177	-0.2289386754	0.2953225507	0.1850140647
[43,]	-0.3225982654	0.1207448944	-0.2576100478	0.3456088467	0.1471102917
[44,]	-0.3713062244	0.1480481128	-0.2468126690	0.3500046861	0.1590800880
[45,]	-0.3432921893	0.1059886593	-0.2274344674	0.3269015123	0.1477590295
[46,]	-0.3348647913	0.0442744917	-0.1872432742	0.3248949232	0.1469418575

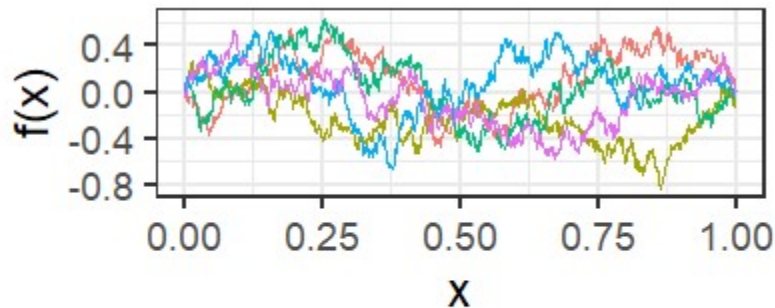
[47,]	-0.3334230643	0.0228566843	-0.1915932749	0.3579976664	0.1294688011
[48,]	-0.3117296467	0.0527176352	-0.1735198834	0.3052790095	0.1372699176
[49,]	-0.3196210704	0.0307475890	-0.1705961074	0.3103233175	0.1087852534
[50,]	-0.3098353284	0.0131575289	-0.1619172493	0.2950429401	0.2349246710
[51,]	-0.2999975955	-0.0019246327	-0.1345171103	0.2883800719	0.2182927897
[52,]	-0.2586696059	-0.0476884475	-0.1249002391	0.2890473527	0.2167971728
[53,]	-0.2236235987	-0.0389279632	-0.0248998460	0.3237025871	0.1656367287
[54,]	-0.2483953247	-0.0507348327	-0.0048190756	0.3250403646	0.1947509420
[55,]	-0.2574913948	-0.0501905202	-0.0139773754	0.2723779496	0.1872941624
[56,]	-0.2669010008	-0.0642423223	-0.0050457561	0.2264816060	0.1850707100
[57,]	-0.2249945406	0.0418707733	0.0133657255	0.2406380658	0.1410404569
[58,]	-0.2177618536	0.0211335867	-0.0056156370	0.3045644148	0.1636160512
[59,]	-0.2322718648	-0.0393208208	-0.0062365060	0.2826651370	0.1543167163
[60,]	-0.2308264572	-0.0500875152	0.0262861259	0.2409333650	0.1714247872
[61,]	-0.2154895190	-0.0430076249	-0.0374972647	0.2179197271	0.1936557653
[62,]	-0.1886087927	-0.0138224887	-0.0307802082	0.1731501355	0.2195475245
[63,]	-0.2166159670	0.0123967186	-0.0158362403	0.1492674655	0.2251328398
[64,]	-0.1925230149	0.0056791106	-0.0094530075	0.1595472907	0.2610919657
[65,]	-0.1782485576	0.0069940376	-0.0420992175	0.2177340363	0.2631108019
[66,]	-0.1647425937	-0.0199411468	-0.0436779389	0.1971418765	0.3129623278
[67,]	-0.1281912069	-0.0587342981	-0.0264770268	0.1376142672	0.2771570636
[68,]	-0.1564614902	-0.0560552668	0.0183135851	0.1427842644	0.2496803714
[69,]	-0.1287374618	-0.0836780524	0.0474791524	0.1299243683	0.2416533420
[70,]	-0.1126129244	-0.0474276527	0.0322702540	0.1083737833	0.2481374170
[71,]	-0.1020083884	0.0047280661	0.0503104271	0.0785394757	0.2488977063
[72,]	-0.0468326225	0.0284746205	0.0414628039	0.1197882399	0.3123237053
[73,]	-0.0471195857	0.0617119950	0.0992589878	0.1426047669	0.3013596712
[74,]	-0.0573942447	0.0335175204	0.1432018727	0.1363535471	0.3442852481
[75,]	-0.0526201207	0.0536150901	0.1603620890	0.1468385572	0.3427201179
[76,]	-0.0645919000	0.1003617154	0.1155573263	0.1745118749	0.3285582991
[77,]	-0.0395534555	0.1228125765	0.0479166868	0.1819778874	0.3620583891
[78,]	-0.0449562709	0.1341002446	0.0401476087	0.2111428670	0.3333791533
[79,]	-0.0367235510	0.0908490641	0.0225403091	0.1674500343	0.3029550835
[80,]	-0.0290896352	0.0625639554	0.0435514338	0.2080927457	0.2891835377
[81,]	-0.0008196417	0.0471791370	0.0461353362	0.2454109370	0.3188064792
[82,]	-0.0014572326	0.0627683622	0.0170540501	0.2511069028	0.3631354530
[83,]	-0.0311495115	0.0910175111	0.0092183047	0.2527260114	0.4026557866
[84,]	-0.0394484304	0.0498530337	-0.0678406795	0.2359198028	0.4197700938
[85,]	-0.0673947898	0.0645060234	-0.0875134092	0.2133640139	0.4025852863
[86,]	-0.0831257599	0.0875016072	-0.0609407140	0.2493553066	0.4289716773
[87,]	-0.0615931620	0.0315935744	-0.0150113255	0.2412133394	0.4225478697
[88,]	-0.0169459548	-0.0099030980	0.0183595366	0.2665479673	0.4844532192
[89,]	0.0131149112	0.0103207189	0.0206548600	0.2976543195	0.5341375624
[90,]	0.0058648104	-0.0134189489	0.0093420063	0.3237312907	0.5195989273
[91,]	-0.0145566378	0.0031886115	0.0091558469	0.2666441519	0.5037973470
[92,]	0.0134597489	0.0398247562	0.0225027718	0.2729777630	0.5226080952
[93,]	0.0621949062	0.0340001670	0.0195628588	0.2555908556	0.4959927508
[94,]	0.0301825711	0.0295205467	0.0237250162	0.2885953334	0.4964011314
[95,]	0.0683474967	0.0283889143	0.0260065070	0.2722433890	0.4573330071

[96,]	0.0526359148	0.0093669906	0.0859852397	0.3177460079	0.4184074615
[97,]	-0.0253011376	0.0016556322	0.0438341434	0.3296131209	0.3826788933
[98,]	0.0012235954	0.0085958948	0.0501113468	0.2935077296	0.3506928791
[99,]	-0.0021208001	-0.0004985869	-0.0003090532	0.2704039531	0.3293283428
[100,]	0.0371476844	0.0061743485	-0.0289446782	0.2334227334	0.3455915250
[101,]	0.0381234135	-0.0186740839	0.0167579462	0.2329176414	0.2941549053
[102,]	0.0610041248	-0.0316308952	0.0016605264	0.2782689643	0.3016941355
[103,]	0.0136381803	-0.0556997948	0.0267573497	0.2586806040	0.2835236280
[104,]	0.0259792143	-0.0373710654	-0.0094348989	0.2962126291	0.2439587386
[105,]	0.0421286862	-0.0174287525	-0.0078690042	0.2906941011	0.2516434752
[106,]	0.0217957764	0.0348679001	-0.0301691983	0.3114098159	0.2732333449
[107,]	0.0162806312	0.0617520223	-0.0739752771	0.3574339563	0.2938482871
[108,]	0.0190410814	0.1058413609	-0.0855621344	0.3020154820	0.2659425242
[109,]	-0.0111319271	0.1138786637	-0.0909207885	0.2698828270	0.2746795299
[110,]	-0.0503741300	0.0739898001	-0.1173946243	0.3171439710	0.3038957480
[111,]	-0.0475316705	0.0593813055	-0.1085130920	0.3040648947	0.2698236655
[112,]	-0.0299626047	0.0523414696	-0.0845994115	0.3033686932	0.2512999126
[113,]	-0.0349907686	0.0708062757	-0.0700707050	0.3247892906	0.2734716385
[114,]	-0.0270812381	0.0747779448	0.0017612598	0.3406255174	0.2774777971
[115,]	-0.0213145561	0.0942167811	-0.0354787547	0.4059352962	0.2280928473
[116,]	-0.0050049236	0.0826998694	-0.0946893993	0.3994176874	0.2428926706
[117,]	-0.0037009596	0.0908374953	-0.1127021201	0.4029896553	0.2388768210
[118,]	0.0403493910	0.1075064575	-0.0633133960	0.3676272334	0.2424468580
[119,]	0.0306426645	0.1053637350	-0.0577671662	0.3790102461	0.2366907715
[120,]	0.0810555501	0.0917351313	-0.0765861873	0.4176535814	0.2191350532
[121,]	0.1058254316	0.0474528912	-0.0639767093	0.4485503364	0.1516558357
[122,]	0.1200993862	0.0687579080	-0.0701522080	0.4380973325	0.1321424416
[123,]	0.1226910401	0.0909536092	-0.0665987839	0.4010105335	0.1507010579
[124,]	0.1481470817	0.0952003646	-0.0356062476	0.4013419561	0.1367337410
[125,]	0.2030479453	0.0526606495	0.0128077404	0.4585508709	0.1844242532
[126,]	0.1823674054	0.0234089539	0.0796769709	0.4883550784	0.2188041006
[127,]	0.2143960000	0.0474568579	0.0915332156	0.4827772420	0.2455855018
[128,]	0.1855815579	0.0243546462	0.1198846566	0.5284084809	0.2243730380
[129,]	0.1836837700	0.0723970315	0.1360449422	0.4910206448	0.2093167796
[130,]	0.2131469025	0.0322408911	0.1229597091	0.5071902284	0.1880175818
[131,]	0.2564556622	0.0336461808	0.1510069573	0.5190773722	0.1340425311
[132,]	0.2122816993	0.0227641920	0.2008663729	0.4896448072	0.1171458798
[133,]	0.2380085239	0.0685447744	0.2142619168	0.4795389655	0.1116182914
[134,]	0.2534957470	0.1025272079	0.2090879895	0.4899180607	0.1638347818
[135,]	0.2381929796	0.0638800424	0.2503451562	0.4567977338	0.1036826654
[136,]	0.3200303178	0.0466150019	0.2645167916	0.4384060087	0.1153132654
[137,]	0.3109875561	0.0711831666	0.2633118604	0.3571687238	0.0930833943
[138,]	0.2508285232	0.1440283774	0.2212317184	0.3542581348	0.0204782498
[139,]	0.2845616266	0.0900101092	0.2197259275	0.3299502655	0.0254412880
[140,]	0.3098864050	0.1399894068	0.1762802432	0.2382164132	0.0171702147
[141,]	0.2439320924	0.0889335090	0.1859891986	0.2656747990	0.0252587133
[142,]	0.2366050552	0.0790044243	0.1801304839	0.2540864433	0.0530778234
[143,]	0.2625850220	0.0735427157	0.1717098190	0.2951670756	0.0613337518
[144,]	0.2637305845	0.0292780871	0.1551132228	0.2819845394	0.0394579055

[145,]	0.2938250735	0.0560405139	0.1807859429	0.3110662514	0.0326064402
[146,]	0.2801221404	0.0060865204	0.2122030333	0.3738437321	0.0177846721
[147,]	0.2616878793	0.0414034279	0.2022794881	0.3552589883	0.0047708642
[148,]	0.2364289782	0.0450587209	0.1522128927	0.3727445811	-0.0277344395
[149,]	0.1679240945	-0.0040964250	0.1432377193	0.4369173099	-0.0521743171
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[151,]	0.1879796288	-0.0541520963	0.2046364132	0.4311120407	-0.1065722465
[152,]	0.2023975646	-0.0611605439	0.2489888879	0.4856016975	-0.1089737210
[153,]	0.1794802129	-0.0962969767	0.2741442287	0.4788626483	-0.1284755486
[154,]	0.1662489129	-0.1436329547	0.2724929323	0.4894822084	-0.0869579154
[155,]	0.1606192169	-0.1763466207	0.3439636161	0.4973463867	-0.0308696722
[156,]	0.1362364522	-0.1501225780	0.3261657211	0.5298303360	0.0102537123
[157,]	0.1736836966	-0.1509109436	0.3024233079	0.5061792289	0.0253661924
[158,]	0.1802936718	-0.1776907839	0.2983426136	0.5336905616	0.1068633922
[159,]	0.2155558138	-0.1586255021	0.3000668799	0.5039646243	0.0983402029
[160,]	0.2294383815	-0.2106152989	0.2942767890	0.4491781872	0.1176407920
[161,]	0.2214207275	-0.2007546332	0.2973049548	0.4626215642	0.0990797280
[162,]	0.2774551468	-0.2203345877	0.3533533619	0.4481000841	0.0377407705
[163,]	0.2090920838	-0.2452406766	0.3822349443	0.4785344490	0.0443623797
[164,]	0.1854470266	-0.2329729592	0.4104294873	0.4674707375	0.0893254773
[165,]	0.2179301274	-0.1569505804	0.3970467217	0.4447696791	0.0997335984
[166,]	0.2319852391	-0.1209604412	0.3888127622	0.4034784547	0.0951247160
[167,]	0.1823246494	-0.1258210250	0.4746538001	0.3880915153	0.1533601367
[168,]	0.2015224290	-0.0738999659	0.4437380794	0.4202050197	0.1496011699
[169,]	0.2386026966	-0.0755962401	0.4370223989	0.4274491706	0.1261546331
[170,]	0.2543628282	-0.0545654484	0.4642001208	0.4120613031	0.1038395297
[171,]	0.2852383436	-0.0451230521	0.4296882967	0.4003864477	0.0862217013
[172,]	0.2950805995	0.0377548001	0.4441517368	0.3580194863	0.0560826610
[173,]	0.3449637921	-0.0005276789	0.4965654104	0.3275618538	0.0653575930
[174,]	0.3661930646	-0.0212474497	0.4964145753	0.2748851342	0.0347386681
[175,]	0.3755946756	-0.0223238518	0.4865829981	0.2432772038	0.0367263955
[176,]	0.3861081124	0.0167377703	0.4673282152	0.2575883054	0.0201837449
[177,]	0.4047809158	0.0093449119	0.4369694610	0.2057342038	0.0050168206
[178,]	0.4102777799	-0.0610863500	0.4415282649	0.2348315438	0.0038835650
[179,]	0.4349709905	-0.0363670303	0.4117758535	0.2523912541	0.0027435674
[180,]	0.4040059865	-0.0083464280	0.4158284233	0.2687198507	0.0025072410
[181,]	0.3814468416	-0.0003215802	0.3862252555	0.2903119134	0.0688211139
[182,]	0.3991986618	-0.0446543206	0.4328521449	0.3193175280	0.0609683426
[183,]	0.3777417868	-0.0003049977	0.4183604698	0.2800564304	0.0964588408
[184,]	0.3830023231	-0.0133226162	0.4020747122	0.2939782702	0.0508507083
[185,]	0.4074566583	0.0539980594	0.4278065937	0.2965446731	0.0505179146
[186,]	0.4167407418	0.0086683447	0.4323681918	0.2559720769	0.0419445953
[187,]	0.4109903520	0.0302223903	0.4483924691	0.2581418100	0.0457473476
[188,]	0.4725849086	-0.0069602260	0.4121184573	0.2192347470	0.0090914735
[189,]	0.4685363005	0.0185617246	0.4154027002	0.2355248206	0.0377341173
[190,]	0.4958683850	0.0072953433	0.4516871663	0.1758230759	0.0100812920
[191,]	0.5098594587	0.0135002657	0.4834422879	0.1682458914	0.0272551952
[192,]	0.5434303594	-0.0115505746	0.4617606059	0.1646051276	0.1047404233
[193,]	0.5147656823	-0.0320654860	0.4785052160	0.1632787870	0.0910359498

```
[194,] 0.4555757988 -0.0415166620 0.4355135751 0.2350448346 0.0588891079
[195,] 0.4884758717 -0.0917460703 0.4635036568 0.2676994815 0.0537047105
[196,] 0.4573843467 -0.1178910155 0.4553431850 0.2404230440 0.0439760410
[197,] 0.4301362319 -0.1431644059 0.4382305553 0.2811430846 0.0654636129
[198,] 0.4200092367 -0.0958198260 0.3712328424 0.2382062210 0.0284005021
[199,] 0.3832402009 -0.0963795711 0.4087276805 0.2500621761 -0.0007251281
[200,] 0.3807642504 -0.0434841863 0.4204936589 0.2395247812 -0.0045828791
[ reached getOption("max.print") -- omitted 800 rows ]
```

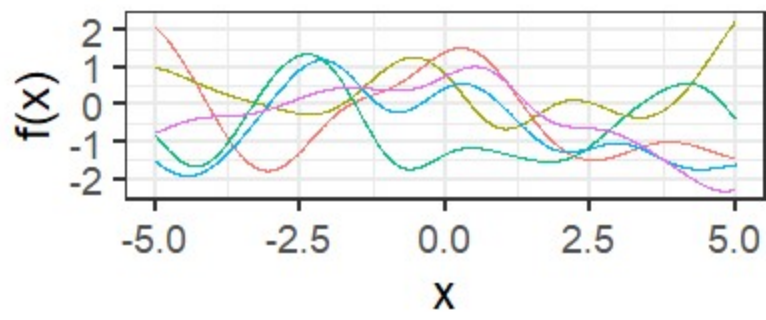
\$plot



1 — Simulation 2 — Simulation 3 — Simu

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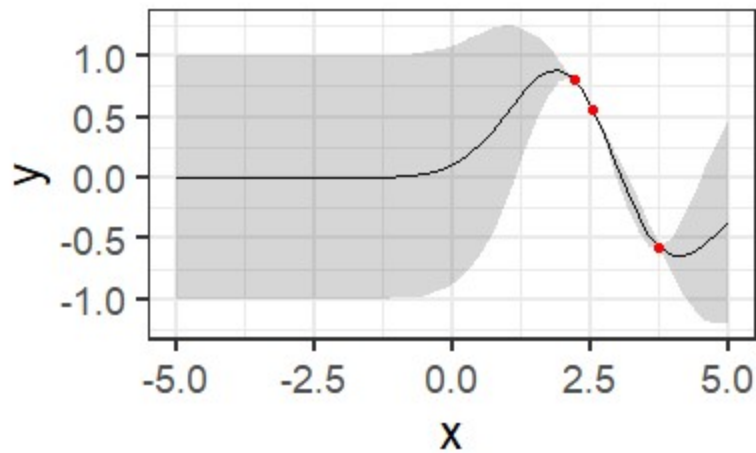
```
#####
## Generating a sample from a GP
#####
# Sampling from the prior GP
kernel_rbf = function(x){
  exp(-as.matrix(dist(x, diag = T))^2/2)
}
n = 1000
n_gps = 5
x = seq(-5,5,length.out = n)
K = kernel_rbf(x)
L = chol(K + 1e-6*diag(n))
f_prior = t(L) %% matrix(rnorm(n*n_gps), ncol = n_gps)
colnames(f_prior) = paste0('simulation_', seq(1:n_gps))
f_prior_long_format = f_prior %>% as_tibble() %>% bind_cols(x = x) %>% pivot_longer(cols = starts_with("sim"))
ggplot(aes(x = x, color = name, y = value), data = f_prior_long_format) + geom_line() + theme(legend.position = 'bottom') +
  guides(color=guide_legend(title="")) +
  ylab('f(x)')
```

— simulation_2 — simulation_3 — simlua

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```
#####
## Learning values from a GP
#####
n = 50
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
x_prime = seq(-5,5,length.out = n)
f = sin(x_observed)
mu = 0
mu_star = 0
l = 1
K = function(x,x_prime,l){
  d = sapply(x, FUN = function(x_in)(x_in - x_prime)^2)
  return(t(exp(-1/(2*l^2) *d)))
}
K_f = K(x_observed,x_observed,l)
K_star = K(x_observed,x_prime,l)
K_starstar = K(x_prime,x_prime,l)
mu_star = mu_star + t(K_star) %>% solve(K_f) %>% (f - mu)
Sigma_star = K_starstar - t(K_star)%>% t(solve(K_f)) %>% K_star
# Re-arranging values for plotting
plot_gp = tibble(x = x_prime,
                  y = mu_star %>% as.vector(),
                  sd_prime = sqrt(diag(Sigma_star)))
# Simulating values from posterior
simulated_gp_posterior = t(chol(Sigma_star + 1e-6*diag(ncol(Sigma_star)))) %>% matrix
(rnorm(n*n_gps), ncol = n_gps) +
  matrix(rep(mu_star, n_gps), ncol= n_gps)
colnames(simulated_gp_posterior) = paste0('simulation_', seq(1:n_gps))
f_posterior_long_format = simulated_gp_posterior %>% as_tibble() %>% bind_cols(x = x_p
rime) %>% pivot_longer(cols = starts_with("sim"))
# Plotting values
ggplot(aes(x = x, y = y), data = plot_gp) +
  geom_line()+
  geom_ribbon(aes(ymin = y-sd_prime,ymax = y+sd_prime), alpha = 0.2)+
  geom_point(aes(x =x , y= y), data = tibble(x = x_observed, y = f), color = 'red') #+
```



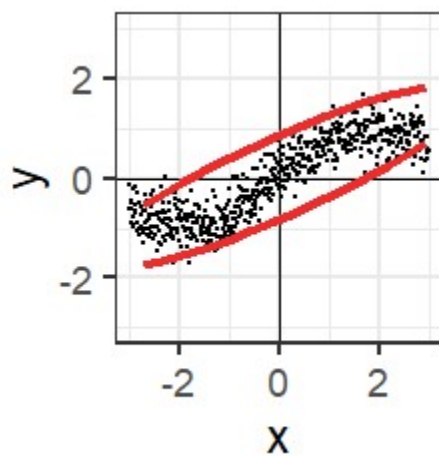
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```
#geom_line(aes(x = x, color = name, y = value), data = f_posterior_long_format) + geom_line()
```

Part 1

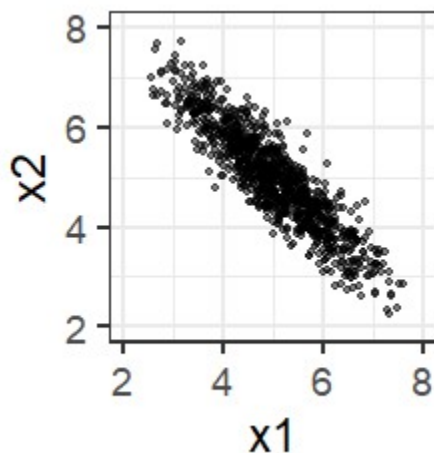
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```
d2 = read.csv("C:/Users/Arshia/Documents/Georgetown/ANLY601 Advanced Machine Learning/Assignment 3/Part 2/kernel_regression_1.csv")
ggplot(aes(x = x, y = y), data = tibble(x = d2[,1], y = d2[,2])) +
  geom_point(size = 0.5)+
  geom_vline(xintercept = 0) + geom_hline(yintercept = 0) +
  stat_ellipse(size = 1.5, color = 'firebrick2') +
  coord_fixed(ratio = 1)+ ylim(c(-3,3))+xlim(c(-3,3))
```



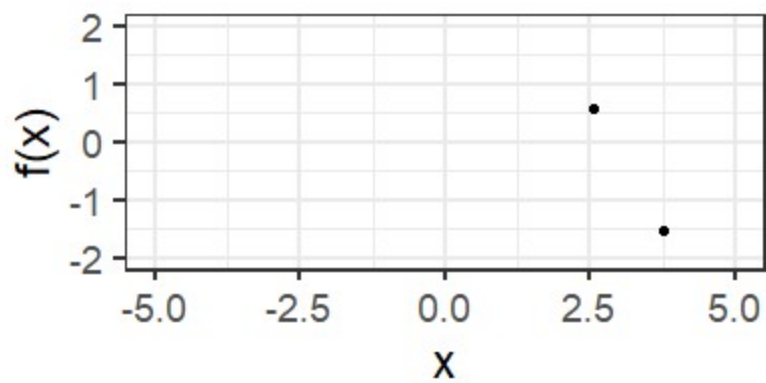
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```
#####
## Simulating a bivariate normal #
#####
n_samples = 1000
d = 2
Z = matrix(rnorm(n_samples * d), ncol = 2)
rho = -0.9
mu = c(5,5)
Sigma = matrix(c(1,rho,rho,1), ncol = 2)
L = chol(Sigma)
X = mu + Z %*% L
colnames(X) = c('x1','x2')
ggplot(aes(x = x1, y = x2), data = as_tibble(X)) +
  geom_point(size = 1, alpha = 0.5)+
  coord_fixed(ratio = 1) +xlim(c(2,8))+ylim(c(2,8))
```



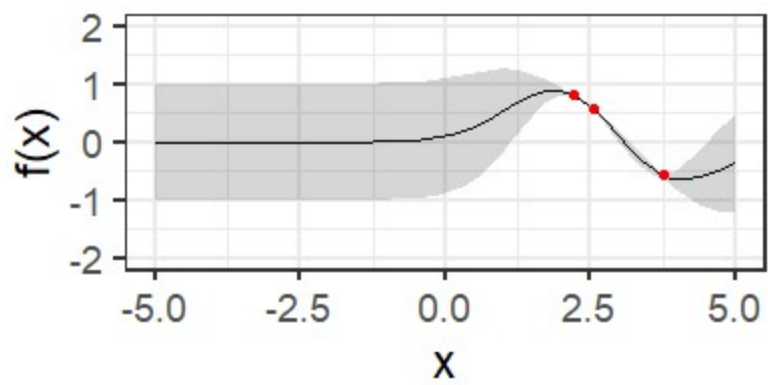
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```
#####
## 3 Random points on a graph
#####
n = 50
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
f = sin(x_observed) + rnorm(3)
theme_set(theme_bw(base_size = 18))
ggplot(aes(x = x, y = y), data = tibble(x = x_observed, y = f)) +
  geom_point() +
  xlim(c(-5,5))+ylim(c(-2,2))+
  coord_fixed(ratio = 1) +ylab('f(x)')
```



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```
#####
## 3 Random points on a graph
#####
# Kernel matrix
K = function(x,x_prime,l){
  d = sapply(x, FUN = function(x_in)(x_in - x_prime)^2)
  return(t(exp(-1/(2*l^2) *d)))
}
# Generating Data
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
x_prime = seq(-5,5,length.out = n)
f = sin(x_observed)
# Setting up GP
mu = 0
mu_star = 0
l = 1
# Covariance of f
K_f = K(x_observed,x_observed,l)
# Marginal and conditional covariance of f_star|f
K_star = K(x_observed,x_prime,l)
K_starstar = K(x_prime,x_prime,l)
# Conditional distribution of f_star|f
mu_star = mu_star + t(K_star) %*% solve(K_f) %*% (f - mu)
Sigma_star = K_starstar - t(K_star)%*% t(solve(K_f)) %*% K_star
# Re-arranging values for plotting
plot_gp = tibble(x = x_prime,
                  y = mu_star %>% as.vector(),
                  sd_prime = sqrt(diag(Sigma_star)))
# Plotting values
ggplot(aes(x = x, y = y), data = plot_gp) +
  geom_line()+
  geom_ribbon(aes(ymin = y-sd_prime,ymax = y+sd_prime), alpha = 0.2)+
  geom_point(aes(x = x , y= y), data = tibble(x = x_observed, y = f),
             color = 'red') +
  xlim(c(-5,5))+ylim(c(-2,2))+
  coord_fixed(ratio = 1) +ylab('f(x)')
```



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```

x = c(1,2,3)
x_prime= c(1,2,3)
#####
## Examples of GPs
#####
# Kernel matrix
Wiener_Process = function(x){
  return(sapply(x, FUN = function(x_in)(pmin(x_in, x))))
}
Ornstein_Uhlenbeck= function(x){
  d = sapply(x, FUN = function(x_in)(abs(x_in- x)))
  return(exp(-d))
}
Brownian_bridge = function(x){
  # x in (0,1)
  d1 = sapply(x, FUN = function(x_in)(pmin(x_in, x)))
  d2 = sapply(x, FUN = function(x_in)(x_in * x))
  return(d1-d2)
}
kernel_rbf = function(x){
  exp(-as.matrix(dist(x, diag = T))^2/2)
}
sampling_from_a_gp = function(x_min = 0,
                              x_max=1,
                              kernel_in,
                              n = 50,
                              n_gps = 10){

  # Simulation
  x = seq(x_min, x_max,length.out = n)
  K = kernel_in(x)
  L = chol(K + 1e-6*diag(n))
  f_prior = t(L) %%% matrix(rnorm(n*n_gps), ncol = n_gps)

  # Reshaping
  colnames(f_prior) = paste0('Simulation ', seq(1:n_gps))
  f_prior_long_format = f_prior %>% as_tibble() %>%
    bind_cols(x = x) %>%
    pivot_longer(cols = starts_with("sim"))

  # Plot
  p = ggplot(aes(x = x, color = name, y = value),
             data = f_prior_long_format) +
    geom_line()+theme(legend.position = 'bottom')+
    guides(color=guide_legend(title=""))+
    ylab('f(x)')
  return(list('data_out' = f_prior, 'plot' = p))

```



```
}  
sampling_from_a_gp(kernel_in = Browninan_bridge, n_gps = 5, n = 1000)
```

\$`data_out`

	Simulation 1	Simulation 2	Simulation 3	Simulation 4	Simulation 5
[1,]	0.0012061728	0.0012377338	-0.0003325691	-0.0001664464	-0.0001575622
[2,]	-0.0306451950	0.0378766928	0.0282135051	0.0478212293	-0.0442844758
[3,]	-0.0298519288	0.0279481460	0.0339105107	0.1077928408	-0.0002522062
[4,]	0.0435072632	0.0995436300	0.0713300021	0.0871352992	0.0294462497
[5,]	0.0109034746	0.0960214559	0.1015185464	0.1050882039	0.0482939649
[6,]	-0.0856840651	0.0631094908	0.0637869446	0.1170742734	0.0818769947
[7,]	-0.0884818185	0.0529436194	0.0810874056	0.1458084689	0.0898030193
[8,]	-0.0962057968	0.0625039807	0.0686261550	0.1472779718	0.0952506801
[9,]	-0.0435185036	0.1281080063	0.0771313242	0.1009221943	0.0975549410
[10,]	-0.0577365372	0.1555904599	0.0560355780	0.1003893586	0.1308066206
[11,]	-0.0403795026	0.2202845569	0.0207337869	0.0338217075	0.1082910872
[12,]	-0.0492116673	0.2363259307	0.0275806401	0.0271399244	0.1835490991
[13,]	-0.0456501135	0.2594346470	0.0227442144	0.0662866028	0.1852989596
[14,]	-0.0468329278	0.2760937933	0.0011778784	0.0828130748	0.1843584794
[15,]	-0.1263269531	0.2212097079	-0.0376807688	0.1017172414	0.1302569117
[16,]	-0.1111523161	0.1655524083	-0.0215373041	0.0930027720	0.0981750117
[17,]	-0.1222635284	0.1820311160	0.0154590146	0.1236959059	0.1308171223
[18,]	-0.0808006207	0.1062396354	-0.0230510979	0.1209168448	0.1392551488
[19,]	-0.1158174635	0.1618501492	-0.0402464407	0.1203460012	0.1517211135
[20,]	-0.1213119803	0.1706406817	-0.0974785158	0.1272136790	0.1660679083
[21,]	-0.0974556548	0.2210340935	-0.1179034474	0.0791859431	0.1651469884
[22,]	-0.1120759855	0.1890963727	-0.1457496165	0.0649190795	0.2400863189
[23,]	-0.1661355617	0.2132550978	-0.2056685552	0.0984165254	0.2379235550
[24,]	-0.1557799684	0.2103404822	-0.2004550153	0.1800763106	0.2263044515
[25,]	-0.1257630439	0.1677691006	-0.1887027882	0.1002836159	0.2492814609
[26,]	-0.1508593345	0.1923868206	-0.1933499921	0.1115117120	0.2562161456
[27,]	-0.1507395489	0.2191941163	-0.2210083430	0.0941411115	0.2312957779
[28,]	-0.1949891192	0.2154800604	-0.2860868996	0.1321510571	0.2156476230
[29,]	-0.2174510115	0.2124038141	-0.3337096405	0.1278353125	0.2134053564
[30,]	-0.2376973560	0.2130297739	-0.2928134905	0.0894366034	0.2569950027
[31,]	-0.2153918852	0.2101607492	-0.2505741882	0.1235751586	0.2512356305
[32,]	-0.2397470844	0.2412667759	-0.2449710711	0.1437688428	0.3006689523
[33,]	-0.2723556769	0.2635929467	-0.2507576426	0.1193062082	0.2434700818
[34,]	-0.2210409905	0.2471791965	-0.2268810083	0.1149877537	0.2637992122
[35,]	-0.2204239343	0.2376097226	-0.2364784418	0.1006636722	0.2245182817
[36,]	-0.2336152274	0.2723318203	-0.2336096516	0.1084582154	0.1965367841
[37,]	-0.2237773562	0.2490695846	-0.2662953950	0.1779631166	0.2373307362
[38,]	-0.2109326775	0.2649428108	-0.2479525356	0.2125638346	0.2145079530
[39,]	-0.2435196290	0.2417161536	-0.2305147495	0.2436397750	0.2282747407
[40,]	-0.2420874198	0.2227763712	-0.2609572994	0.2838030668	0.2541064159
[41,]	-0.3073807479	0.1804926717	-0.2055008285	0.3228735881	0.2634252724
[42,]	-0.3231376987	0.1373503177	-0.2289386754	0.2953225507	0.1850140647
[43,]	-0.3225982654	0.1207448944	-0.2576100478	0.3456088467	0.1471102917
[44,]	-0.3713062244	0.1480481128	-0.2468126690	0.3500046861	0.1590800880
[45,]	-0.3432921893	0.1059886593	-0.2274344674	0.3269015123	0.1477590295
[46,]	-0.3348647913	0.0442744917	-0.1872432742	0.3248949232	0.1469418575

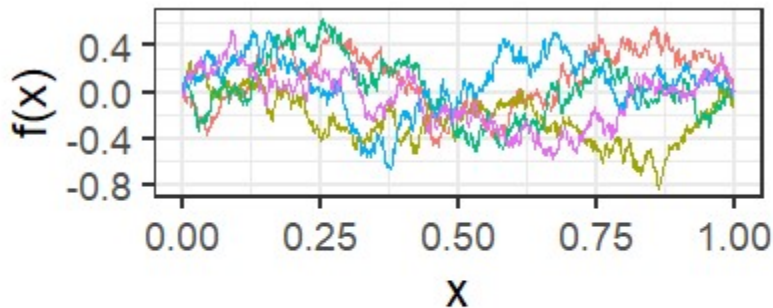
[47,]	-0.3334230643	0.0228566843	-0.1915932749	0.3579976664	0.1294688011
[48,]	-0.3117296467	0.0527176352	-0.1735198834	0.3052790095	0.1372699176
[49,]	-0.3196210704	0.0307475890	-0.1705961074	0.3103233175	0.1087852534
[50,]	-0.3098353284	0.0131575289	-0.1619172493	0.2950429401	0.2349246710
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[57,]	-0.2249945406	0.0418707733	0.0133657255	0.2406380658	0.1410404569
[58,]	-0.2177618536	0.0211335867	-0.0056156370	0.3045644148	0.1636160512
[59,]	-0.2322718648	-0.0393208208	-0.0062365060	0.2826651370	0.1543167163
[60,]	-0.2308264572	-0.0500875152	0.0262861259	0.2409333650	0.1714247872
[61,]	-0.2154895190	-0.0430076249	-0.0374972647	0.2179197271	0.1936557653
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[63,]	-0.2166159670	0.0123967186	-0.0158362403	0.1492674655	0.2251328398
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[68,]	-0.1564614902	-0.0560552668	0.0183135851	0.1427842644	0.2496803714
[69,]	-0.1287374618	-0.0836780524	0.0474791524	0.1299243683	0.2416533420
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[92,]	0.0134597489	0.0398247562	0.0225027718	0.2729777630	0.5226080952
[93,]	0.0621949062	0.0340001670	0.0195628588	0.2555908556	0.4959927508
[94,]	0.0301825711	0.0295205467	0.0237250162	0.2885953334	0.4964011314
[95,]	0.0683474967	0.0283889143	0.0260065070	0.2722433890	0.4573330071

[96,]	0.0526359148	0.0093669906	0.0859852397	0.3177460079	0.4184074615
[97,]	-0.0253011376	0.0016556322	0.0438341434	0.3296131209	0.3826788933
[98,]	0.0012235954	0.0085958948	0.0501113468	0.2935077296	0.3506928791
[99,]	-0.0021208001	-0.0004985869	-0.0003090532	0.2704039531	0.3293283428
[100,]	0.0371476844	0.0061743485	-0.0289446782	0.2334227334	0.3455915250
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[113,]	-0.0349907686	0.0708062757	-0.0700707050	0.3247892906	0.2734716385
[114,]	-0.0270812381	0.0747779448	0.0017612598	0.3406255174	0.2774777971
[115,]	-0.0213145561	0.0942167811	-0.0354787547	0.4059352962	0.2280928473
[116,]	-0.0050049236	0.0826998694	-0.0946893993	0.3994176874	0.2428926706
[117,]	-0.0037009596	0.0908374953	-0.1127021201	0.4029896553	0.2388768210
[118,]	0.0403493910	0.1075064575	-0.0633133960	0.3676272334	0.2424468580
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[120,]	0.0810555501	0.0917351313	-0.0765861873	0.4176535814	0.2191350532
[121,]	0.1058254316	0.0474528912	-0.0639767093	0.4485503364	0.1516558357
[122,]	0.1200993862	0.0687579080	-0.0701522080	0.4380973325	0.1321424416
[123,]	0.1226910401	0.0909536092	-0.0665987839	0.4010105335	0.1507010579
[124,]	0.1481470817	0.0952003646	-0.0356062476	0.4013419561	0.1367337410
[125,]	0.2030479453	0.0526606495	0.0128077404	0.4585508709	0.1844242532
[126,]	0.1823674054	0.0234089539	0.0796769709	0.4883550784	0.2188041006
[127,]	0.2143960000	0.0474568579	0.0915332156	0.4827772420	0.2455855018
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[129,]	0.1836837700	0.0723970315	0.1360449422	0.4910206448	0.2093167796
[130,]	0.2131469025	0.0322408911	0.1229597091	0.5071902284	0.1880175818
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[134,]	0.2534957470	0.1025272079	0.2090879895	0.4899180607	0.1638347818
[135,]	0.2381929796	0.0638800424	0.2503451562	0.4567977338	0.1036826654
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[139,]	0.2845616266	0.0900101092	0.2197259275	0.3299502655	0.0254412880
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[142,]	0.2366050552	0.0790044243	0.1801304839	0.2540864433	0.0530778234
[143,]	0.2625850220	0.0735427157	0.1717098190	0.2951670756	0.0613337518
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[146,]	0.2801221404	0.0060865204	0.2122030333	0.3738437321	0.0177846721
[147,]	0.2616878793	0.0414034279	0.2022794881	0.3552589883	0.0047708642
[148,]	0.2364289782	0.0450587209	0.1522128927	0.3727445811	-0.0277344395
[149,]	0.1679240945	-0.0040964250	0.1432377193	0.4369173099	-0.0521743171
[150,]	0.1757036932	-0.0521174306	0.1738265042	0.4141387167	-0.0926940565
[151,]	0.1879796288	-0.0541520963	0.2046364132	0.4311120407	-0.1065722465
[152,]	0.2023975646	-0.0611605439	0.2489888879	0.4856016975	-0.1089737210
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[154,]	0.1662489129	-0.1436329547	0.2724929323	0.4894822084	-0.0869579154
[155,]	0.1606192169	-0.1763466207	0.3439636161	0.4973463867	-0.0308696722
[156,]	0.1362364522	-0.1501225780	0.3261657211	0.5298303360	0.0102537123
[157,]	0.1736836966	-0.1509109436	0.3024233079	0.5061792289	0.0253661924
[158,]	0.1802936718	-0.1776907839	0.2983426136	0.5336905616	0.1068633922
[159,]	0.2155558138	-0.1586255021	0.3000668799	0.5039646243	0.0983402029
[160,]	0.2294383815	-0.2106152989	0.2942767890	0.4491781872	0.1176407920
[161,]	0.2214207275	-0.2007546332	0.2973049548	0.4626215642	0.0990797280
[162,]	0.2774551468	-0.2203345877	0.3533533619	0.4481000841	0.0377407705
[163,]	0.2090920838	-0.2452406766	0.3822349443	0.4785344490	0.0443623797
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[165,]	0.2179301274	-0.1569505804	0.3970467217	0.4447696791	0.0997335984
[166,]	0.2319852391	-0.1209604412	0.3888127622	0.4034784547	0.0951247160
[167,]	0.1823246494	-0.1258210250	0.4746538001	0.3880915153	0.1533601367
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[169,]	0.2386026966	-0.0755962401	0.4370223989	0.4274491706	0.1261546331
[170,]	0.2543628282	-0.0545654484	0.4642001208	0.4120613031	0.1038395297
[171,]	0.2852383436	-0.0451230521	0.4296882967	0.4003864477	0.0862217013
[172,]	0.2950805995	0.0377548001	0.4441517368	0.3580194863	0.0560826610
[173,]	0.3449637921	-0.0005276789	0.4965654104	0.3275618538	0.0653575930
[174,]	0.3661930646	-0.0212474497	0.4964145753	0.2748851342	0.0347386681
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[176,]	0.3861081124	0.0167377703	0.4673282152	0.2575883054	0.0201837449
[177,]	0.4047809158	0.0093449119	0.4369694610	0.2057342038	0.0050168206
[178,]	0.4102777799	-0.0610863500	0.4415282649	0.2348315438	0.0038835650
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[180,]	0.4040059865	-0.0083464280	0.4158284233	0.2687198507	0.0025072410
[181,]	0.3814468416	-0.0003215802	0.3862252555	0.2903119134	0.0688211139
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[183,]	0.3777417868	-0.0003049977	0.4183604698	0.2800564304	0.0964588408
[184,]	0.3830023231	-0.0133226162	0.4020747122	0.2939782702	0.0508507083
[185,]	0.4074566583	0.0539980594	0.4278065937	0.2965446731	0.0505179146
[186,]	0.4167407418	0.0086683447	0.4323681918	0.2559720769	0.0419445953
[187,]	0.4109903520	0.0302223903	0.4483924691	0.2581418100	0.0457473476
[188,]	0.4725849086	-0.0069602260	0.4121184573	0.2192347470	0.0090914735
[189,]	0.4685363005	0.0185617246	0.4154027002	0.2355248206	0.0377341173
[190,]	0.4958683850	0.0072953433	0.4516871663	0.1758230759	0.0100812920
[191,]	0.5098594587	0.0135002657	0.4834422879	0.1682458914	0.0272551952
[192,]	0.5434303594	-0.0115505746	0.4617606059	0.1646051276	0.1047404233
[193,]	0.5147656823	-0.0320654860	0.4785052160	0.1632787870	0.0910359498

```
[194,] 0.4555757988 -0.0415166620 0.4355135751 0.2350448346 0.0588891079
[195,] 0.4884758717 -0.0917460703 0.4635036568 0.2676994815 0.0537047105
[196,] 0.4573843467 -0.1178910155 0.4553431850 0.2404230440 0.0439760410
[197,] 0.4301362319 -0.1431644059 0.4382305553 0.2811430846 0.0654636129
[198,] 0.4200092367 -0.0958198260 0.3712328424 0.2382062210 0.0284005021
[199,] 0.3832402009 -0.0963795711 0.4087276805 0.2500621761 -0.0007251281
[200,] 0.3807642504 -0.0434841863 0.4204936589 0.2395247812 -0.0045828791
[ reached getOption("max.print") -- omitted 800 rows ]
```

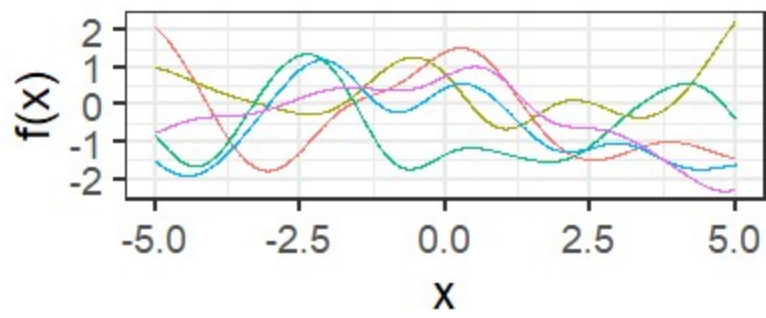
\$plot



1 — Simulation 2 — Simulation 3 — Simu

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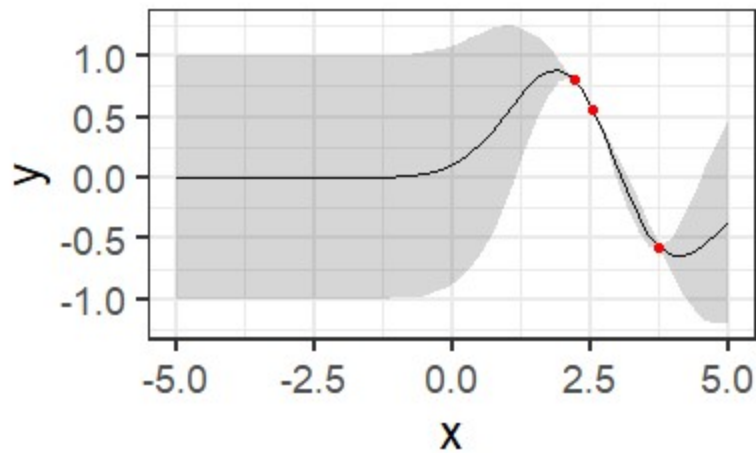
```
#####
## Generating a sample from a GP
#####
# Sampling from the prior GP
kernel_rbf = function(x){
  exp(-as.matrix(dist(x, diag = T))^2/2)
}
n = 1000
n_gps = 5
x = seq(-5,5,length.out = n)
K = kernel_rbf(x)
L = chol(K + 1e-6*diag(n))
f_prior = t(L) %% matrix(rnorm(n*n_gps), ncol = n_gps)
colnames(f_prior) = paste0('simulation_', seq(1:n_gps))
f_prior_long_format = f_prior %>% as_tibble() %>% bind_cols(x = x) %>% pivot_longer(cols = starts_with("sim"))
ggplot(aes(x = x, color = name, y = value), data = f_prior_long_format) + geom_line() + theme(legend.position = 'bottom') +
  guides(color=guide_legend(title="")) +
  ylab('f(x)')
```



— simulation_2 — simulation_3 — simlua

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```
#####
## Learning values from a GP
#####
n = 50
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
x_prime = seq(-5,5,length.out = n)
f = sin(x_observed)
mu = 0
mu_star = 0
l = 1
K = function(x,x_prime,l){
  d = sapply(x, FUN = function(x_in)(x_in - x_prime)^2)
  return(t(exp(-1/(2*l^2) *d)))
}
K_f = K(x_observed,x_observed,l)
K_star = K(x_observed,x_prime,l)
K_starstar = K(x_prime,x_prime,l)
mu_star = mu_star + t(K_star) %>% solve(K_f) %>% (f - mu)
Sigma_star = K_starstar - t(K_star)%>% t(solve(K_f)) %>% K_star
# Re-arranging values for plotting
plot_gp = tibble(x = x_prime,
                  y = mu_star %>% as.vector(),
                  sd_prime = sqrt(diag(Sigma_star)))
# Simulating values from posterior
simulated_gp_posterior = t(chol(Sigma_star + 1e-6*diag(ncol(Sigma_star)))) %>% matrix
(rnorm(n*n_gps), ncol = n_gps) +
  matrix(rep(mu_star, n_gps), ncol= n_gps)
colnames(simulated_gp_posterior) = paste0('simulation_', seq(1:n_gps))
f_posterior_long_format = simulated_gp_posterior %>% as_tibble() %>% bind_cols(x = x_p
rime) %>% pivot_longer(cols = starts_with("sim"))
# Plotting values
ggplot(aes(x = x, y = y), data = plot_gp) +
  geom_line()+
  geom_ribbon(aes(ymin = y-sd_prime,ymax = y+sd_prime), alpha = 0.2)+
  geom_point(aes(x =x , y= y), data = tibble(x = x_observed, y = f), color = 'red') #+
```

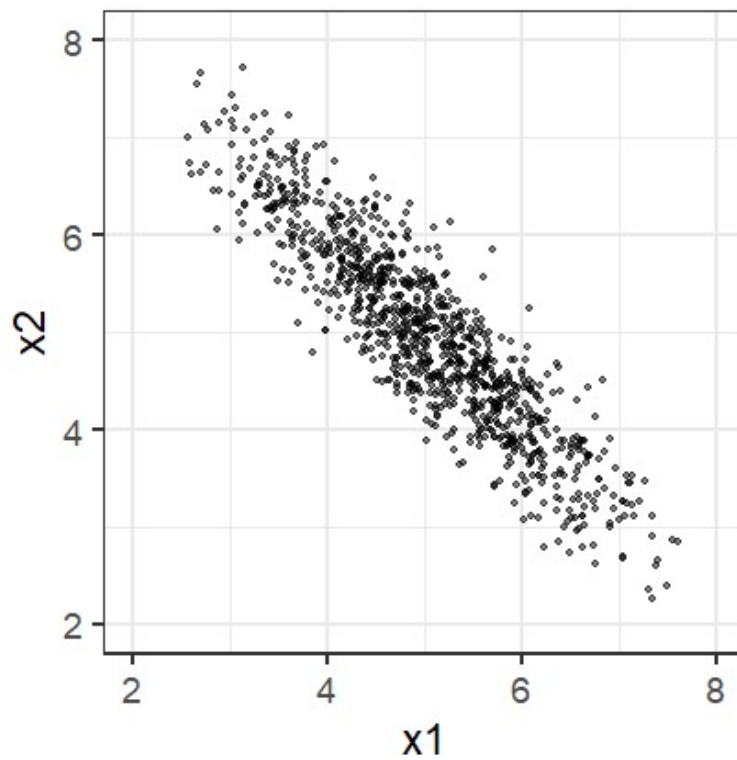



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```
#geom_line(aes(x = x, color = name, y = value), data = f_posterior_long_format) + geom_line()
```

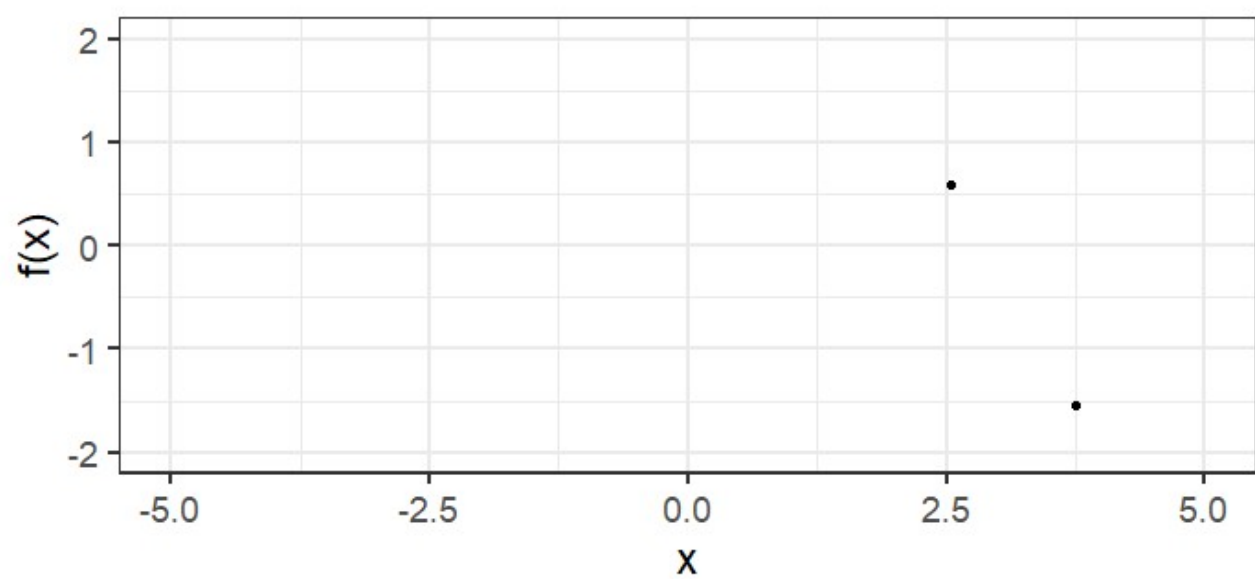
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```
#####
## Simulating a bivariate normal #
#####
n_samples = 1000
d = 2
Z = matrix(rnorm(n_samples * d), ncol = 2)
rho = -0.9
mu = c(5,5)
Sigma = matrix(c(1,rho,rho,1), ncol = 2)
L = chol(Sigma)
X = mu + Z %*% L
colnames(X) = c('x1','x2')
ggplot(aes(x =x1, y = x2), data = as_tibble(X)) +
  geom_point(size = 1, alpha =0.5)+
  coord_fixed(ratio = 1) +xlim(c(2,8))+ylim(c(2,8))
```



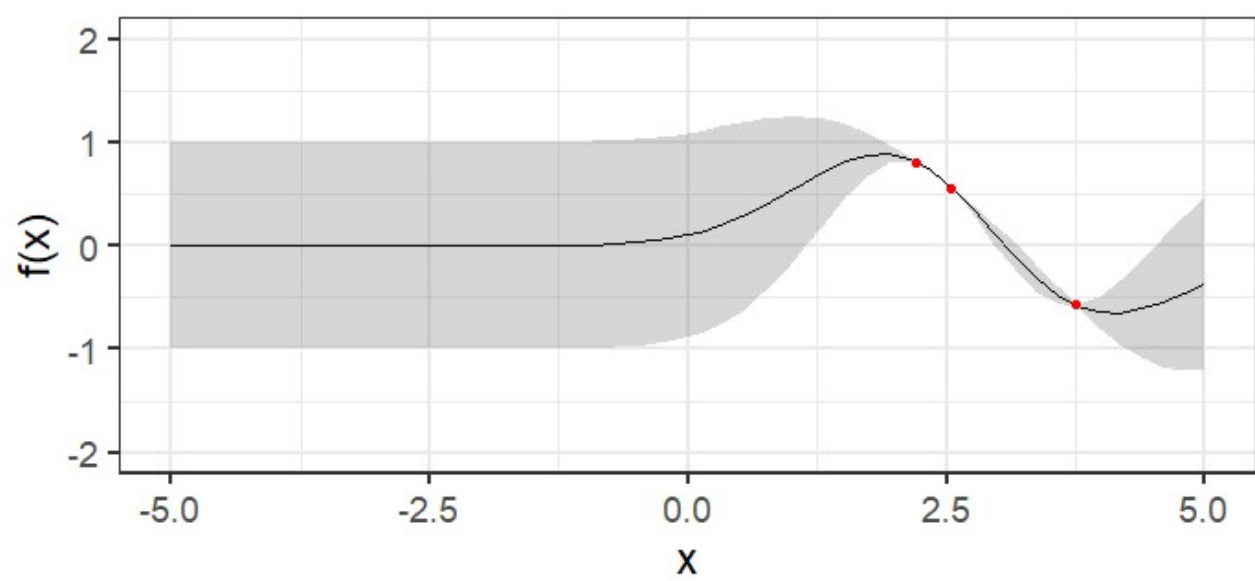
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```
#####  
## 3 Random points on a graph  
#####  
n = 50  
set.seed(12345)  
x_observed = sample(seq(-5,5,0.05), size = 3)  
f = sin(x_observed) + rnorm(3)  
theme_set(theme_bw(base_size = 18))  
ggplot(aes(x = x, y = y), data = tibble(x = x_observed, y = f)) +  
  geom_point() +  
  xlim(c(-5,5))+ylim(c(-2,2))+  
  coord_fixed(ratio = 1) +ylab('f(x)')
```



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```
#####
## 3 Random points on a graph
#####
# Kernel matrix
K = function(x,x_prime,l){
  d = sapply(x, FUN = function(x_in)(x_in - x_prime)^2)
  return(t(exp(-1/(2*l^2) *d)))
}
# Generating Data
set.seed(12345)
x_observed = sample(seq(-5,5,0.05), size = 3)
x_prime = seq(-5,5,length.out = n)
f = sin(x_observed)
# Setting up GP
mu = 0
mu_star = 0
l = 1
# Covariance of f
K_f = K(x_observed,x_observed,l)
# Marginal and conditional covariance of f_star|f
K_star = K(x_observed,x_prime,l)
K_starstar = K(x_prime,x_prime,l)
# Conditional distribution of f_star|f
mu_star = mu_star + t(K_star) %*% solve(K_f) %*% (f - mu)
Sigma_star = K_starstar - t(K_star)%*% t(solve(K_f)) %*% K_star
# Re-arranging values for plotting
plot_gp = tibble(x = x_prime,
                  y = mu_star %>% as.vector(),
                  sd_prime = sqrt(diag(Sigma_star)))
# Plotting values
ggplot(aes(x = x, y = y), data = plot_gp) +
  geom_line()+
  geom_ribbon(aes(ymin = y-sd_prime,ymax = y+sd_prime), alpha = 0.2)+
  geom_point(aes(x = x , y= y), data = tibble(x = x_observed, y = f),
             color = 'red') +
  xlim(c(-5,5))+ylim(c(-2,2))+
  coord_fixed(ratio = 1) +ylab('f(x)')
```



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```

x = c(1,2,3)
x_prime= c(1,2,3)
#####
## Examples of GPs
#####
# Kernel matrix
Wiener_Process = function(x){
  return(sapply(x, FUN = function(x_in)(pmin(x_in, x))))
}
Ornstein_Uhlenbeck= function(x){
  d = sapply(x, FUN = function(x_in)(abs(x_in- x)))
  return(exp(-d))
}
Brownian_bridge = function(x){
  # x in (0,1)
  d1 = sapply(x, FUN = function(x_in)(pmin(x_in, x)))
  d2 = sapply(x, FUN = function(x_in)(x_in * x))
  return(d1-d2)
}
kernel_rbf = function(x, theta){
  exp(-as.matrix(dist(x, diag = T))^2/(2*theta))
}
sampling_from_a_gp = function(x_min = 0,
                              x_max=1,
                              kernel_in,
                              n = 50,
                              n_gps = 10){

  # Simulation
  x = seq(x_min, x_max,length.out = n)
  K = kernel_in(x)
  L = chol(K + 1e-6*diag(n))
  f_prior = t(L) %%% matrix(rnorm(n*n_gps), ncol = n_gps)

  # Reshaping
  colnames(f_prior) = paste0('Simulation ', seq(1:n_gps))
  f_prior_long_format = f_prior %>% as_tibble() %>%
    bind_cols(x = x) %>%
    pivot_longer(cols = starts_with("sim"))

  # Plot
  p = ggplot(aes(x = x, color = name, y = value),
             data = f_prior_long_format) +
    geom_line()+theme(legend.position = 'bottom')+
    guides(color=guide_legend(title=""))+
    ylab('f(x)')
  return(list('data_out' = f_prior, 'plot' = p))

```

```
}  
sampling_from_a_gp(kernel_in = Browninan_bridge, n_gps = 5, n = 1000)
```

\$`data_out`

	Simulation 1	Simulation 2	Simulation 3	Simulation 4	Simulation 5
[1,]	0.0012061728	0.0012377338	-0.0003325691	-0.0001664464	-0.0001575622
[2,]	-0.0306451950	0.0378766928	0.0282135051	0.0478212293	-0.0442844758
[3,]	-0.0298519288	0.0279481460	0.0339105107	0.1077928408	-0.0002522062
[4,]	0.0435072632	0.0995436300	0.0713300021	0.0871352992	0.0294462497
[5,]	0.0109034746	0.0960214559	0.1015185464	0.1050882039	0.0482939649
[6,]	-0.0856840651	0.0631094908	0.0637869446	0.1170742734	0.0818769947
[7,]	-0.0884818185	0.0529436194	0.0810874056	0.1458084689	0.0898030193
[8,]	-0.0962057968	0.0625039807	0.0686261550	0.1472779718	0.0952506801
[9,]	-0.0435185036	0.1281080063	0.0771313242	0.1009221943	0.0975549410
[10,]	-0.0577365372	0.1555904599	0.0560355780	0.1003893586	0.1308066206
[11,]	-0.0403795026	0.2202845569	0.0207337869	0.0338217075	0.1082910872
[12,]	-0.0492116673	0.2363259307	0.0275806401	0.0271399244	0.1835490991
[13,]	-0.0456501135	0.2594346470	0.0227442144	0.0662866028	0.1852989596
[14,]	-0.0468329278	0.2760937933	0.0011778784	0.0828130748	0.1843584794
[15,]	-0.1263269531	0.2212097079	-0.0376807688	0.1017172414	0.1302569117
[16,]	-0.1111523161	0.1655524083	-0.0215373041	0.0930027720	0.0981750117
[17,]	-0.1222635284	0.1820311160	0.0154590146	0.1236959059	0.1308171223
[18,]	-0.0808006207	0.1062396354	-0.0230510979	0.1209168448	0.1392551488
[19,]	-0.1158174635	0.1618501492	-0.0402464407	0.1203460012	0.1517211135
[20,]	-0.1213119803	0.1706406817	-0.0974785158	0.1272136790	0.1660679083
[21,]	-0.0974556548	0.2210340935	-0.1179034474	0.0791859431	0.1651469884
[22,]	-0.1120759855	0.1890963727	-0.1457496165	0.0649190795	0.2400863189
[23,]	-0.1661355617	0.2132550978	-0.2056685552	0.0984165254	0.2379235550
[24,]	-0.1557799684	0.2103404822	-0.2004550153	0.1800763106	0.2263044515
[25,]	-0.1257630439	0.1677691006	-0.1887027882	0.1002836159	0.2492814609
[26,]	-0.1508593345	0.1923868206	-0.1933499921	0.1115117120	0.2562161456
[27,]	-0.1507395489	0.2191941163	-0.2210083430	0.0941411115	0.2312957779
[28,]	-0.1949891192	0.2154800604	-0.2860868996	0.1321510571	0.2156476230
[29,]	-0.2174510115	0.2124038141	-0.3337096405	0.1278353125	0.2134053564
[30,]	-0.2376973560	0.2130297739	-0.2928134905	0.0894366034	0.2569950027
[31,]	-0.2153918852	0.2101607492	-0.2505741882	0.1235751586	0.2512356305
[32,]	-0.2397470844	0.2412667759	-0.2449710711	0.1437688428	0.3006689523
[33,]	-0.2723556769	0.2635929467	-0.2507576426	0.1193062082	0.2434700818
[34,]	-0.2210409905	0.2471791965	-0.2268810083	0.1149877537	0.2637992122
[35,]	-0.2204239343	0.2376097226	-0.2364784418	0.1006636722	0.2245182817
[36,]	-0.2336152274	0.2723318203	-0.2336096516	0.1084582154	0.1965367841
[37,]	-0.2237773562	0.2490695846	-0.2662953950	0.1779631166	0.2373307362
[38,]	-0.2109326775	0.2649428108	-0.2479525356	0.2125638346	0.2145079530
[39,]	-0.2435196290	0.2417161536	-0.2305147495	0.2436397750	0.2282747407
[40,]	-0.2420874198	0.2227763712	-0.2609572994	0.2838030668	0.2541064159
[41,]	-0.3073807479	0.1804926717	-0.2055008285	0.3228735881	0.2634252724
[42,]	-0.3231376987	0.1373503177	-0.2289386754	0.2953225507	0.1850140647
[43,]	-0.3225982654	0.1207448944	-0.2576100478	0.3456088467	0.1471102917
[44,]	-0.3713062244	0.1480481128	-0.2468126690	0.3500046861	0.1590800880
[45,]	-0.3432921893	0.1059886593	-0.2274344674	0.3269015123	0.1477590295
[46,]	-0.3348647913	0.0442744917	-0.1872432742	0.3248949232	0.1469418575

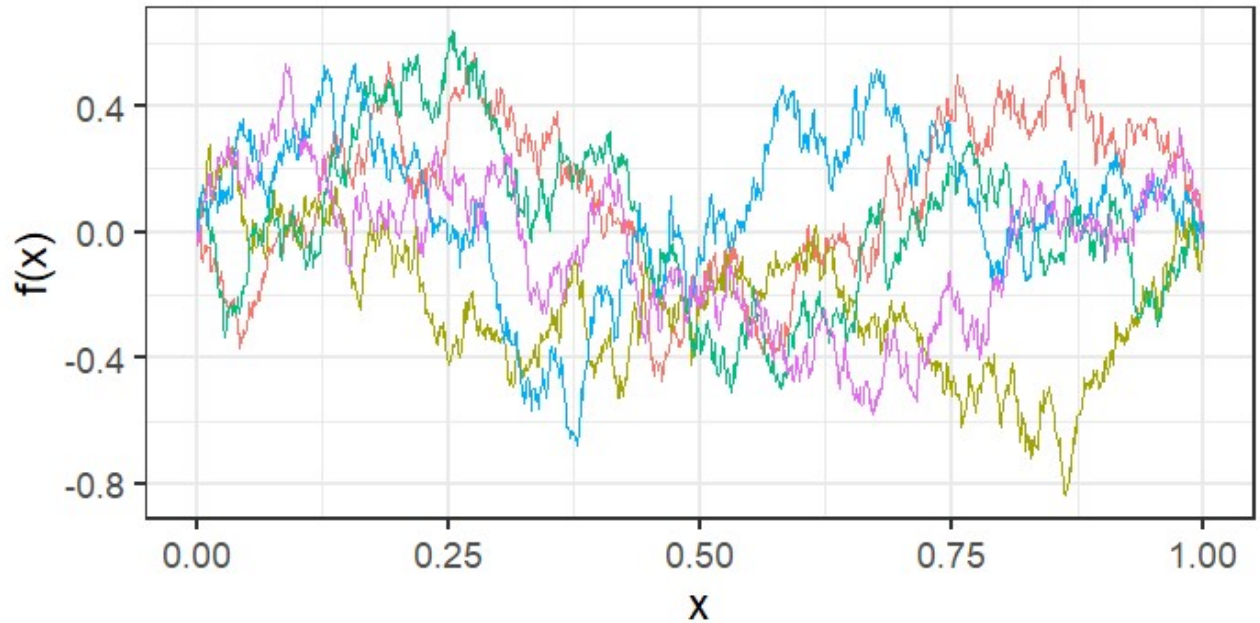
[47,]	-0.3334230643	0.0228566843	-0.1915932749	0.3579976664	0.1294688011
[48,]	-0.3117296467	0.0527176352	-0.1735198834	0.3052790095	0.1372699176
[49,]	-0.3196210704	0.0307475890	-0.1705961074	0.3103233175	0.1087852534
[50,]	-0.3098353284	0.0131575289	-0.1619172493	0.2950429401	0.2349246710
[51,]	-0.2999975955	-0.0019246327	-0.1345171103	0.2883800719	0.2182927897
[52,]	-0.2586696059	-0.0476884475	-0.1249002391	0.2890473527	0.2167971728
[53,]	-0.2236235987	-0.0389279632	-0.0248998460	0.3237025871	0.1656367287
[54,]	-0.2483953247	-0.0507348327	-0.0048190756	0.3250403646	0.1947509420
[55,]	-0.2574913948	-0.0501905202	-0.0139773754	0.2723779496	0.1872941624
[56,]	-0.2669010008	-0.0642423223	-0.0050457561	0.2264816060	0.1850707100
[57,]	-0.2249945406	0.0418707733	0.0133657255	0.2406380658	0.1410404569
[58,]	-0.2177618536	0.0211335867	-0.0056156370	0.3045644148	0.1636160512
[59,]	-0.2322718648	-0.0393208208	-0.0062365060	0.2826651370	0.1543167163
[60,]	-0.2308264572	-0.0500875152	0.0262861259	0.2409333650	0.1714247872
[61,]	-0.2154895190	-0.0430076249	-0.0374972647	0.2179197271	0.1936557653
[62,]	-0.1886087927	-0.0138224887	-0.0307802082	0.1731501355	0.2195475245
[63,]	-0.2166159670	0.0123967186	-0.0158362403	0.1492674655	0.2251328398
[64,]	-0.1925230149	0.0056791106	-0.0094530075	0.1595472907	0.2610919657
[65,]	-0.1782485576	0.0069940376	-0.0420992175	0.2177340363	0.2631108019
[66,]	-0.1647425937	-0.0199411468	-0.0436779389	0.1971418765	0.3129623278
[67,]	-0.1281912069	-0.0587342981	-0.0264770268	0.1376142672	0.2771570636
[68,]	-0.1564614902	-0.0560552668	0.0183135851	0.1427842644	0.2496803714
[69,]	-0.1287374618	-0.0836780524	0.0474791524	0.1299243683	0.2416533420
[70,]	-0.1126129244	-0.0474276527	0.0322702540	0.1083737833	0.2481374170
[71,]	-0.1020083884	0.0047280661	0.0503104271	0.0785394757	0.2488977063
[72,]	-0.0468326225	0.0284746205	0.0414628039	0.1197882399	0.3123237053
[73,]	-0.0471195857	0.0617119950	0.0992589878	0.1426047669	0.3013596712
[74,]	-0.0573942447	0.0335175204	0.1432018727	0.1363535471	0.3442852481
[75,]	-0.0526201207	0.0536150901	0.1603620890	0.1468385572	0.3427201179
[76,]	-0.0645919000	0.1003617154	0.1155573263	0.1745118749	0.3285582991
[77,]	-0.0395534555	0.1228125765	0.0479166868	0.1819778874	0.3620583891
[78,]	-0.0449562709	0.1341002446	0.0401476087	0.2111428670	0.3333791533
[79,]	-0.0367235510	0.0908490641	0.0225403091	0.1674500343	0.3029550835
[80,]	-0.0290896352	0.0625639554	0.0435514338	0.2080927457	0.2891835377
[81,]	-0.0008196417	0.0471791370	0.0461353362	0.2454109370	0.3188064792
[82,]	-0.0014572326	0.0627683622	0.0170540501	0.2511069028	0.3631354530
[83,]	-0.0311495115	0.0910175111	0.0092183047	0.2527260114	0.4026557866
[84,]	-0.0394484304	0.0498530337	-0.0678406795	0.2359198028	0.4197700938
[85,]	-0.0673947898	0.0645060234	-0.0875134092	0.2133640139	0.4025852863
[86,]	-0.0831257599	0.0875016072	-0.0609407140	0.2493553066	0.4289716773
[87,]	-0.0615931620	0.0315935744	-0.0150113255	0.2412133394	0.4225478697
[88,]	-0.0169459548	-0.0099030980	0.0183595366	0.2665479673	0.4844532192
[89,]	0.0131149112	0.0103207189	0.0206548600	0.2976543195	0.5341375624
[90,]	0.0058648104	-0.0134189489	0.0093420063	0.3237312907	0.5195989273
[91,]	-0.0145566378	0.0031886115	0.0091558469	0.2666441519	0.5037973470
[92,]	0.0134597489	0.0398247562	0.0225027718	0.2729777630	0.5226080952
[93,]	0.0621949062	0.0340001670	0.0195628588	0.2555908556	0.4959927508
[94,]	0.0301825711	0.0295205467	0.0237250162	0.2885953334	0.4964011314
[95,]	0.0683474967	0.0283889143	0.0260065070	0.2722433890	0.4573330071

[96,]	0.0526359148	0.0093669906	0.0859852397	0.3177460079	0.4184074615
[97,]	-0.0253011376	0.0016556322	0.0438341434	0.3296131209	0.3826788933
[98,]	0.0012235954	0.0085958948	0.0501113468	0.2935077296	0.3506928791
[99,]	-0.0021208001	-0.0004985869	-0.0003090532	0.2704039531	0.3293283428
[100,]	0.0371476844	0.0061743485	-0.0289446782	0.2334227334	0.3455915250
[101,]	0.0381234135	-0.0186740839	0.0167579462	0.2329176414	0.2941549053
[102,]	0.0610041248	-0.0316308952	0.0016605264	0.2782689643	0.3016941355
[103,]	0.0136381803	-0.0556997948	0.0267573497	0.2586806040	0.2835236280
[104,]	0.0259792143	-0.0373710654	-0.0094348989	0.2962126291	0.2439587386
[105,]	0.0421286862	-0.0174287525	-0.0078690042	0.2906941011	0.2516434752
[106,]	0.0217957764	0.0348679001	-0.0301691983	0.3114098159	0.2732333449
[107,]	0.0162806312	0.0617520223	-0.0739752771	0.3574339563	0.2938482871
[108,]	0.0190410814	0.1058413609	-0.0855621344	0.3020154820	0.2659425242
[109,]	-0.0111319271	0.1138786637	-0.0909207885	0.2698828270	0.2746795299
[110,]	-0.0503741300	0.0739898001	-0.1173946243	0.3171439710	0.3038957480
[111,]	-0.0475316705	0.0593813055	-0.1085130920	0.3040648947	0.2698236655
[112,]	-0.0299626047	0.0523414696	-0.0845994115	0.3033686932	0.2512999126
[113,]	-0.0349907686	0.0708062757	-0.0700707050	0.3247892906	0.2734716385
[114,]	-0.0270812381	0.0747779448	0.0017612598	0.3406255174	0.2774777971
[115,]	-0.0213145561	0.0942167811	-0.0354787547	0.4059352962	0.2280928473
[116,]	-0.0050049236	0.0826998694	-0.0946893993	0.3994176874	0.2428926706
[117,]	-0.0037009596	0.0908374953	-0.1127021201	0.4029896553	0.2388768210
[118,]	0.0403493910	0.1075064575	-0.0633133960	0.3676272334	0.2424468580
[119,]	0.0306426645	0.1053637350	-0.0577671662	0.3790102461	0.2366907715
[120,]	0.0810555501	0.0917351313	-0.0765861873	0.4176535814	0.2191350532
[121,]	0.1058254316	0.0474528912	-0.0639767093	0.4485503364	0.1516558357
[122,]	0.1200993862	0.0687579080	-0.0701522080	0.4380973325	0.1321424416
[123,]	0.1226910401	0.0909536092	-0.0665987839	0.4010105335	0.1507010579
[124,]	0.1481470817	0.0952003646	-0.0356062476	0.4013419561	0.1367337410
[125,]	0.2030479453	0.0526606495	0.0128077404	0.4585508709	0.1844242532
[126,]	0.1823674054	0.0234089539	0.0796769709	0.4883550784	0.2188041006
[127,]	0.2143960000	0.0474568579	0.0915332156	0.4827772420	0.2455855018
[128,]	0.1855815579	0.0243546462	0.1198846566	0.5284084809	0.2243730380
[129,]	0.1836837700	0.0723970315	0.1360449422	0.4910206448	0.2093167796
[130,]	0.2131469025	0.0322408911	0.1229597091	0.5071902284	0.1880175818
[131,]	0.2564556622	0.0336461808	0.1510069573	0.5190773722	0.1340425311
[132,]	0.2122816993	0.0227641920	0.2008663729	0.4896448072	0.1171458798
[133,]	0.2380085239	0.0685447744	0.2142619168	0.4795389655	0.1116182914
[134,]	0.2534957470	0.1025272079	0.2090879895	0.4899180607	0.1638347818
[135,]	0.2381929796	0.0638800424	0.2503451562	0.4567977338	0.1036826654
[136,]	0.3200303178	0.0466150019	0.2645167916	0.4384060087	0.1153132654
[137,]	0.3109875561	0.0711831666	0.2633118604	0.3571687238	0.0930833943
[138,]	0.2508285232	0.1440283774	0.2212317184	0.3542581348	0.0204782498
[139,]	0.2845616266	0.0900101092	0.2197259275	0.3299502655	0.0254412880
[140,]	0.3098864050	0.1399894068	0.1762802432	0.2382164132	0.0171702147
[141,]	0.2439320924	0.0889335090	0.1859891986	0.2656747990	0.0252587133
[142,]	0.2366050552	0.0790044243	0.1801304839	0.2540864433	0.0530778234
[143,]	0.2625850220	0.0735427157	0.1717098190	0.2951670756	0.0613337518
[144,]	0.2637305845	0.0292780871	0.1551132228	0.2819845394	0.0394579055

[145,]	0.2938250735	0.0560405139	0.1807859429	0.3110662514	0.0326064402
[146,]	0.2801221404	0.0060865204	0.2122030333	0.3738437321	0.0177846721
[147,]	0.2616878793	0.0414034279	0.2022794881	0.3552589883	0.0047708642
[148,]	0.2364289782	0.0450587209	0.1522128927	0.3727445811	-0.0277344395
[149,]	0.1679240945	-0.0040964250	0.1432377193	0.4369173099	-0.0521743171
[150,]	0.1757036932	-0.0521174306	0.1738265042	0.4141387167	-0.0926940565
[151,]	0.1879796288	-0.0541520963	0.2046364132	0.4311120407	-0.1065722465
[152,]	0.2023975646	-0.0611605439	0.2489888879	0.4856016975	-0.1089737210
[153,]	0.1794802129	-0.0962969767	0.2741442287	0.4788626483	-0.1284755486
[154,]	0.1662489129	-0.1436329547	0.2724929323	0.4894822084	-0.0869579154
[155,]	0.1606192169	-0.1763466207	0.3439636161	0.4973463867	-0.0308696722
[156,]	0.1362364522	-0.1501225780	0.3261657211	0.5298303360	0.0102537123
[157,]	0.1736836966	-0.1509109436	0.3024233079	0.5061792289	0.0253661924
[158,]	0.1802936718	-0.1776907839	0.2983426136	0.5336905616	0.1068633922
[159,]	0.2155558138	-0.1586255021	0.3000668799	0.5039646243	0.0983402029
[160,]	0.2294383815	-0.2106152989	0.2942767890	0.4491781872	0.1176407920
[161,]	0.2214207275	-0.2007546332	0.2973049548	0.4626215642	0.0990797280
[162,]	0.2774551468	-0.2203345877	0.3533533619	0.4481000841	0.0377407705
[163,]	0.2090920838	-0.2452406766	0.3822349443	0.4785344490	0.0443623797
[164,]	0.1854470266	-0.2329729592	0.4104294873	0.4674707375	0.0893254773
[165,]	0.2179301274	-0.1569505804	0.3970467217	0.4447696791	0.0997335984
[166,]	0.2319852391	-0.1209604412	0.3888127622	0.4034784547	0.0951247160
[167,]	0.1823246494	-0.1258210250	0.4746538001	0.3880915153	0.1533601367
[168,]	0.2015224290	-0.0738999659	0.4437380794	0.4202050197	0.1496011699
[169,]	0.2386026966	-0.0755962401	0.4370223989	0.4274491706	0.1261546331
[170,]	0.2543628282	-0.0545654484	0.4642001208	0.4120613031	0.1038395297
[171,]	0.2852383436	-0.0451230521	0.4296882967	0.4003864477	0.0862217013
[172,]	0.2950805995	0.0377548001	0.4441517368	0.3580194863	0.0560826610
[173,]	0.3449637921	-0.0005276789	0.4965654104	0.3275618538	0.0653575930
[174,]	0.3661930646	-0.0212474497	0.4964145753	0.2748851342	0.0347386681
[175,]	0.3755946756	-0.0223238518	0.4865829981	0.2432772038	0.0367263955
[176,]	0.3861081124	0.0167377703	0.4673282152	0.2575883054	0.0201837449
[177,]	0.4047809158	0.0093449119	0.4369694610	0.2057342038	0.0050168206
[178,]	0.4102777799	-0.0610863500	0.4415282649	0.2348315438	0.0038835650
[179,]	0.4349709905	-0.0363670303	0.4117758535	0.2523912541	0.0027435674
[180,]	0.4040059865	-0.0083464280	0.4158284233	0.2687198507	0.0025072410
[181,]	0.3814468416	-0.0003215802	0.3862252555	0.2903119134	0.0688211139
[182,]	0.3991986618	-0.0446543206	0.4328521449	0.3193175280	0.0609683426
[183,]	0.3777417868	-0.0003049977	0.4183604698	0.2800564304	0.0964588408
[184,]	0.3830023231	-0.0133226162	0.4020747122	0.2939782702	0.0508507083
[185,]	0.4074566583	0.0539980594	0.4278065937	0.2965446731	0.0505179146
[186,]	0.4167407418	0.0086683447	0.4323681918	0.2559720769	0.0419445953
[187,]	0.4109903520	0.0302223903	0.4483924691	0.2581418100	0.0457473476
[188,]	0.4725849086	-0.0069602260	0.4121184573	0.2192347470	0.0090914735
[189,]	0.4685363005	0.0185617246	0.4154027002	0.2355248206	0.0377341173
[190,]	0.4958683850	0.0072953433	0.4516871663	0.1758230759	0.0100812920
[191,]	0.5098594587	0.0135002657	0.4834422879	0.1682458914	0.0272551952
[192,]	0.5434303594	-0.0115505746	0.4617606059	0.1646051276	0.1047404233
[193,]	0.5147656823	-0.0320654860	0.4785052160	0.1632787870	0.0910359498

```
[194,] 0.4555757988 -0.0415166620 0.4355135751 0.2350448346 0.0588891079
[195,] 0.4884758717 -0.0917460703 0.4635036568 0.2676994815 0.0537047105
[196,] 0.4573843467 -0.1178910155 0.4553431850 0.2404230440 0.0439760410
[197,] 0.4301362319 -0.1431644059 0.4382305553 0.2811430846 0.0654636129
[198,] 0.4200092367 -0.0958198260 0.3712328424 0.2382062210 0.0284005021
[199,] 0.3832402009 -0.0963795711 0.4087276805 0.2500621761 -0.0007251281
[200,] 0.3807642504 -0.0434841863 0.4204936589 0.2395247812 -0.0045828791
[ reached getOption("max.print") -- omitted 800 rows ]
```

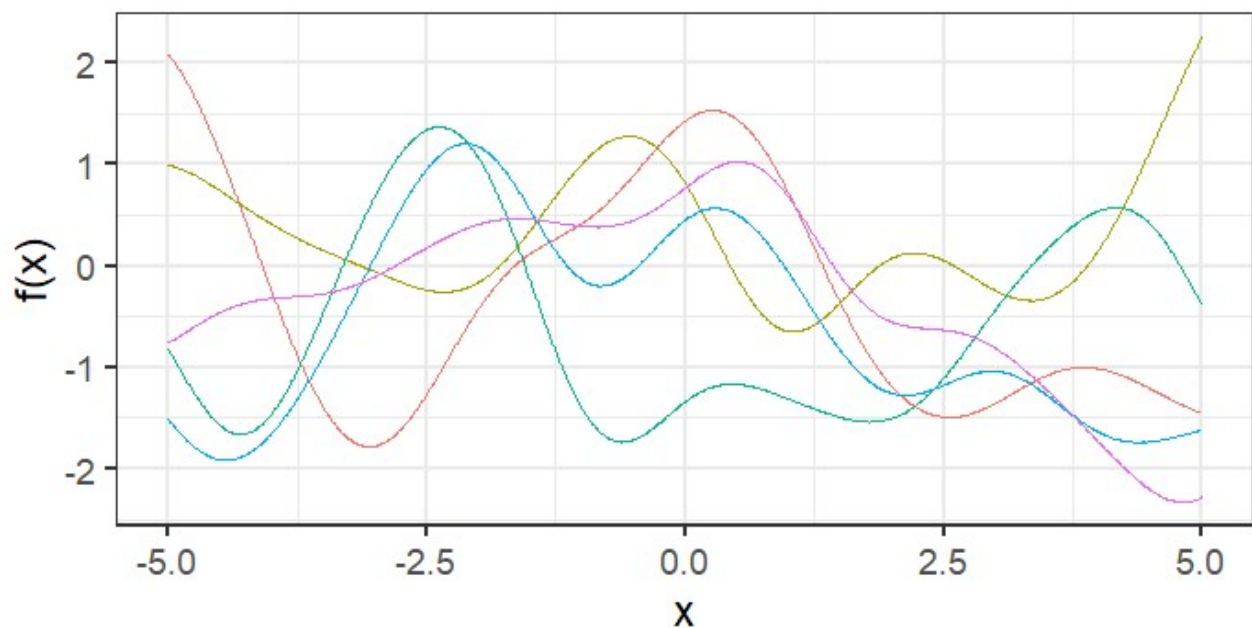
```
$plot
```



— Simulation 1 — Simulation 2 — Simulation 3 — Simulation 4 — Simu

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```
#####
## Generating a sample from a GP
#####
# Sampling from the prior GP
kernel_rbf = function(x){
  exp(-as.matrix(dist(x, diag = T))^2/2)
}
n = 1000
n_gps = 5
x = seq(-5,5,length.out = n)
K = kernel_rbf(x)
L = chol(K + 1e-6*diag(n))
f_prior = t(L) %*% matrix(rnorm(n*n_gps), ncol = n_gps)
colnames(f_prior) = paste0('simulation_', seq(1:n_gps))
f_prior_long_format = f_prior %>% as_tibble() %>% bind_cols(x = x) %>% pivot_longer(cols = starts_with("sim"))
ggplot(aes(x = x, color = name, y = value), data = f_prior_long_format) + geom_line() + theme(legend.position = 'bottom') +
  guides(color=guide_legend(title="")) +
  ylab('f(x)')
```



— simulation_1 — simulation_2 — simulation_3 — simulation_4 — simulation_5

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```
#####
## Learning values from a GP
#####
```

Part 2 (Question 2: Time Series)

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```
tims <- function(x, c=2, p=3, l=1.5, sig=2, sigv=1.25, sigb=2){
  d=sapply(x, FUN = function(x_in)(x_in- x))
  xc=sapply(x, FUN = function(x_in)((x_in- c)*(x-c)))
  per=(sig^2)*exp(-2*(sin(((pi*abs(d))/p)/(l^2))^2))
  return(per+(per)*exp(-d^2/(2*l^2))+sigb^2+(sigv^2)*xc)
}

sampling_from_a_gp = function(x_min = 0,
                              x_max=10,
                              kernel_in,
                              n = 50,
                              n_gps = 10){

  # Simulation
  x = seq(x_min, x_max,length.out = n)
  K = kernel_in(x)
  L = chol(K + 1e-6*diag(n))
  f_prior = t(L) %%% matrix(rnorm(n*n_gps), ncol = n_gps)

  # Reshaping
  colnames(f_prior) = paste0('Simulation ', seq(1:n_gps))
  f_prior_long_format = f_prior %>% as_tibble() %>%
    bind_cols(x = x) %>%
    pivot_longer(cols = starts_with("sim"))

  # Plot
  p = ggplot(aes(x = x, color = name, y = value),
             data = f_prior_long_format) +
    geom_line()+theme(legend.position = 'bottom')+
    guides(color=guide_legend(title=""))+
    ylab('f(x)')
  return(list('data_out' = f_prior, 'plot' = p))
}

sampling_from_a_gp(kernel_in = tims, n_gps = 10, n = 1000)
```

\$`data_out`

	Simulation 1	Simulation 2	Simulation 3	Simulation 4	Simulation 5	Simulation
6 Simulation 7 Simulation 8 Simulation 9 Simulation 10						
[1,]	7.211798e+00	-4.63161003	12.110558178	-3.856438043	4.38908584	-3.145233871
2 -2.088166625	4.38087494	-4.337385966	-1.015762e+01			
[2,]	7.219677e+00	-4.65319936	12.095592302	-3.862607912	4.38098330	-3.089414593
3 -2.027317279	4.34089111	-4.319830838	-1.013903e+01			
[3,]	7.228144e+00	-4.67666608	12.075179397	-3.871679535	4.37191456	-3.032395071
3 -1.965534424	4.30418733	-4.308661378	-1.012308e+01			
[4,]	7.235934e+00	-4.69738539	12.057434425	-3.878503250	4.36533979	-2.975368037
5 -1.904037875	4.26816848	-4.290467303	-1.010379e+01			
[5,]	7.247034e+00	-4.71794606	12.036979218	-3.884407345	4.35681431	-2.920686131
6 -1.844012333	4.23145378	-4.272258702	-1.008379e+01			
[6,]	7.254995e+00	-4.73882255	12.019012100	-3.893430144	4.35231760	-2.863149276
3 -1.781769809	4.19515865	-4.257580991	-1.006580e+01			
[7,]	7.264025e+00	-4.75943402	11.999710059	-3.900382655	4.34644896	-2.805630911
8 -1.723719345	4.16333131	-4.233956907	-1.004862e+01			
[8,]	7.273295e+00	-4.77792358	11.975536137	-3.906644889	4.34179875	-2.749812768
1 -1.666331080	4.13101763	-4.217496210	-1.002855e+01			
[9,]	7.284353e+00	-4.79729594	11.953596367	-3.913123606	4.33628627	-2.689588609
4 -1.608263687	4.09734471	-4.195042644	-1.000963e+01			
[10,]	7.293394e+00	-4.81566876	11.931753307	-3.919291069	4.33239311	-2.634011492
5 -1.547874841	4.06561845	-4.173344939	-9.988642e+00			
[11,]	7.304631e+00	-4.83367742	11.908549413	-3.927701894	4.32946782	-2.575410313
8 -1.489120149	4.03439846	-4.149350443	-9.966044e+00			
[12,]	7.313853e+00	-4.84977422	11.882628375	-3.931143317	4.32726660	-2.518626479
7 -1.429668883	4.00378037	-4.124169679	-9.945958e+00			
[13,]	7.323288e+00	-4.86804636	11.861269337	-3.935166513	4.32517587	-2.459885870
9 -1.374321207	3.97739471	-4.099994350	-9.925743e+00			
[14,]	7.334488e+00	-4.88562092	11.836316880	-3.941781895	4.32309843	-2.402692662
5 -1.317193695	3.94617819	-4.073354785	-9.902937e+00			
[15,]	7.343653e+00	-4.90044077	11.808173459	-3.945327843	4.32219658	-2.344739225
4 -1.261794540	3.91633712	-4.046394387	-9.881350e+00			
[16,]	7.351664e+00	-4.91698288	11.784836484	-3.948312298	4.32117057	-2.286474225
1 -1.206515205	3.88972274	-4.016990729	-9.860967e+00			
[17,]	7.364385e+00	-4.93179598	11.758066495	-3.953772149	4.32389243	-2.231465175
1 -1.146271432	3.86276466	-3.987238189	-9.841233e+00			
[18,]	7.374002e+00	-4.94579571	11.729190017	-3.957208542	4.32207115	-2.173627968
9 -1.095079936	3.83748546	-3.960136089	-9.818937e+00			
[19,]	7.385480e+00	-4.96097796	11.702761179	-3.960202438	4.32396060	-2.118019253
5 -1.039278181	3.81272827	-3.926652187	-9.795918e+00			
[20,]	7.394947e+00	-4.97217529	11.670493278	-3.962882520	4.32442454	-2.061493501
6 -0.986395462	3.78759416	-3.896128820	-9.774006e+00			
[21,]	7.406481e+00	-4.98638113	11.644623758	-3.964052331	4.32563616	-2.005072770
4 -0.933009011	3.76499431	-3.865196202	-9.752172e+00			
[22,]	7.414039e+00	-4.99755737	11.612856549	-3.965846134	4.32796327	-1.950529239
3 -0.878236102	3.74154073	-3.831100650	-9.728633e+00			
[23,]	7.425827e+00	-5.01108380	11.581202549	-3.968814332	4.32909897	-1.895936272

4	-0.825469636	3.72058228	-3.795003546	-9.707247e+00		
	[24,]	7.434039e+00	-5.01903450	11.549258096	-3.969151389	4.33286107 -1.841335635
5	-0.773853692	3.69875731	-3.761851731	-9.687040e+00		
	[25,]	7.443981e+00	-5.03148937	11.519048254	-3.969300113	4.33753351 -1.789850812
6	-0.723755550	3.67755563	-3.726391569	-9.664242e+00		
	[26,]	7.452975e+00	-5.04156317	11.488838635	-3.965682698	4.34110629 -1.736689268
0	-0.672881710	3.65632110	-3.691264425	-9.642476e+00		
	[27,]	7.463600e+00	-5.05002531	11.451533204	-3.964724131	4.34221852 -1.681746615
1	-0.621841920	3.63733485	-3.654852389	-9.620359e+00		
	[28,]	7.472333e+00	-5.06103473	11.419039741	-3.959649078	4.34499783 -1.631787212
3	-0.569456765	3.61748697	-3.619186804	-9.596568e+00		
	[29,]	7.480576e+00	-5.06900905	11.386194932	-3.962738278	4.35147263 -1.581214282
2	-0.519772465	3.60004076	-3.579413841	-9.578274e+00		
	[30,]	7.489974e+00	-5.07675775	11.350897144	-3.956662054	4.35540322 -1.532027993
3	-0.473426794	3.58053091	-3.543792537	-9.557750e+00		
	[31,]	7.497157e+00	-5.08240539	11.316032551	-3.952453818	4.35826719 -1.483453512
9	-0.424410972	3.56524389	-3.502192356	-9.534756e+00		
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	[36,]	7.532703e+00	-5.11117940	11.132050000	-3.922720700	4.38359159 -1.249121744
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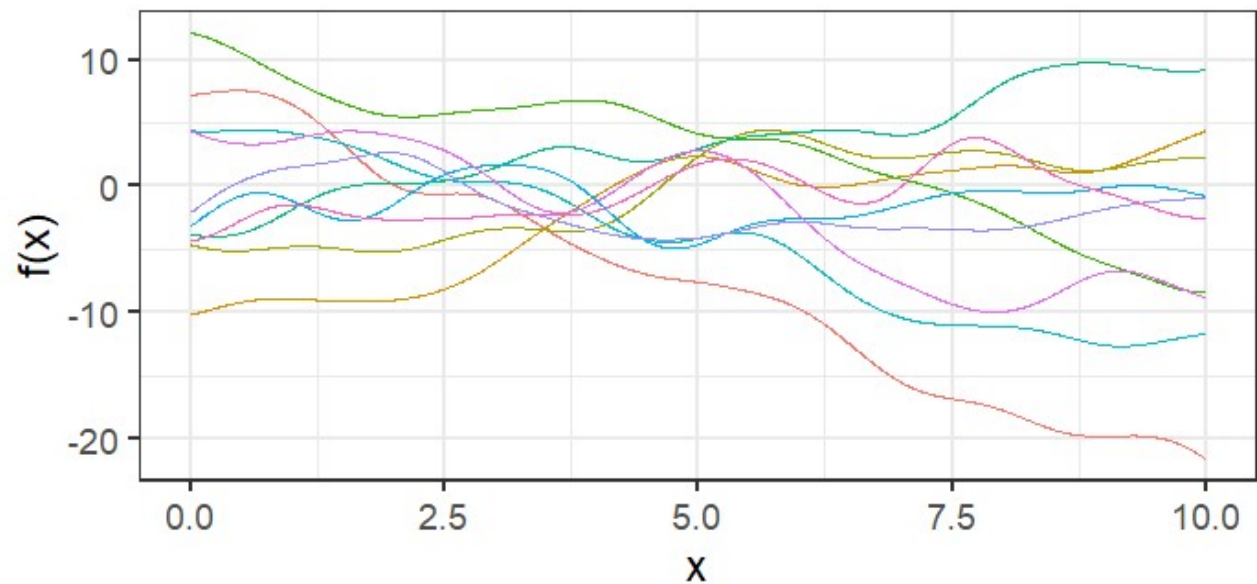
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7	1.311009267	3.49078884	-1.581267759	-8.886364e+00		
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— Simulation 1 — Simulation 2 — Simulation 4 — Simulation 6 — Simulation 8
 — Simulation 10 — Simulation 3 — Simulation 5 — Simulation 7 — Simulation 9