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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'
%% Note that it uses normal slashes and does not uses escape characters for the empty spaces.
%% elementary operations
5+6
3-2
5*8
1/2
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 short
%% vectors and matrices
A = [1 \ 2; \ 3 \ 4; \ 5 \ 6]
v = [1 \ 2 \ 3]
v = [1; 2; 3]
{
m 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)
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)
           % plot histogram using 10 bins (default)
hist(w)
hist(w,50) % plot histogram using 50 bins
I = eye(4)
            % 4x4 identity matrix
% help function
help eye
help rand
help help
```

Moving Data Around

```
%% 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
pwd % show current directory (current path)
cd 'C:\Users\ang\Octave files' % change directory
      % list files in current directory
load gly.dat
              % alternatively, load('qly.dat')
load qlx.dat
      % list variables in workspace
who
    whos
             % clear w/ no argt clears all
v = qlx(1:10); % first 10 elements of qlx (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.
       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] or [A,B]- concatenating A and B matrices side by side
C = [A; B] - Concatenating A and B top and bottom
```

Computing on Data

```
%% matrix operations
A st C st matrix multiplication
A .* B % element-wise multiplcation
% A .* C or A * B gives error - wrong dimensions A .^ 2 % element-wise square of each element in A
1./v % element-wise reciprocal
\mathsf{log}(\mathsf{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
% find
a < 3
find(a < 3)
A = magic(3)
[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) - \maximum along columns(defaults to columns - \max(A,[]))
min(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; % or, "close all" to close all figs
```

```
figure(2), clf; % can specify the figure number
subplot(1,2,1); % Divide plot into 1x2 grid, access 1st element
plot(t,y1);
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;
end
% Can also use "break" and "continue" inside for and while loops to control execution.
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:

```
% 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 unlike most other programming languages . Example:

```
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

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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

```
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       The size command
1:39
       The length command
2:18
       File system commands
2:25
       File handling
4:50
      Who, whos, and clear
6:50
       Saving data
8:35
       Manipulating data
      Unrolling a matrix
12:10
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
      Clearing a plot and multiple figures
4:19
4:59
       Subplots
6:15
       The axis command
6:39
       Color square plots
8:35
       Wrapping up
```

Control statements

```
0:10 For loops
1:33 While loops
3:35 If statements
4:54 Functions
6:15 Search paths
7:40 Multiple return values
8:59 Cost function example (machine learning)
```

12:24 Summary

Vectorization

0:00 1:30	Why vectorize? Example
4:22	C++ example
5:40	Vectorization applied to gradient descent

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External Resources

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

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

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