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ML:Octave Tutorial

From Coursera

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Basic Operations

```
%% Change Octave prompt
PS1('>> ');
%% Change working directory in windows example:
cd 'c:/path/to/desired/directory name'
	t \% Note that it uses normal slashes and does not use escape characters for the empty spaces.
%% elementary operations
5+6
3-2
5*8
1/2
2^6
1 == 2 % false
1 ~= 2 % true. note, not "!="
1 && 0
1 || 0
xor(1,0)
%% variable assignment
a = 3; % semicolon suppresses output
b = 'hi';
c = 3>=1;
```

```
\% Displaying them:
a = pi
disp(a)
disp(sprintf('2 decimals: %0.2f', a))
disp(sprintf('6 decimals: %0.6f', a))
format long
format short
%% vectors and matrices
A = [1 \ 2; \ 3 \ 4; \ 5 \ 6]
v = [1 \ 2 \ 3]
v = [1; 2; 3]
v = [1:0.1:2]
               % from 1 to 2, with stepsize of 0.1. Useful for plot axes
               \% from 1 to 6, assumes stepsize of 1 (row vector)
v = 1:6
C = 2*ones(2,3) % same as C = [2 2 2; 2 2]
                 % 1x3 vector of ones
w = ones(1,3)
w = zeros(1,3)
w = rand(1,3) % drawn from a uniform distribution
w = randn(1,3) % drawn from a normal distribution (mean=0, var=1)
w = -6 + sqrt(10)*(randn(1,10000)); % (mean = -6, var = 10) - note: add the semicolon
            % plot histogram using 10 bins (default)
hist(w)
hist(w,50) % plot histogram using 50 bins
% note: if hist() crashes, try "graphics_toolkit('gnu_plot')"
              % 4x4 identity matrix
I = eve(4)
% help function
help eye
help rand
help help
```

Moving Data Around

Data files used in this section: features X.dat (https://raw.githubusercontent.com/tansaku/py-coursera/master/features X.dat), price Y.dat (https://raw.githubusercontent.com/tansaku/py-coursera/master/price Y.dat)

```
%% dimensions
sz = size(A) % 1x2 matrix: [(number of rows) (number of columns)]
size(A,1) % number of rows
size(A,2) % number of cols
length(v) % size of longest dimension
%% loading data
     % show current directory (current path)
pwd
cd 'C:\Users\ang\Octave files'
                                % change directory
1s
      % list files in current directory
load q1y.dat
               % alternatively, load('q1y.dat')
load q1x.dat
who
       % list variables in workspace
whos
      % list variables in workspace (detailed view)
                % clear command without any args clears all vars
clear q1y
v = q1x(1:10); % first 10 elements of q1x (counts down the columns)
save hello.mat v; % save variable v into file hello.mat
save hello.txt v -ascii; % save as ascii
% fopen, fread, fprintf, fscanf also work [[not needed in class]]
%% indexing
A(3,2) % indexing is (row,col)
A(2,:) % get the 2nd row.
        \% ":" means every element along that dimension
A(:,2) % get the 2nd col
A([1 3],:) % print all the elements of rows 1 and 3
A(:,2) = [10; 11; 12]
                         % change second column
A = [A, [100; 101; 102]]; % append column vec
```

```
A(:) % Select all elements as a column vector.

% Putting data together

A = [1 2; 3 4; 5 6]

B = [11 12; 13 14; 15 16] % same dims as A

C = [A B] % concatenating A and B matrices side by side

C = [A, B] % concatenating A and B matrices side by side

C = [A, B] % Concatenating A and B top and bottom
```

Computing on Data

```
%% initialize variables
A = [1 \ 2; 3 \ 4; 5 \ 6]
B = [11 \ 12;13 \ 14;15 \ 16]
C = [1 1;2 2]
v = [1;2;3]
%% matrix operations
A * C % matrix multiplication
A .* B \% element-wise multiplication
% A .* C or A * B gives error - wrong dimensions
A .^ 2 % element-wise square of each element in A
      % element-wise reciprocal
\log(v) % functions like this operate element-wise on vecs or matrices
exp(v)
abs(v)
-v % -1*v
v + ones(length(v), 1)
% v + 1 % same
   % matrix transpose
%% misc useful functions
% max (or min)
a = [1 15 2 0.5]
val = max(a)
[val,ind] = max(a) % val - maximum element of the vector a and index - index value where maximum occur
val = max(A) % if A is matrix, returns max from each column
% compare values in a matrix & find
a < 3 % checks which values in a are less than 3
find(a < 3) % gives location of elements less than 3
A = magic(3) % generates a magic matrix - not much used in ML algorithms
[[r,c] = find(A>=7) % row, column indices for values matching comparison
\% sum, prod
sum(a)
prod(a)
floor(a) % or ceil(a)
\max(\text{rand}(3), \text{rand}(3))
\max(A,[],1) - \max(A,[])
max(A,[],2) - maximum along rows
A = magic(9)
sum(A,1)
sum(A,2)
sum(sum( A .* eye(9) ))
sum(sum( A .* flipud(eye(9)) ))
% Matrix inverse (pseudo-inverse)
         % inv(A'*A)*A'
pinv(A)
```

Plotting Data

```
%% plotting
t = [0:0.01:0.98];
y1 = sin(2*pi*4*t);
```

```
plot(t,y1);
y2 = cos(2*pi*4*t);
hold on; % "hold off" to turn off
plot(t,y2,'r');
xlabel('time');
ylabel('value');
legend('sin','cos');
title('my plot');
print -dpng 'myPlot.png'
                        "close all" to close all figs
close;
             % or,
figure(1); plot(t, y1);
figure(2); plot(t, y2);
figure(2), clf; % can specify the figure number
subplot(1,2,1); % Divide plot into 1x2 grid, access 1st element
subplot(1,2,2); % Divide plot into 1x2 grid, access 2nd element
plot(t,y2);
axis([0.5 1 -1 1]); % change axis scale
%% display a matrix (or image)
figure;
imagesc(magic(15)), colorbar, colormap gray;
% comma-chaining function calls.
a=1,b=2,c=3
a=1;b=2;c=3;
```

Control statements: for, while, if statements

```
v = zeros(10,1);
for i=1:10,
   v(i) = 2^i;
\% Can also use "break" and "continue" inside for and while loops to control execution.
i = 1;
while i <= 5,
v(i) = 100;
i = i+1;
end
i = 1;
while true,
 v(i) = 999;
 i = i+1;
 if i == 6,
   break;
 end:
end
if v(1)==1,
disp('The value is one!');
elseif v(1)==2,
 disp('The value is two!');
else
disp('The value is not one or two!');
end
```

Functions

To create a function, type the function code in a text editor (e.g. gedit or notepad), and save the file as "functionName.m"

Example function:

```
function y = squareThisNumber(x)
y = x^2;
```

To call the function in Octave, do either:

1) Navigate to the directory of the functionName.m file and call the function:

```
% Navigate to directory:
cd /path/to/function

% Call the function:
functionName(args)
```

2) Add the directory of the function to the load path and save it:

You should not use addpath/savepath for any of the assignments in this course. Instead use 'cd' to change the current working directory. Watch the video on submitting assignments in week 2 for instructions.

```
% To add the path for the current session of Octave:
addpath('/path/to/function/')
% To remember the path for future sessions of Octave, after executing addpath above, also do:
savepath
```

Octave's functions can return more than one value:

```
function [y1, y2] = squareandCubeThisNo(x)
y1 = x^2
y2 = x^3
```

Call the above function this way:

```
[a,b] = squareandCubeThisNo(x)
```

Vectorization

Vectorization is the process of taking code that relies on **loops** and converting it into **matrix operations**. It is more efficient, more elegant, and more concise.

As an example, let's compute our prediction from a hypothesis. Theta is the vector of fields for the hypothesis and x is a vector of variables.

With loops:

```
prediction = 0.0;
for j = 1:n+1,
   prediction += theta(j) * x(j);
end;
```

With vectorization:

```
prediction = theta' * x;
```

If you recall the definition multiplying vectors, you'll see that this one operation does the element-wise multiplication and overall sum in a very concise notation.

Working on and Submitting Programming Exercises

- 1. Download and extract the assignment's zip file.
- 2. Edit the proper file 'a.m', where a is the name of the exercise you're working on.
- 3. Run octave and cd to the assignment's extracted directory
- 4. Run the 'submit' function and enter the assignment number, your email, and a password (found on the top of the "Programming Exercises" page on coursera)

Video Lecture Table of Contents

Basic Operations

```
0:00 Introduction
3:15 Elementary and Logical operations
5:12 Variables
7:38 Matrices
8:30 Vectors
11:53 Histograms
12:44 Identity matrices
13:14 Help command
```

Moving Data Around

```
0:24
        The size command
1:39
        The length command
2:18
        File system commands
2:25
        File handling
        Who, whos, and clear
4:50
6:50
        Saving data
8:35
        Manipulating data
12:10
       Unrolling a matrix
12:35
       Examples
14:50
       Summary
```

Computing on Data

```
0:00 Matrix operations
0:57 Element-wise operations
4:28 Min and max
5:10 Element-wise comparisons
5:43 The find command
6:00 Various commands and operations
```

Plotting data

```
0:00
        Introduction
0:54
        Basic plotting
2:04
        Superimposing plots and colors
3:15
        Saving a plot to an image
4:19
        Clearing a plot and multiple figures
4:59
        Subplots
6:15
        The axis command
6:39
        Color square plots
        Wrapping up
8:35
```

Control statements

```
0:10 For loops
1:33 While loops
3:35 If statements
4:54 Functions
```

6:15	Search paths	1
7:40	Multiple return values	- :
8:59	Cost function example (machine learning)	- 1
12:24	Summary	į

Vectorization

;		i
0:00	Why vectorize?	i
1:30	Example	i
4:22	C++ example	i
5:40	Vectorization applied to gradient descent	i
9:45	Python	i
<u>.</u>		j

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External Resources

Octave Quick Reference (http://enacit1.epfl.ch/octave_doc/refcard/refcard-a4.pdf)

An Introduction to Matlab (http://www.maths.dundee.ac.uk/ftp/na-reports/MatlabNotes.pdf)

Learn X in Y Minutes: Matlab (https://learnxinyminutes.com/docs/matlab/)

Frequently Asked Questions

Q: Where is the MATLAB tutorial?

A: Octave and MATLAB are mostly identical for the purposes of this course. The differences are minor and and are pointed-out in the lecture notes in the Wiki, and in the Tutorials for the programming exercises (see the Forum for a list of Tutorials).

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