

# train\_DerivativeNet

April 27, 2022

```
[1]: import matplotlib.pyplot as plt
import numpy as np
import torch
from torch.optim import Adam
import torch.nn as nn
from torch.utils.data import DataLoader

from binarypredictor.dataset import FunctionDataset
from binarypredictor.net import DerivativeNet
```

```
[2]: @torch.enable_grad()
def epoch(net, train_loader, loss_func, optimizer):
    epoch_losses = np.zeros([len(train_loader), ])

    for i, d in enumerate(train_loader):
        # Forward
        inp, targets = d[:, :, 0], d[:, :, 1]
        targets[abs(targets) > 1000] = 0
        out = net(inp.float())

        # Calculate the loss
        loss = loss_func(out, targets)
        epoch_losses[i] = loss

        # Backward
        optimizer.zero_grad()
        loss.backward()
        optimizer.step()
    print('Epoch loss: ', epoch_losses.mean())
    return epoch_losses.mean()
```

```
[3]: @torch.enable_grad()
def train(net, train_loader, test_loader):
    # Hyperparameters
    nr_epochs = 100
    lr = 1e-4

    # Workers
```

```

loss_func = nn.MSELoss()
optimizer = Adam(net.parameters(), lr=lr)

# Losses
losses = np.zeros([nr_epochs, ])

# Baseline for best network
best_loss = epoch(net, train_loader, loss_func, optimizer)
best_net = net

# Training
for i in range(nr_epochs):
    losses[i] = epoch(net, train_loader, loss_func, optimizer)

    if losses[i] < best_loss:
        best_net = net
        best_loss = losses[i]

return best_net, losses

```

```
[5]: in_features = 500
```

```
[11]: fd_0 = FunctionDataset(100000, 'first_500.csv', o=0, step=1/in_features)
fd_0.create_functions()
fd_1 = FunctionDataset(100000, 'second_500.csv', o=1, step=1/in_features)
fd_1.create_functions()
```

```
[12]: loader_0 = DataLoader(fd_0, batch_size=256, shuffle=True)
loader_1 = DataLoader(fd_1, batch_size=256, shuffle=True)
net_0 = DerivativeNet(train=True, hidden_layers=4, in_features=in_features,
    ↳out_features=in_features, hidden_size_linear=in_features)
net_1 = DerivativeNet(train=True, hidden_layers=4, in_features=in_features,
    ↳out_features=in_features, hidden_size_linear=in_features)
```

```
[13]: best_net_0, _ = train(net_0, loader_0, None)
print('First derivative net trained!')
best_net_1, _ = train(net_1, loader_1, None)
print('Second derivative net trained!')
```

```

Epoch loss: 2.141631111845641
Epoch loss: 0.72308164027036
Epoch loss: 0.712935806235389
Epoch loss: 0.7005866077702368
Epoch loss: 0.6947975653364226
Epoch loss: 0.6950505816418192
Epoch loss: 0.6927652602915264
Epoch loss: 0.6917025411068021
Epoch loss: 0.6916406401587875

```

Epoch loss: 0.6880453264012056  
Epoch loss: 0.6865461246131936  
Epoch loss: 0.6851625777114078  
Epoch loss: 0.6821990715115881  
Epoch loss: 0.6829578919941203  
Epoch loss: 0.6825998208254499  
Epoch loss: 0.6800632400585868  
Epoch loss: 0.6857611119289837  
Epoch loss: 0.6814216616970804  
Epoch loss: 0.6803094455043374  
Epoch loss: 0.6785694651896387  
Epoch loss: 0.6806339725204136  
Epoch loss: 0.6793249387417912  
Epoch loss: 0.6789765987554779  
Epoch loss: 0.6778939729151519  
Epoch loss: 0.6796131370317601  
Epoch loss: 0.6790404903995412  
Epoch loss: 0.6754831487260511  
Epoch loss: 0.6746833552332485  
Epoch loss: 0.6753490936878087  
Epoch loss: 0.67426039945439  
Epoch loss: 0.6755255098690462  
Epoch loss: 0.67386927339427  
Epoch loss: 0.6747270292028442  
Epoch loss: 0.6748946052987862  
Epoch loss: 0.6753156252224427  
Epoch loss: 0.6755895448462738  
Epoch loss: 0.6738218768783237  
Epoch loss: 0.6720664562929012  
Epoch loss: 0.6738617799013776  
Epoch loss: 0.672211969371342  
Epoch loss: 0.6717692852172705  
Epoch loss: 0.6739272461522876  
Epoch loss: 0.6747108614048385  
Epoch loss: 0.6705804643271219  
Epoch loss: 0.6718914902880978  
Epoch loss: 0.6728559107426793  
Epoch loss: 0.6715047949415338  
Epoch loss: 0.6721693823099746  
Epoch loss: 0.6702049735485746  
Epoch loss: 0.670686953131805  
Epoch loss: 0.6713555619082487  
Epoch loss: 0.6705283019167688  
Epoch loss: 0.6738973557186858  
Epoch loss: 0.6694414280259701  
Epoch loss: 0.6692536102460168  
Epoch loss: 0.6677662334631166  
Epoch loss: 0.6695751294760448

Epoch loss: 0.6705554669622875  
Epoch loss: 0.6683975937573806  
Epoch loss: 0.6686250272461826  
Epoch loss: 0.6687925958724887  
Epoch loss: 0.6697291197907894  
Epoch loss: 0.6679691691380327  
Epoch loss: 0.6676008599950835  
Epoch loss: 0.668853519975072  
Epoch loss: 0.6672992713920906  
Epoch loss: 0.668050455544001  
Epoch loss: 0.665219666402968  
Epoch loss: 0.6667094787063501  
Epoch loss: 0.6673106305739459  
Epoch loss: 0.6663882332994505  
Epoch loss: 0.6662029832068002  
Epoch loss: 0.6648745299757594  
Epoch loss: 0.6657134792231538  
Epoch loss: 0.6646642161299811  
Epoch loss: 0.6647407165573685  
Epoch loss: 0.6636316177942564  
Epoch loss: 0.6625020067633876  
Epoch loss: 0.6636761896445623  
Epoch loss: 0.6632022824891083  
Epoch loss: 0.6654327096384199  
Epoch loss: 0.6616897703436635  
Epoch loss: 0.6618282436714757  
Epoch loss: 0.660773760522418  
Epoch loss: 0.6610787630538502  
Epoch loss: 0.6635293227708553  
Epoch loss: 0.6626529310213025  
Epoch loss: 0.6605543303672615  
Epoch loss: 0.6609143192505897  
Epoch loss: 0.6598857263165057  
Epoch loss: 0.6600865147760152  
Epoch loss: 0.660109784673242  
Epoch loss: 0.6589682601830539  
Epoch loss: 0.6590790524507117  
Epoch loss: 0.6579833976600481  
Epoch loss: 0.6569386225222321  
Epoch loss: 0.6584952219063059  
Epoch loss: 0.6576064815911491  
Epoch loss: 0.6572837873797892  
Epoch loss: 0.6587972024365154  
Epoch loss: 0.6558526030281926  
First derivative net trained!  
Epoch loss: 0.5836066185155689  
Epoch loss: 0.00035208335489152556  
Epoch loss: 0.00017804432268221112

Epoch loss: 0.00013299656957384945  
Epoch loss: 0.00015890914629145925  
Epoch loss: 0.00015387008618831377  
Epoch loss: 0.00010811288642719813  
Epoch loss: 0.0003608074193997734  
Epoch loss: 5.5438926433930005e-05  
Epoch loss: 9.511945337899561e-05  
Epoch loss: 0.00010433977351097725  
Epoch loss: 0.00020589420515985843  
Epoch loss: 0.0003577519619610081  
Epoch loss: 2.886662888156427e-05  
Epoch loss: 6.879234758025283e-05  
Epoch loss: 0.00011601181180911068  
Epoch loss: 0.00016226012465970032  
Epoch loss: 0.0001456589529845257  
Epoch loss: 8.464085747344334e-05  
Epoch loss: 0.00013345244640317793  
Epoch loss: 8.075671628416564e-05  
Epoch loss: 0.00022544959323256343  
Epoch loss: 3.87065012146288e-05  
Epoch loss: 0.00012923558895873492  
Epoch loss: 5.856370177666914e-05  
Epoch loss: 0.00024471719344637446  
Epoch loss: 0.00010005202535546192  
Epoch loss: 0.0002504941392374621  
Epoch loss: 1.926758559327662e-05  
Epoch loss: 6.817820135054722e-05  
Epoch loss: 4.494457793360039e-05  
Epoch loss: 0.00010083932201922535  
Epoch loss: 0.0002775141112155804  
Epoch loss: 1.1002277492049738e-05  
Epoch loss: 3.445091851507178e-05  
Epoch loss: 0.0002337213261206673  
Epoch loss: 4.2506919896096196e-05  
Epoch loss: 9.988773769489393e-05  
Epoch loss: 8.007912137101272e-05  
Epoch loss: 9.046537928478084e-05  
Epoch loss: 0.00011226804458962232  
Epoch loss: 5.624839846962033e-05  
Epoch loss: 8.596491702554306e-05  
Epoch loss: 0.00010786078342682552  
Epoch loss: 3.6751339692859346e-05  
Epoch loss: 0.00014065982843435671  
Epoch loss: 0.00016188935781887118  
Epoch loss: 2.7271516370217893e-05  
Epoch loss: 8.011339760251174e-05  
Epoch loss: 4.2958601882318085e-05  
Epoch loss: 8.342205997705651e-05

Epoch loss: 6.615854049926074e-05  
Epoch loss: 0.0001010428678011075  
Epoch loss: 7.091713555173393e-05  
Epoch loss: 0.00015376963121799955  
Epoch loss: 2.833537609709645e-05  
Epoch loss: 6.526298101541198e-05  
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Epoch loss: 0.00023951476504921828  
Epoch loss: 1.3752089289412901e-05  
Epoch loss: 2.2851422941397794e-05  
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Epoch loss: 3.9564326447748095e-05  
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Epoch loss: 0.00012499142451099284  
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Epoch loss: 9.41899017906068e-05  
Epoch loss: 3.321605143302055e-05  
Epoch loss: 6.401709392973672e-05  
Epoch loss: 5.0223161722273814e-05  
Epoch loss: 7.233164823821211e-05  
Epoch loss: 7.952672300453204e-05  
Epoch loss: 3.430916246864346e-05  
Epoch loss: 6.259043016318006e-05  
Epoch loss: 0.00011312870734735303  
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Epoch loss: 3.44294668985591e-05  
Epoch loss: 0.0001028607304686519  
Epoch loss: 9.919848728148752e-06  
Epoch loss: 0.00012096686586772803  
Epoch loss: 7.362909780944684e-05  
Epoch loss: 1.0923338072701825e-05  
Epoch loss: 4.650385296751556e-05  
Epoch loss: 5.485047448791288e-05  
Epoch loss: 4.040306477965524e-05  
Epoch loss: 0.00012340383192979592

Epoch loss: 9.288041873626072e-06  
Epoch loss: 7.733674855324613e-05  
Second derivative net trained!

```
[14]: torch.save(net_0, 'FirstDerivativeNet_500.pth')  
      torch.save(net_1, 'SecondDerivativeNet_500.pth')
```

```
[9]: #net_0 = torch.load('FirstDerivativeNet_250.pth')  
     #net_1 = torch.load('SecondDerivativeNet_250.pth')
```

```
[10]: x = torch.arange(0., 1., step=1/in_features)
```

```
[11]: fd_test = FunctionDataset(50, 'None.csv', o=0, step=1/in_features,  
    ↪ overwrite=True)  
  
for d in fd_test:  
    print('#####')  
    plt.plot(x, d[:, 0])  
    plt.show()  
    #plt.plot(x, d[:, 1])  
  
    out = net_0(d[:, 0])  
    #plt.plot(x, out.detach())  
    #plt.show()  
  
    second_der = net_1(out)  
    #plt.plot(x, second_der.detach())  
    #plt.show()  
  
    idx = torch.where(torch.diff(torch.sign(second_der)) != 0)[0]  
    idx = idx[idx != 0]  
    if len(idx) > 0:  
        min_diff = 5  
        valid_idx = [idx[i] for i in range(1, len(idx) - 1) if idx[i + 1] -  
    ↪ idx[i] > min_diff and abs(idx[i] - idx[i - 1]) > min_diff]  
        if idx[-1] - idx[0] > min_diff:  
            valid_idx += [idx[0]] + [idx[-1]]  
        idx = torch.tensor(sorted(valid_idx), dtype=torch.int64)  
  
    print(idx)  
    x_idx = x[idx]  
  
    x_split, f_split, s_split = torch.tensor_split(x, idx), torch.  
    ↪ tensor_split(d[:, 0], idx), torch.tensor_split(second_der, idx)  
  
    x_split_, f_split_ = [], []  
    # Remove curve parts with negative curvature
```

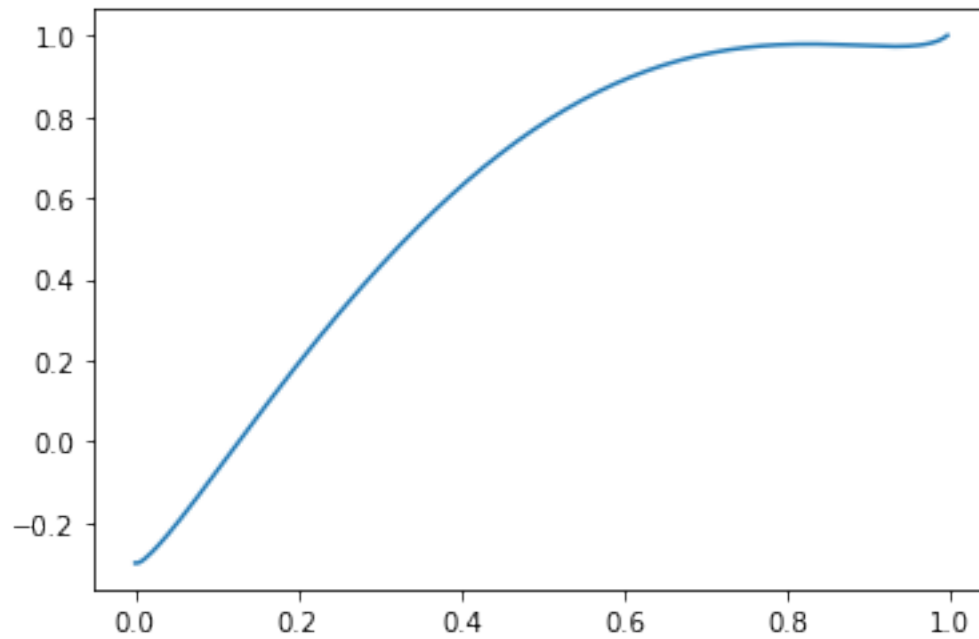
```

for i, s in enumerate(s_split):
    if torch.sum(torch.sign(s)) >= 0:
        x_split_.append(x_split[i])
        f_split_.append(f_split[i])

for x_, f_ in zip(x_split_, f_split_):
    plt.plot(x_, f_)
for i in x_idx:
    plt.axvline(i)
plt.show()

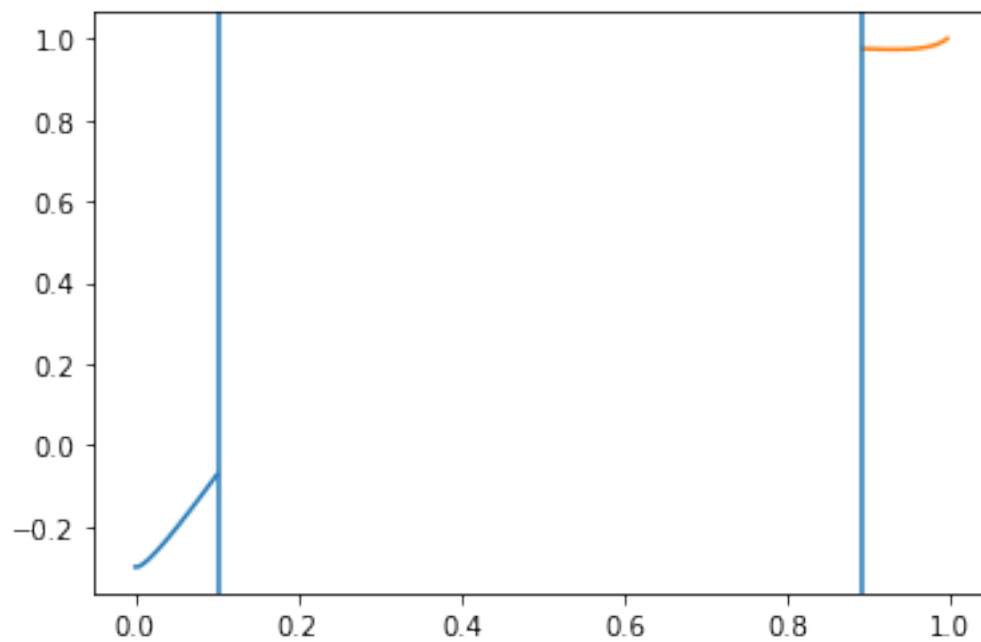
```

#####

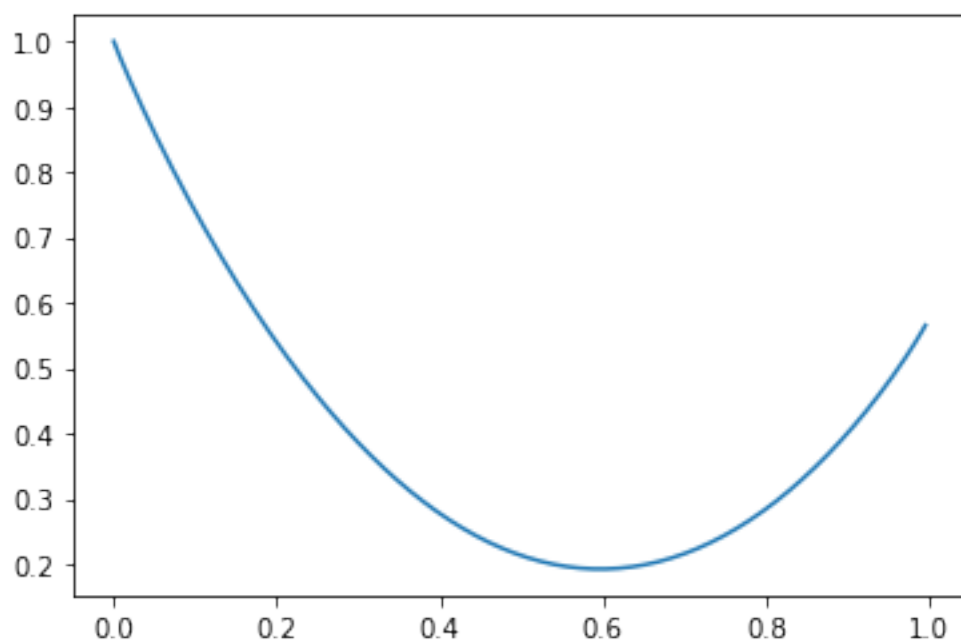


tensor([ 26, 223])

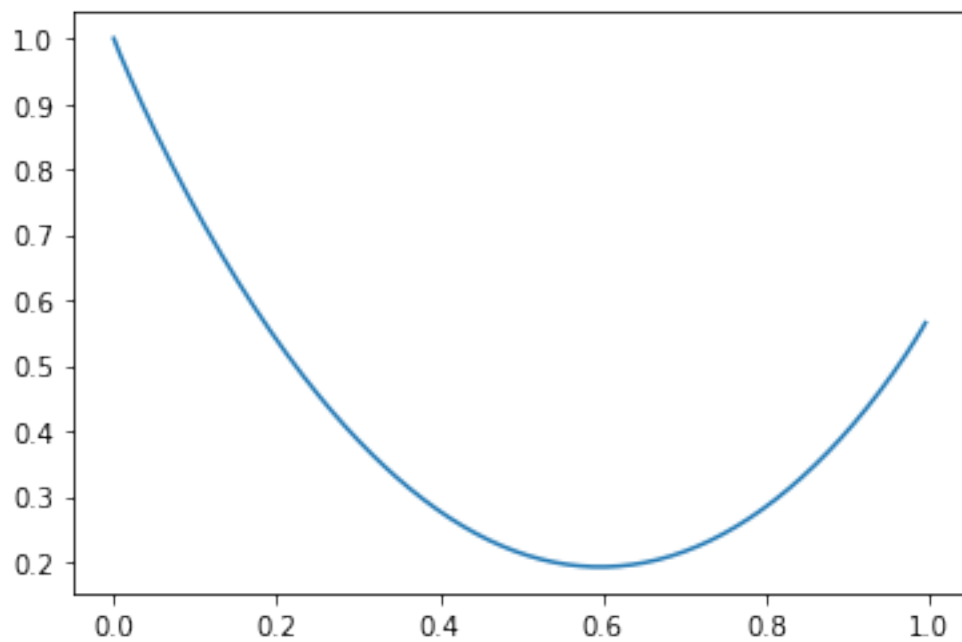




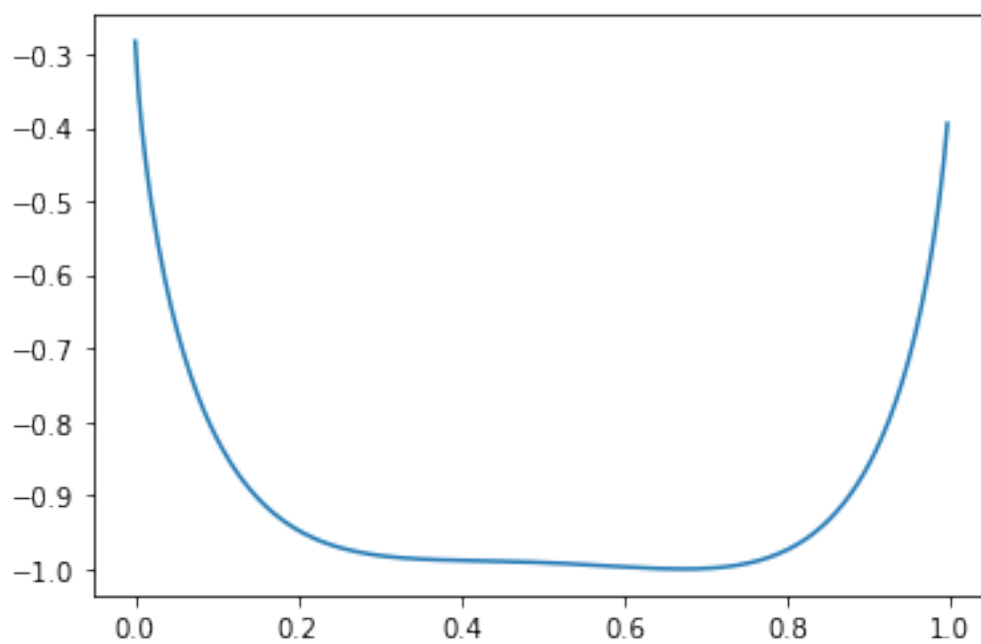
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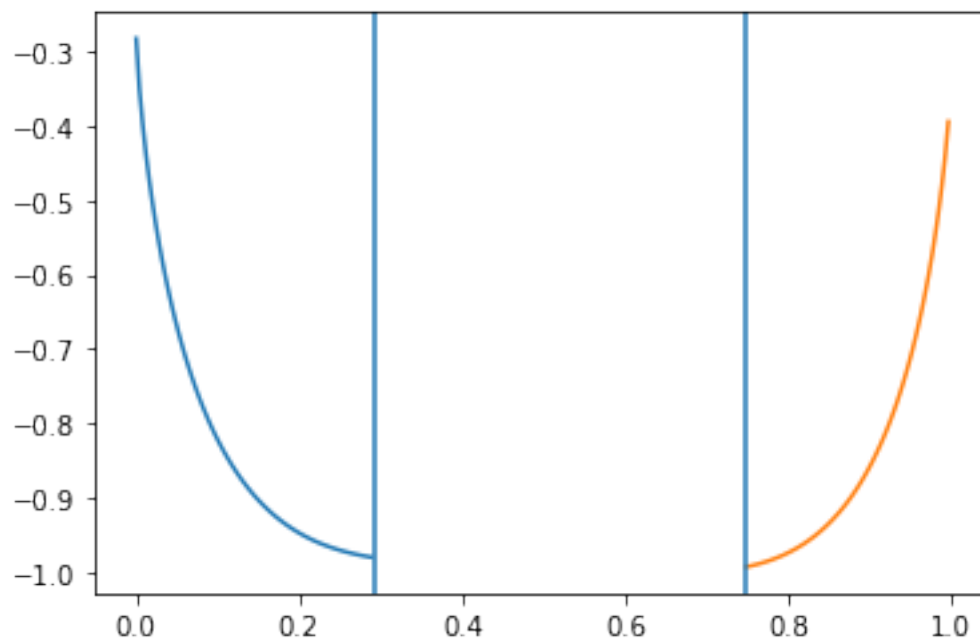
tensor([], dtype=torch.int64)



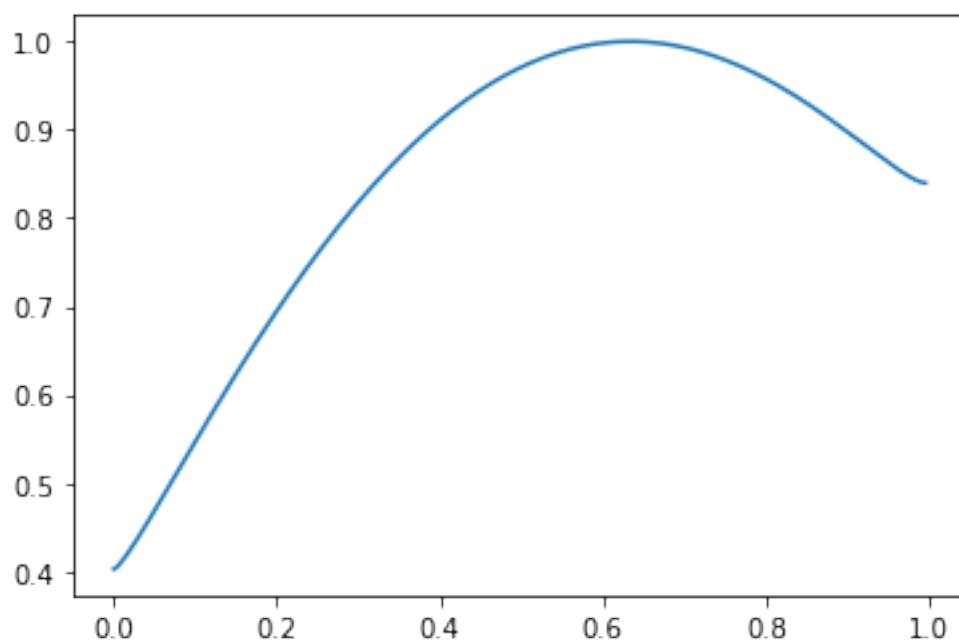
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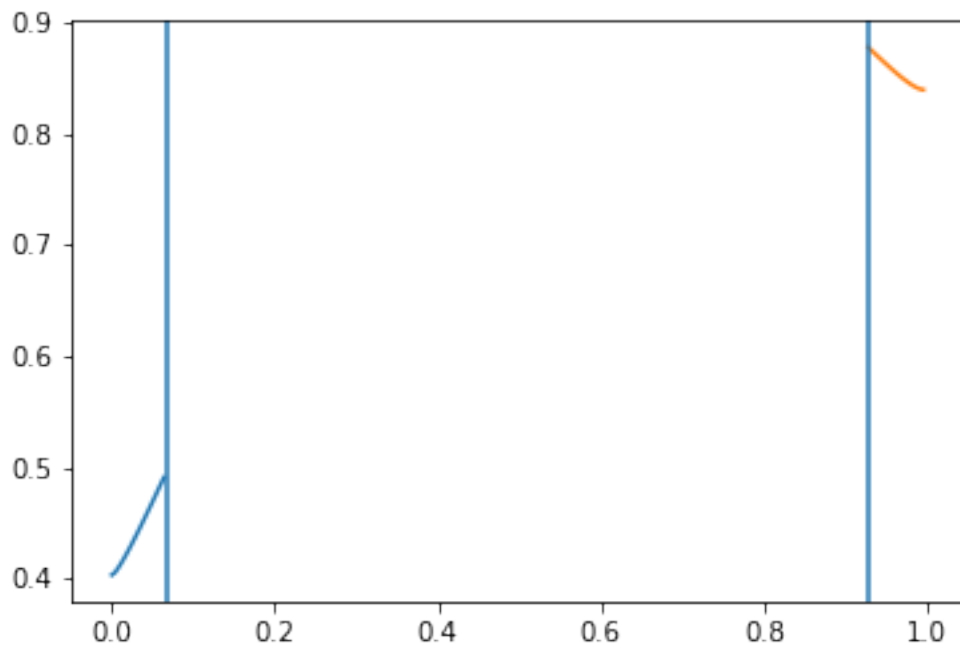
tensor([ 73, 187])



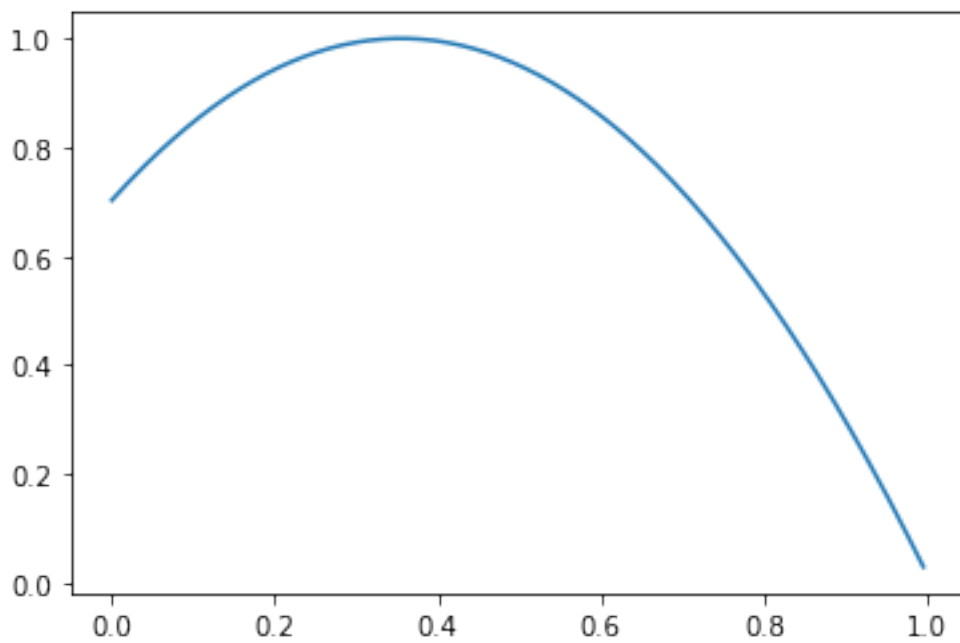
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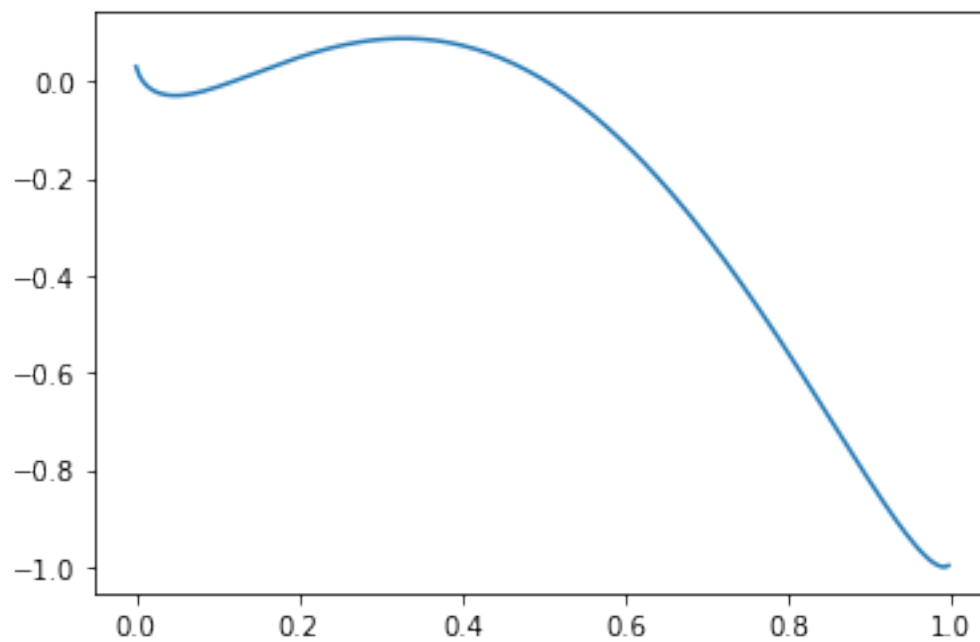
tensor([ 17, 232])



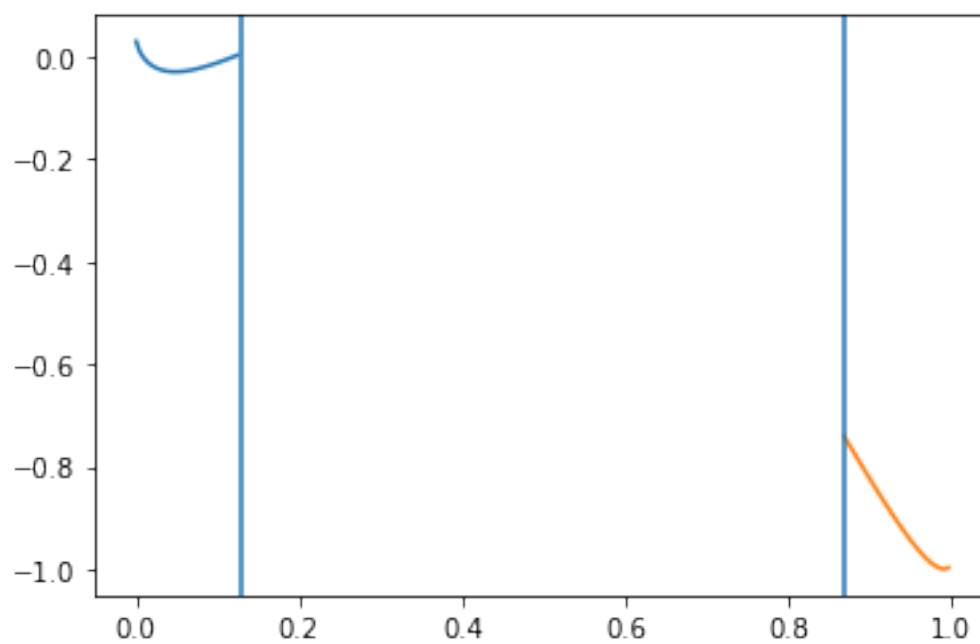
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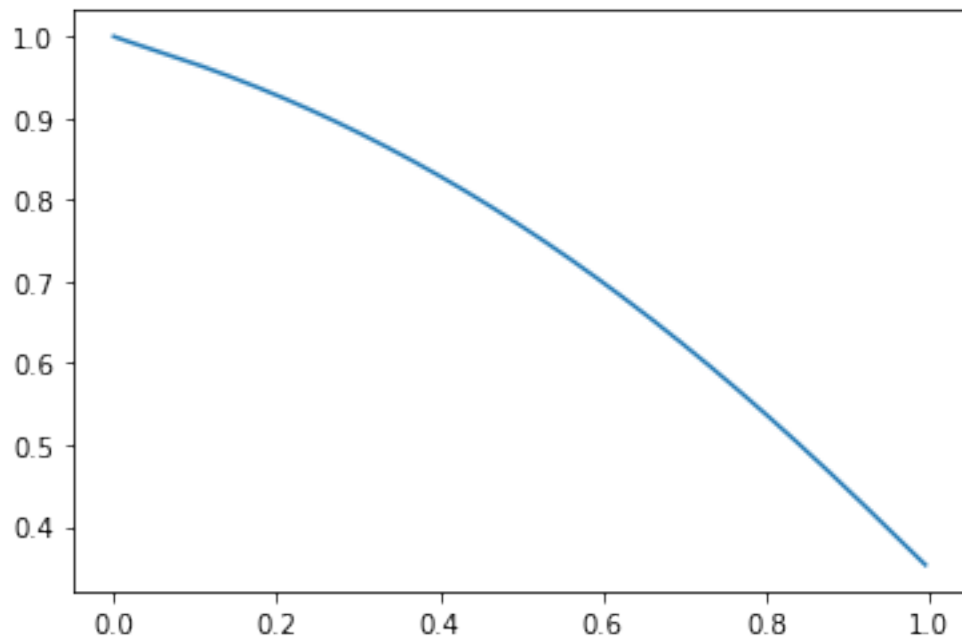
tensor([], dtype=torch.int64)  
#####



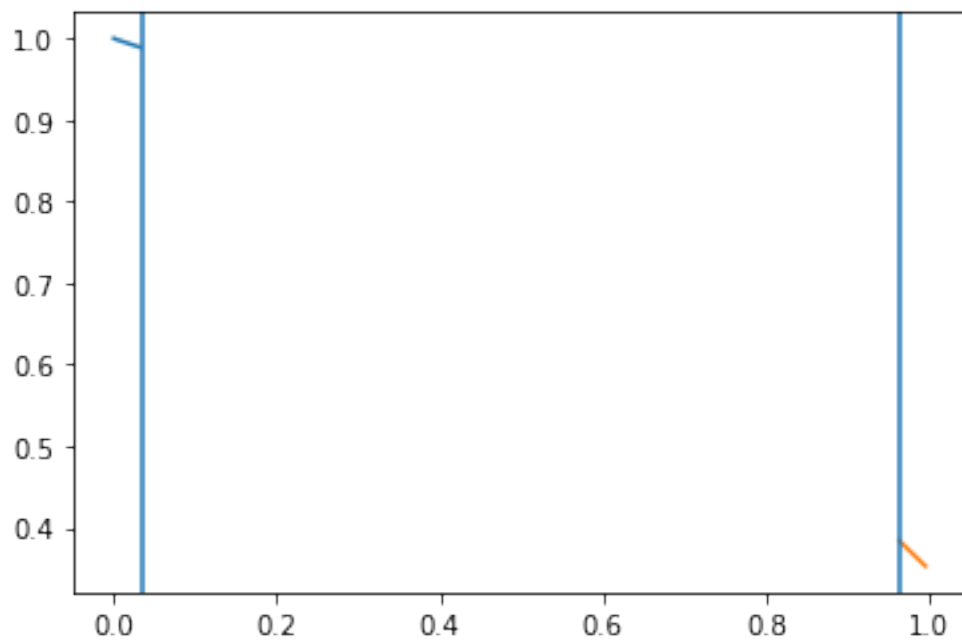
tensor([ 32, 217])



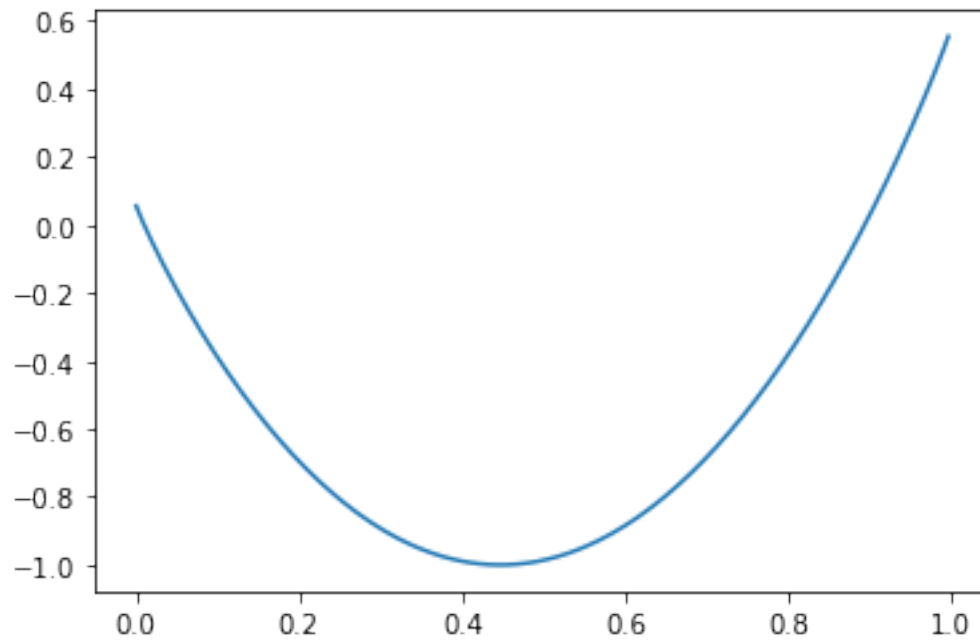
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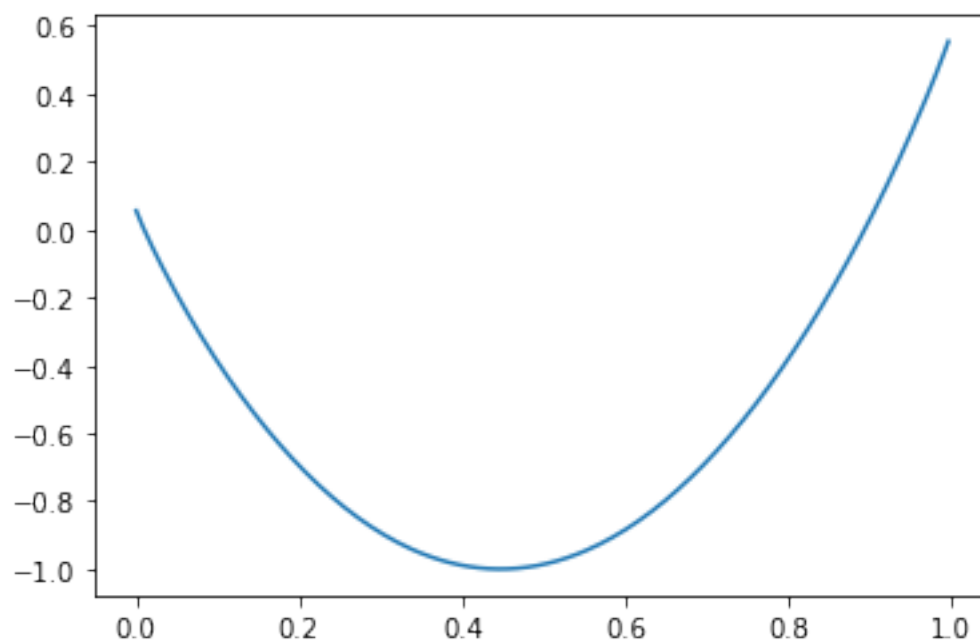
tensor([ 9, 241])



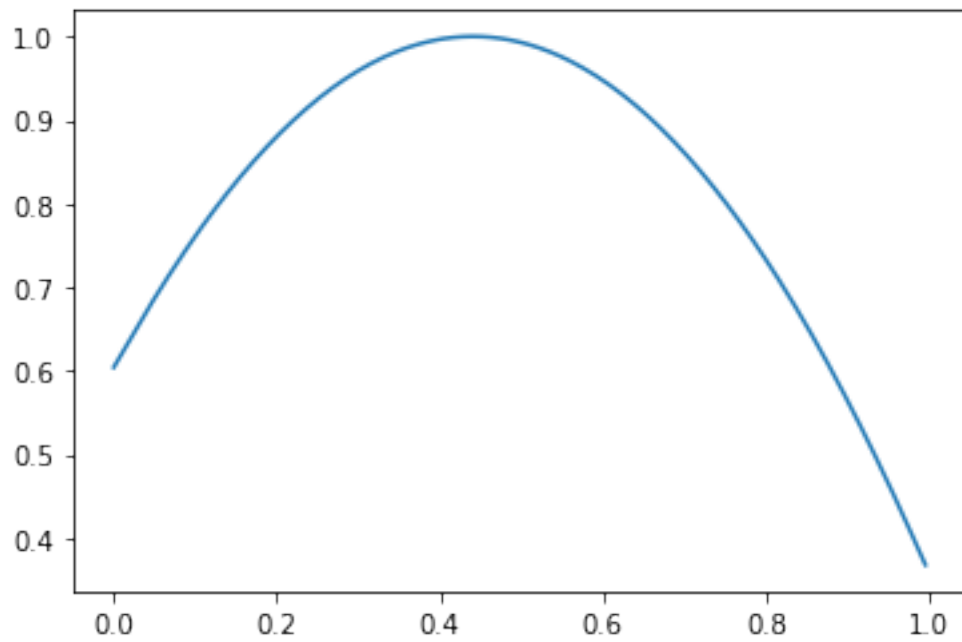
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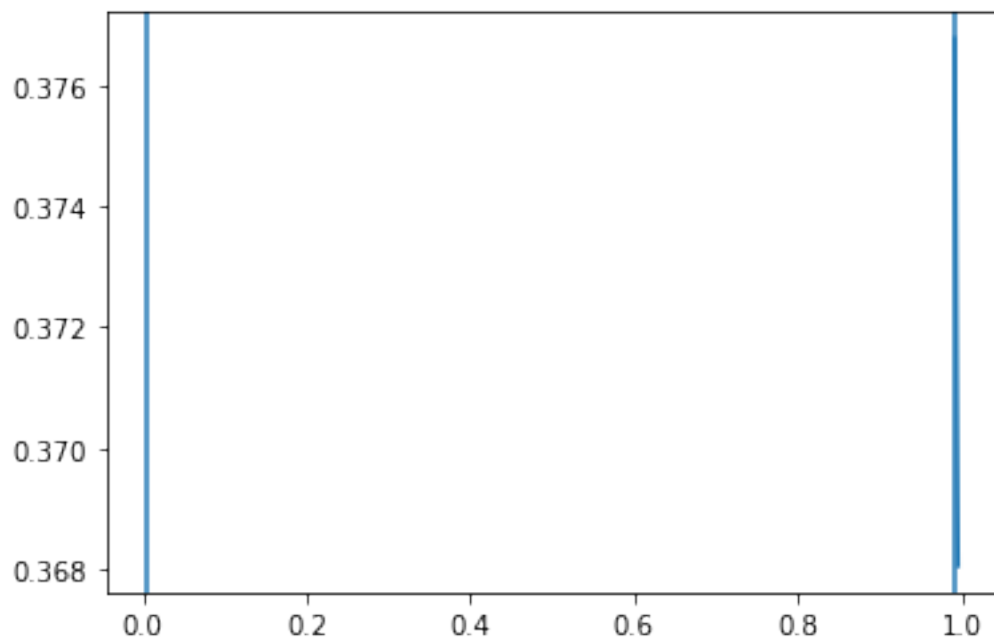
```
tensor([], dtype=torch.int64)
```



```
#####
```

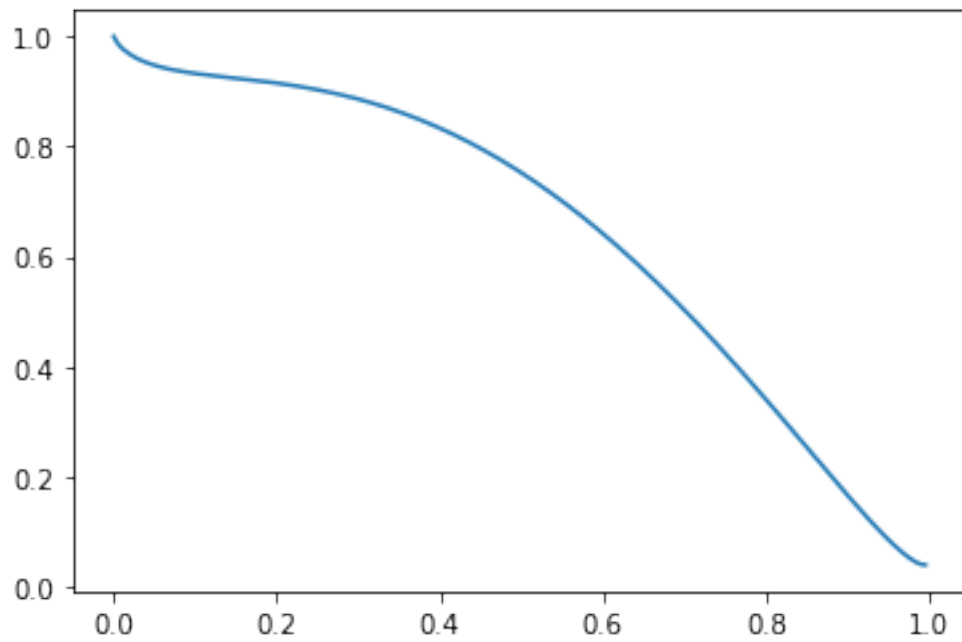


tensor([ 1, 248])

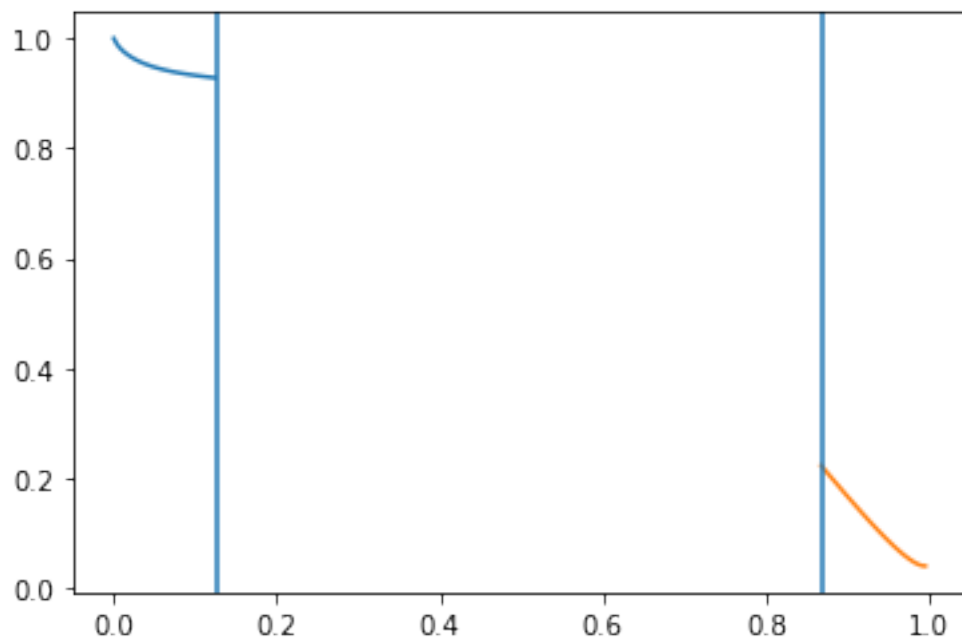


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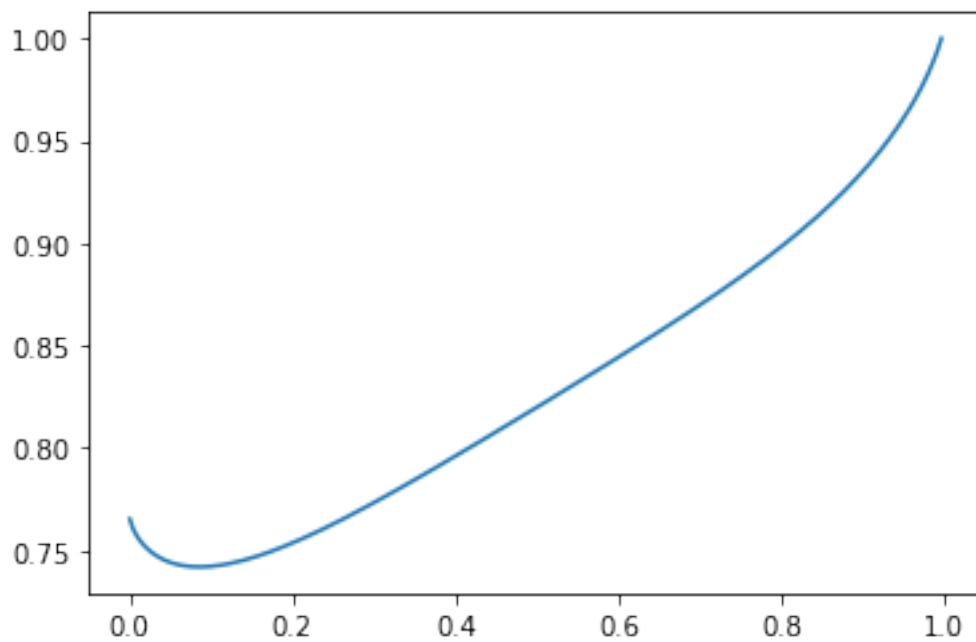




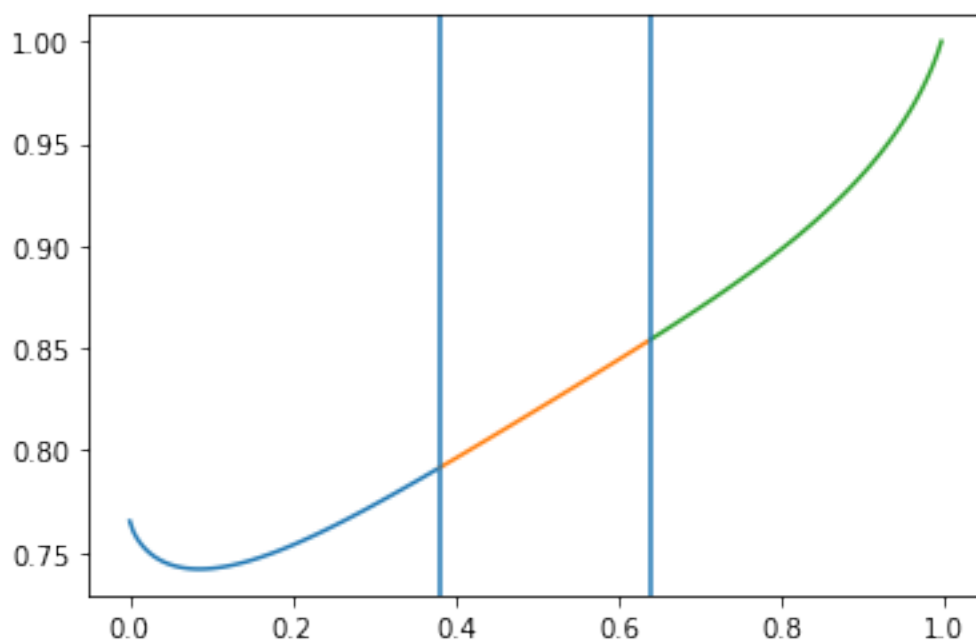
tensor([ 32, 217])



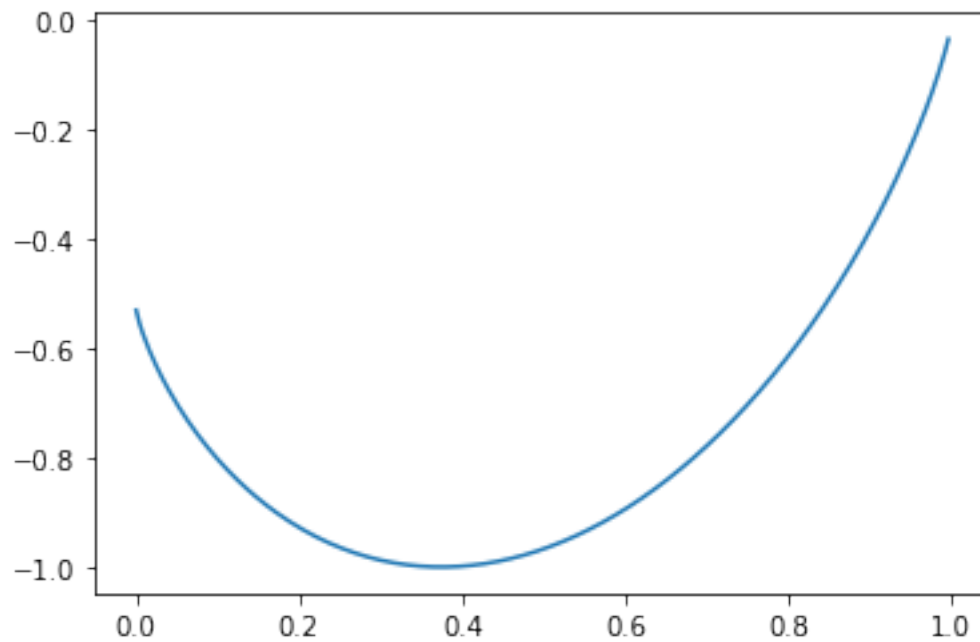
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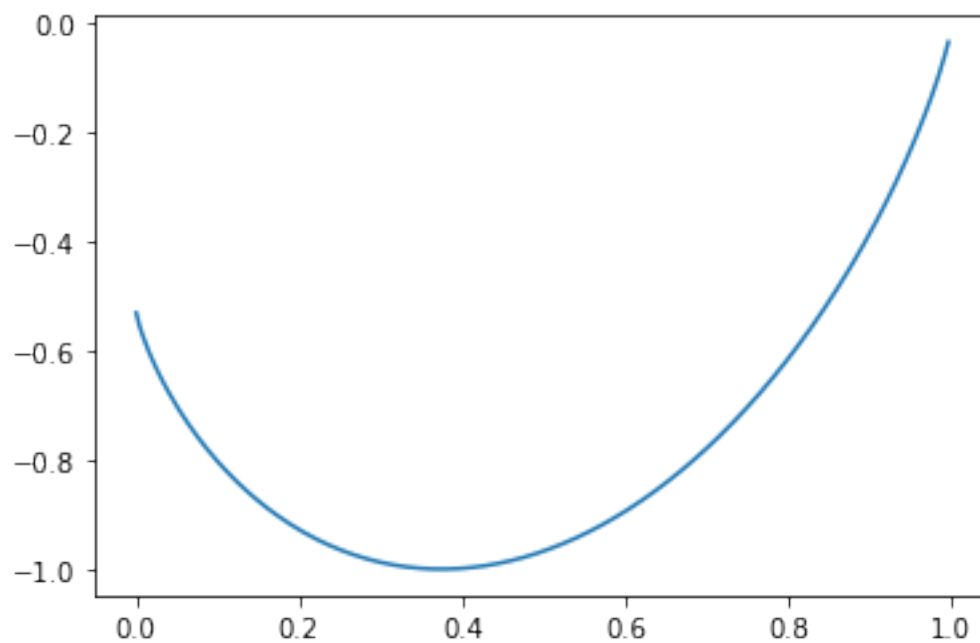
tensor([ 95, 160])



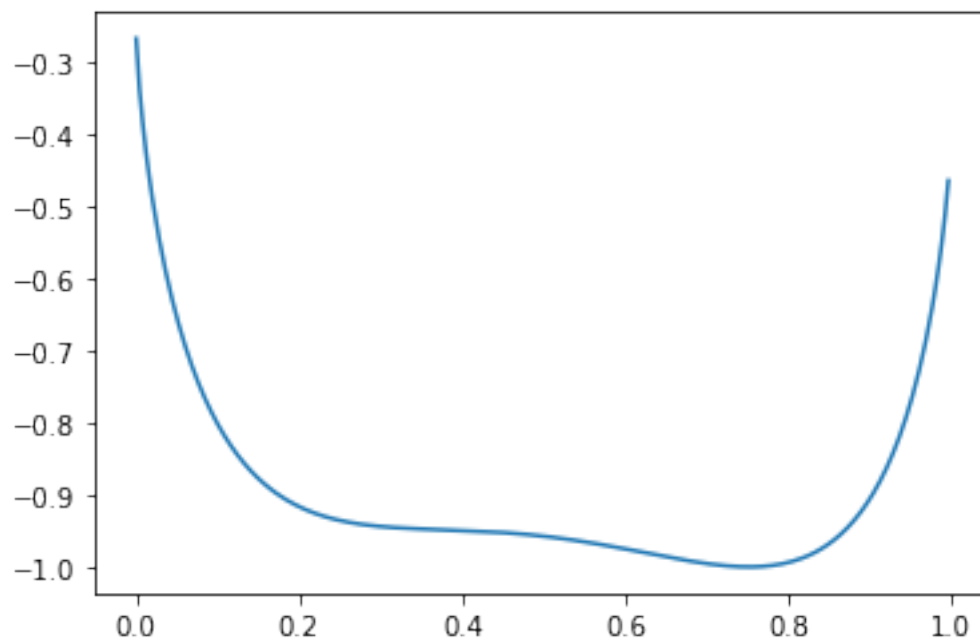
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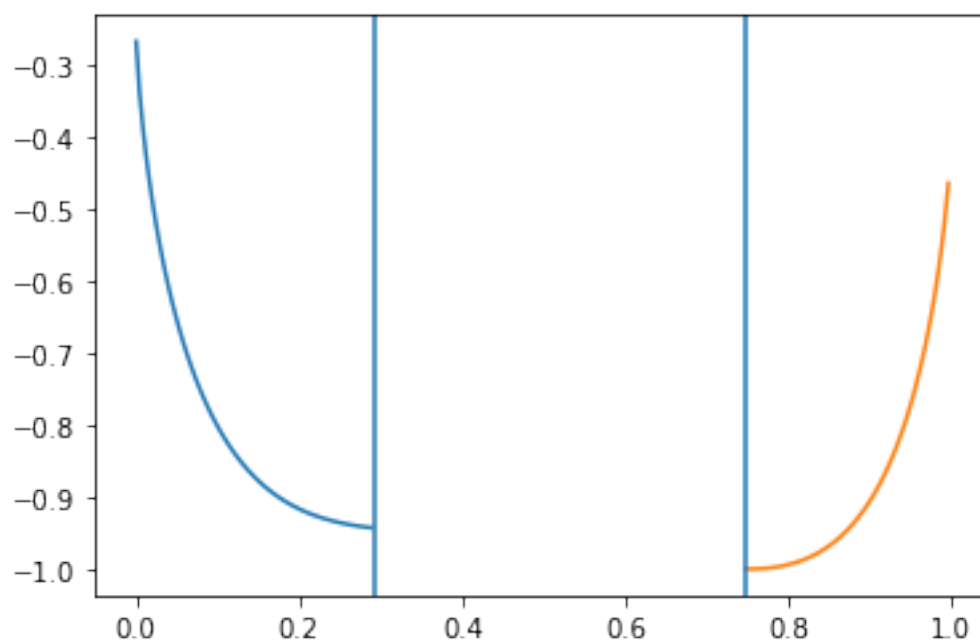
```
tensor([], dtype=torch.int64)
```



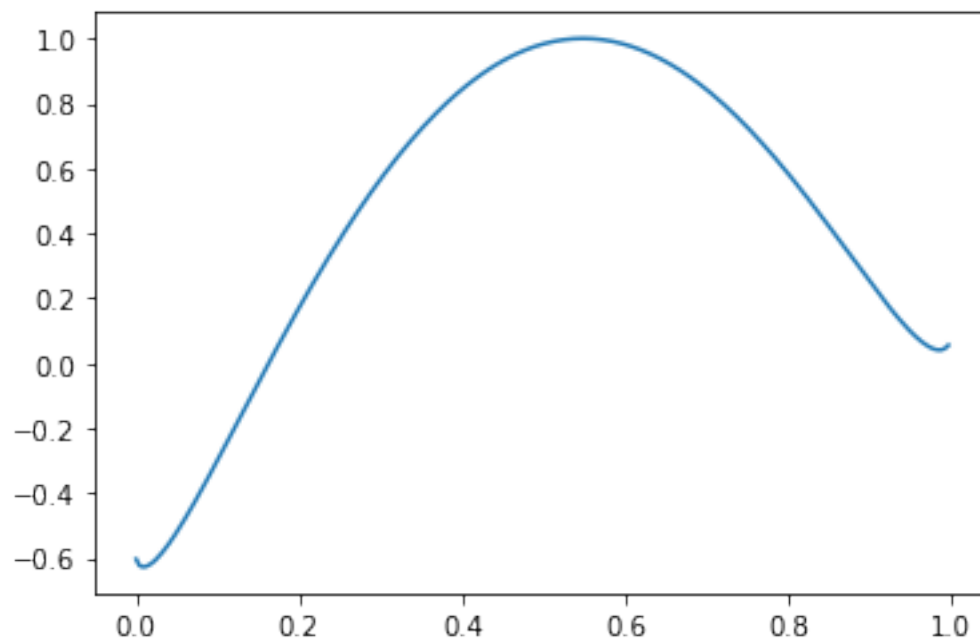
```
#####
```



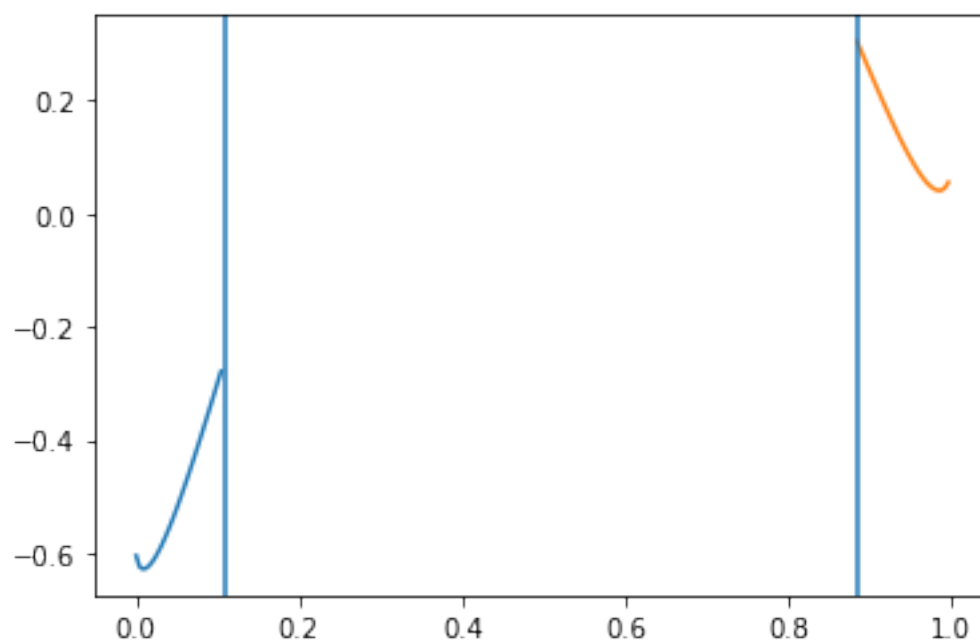
tensor([ 73, 187])



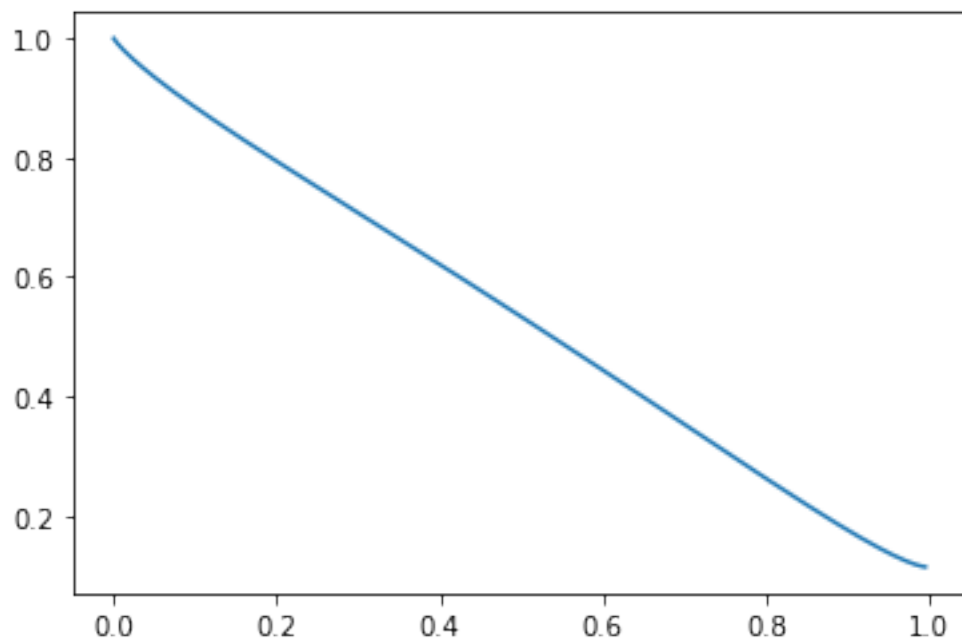
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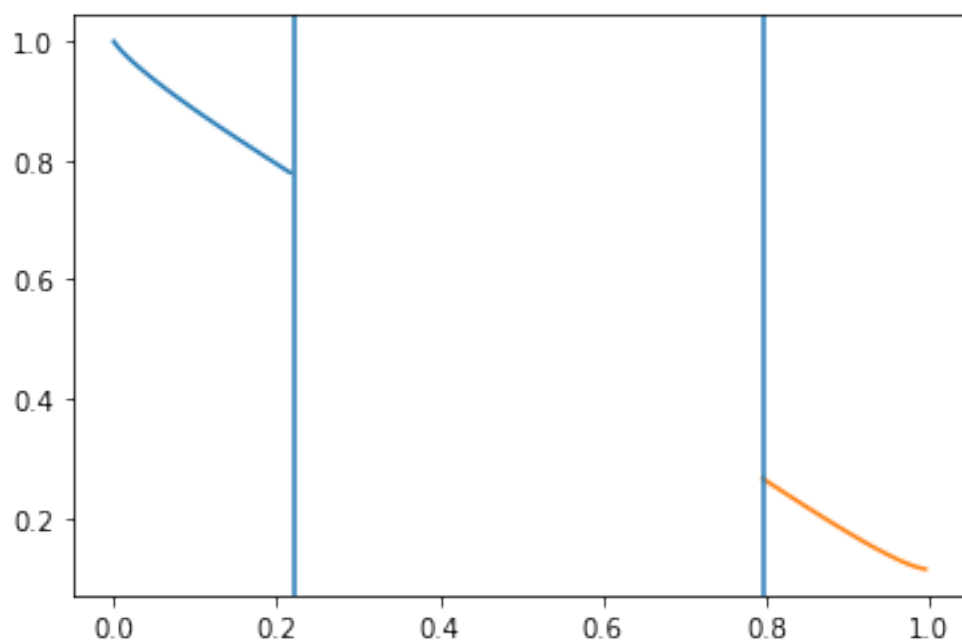
tensor([ 27, 221])



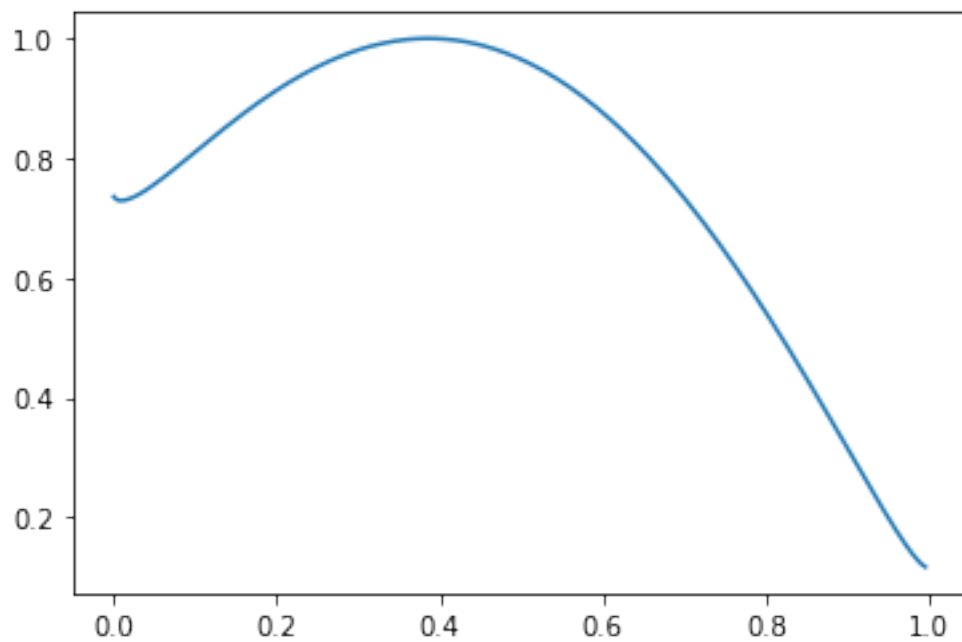
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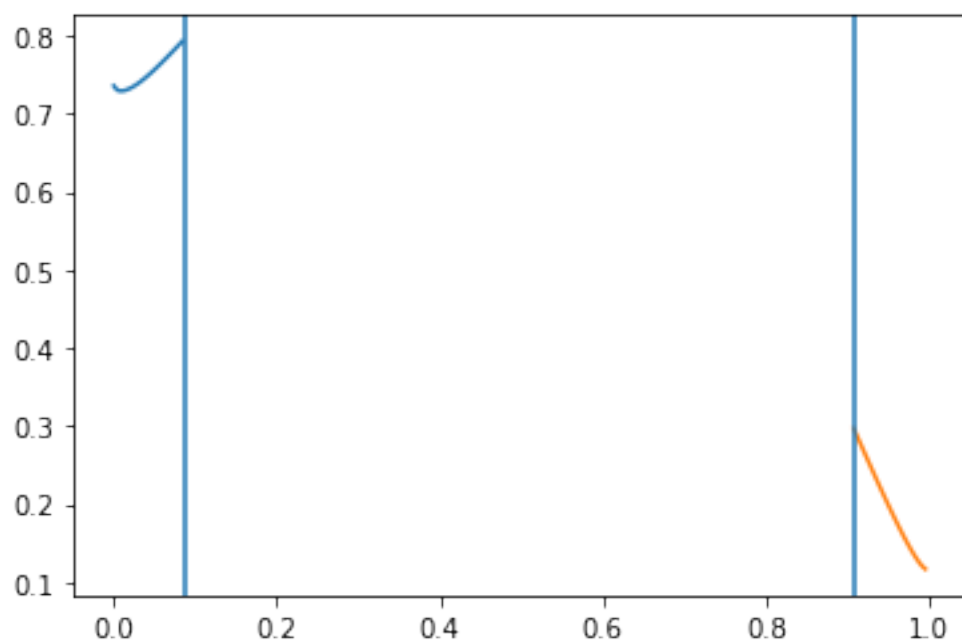
tensor([ 55, 199])



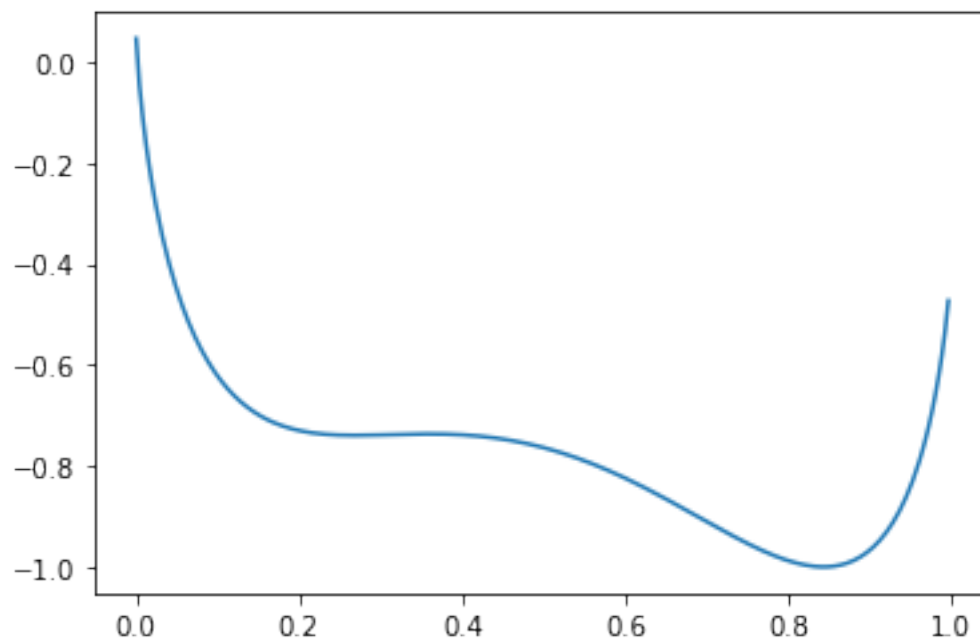
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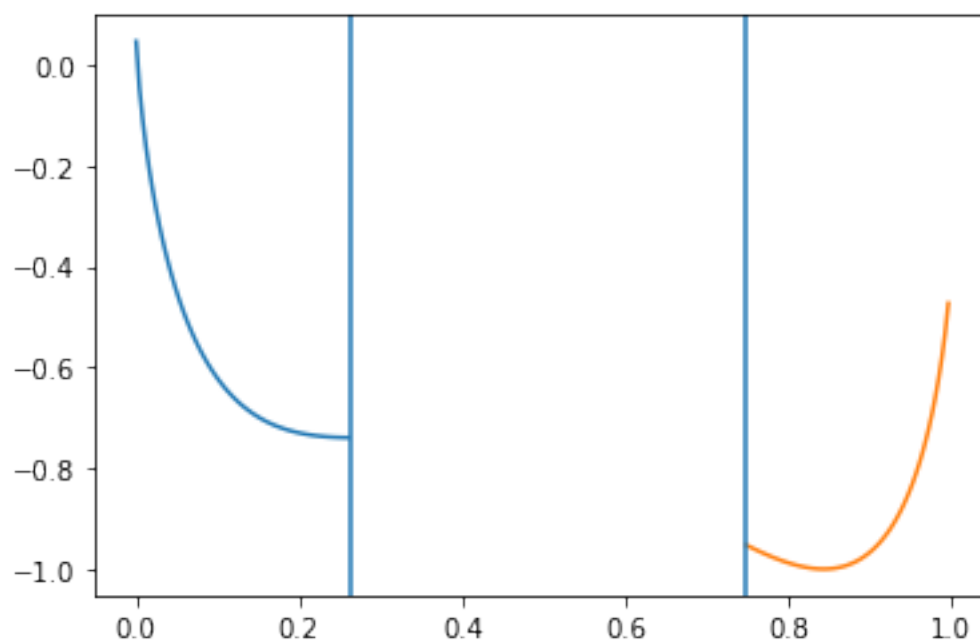
tensor([ 22, 227])



#####

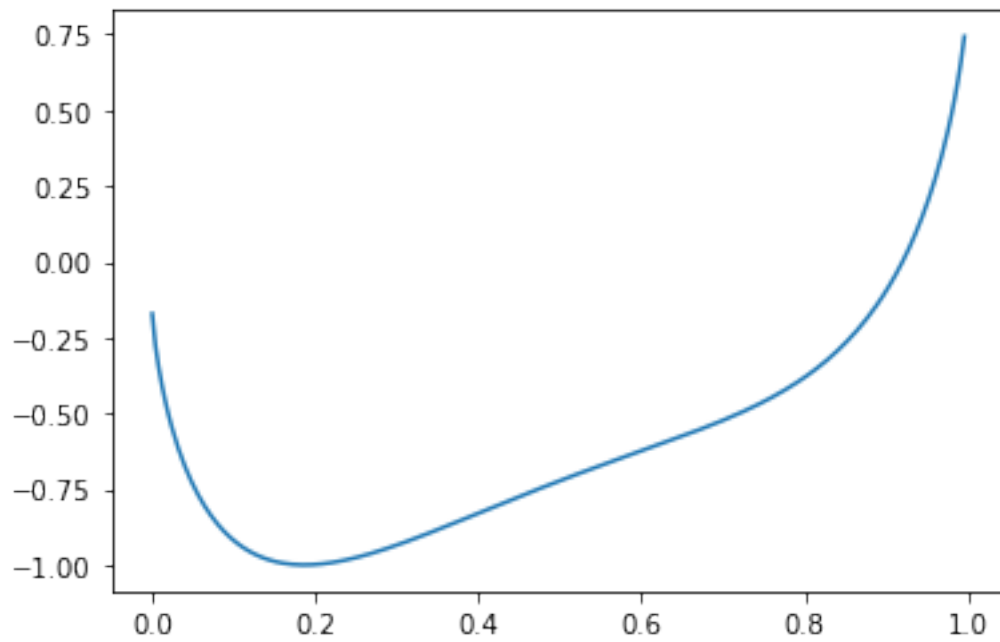


tensor([ 66, 187])

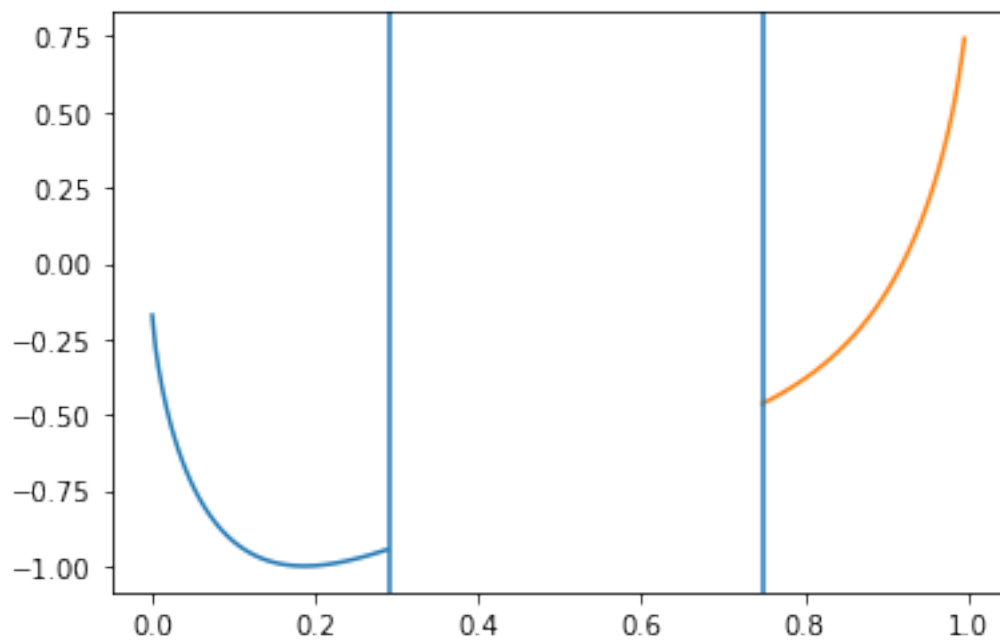


#####

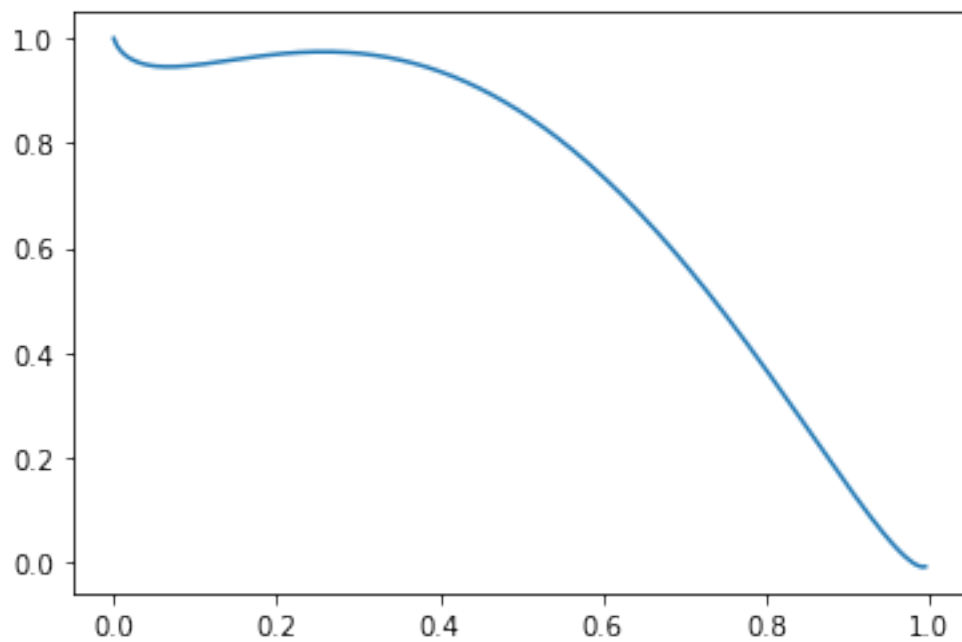




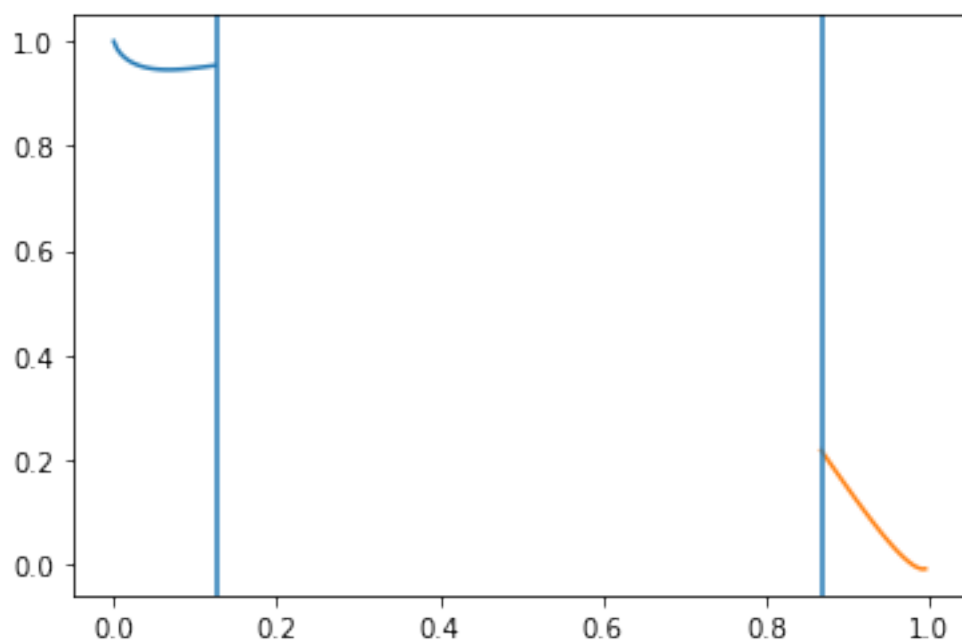
tensor([ 73, 187])



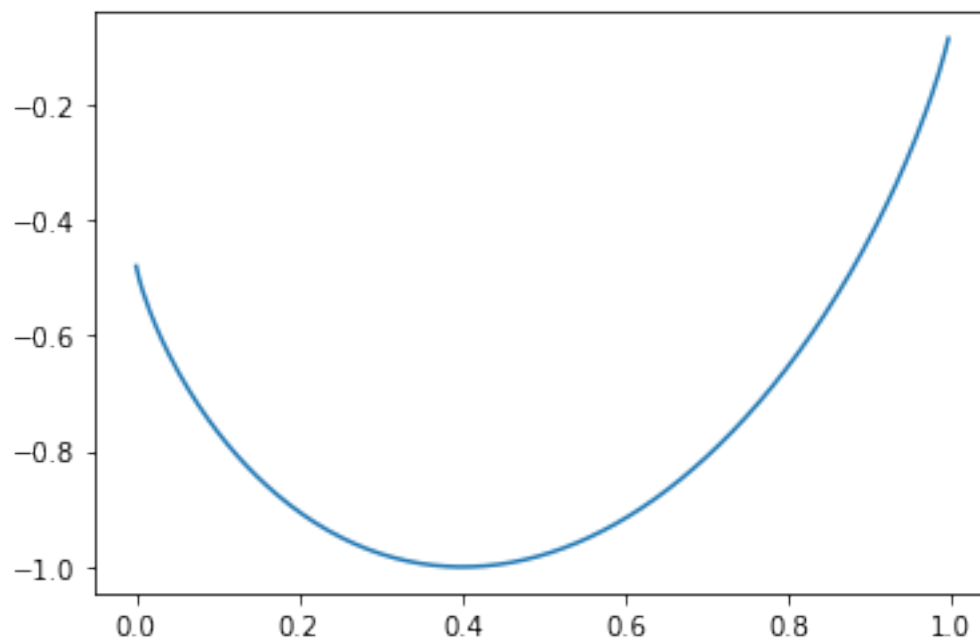
#####



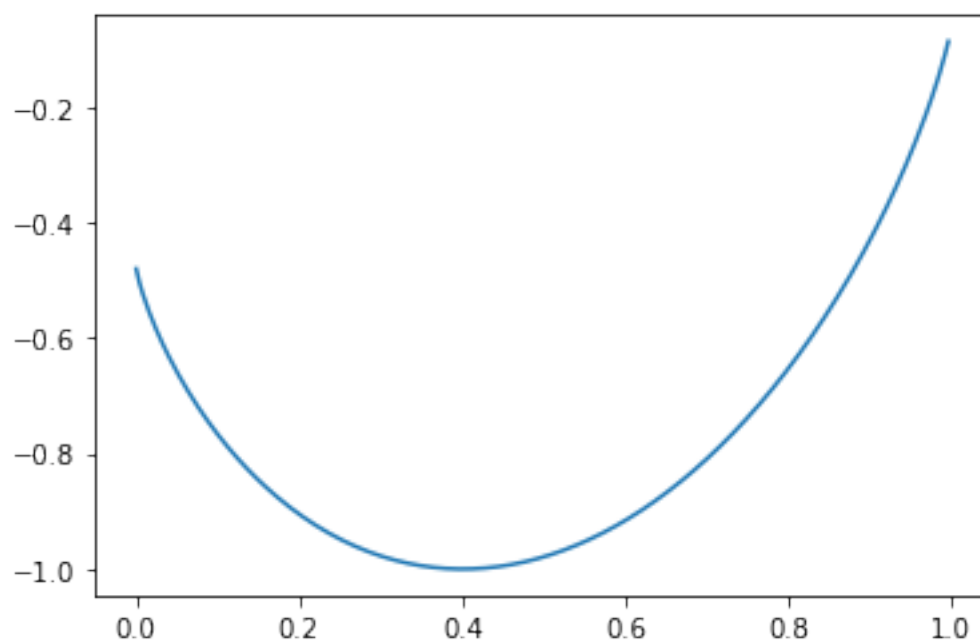
tensor([ 32, 217])



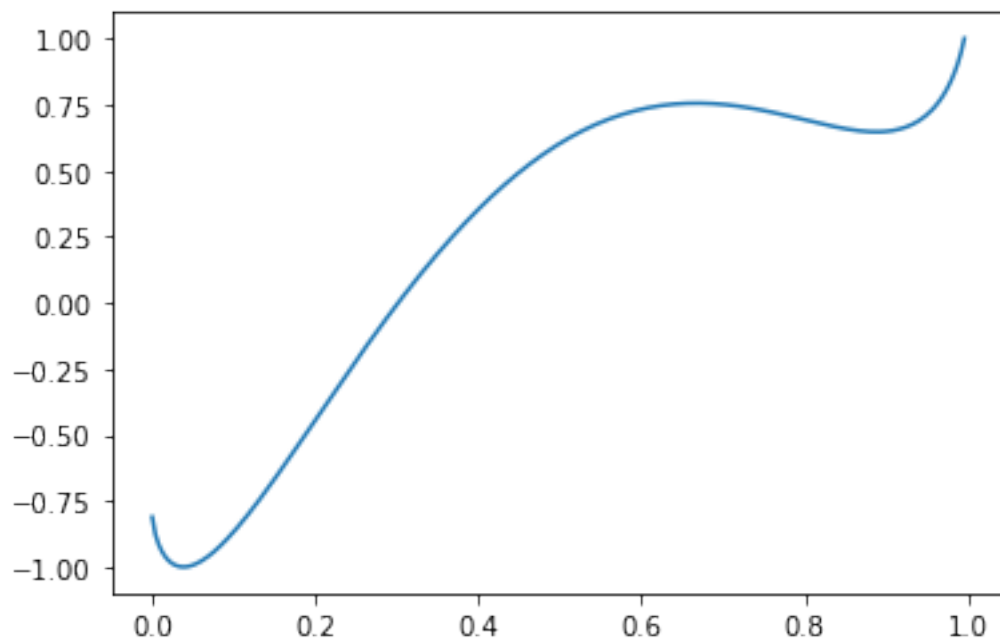
#####



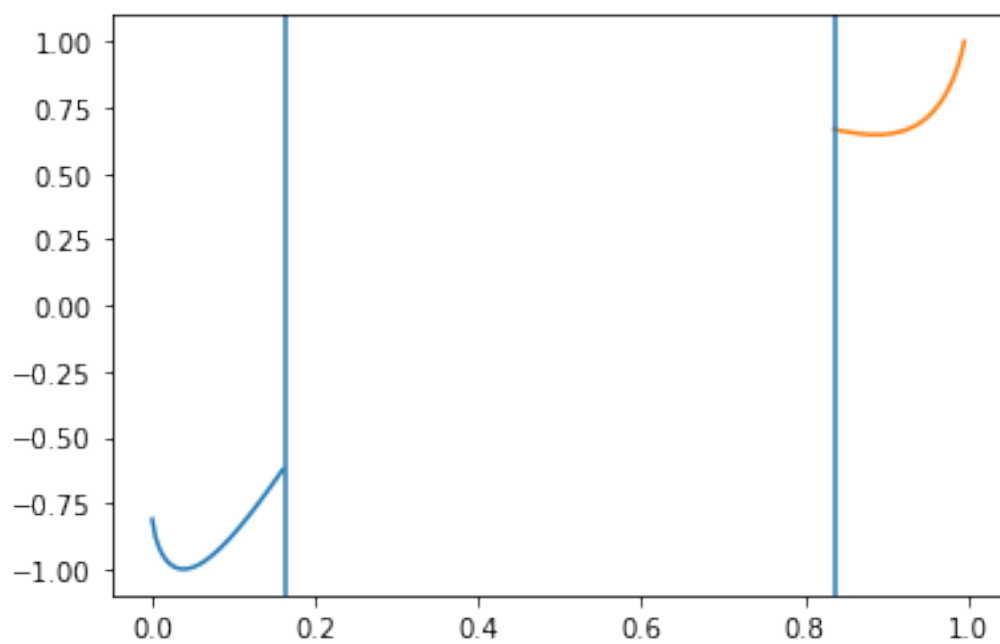
```
tensor([], dtype=torch.int64)
```



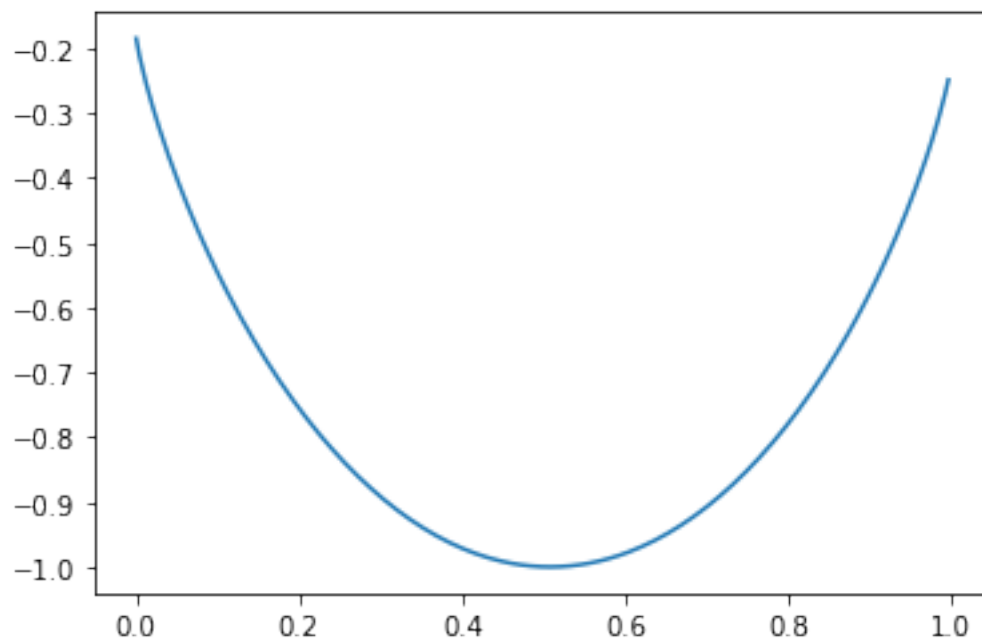
```
#####
```



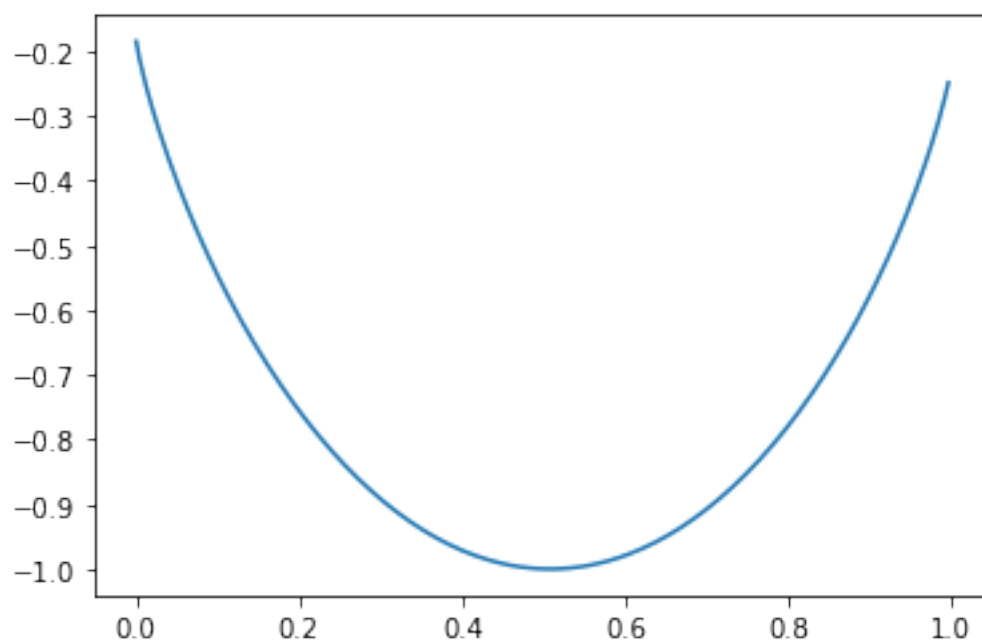
tensor([ 41, 209])



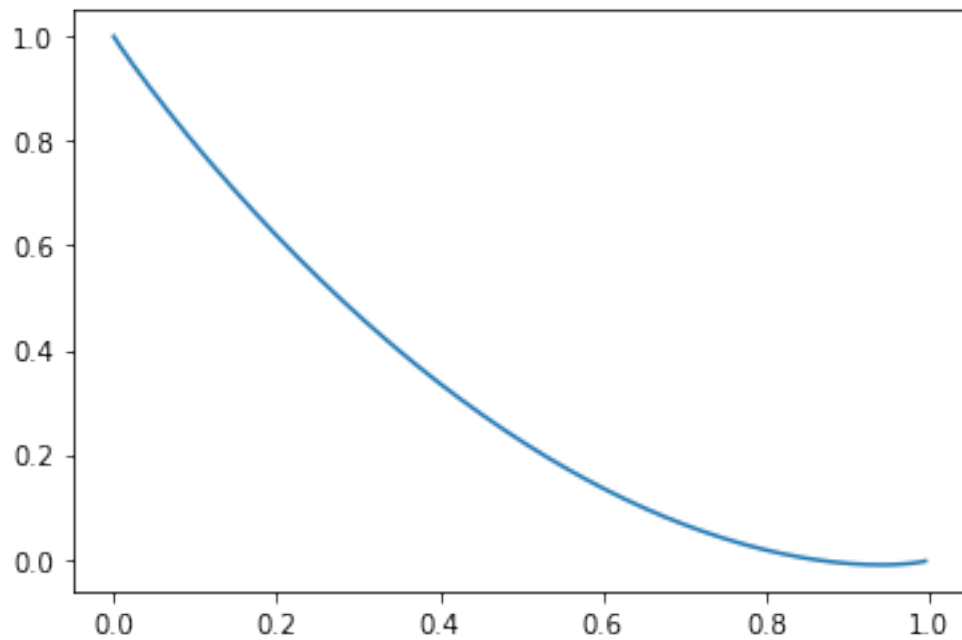
#####



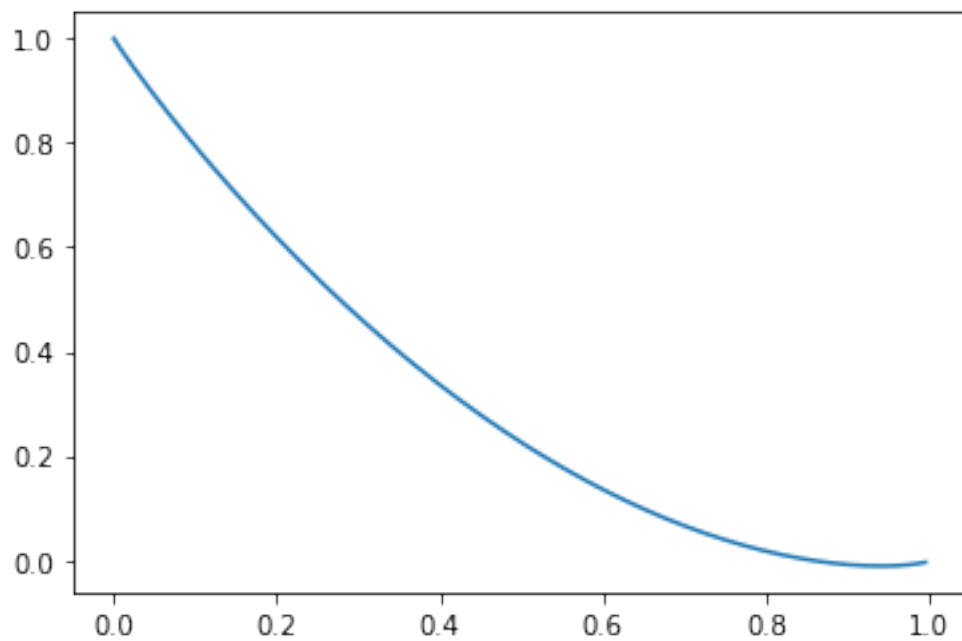
```
tensor([], dtype=torch.int64)
```



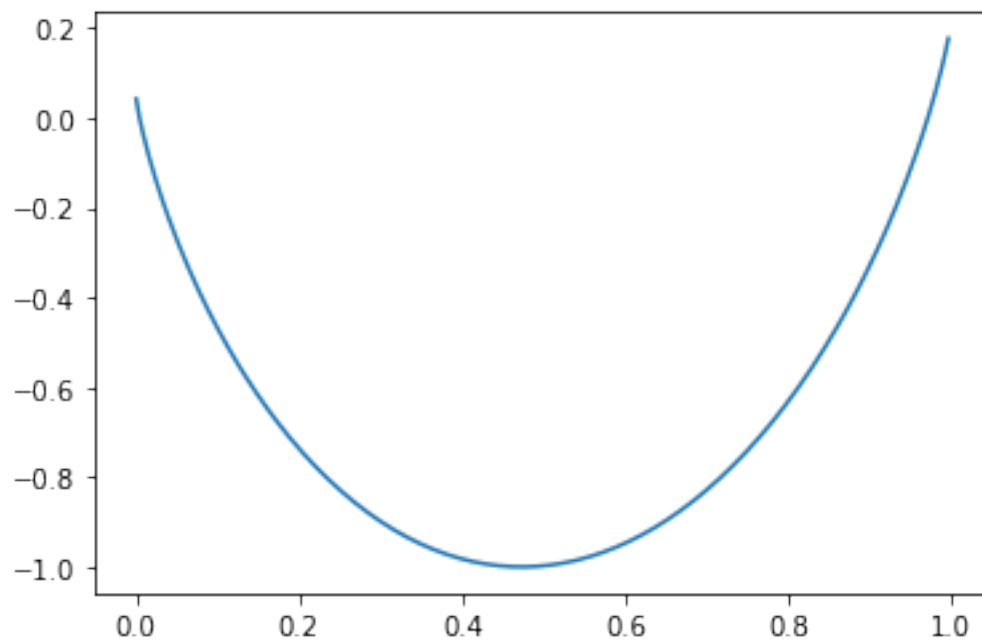
```
#####
```



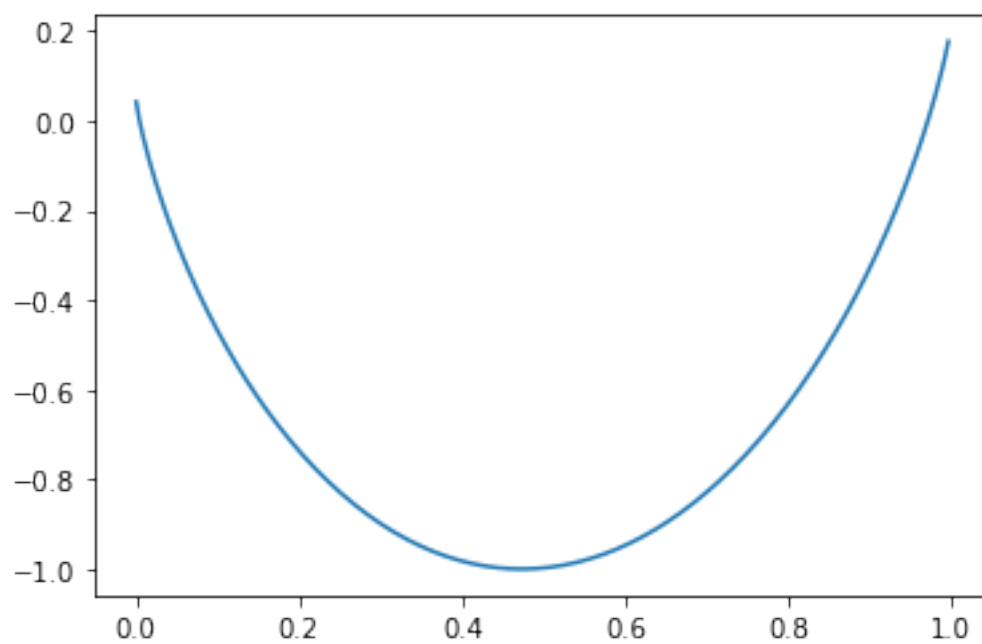
`tensor([], dtype=torch.int64)`



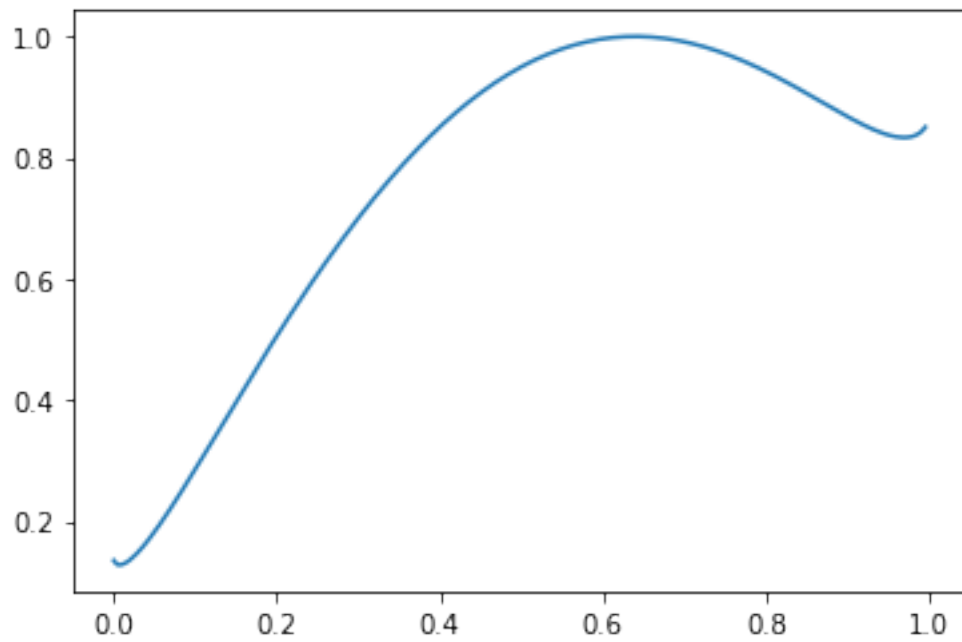
#####



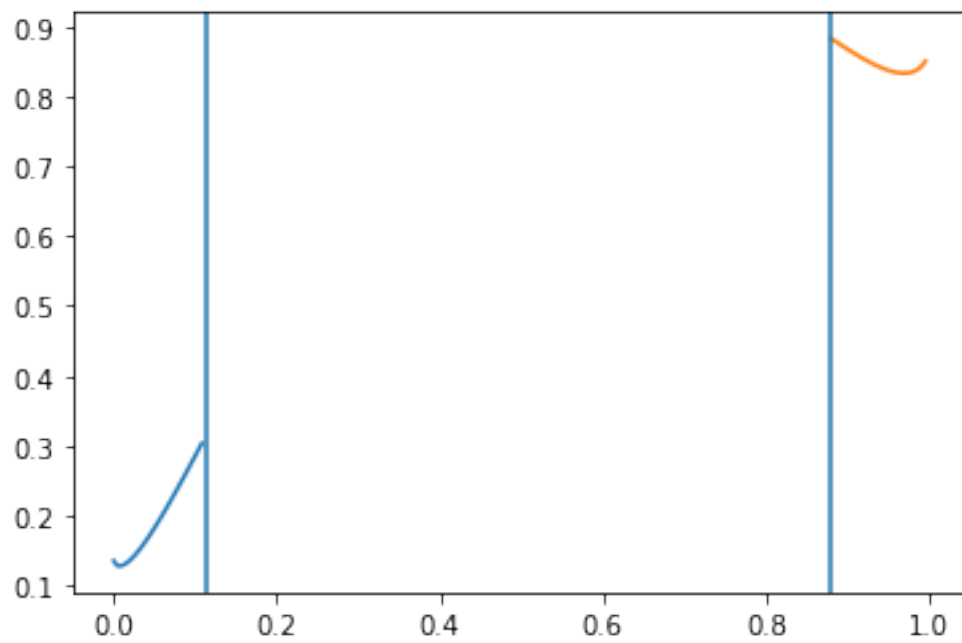
```
tensor([], dtype=torch.int64)
```



```
#####
```

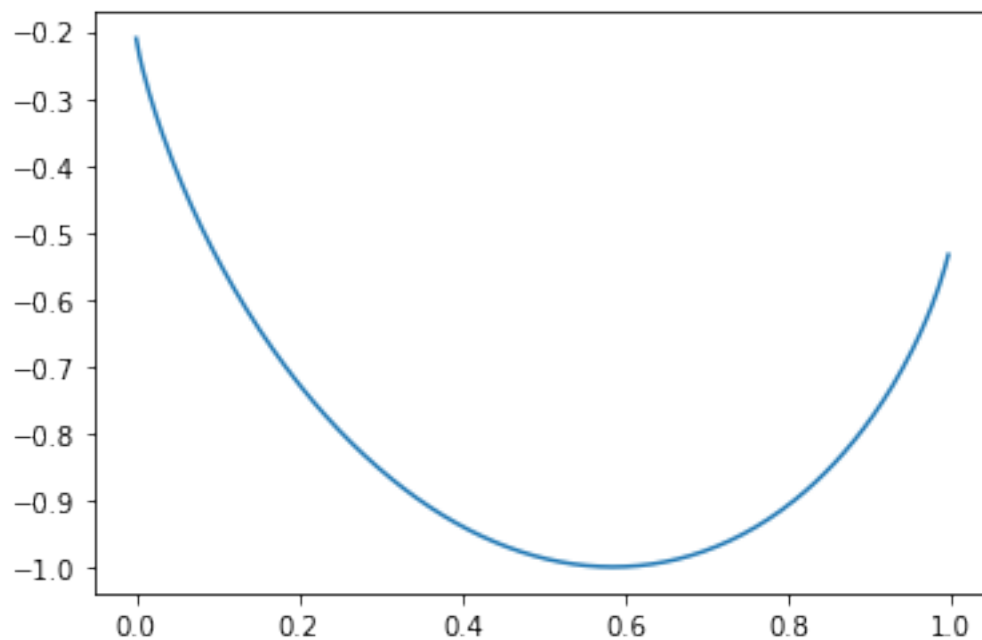


tensor([ 28, 220])

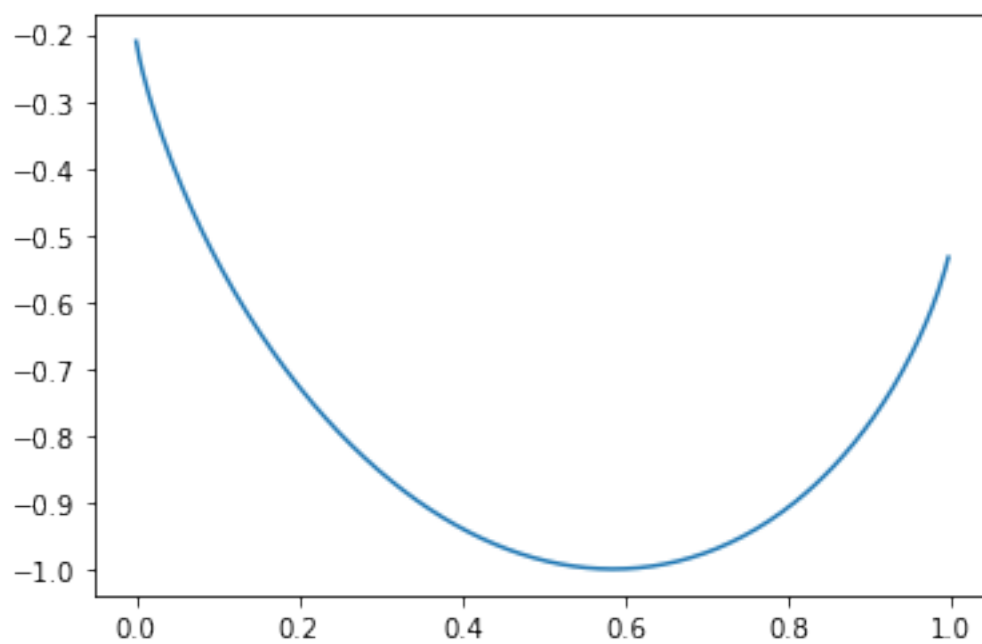


#####

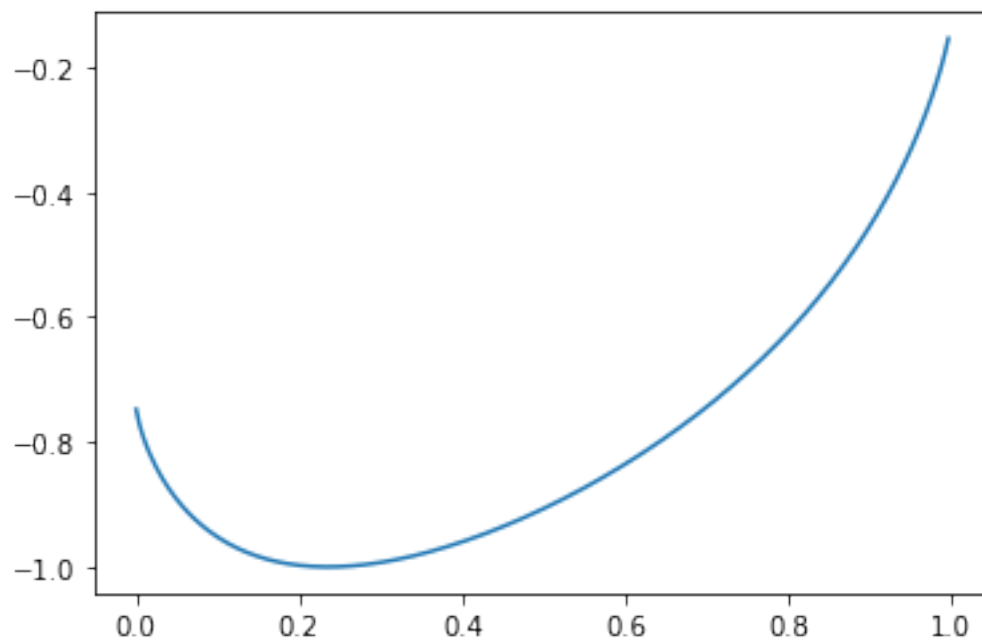




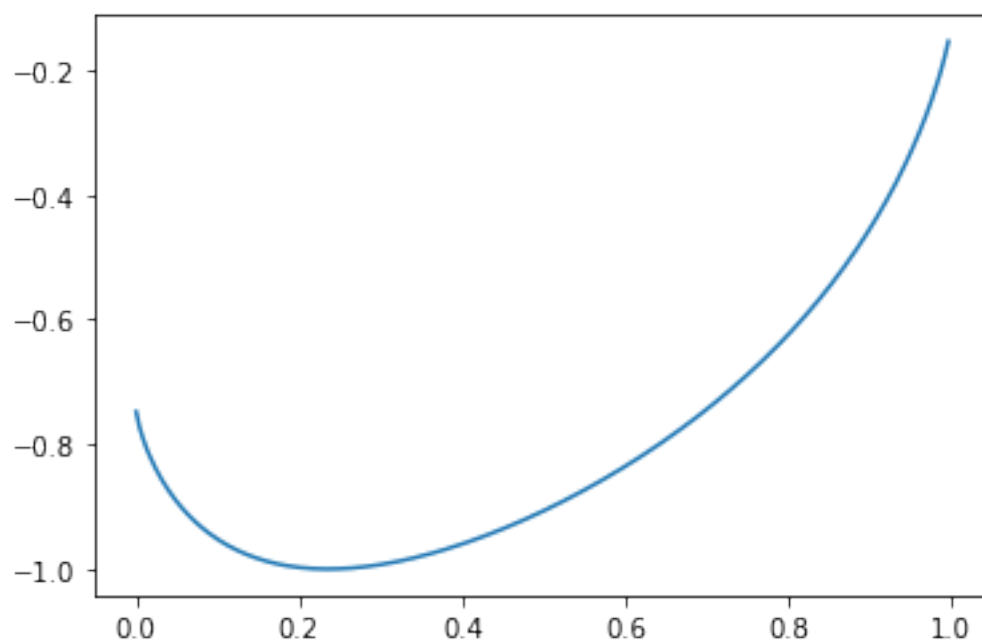
```
tensor([], dtype=torch.int64)
```



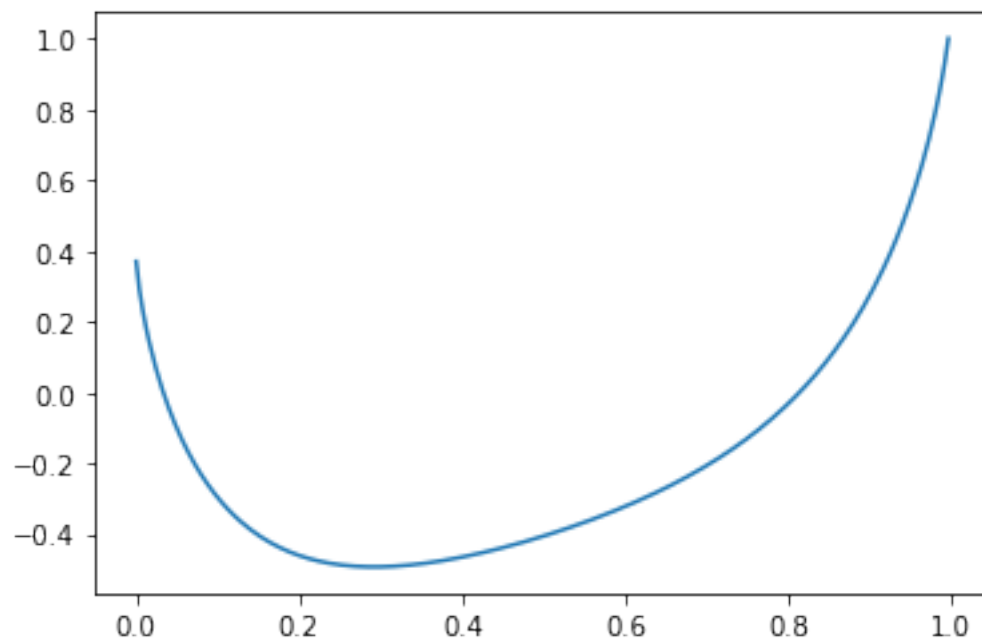
```
#####
```



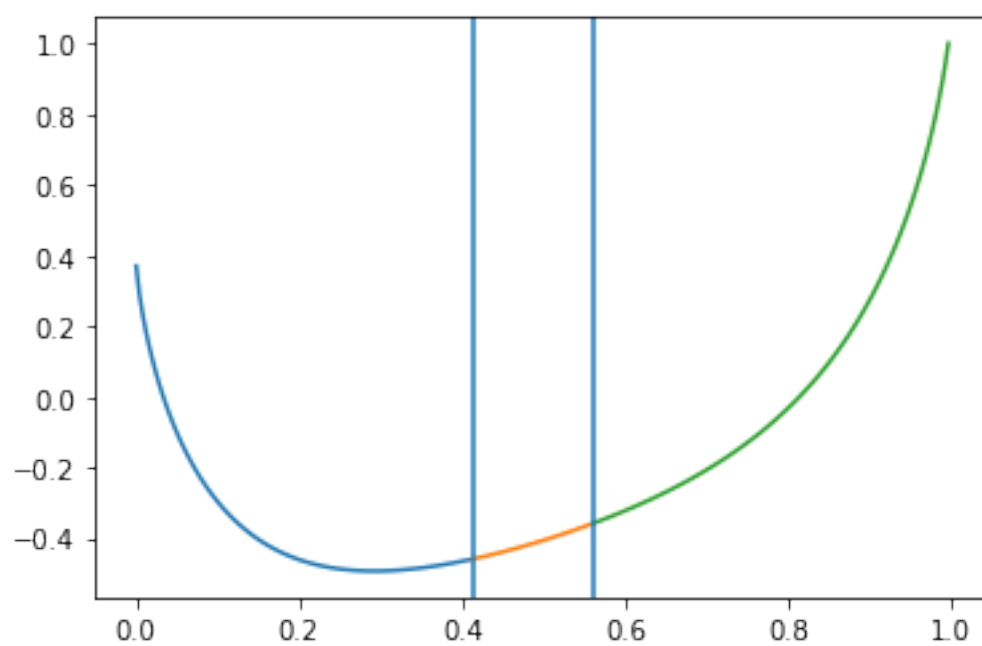
```
tensor([], dtype=torch.int64)
```



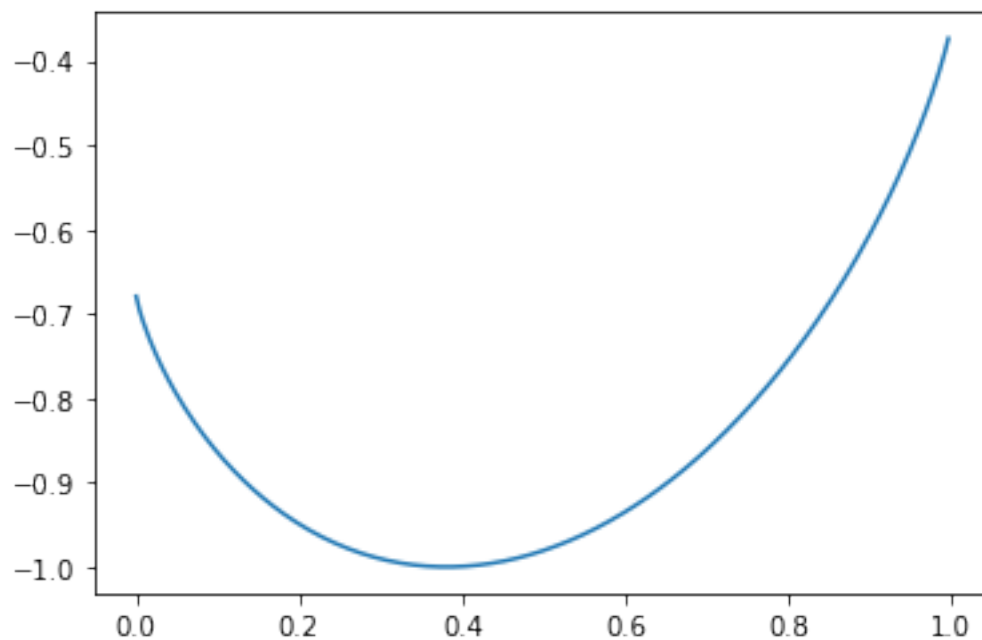
```
#####
```



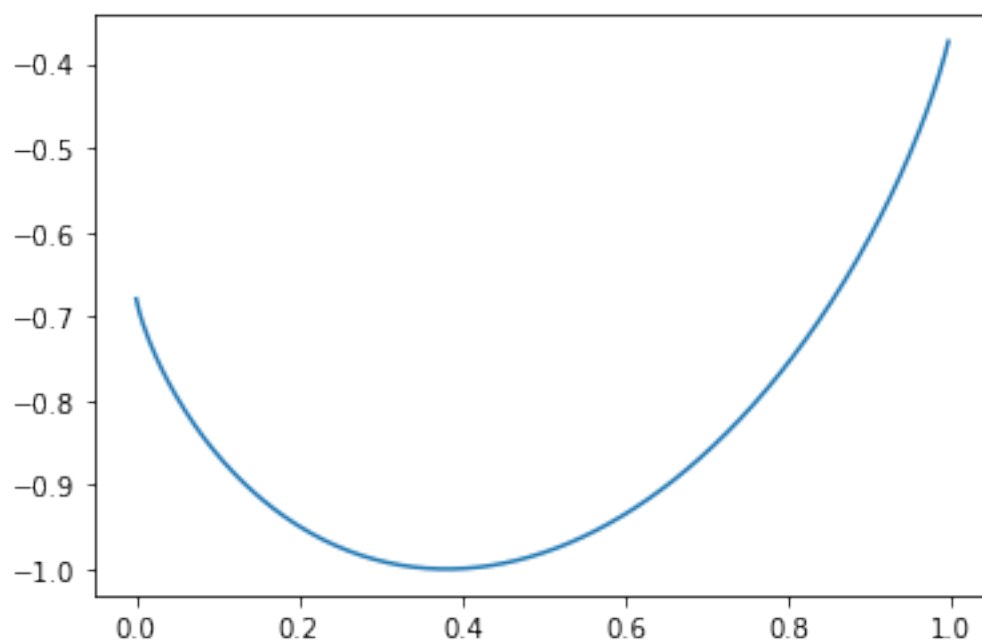
tensor([103, 140])



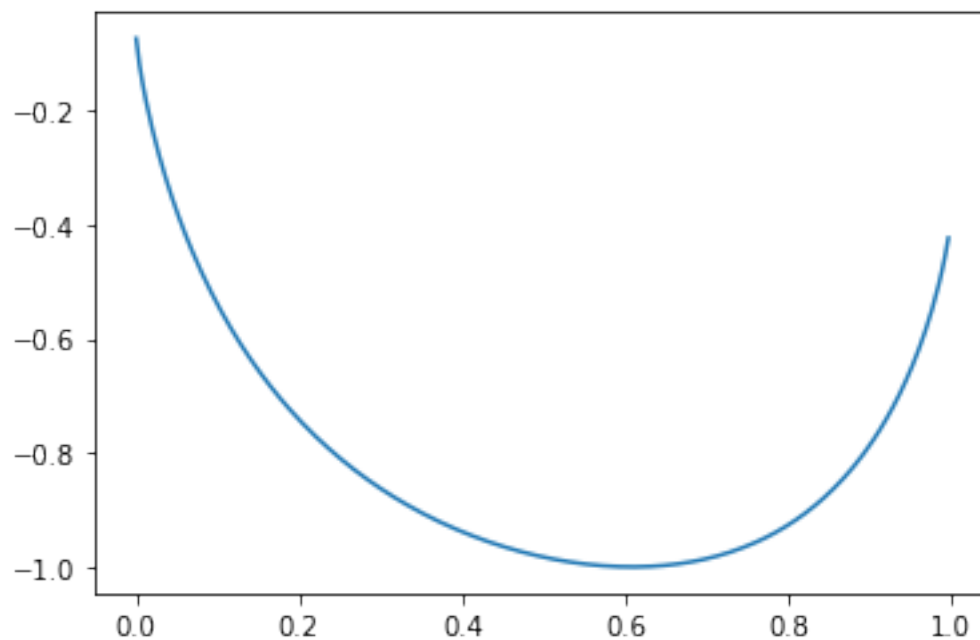
#####



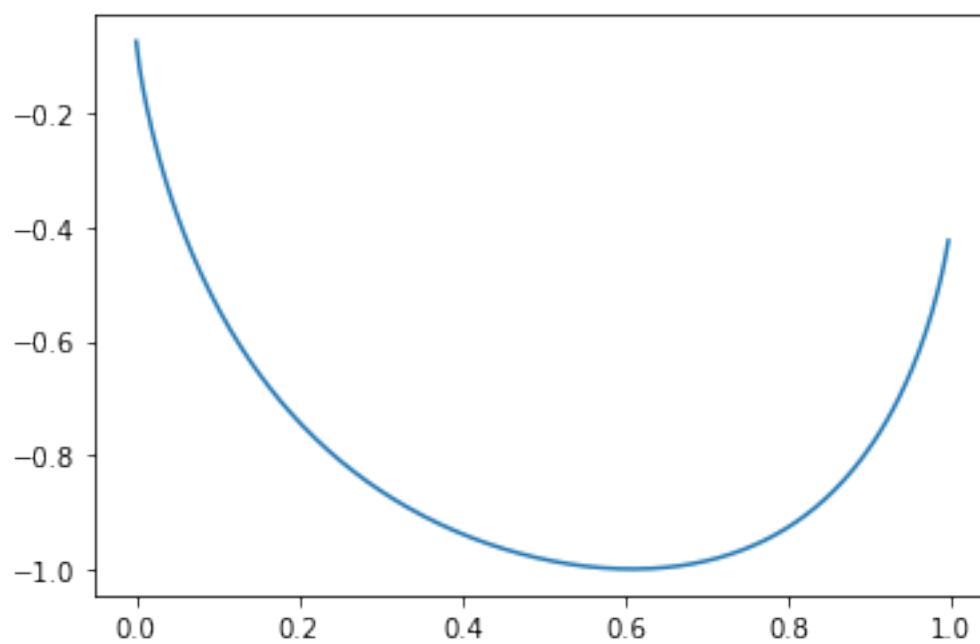
```
tensor([], dtype=torch.int64)
```



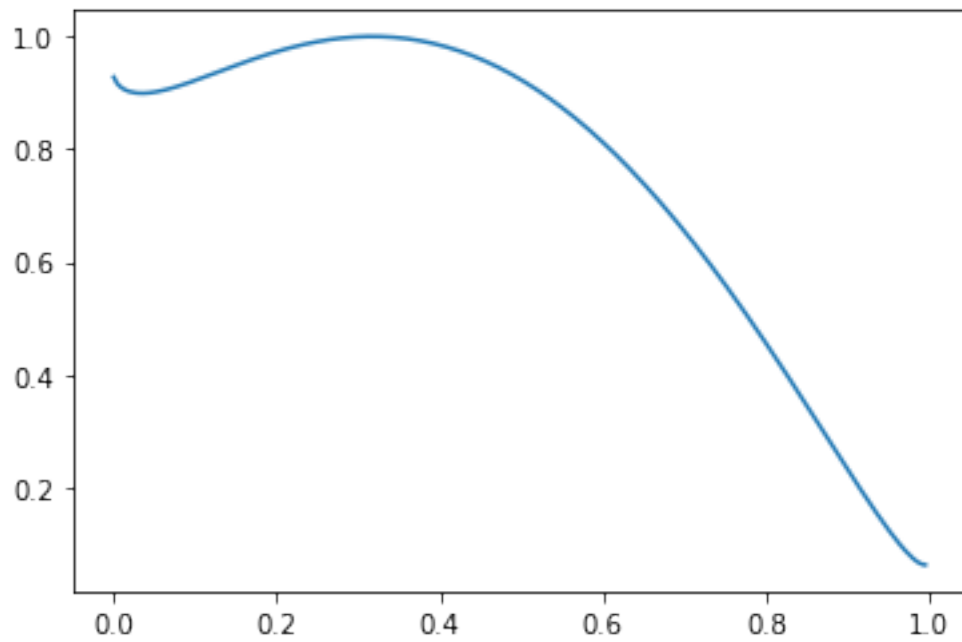
```
#####
```



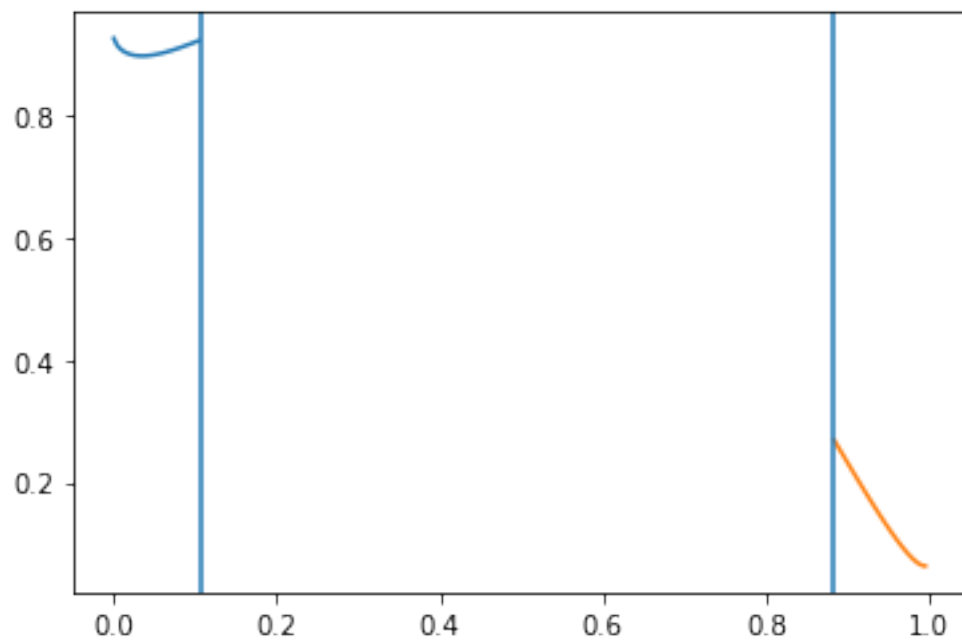
```
tensor([], dtype=torch.int64)
```



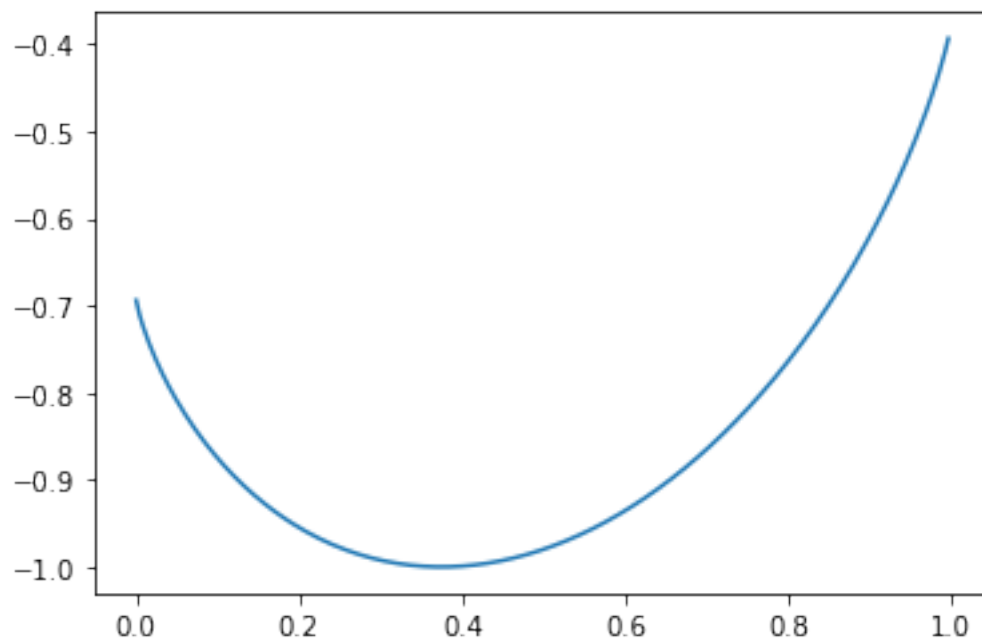
```
#####
```



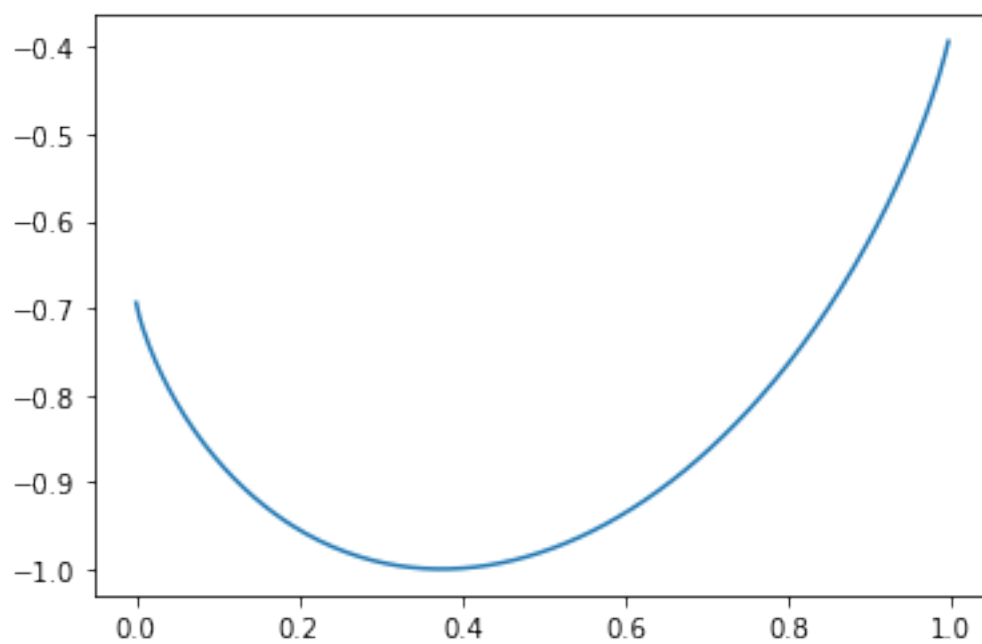
tensor([ 27, 221])



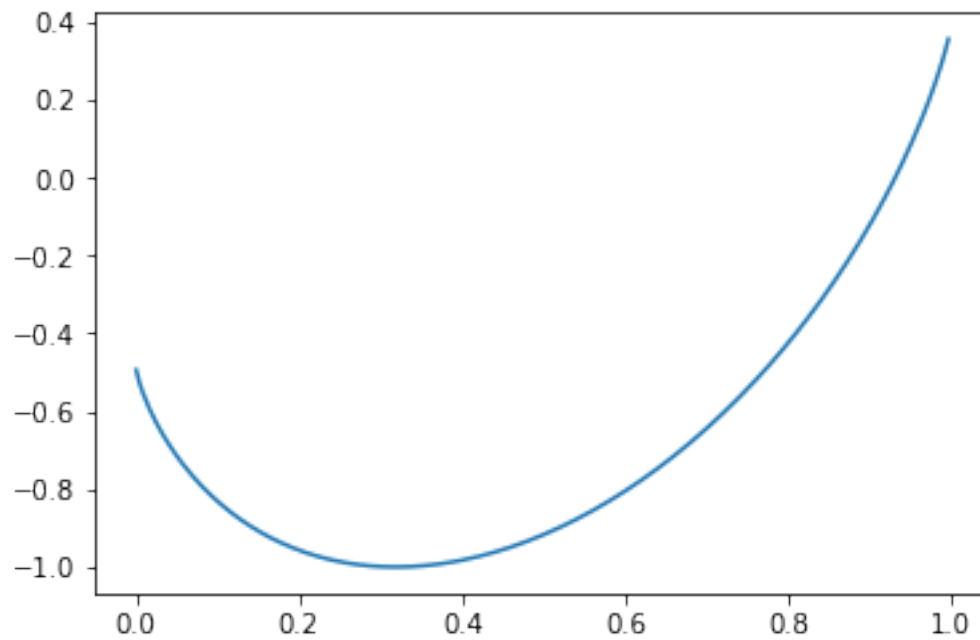
#####



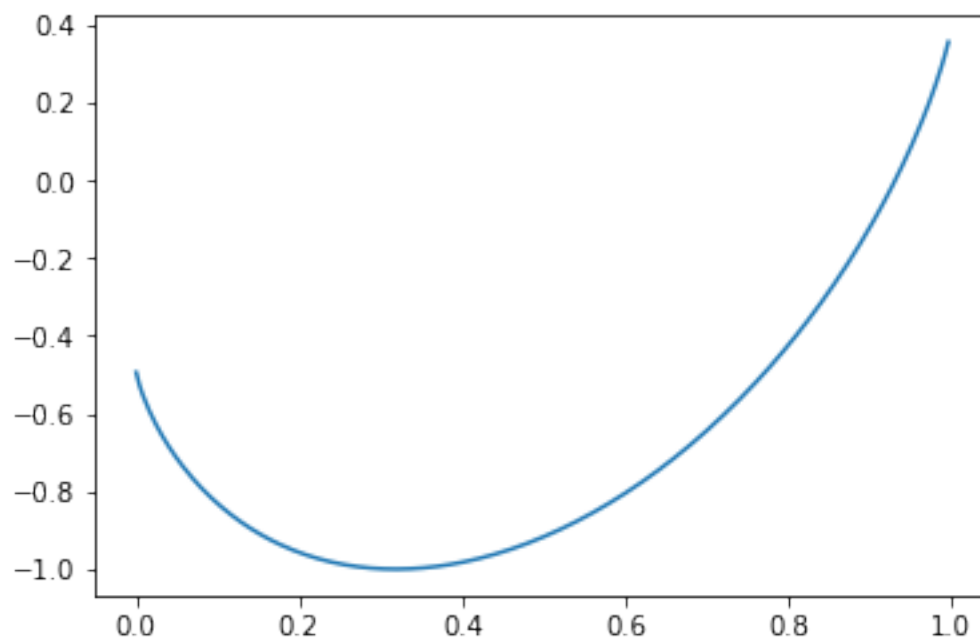
```
tensor([], dtype=torch.int64)
```



```
#####
```

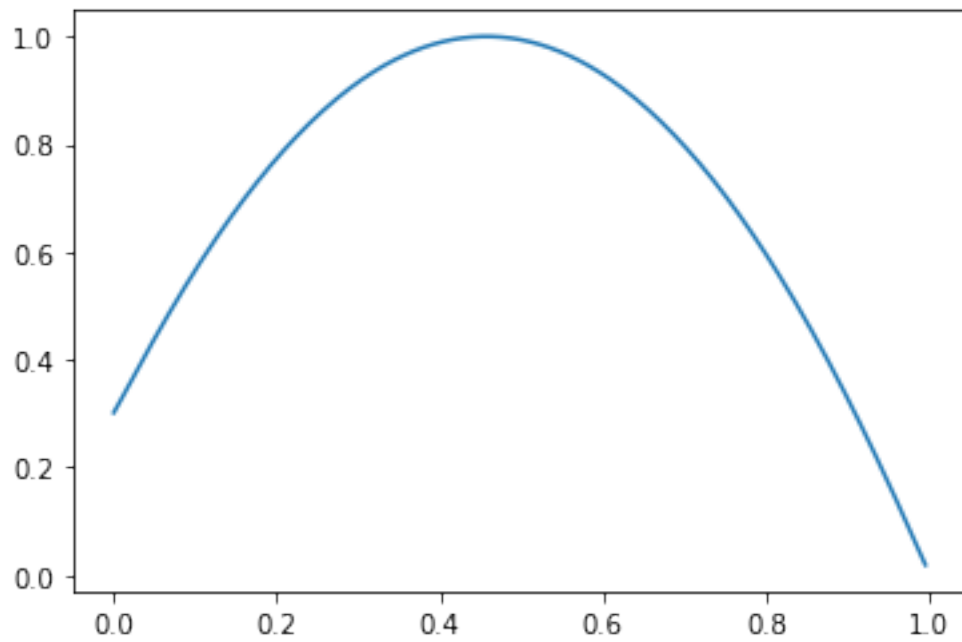


`tensor([], dtype=torch.int64)`

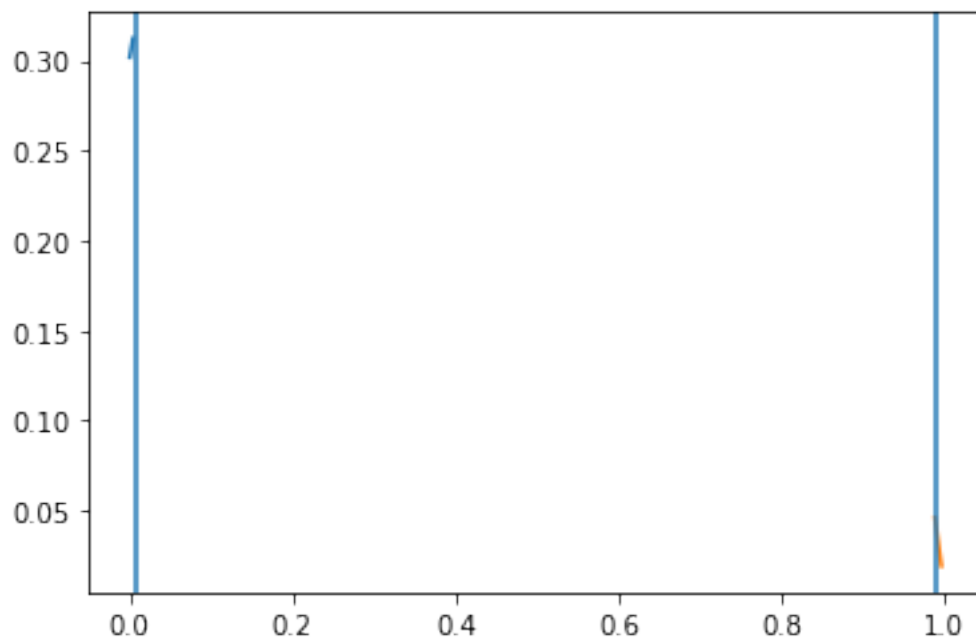


#####

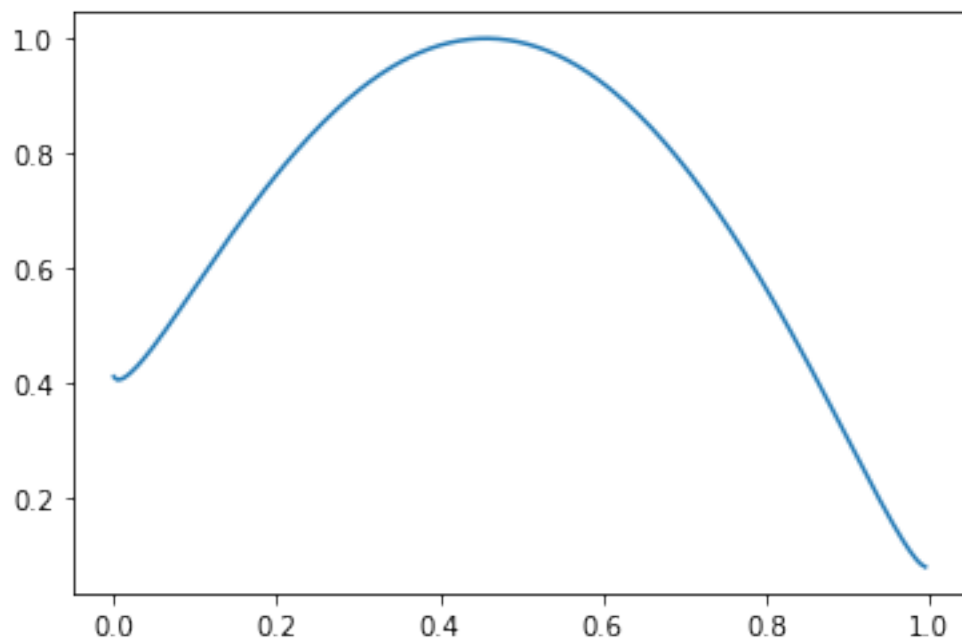




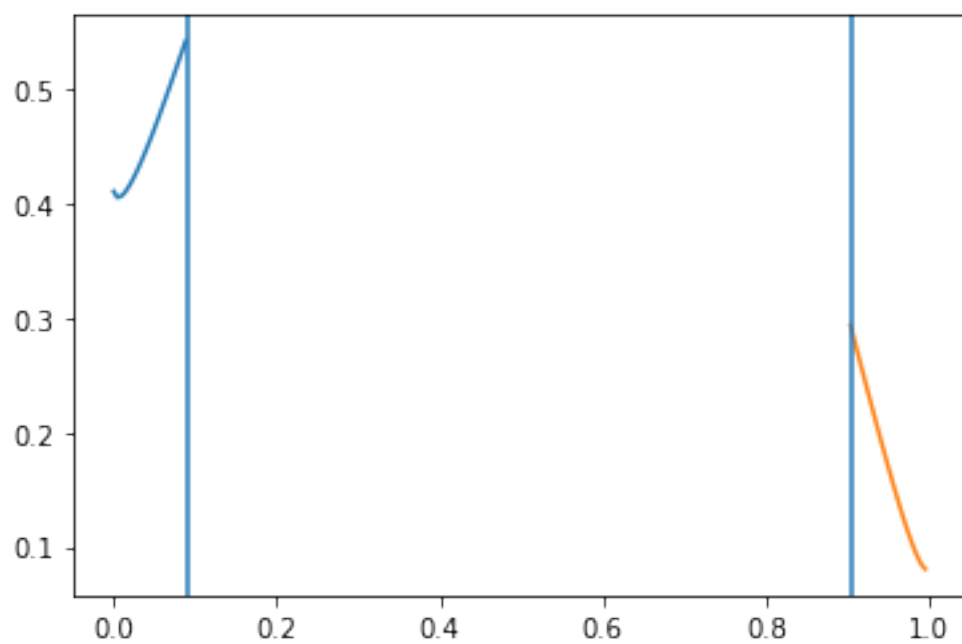
tensor([ 2, 247])



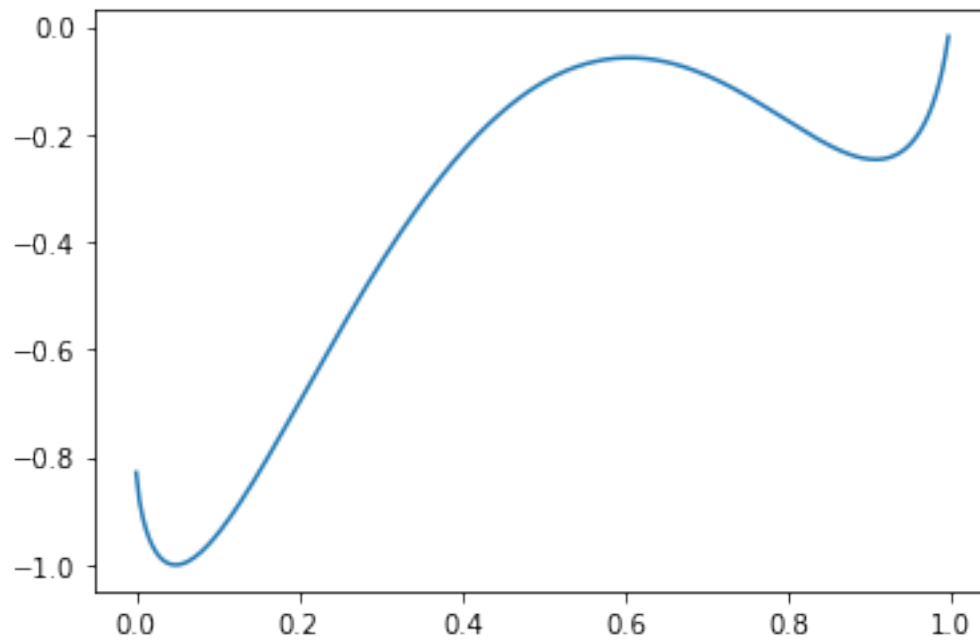
#####



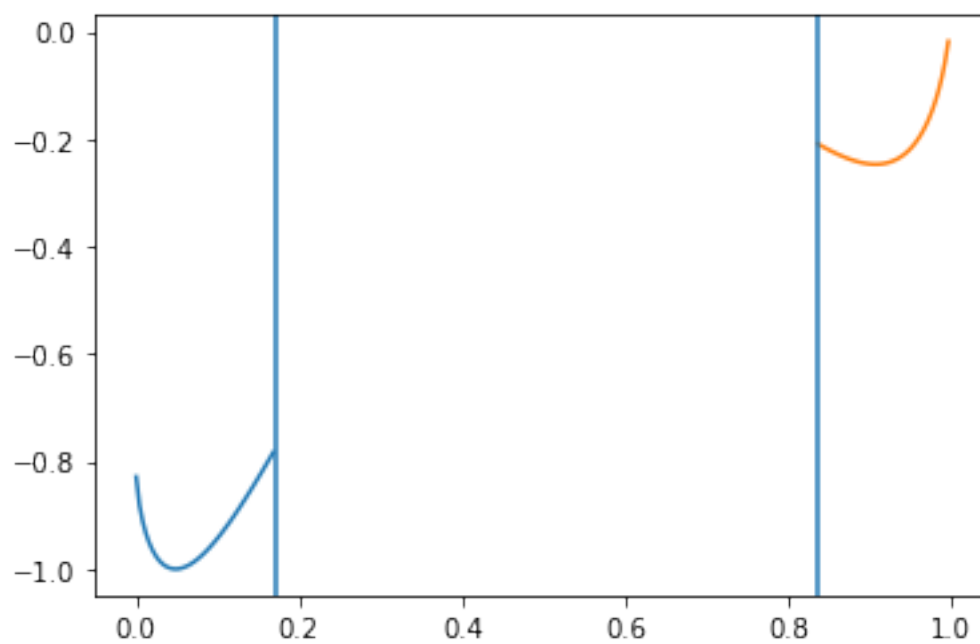
tensor([ 23, 226])



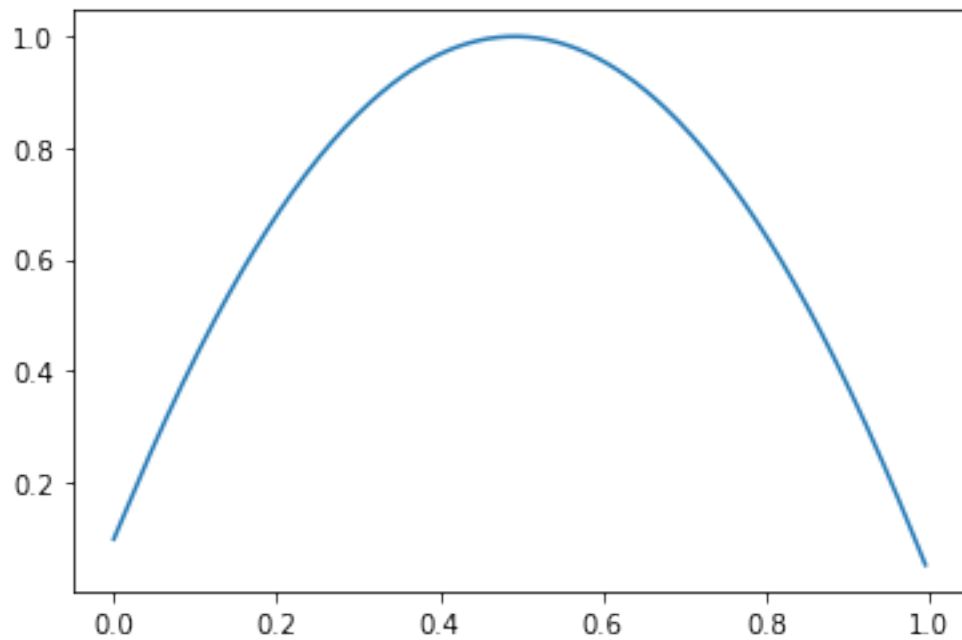
#####



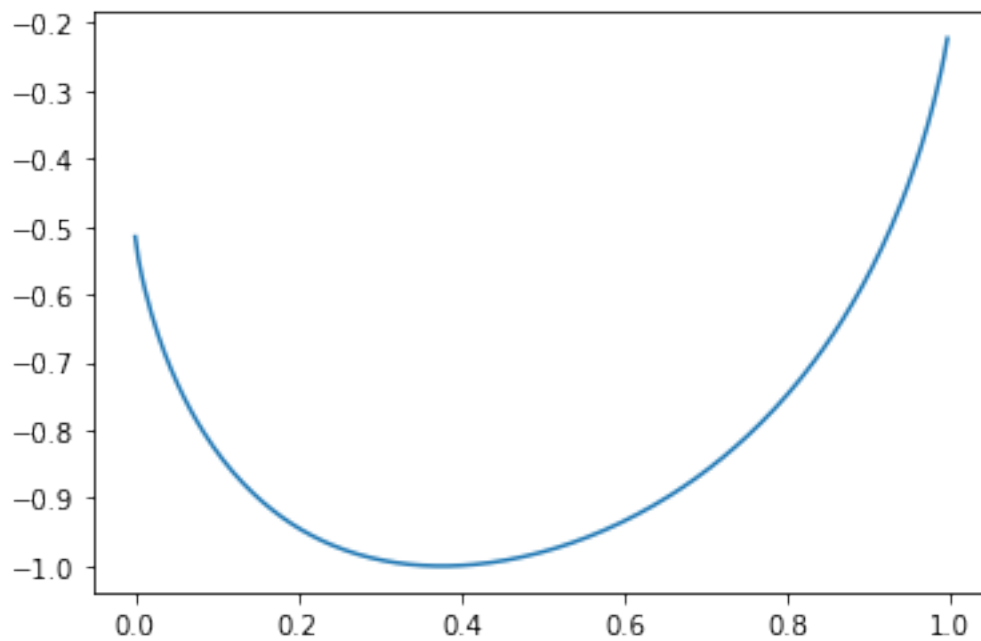
tensor([ 43, 209])



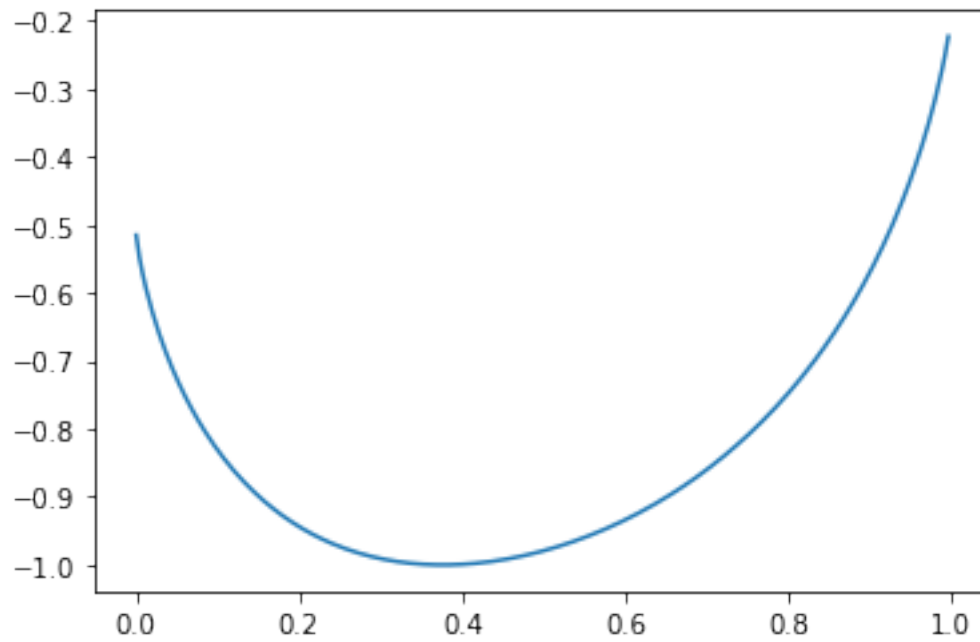
#####



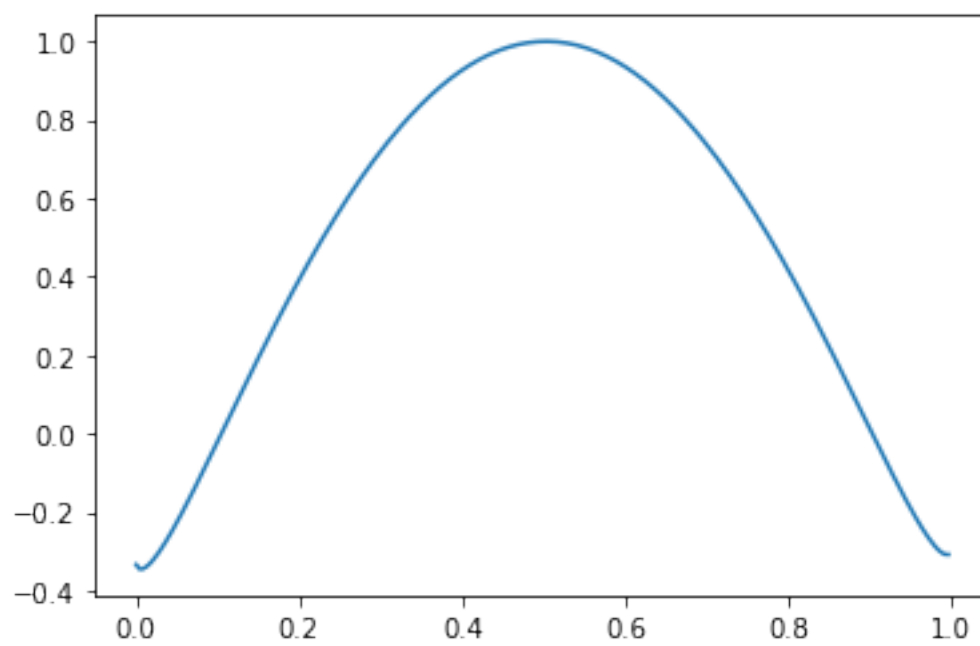
```
tensor([], dtype=torch.int64)  
#####
```



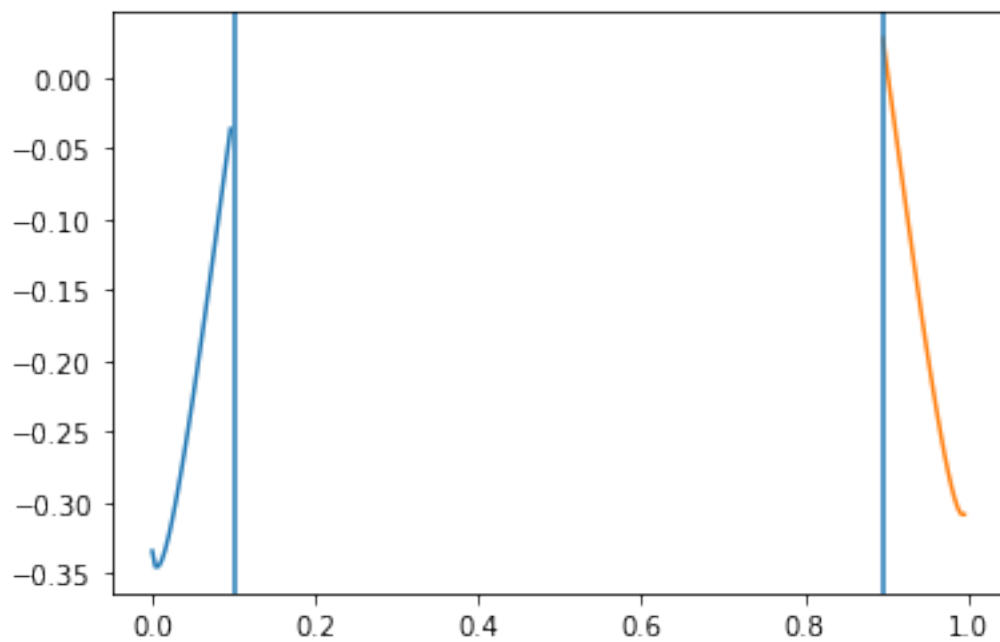
```
tensor([], dtype=torch.int64)
```



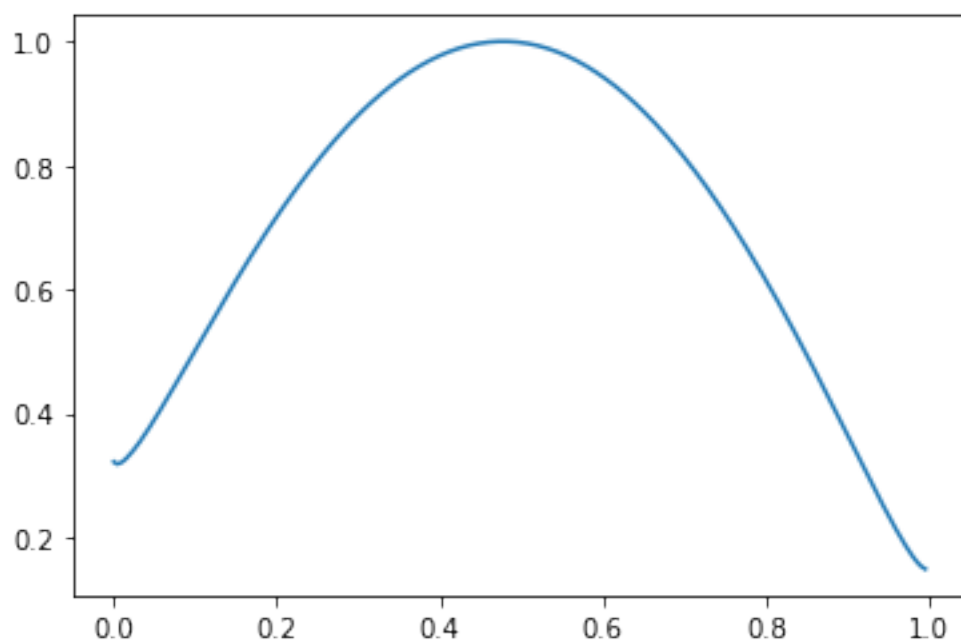
#####



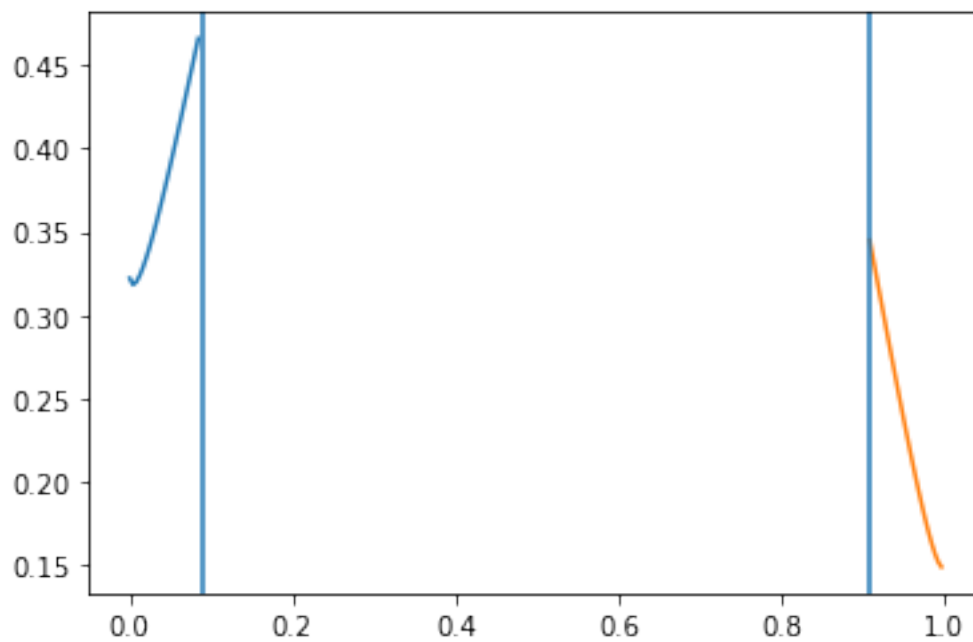
tensor([ 25, 224])



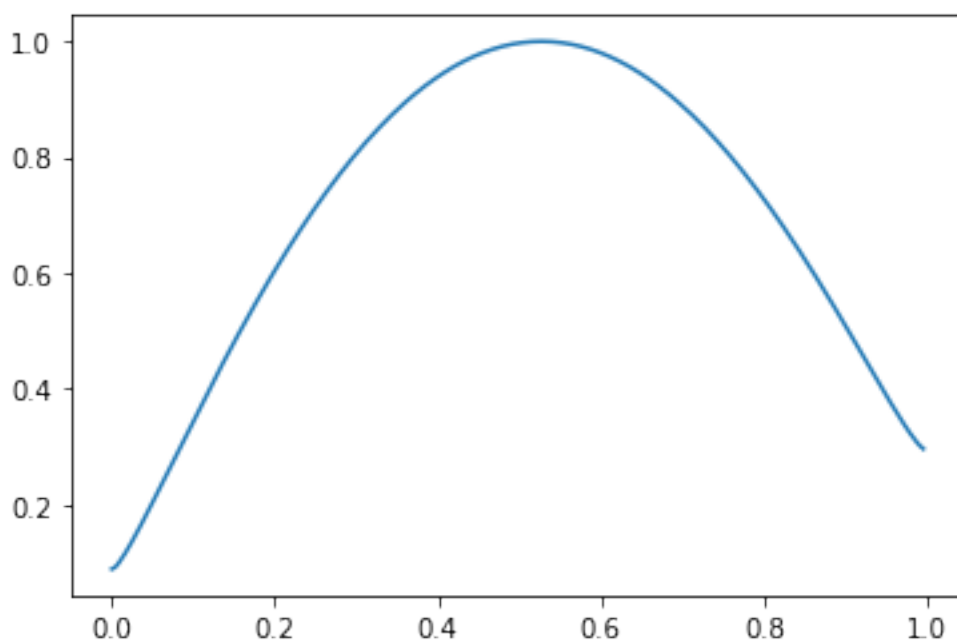
#####



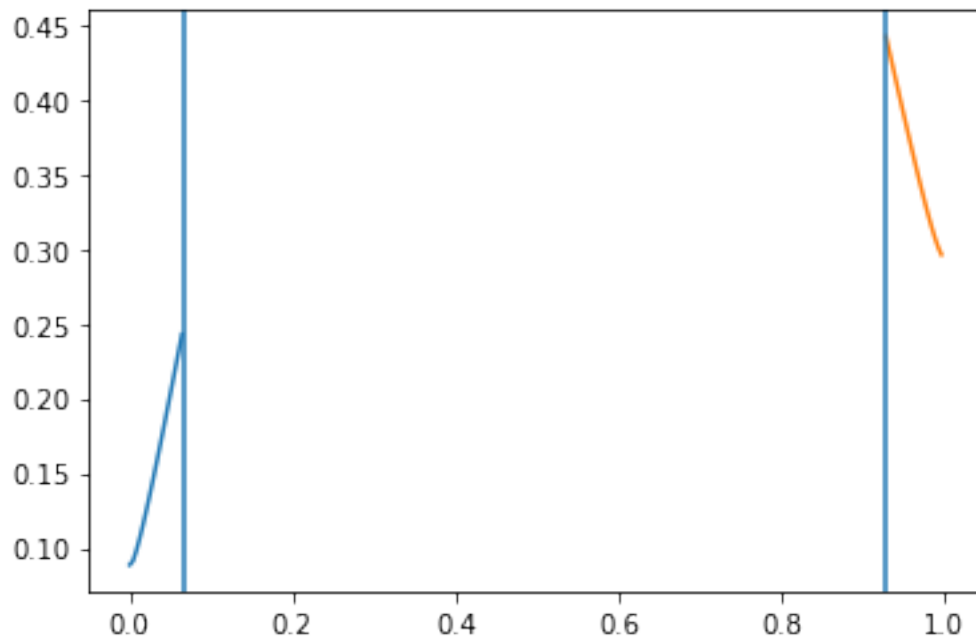
tensor([ 22, 227])



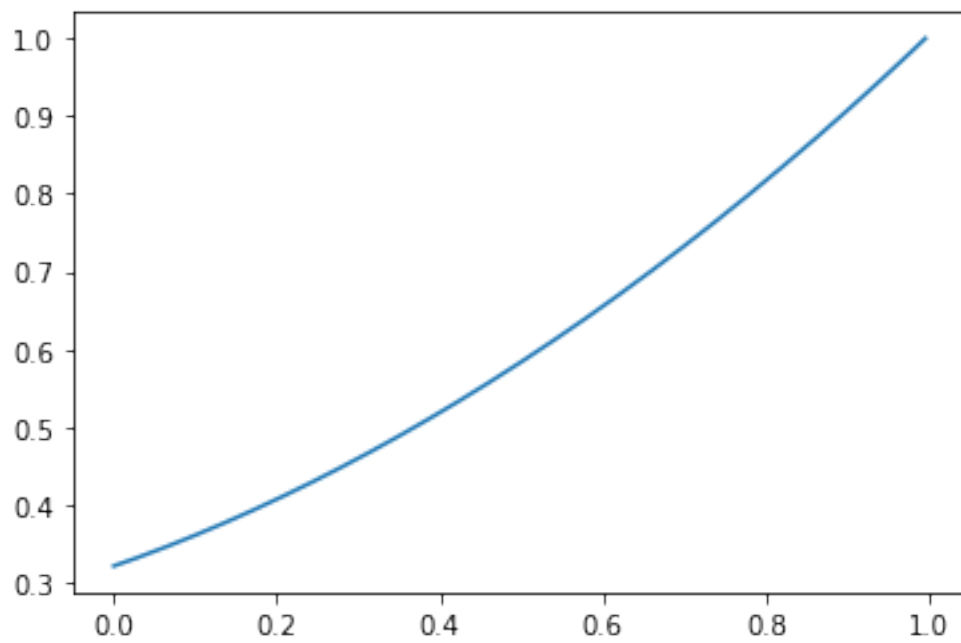
#####



tensor([ 17, 232])

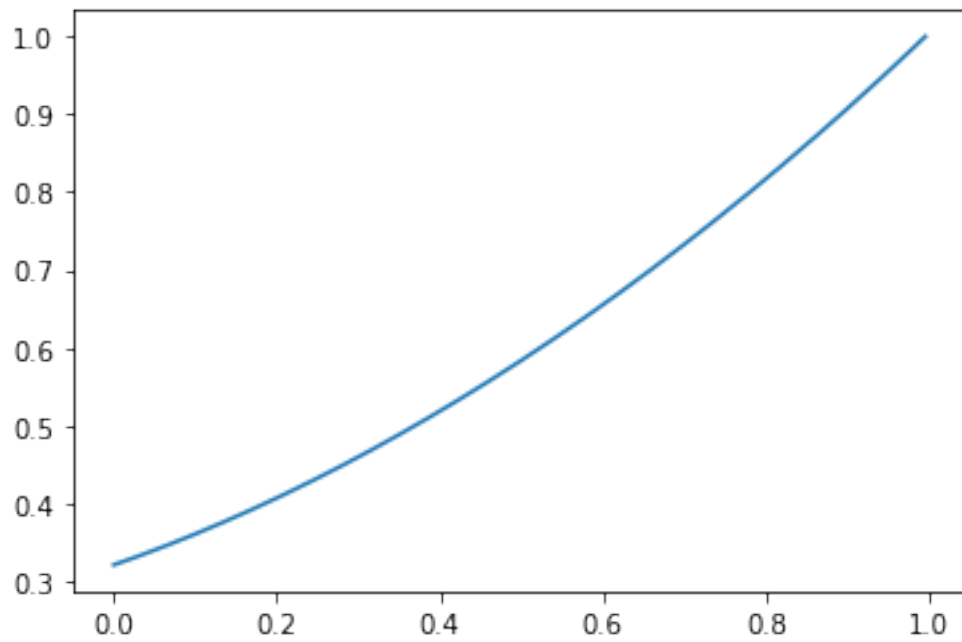


#####

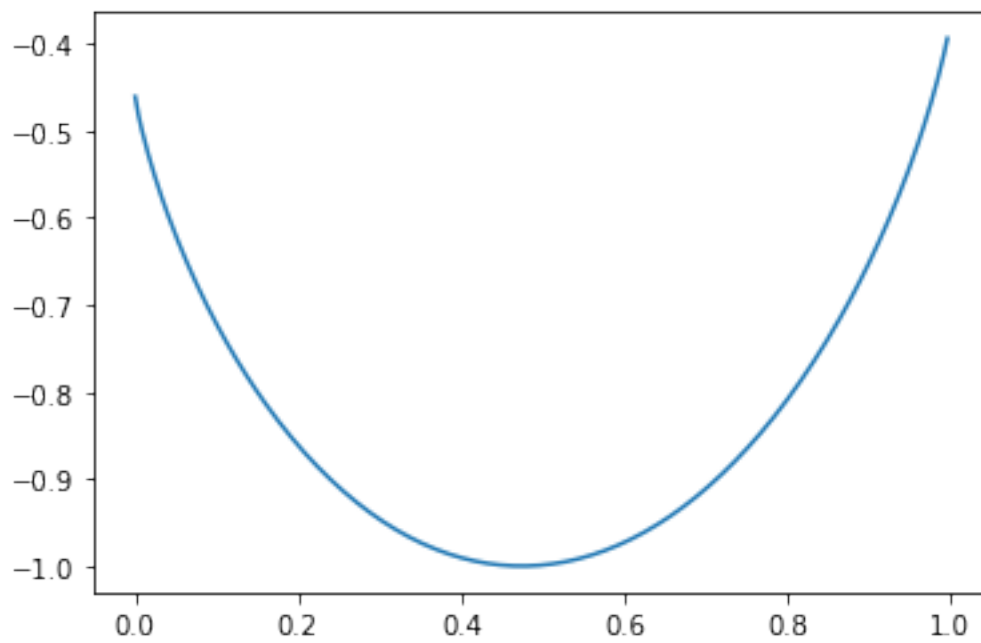


tensor([], dtype=torch.int64)

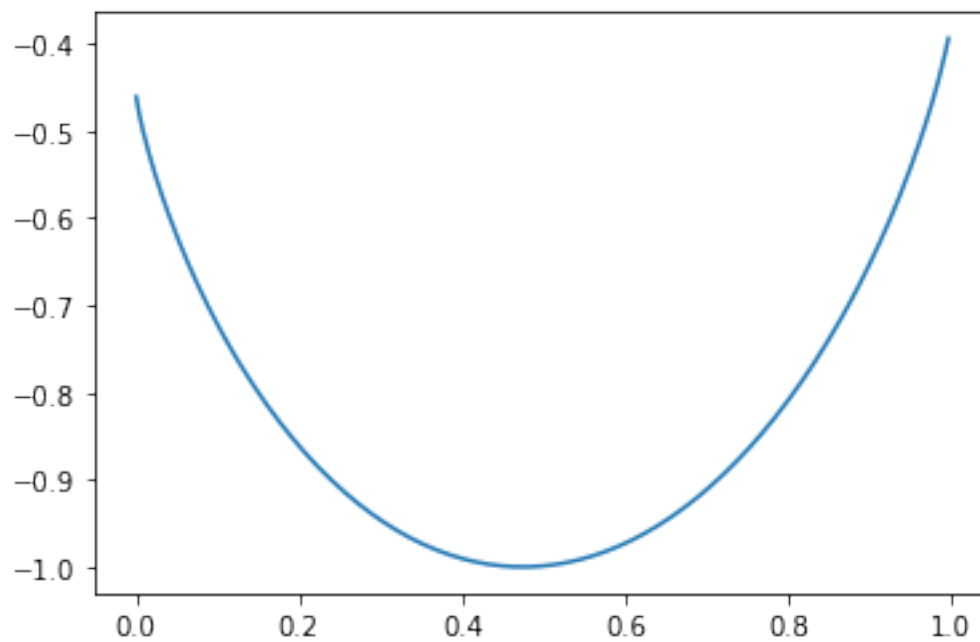




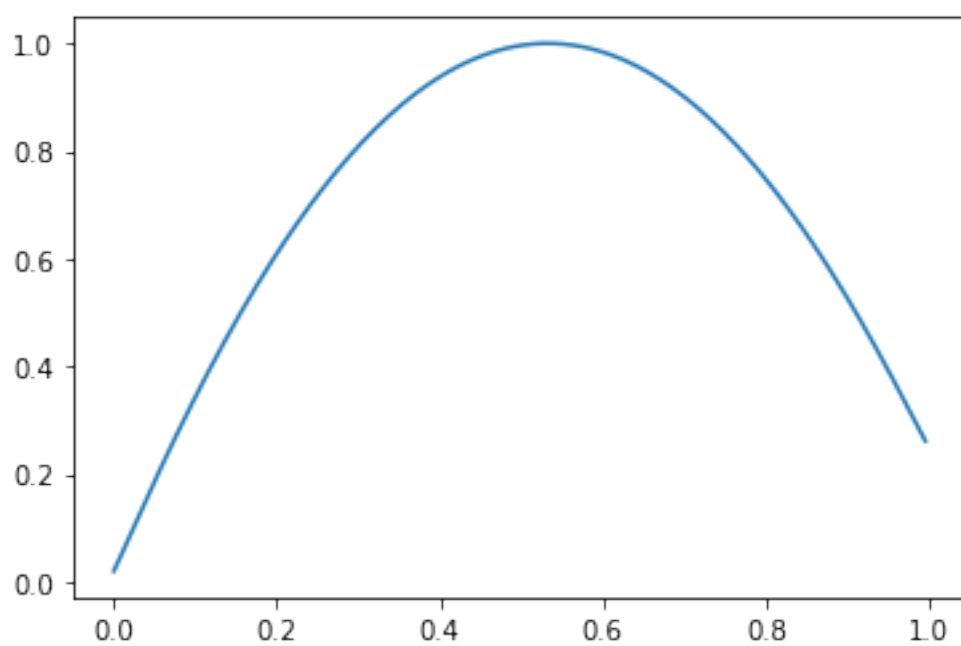
#####



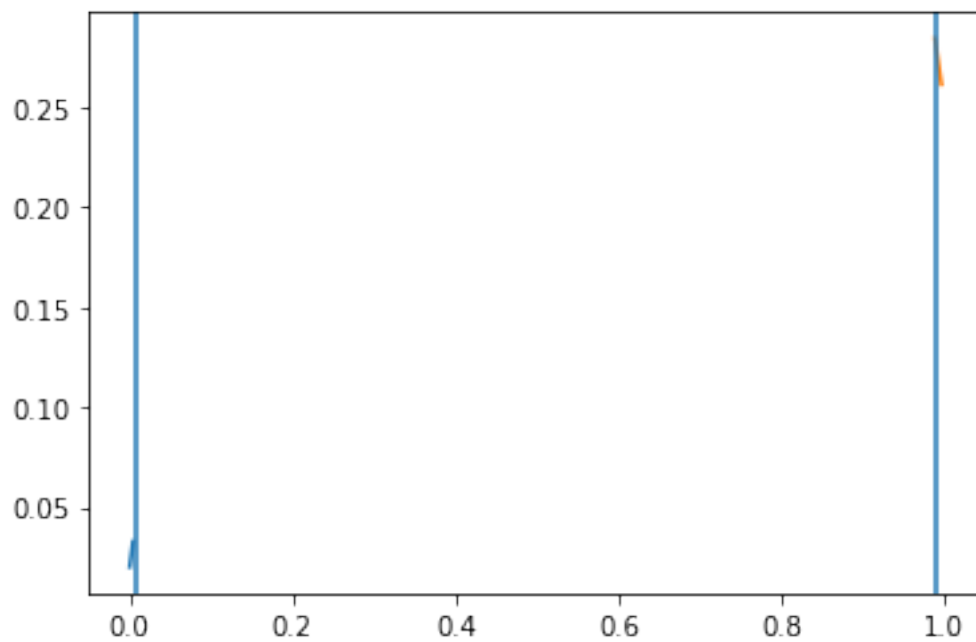
tensor([], dtype=torch.int64)



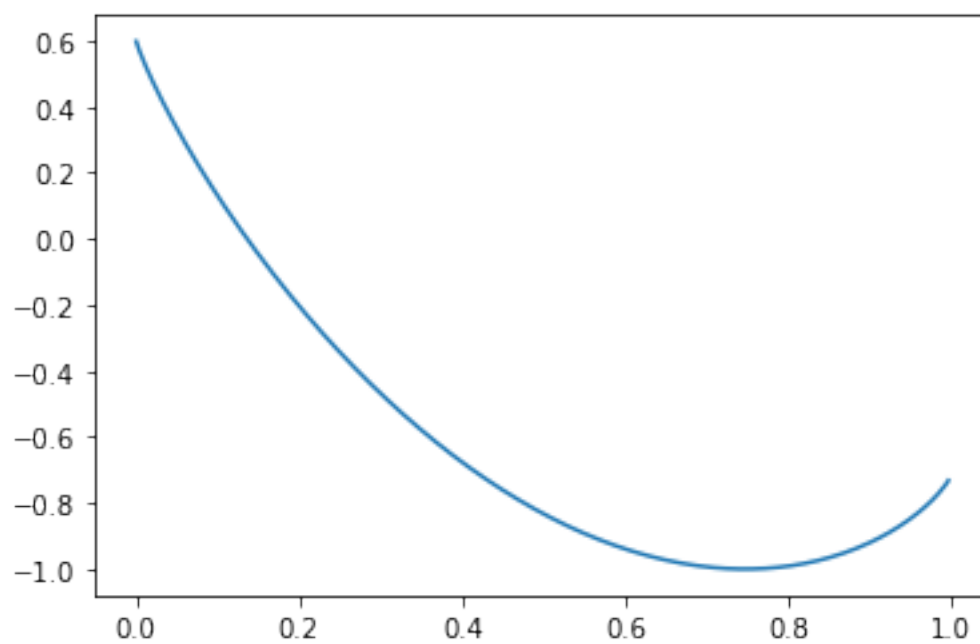
#####



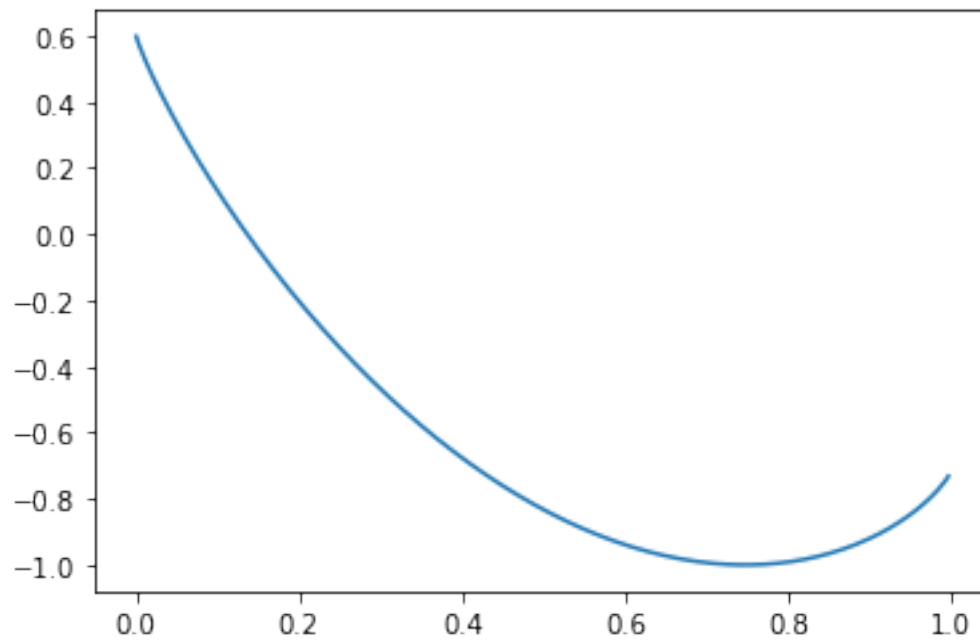
tensor([ 2, 247])



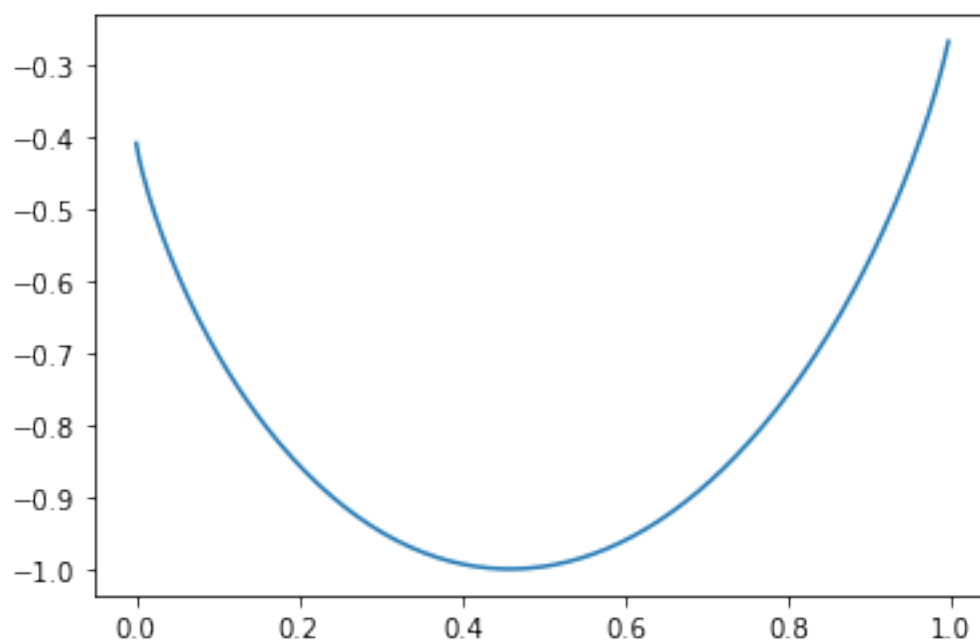
#####



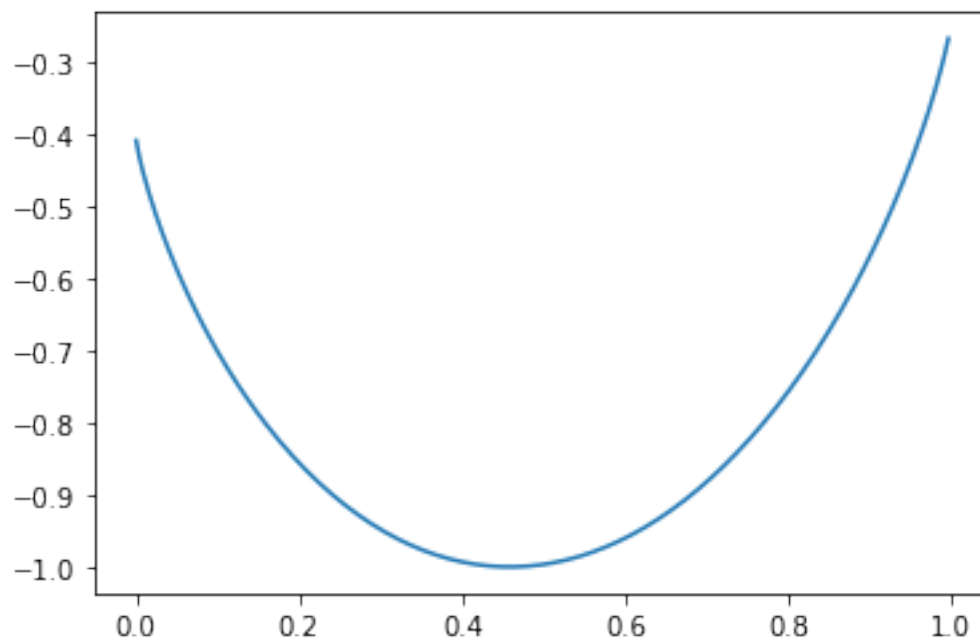
tensor([], dtype=torch.int64)



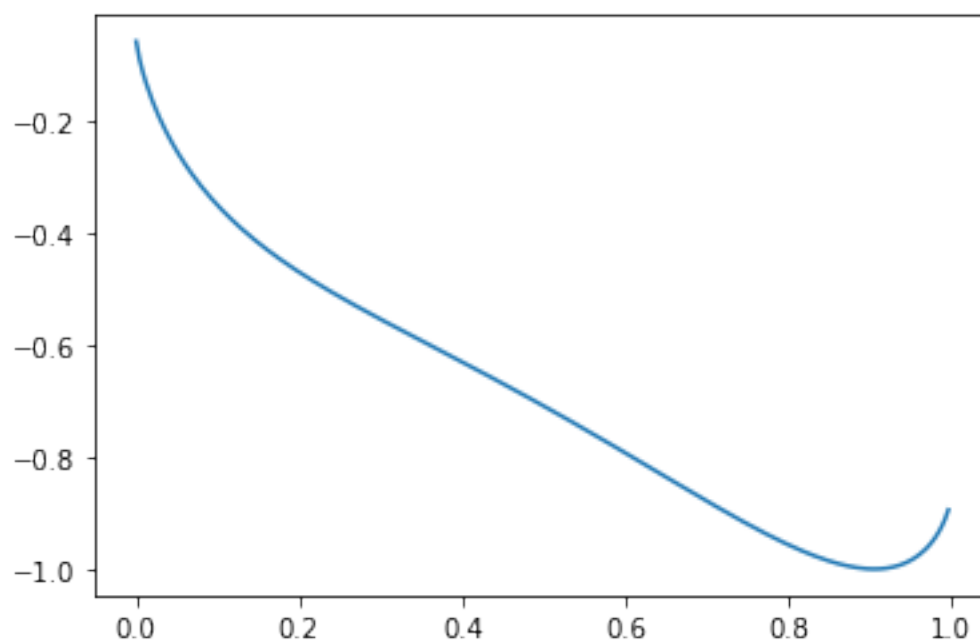
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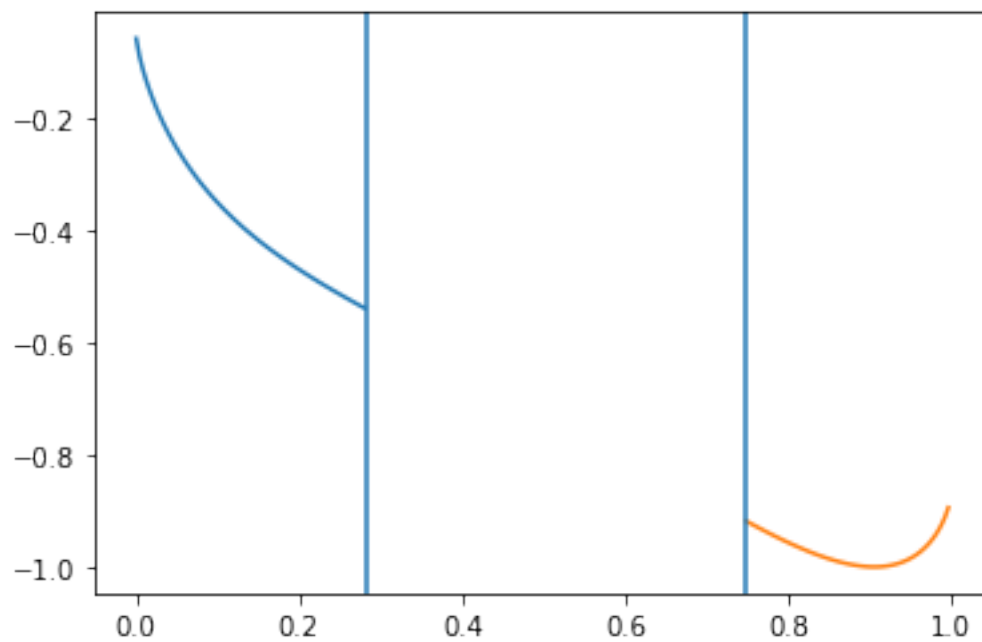
tensor([], dtype=torch.int64)



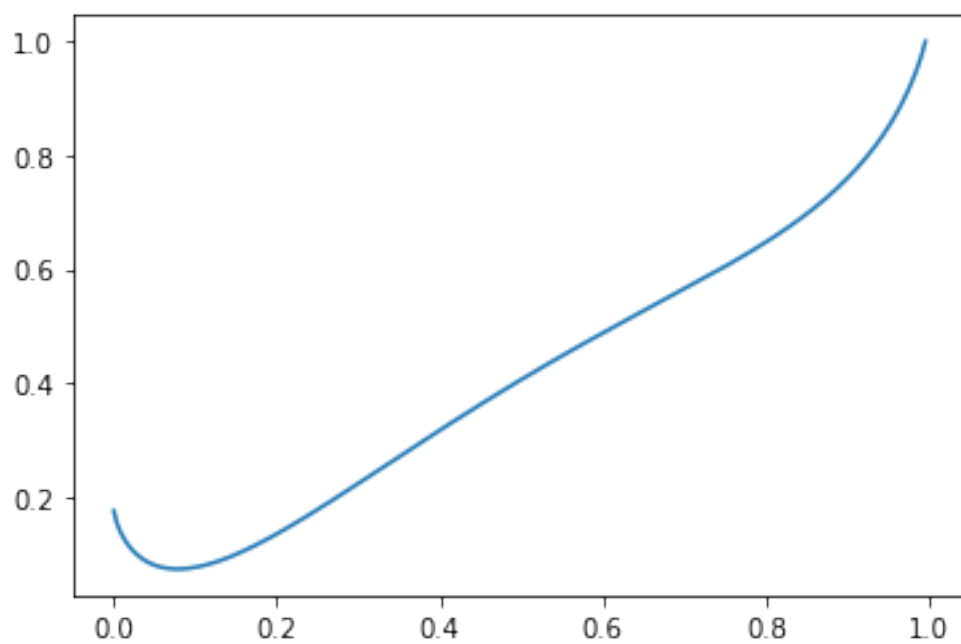
#####



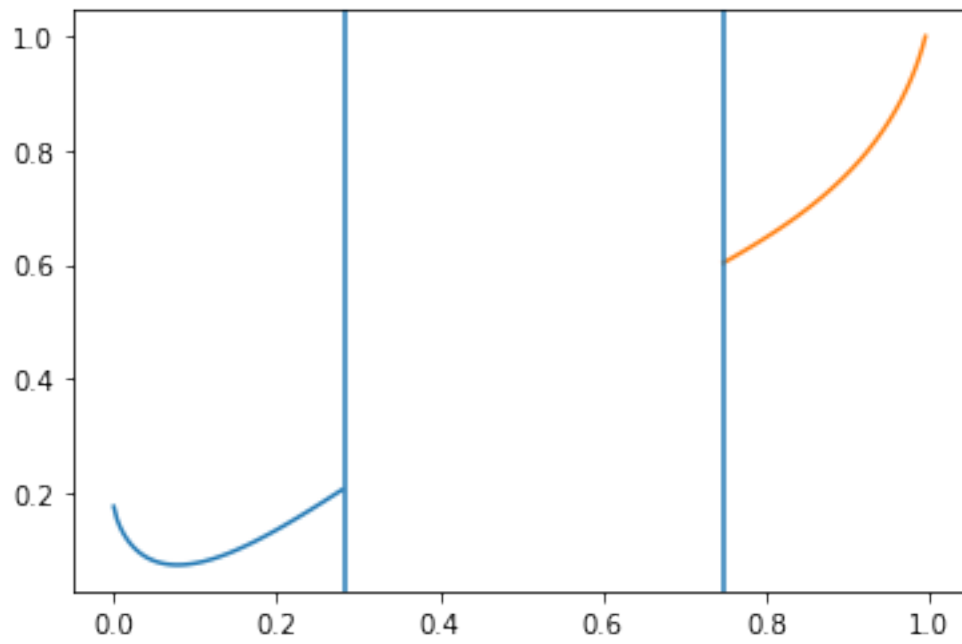
tensor([ 71, 187])



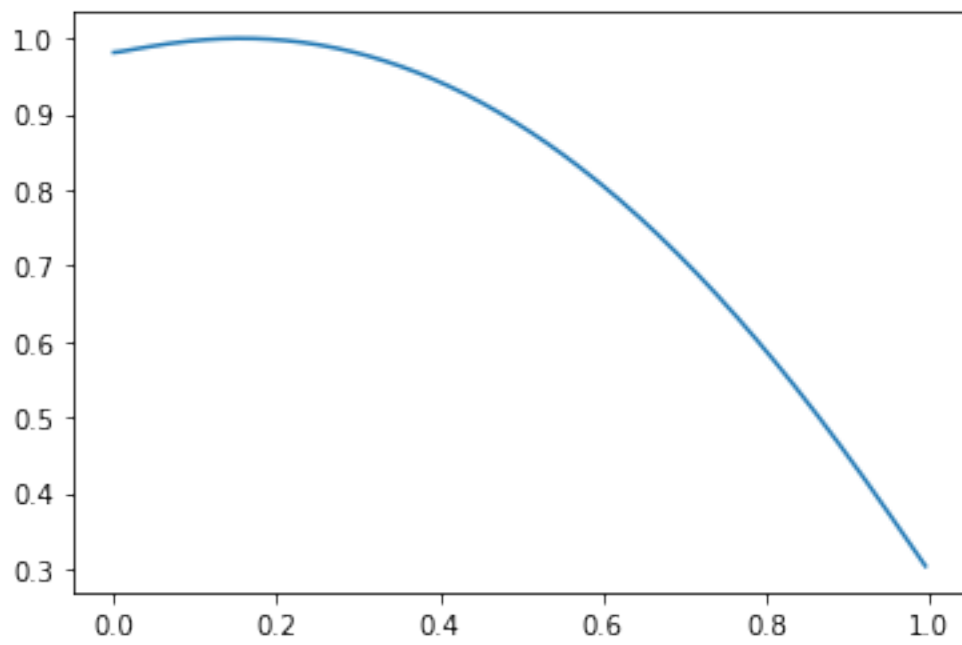
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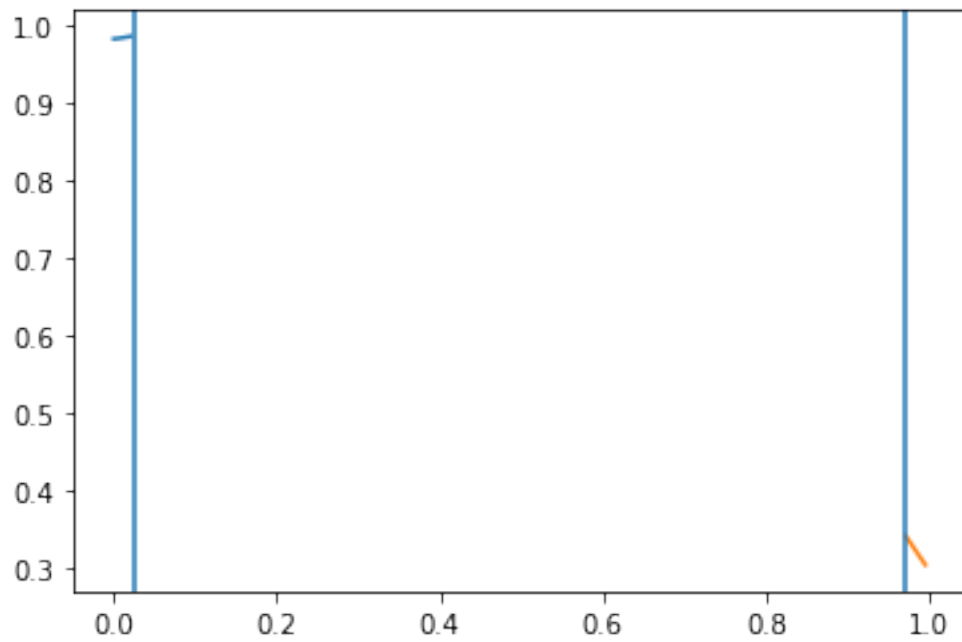
tensor([ 71, 187])



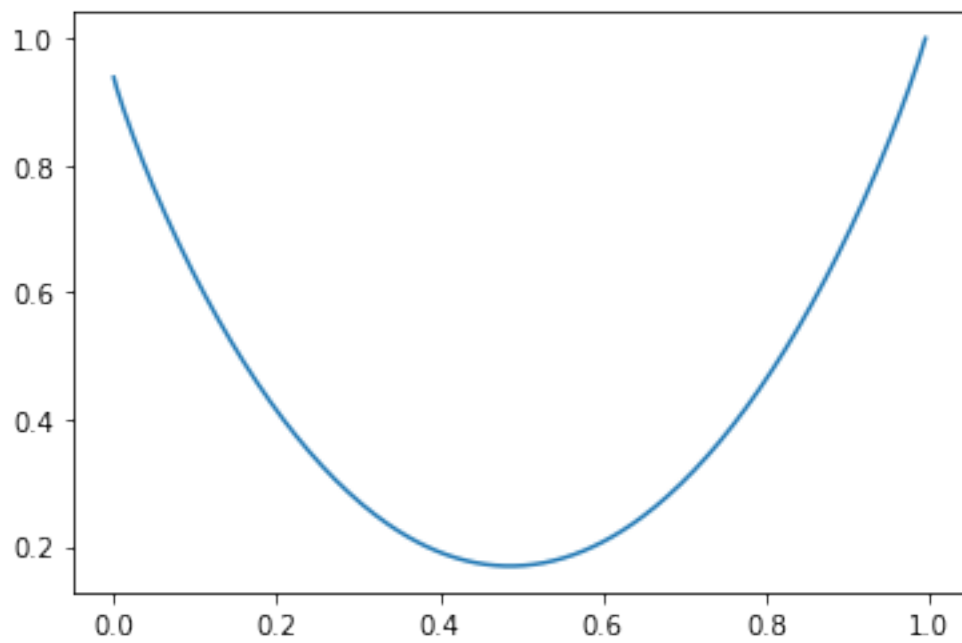
#####



tensor([ 6, 243])

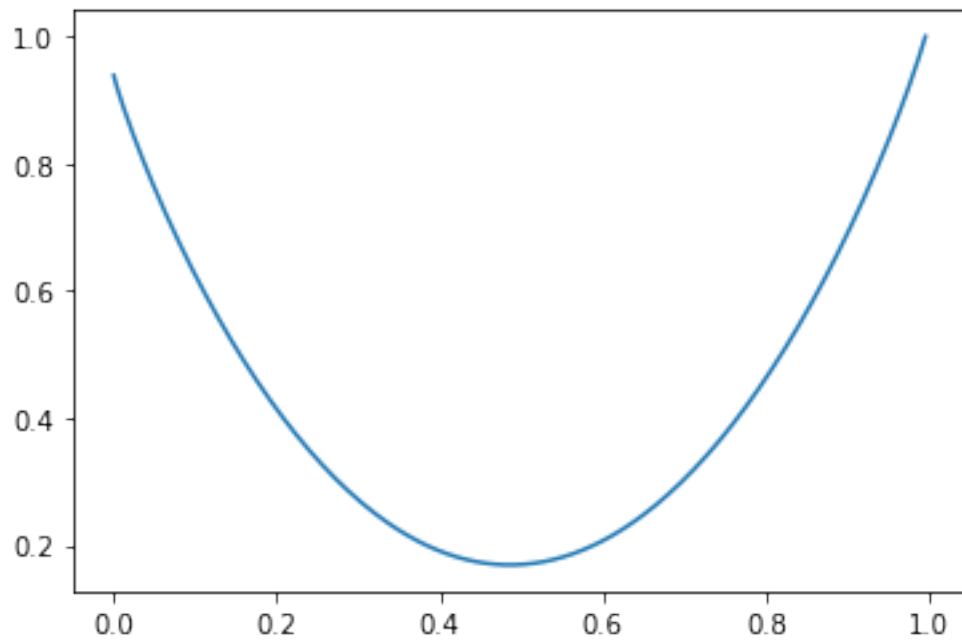


#####



tensor([], dtype=torch.int64)





[ ]: