

Example-gradient-less-optimization

November 23, 2019

```
[1]: %pylab inline
```

Populating the interactive namespace from numpy and matplotlib

```
[2]: import examples as eg
import numpy as np
from numpy import *
import dionysus
```

The circular coordinates pipeline for examining different smoothness cost-functions:

- Step 1. Getting the point cloud
- Step 2. Computing the Vietoris-Rips filtration and its cohomology
- Step 3. Selecting the Cocycle
- Step 4. First smoothing using Least Squares (Optional)
- Step 5. Second smoothing using a new cost function

0.1 Step 1 - Getting the point cloud

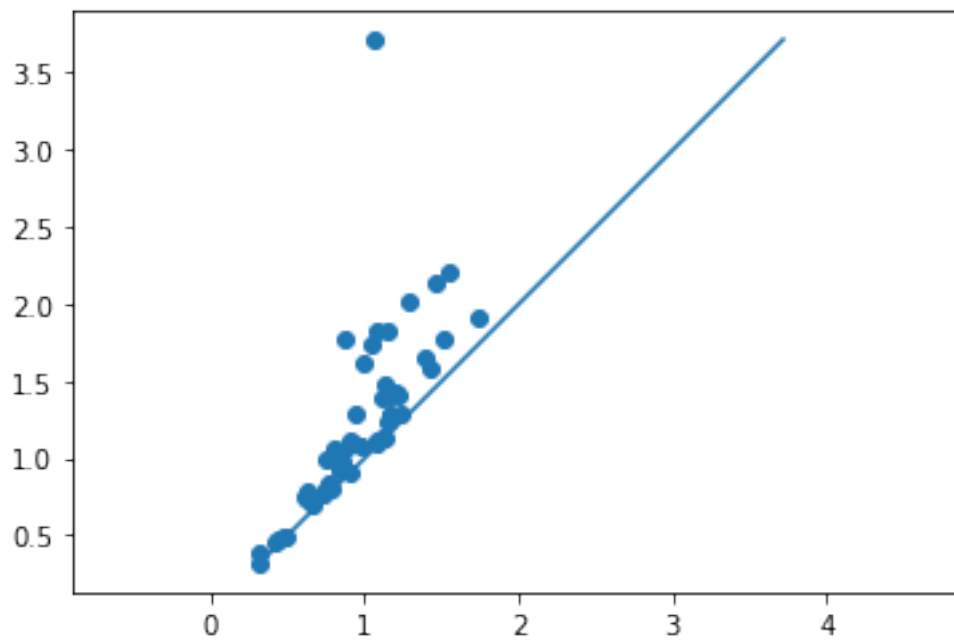
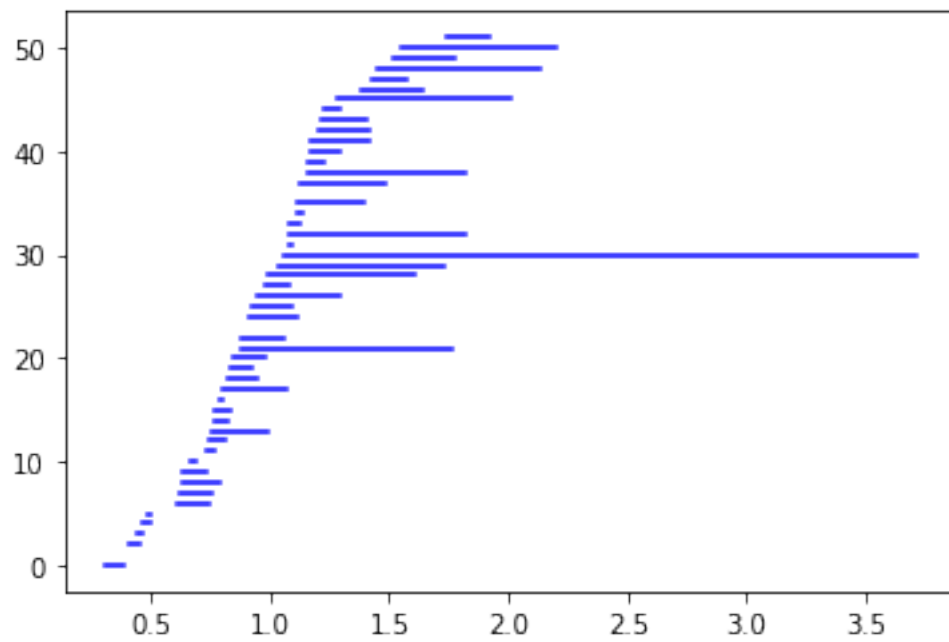
```
[3]: annulus = eg.pinch_torus_example(n=200)
#The examples.py generates data points in form of point clouds that can be
→analyzed using the imported dionysus module.
```

0.2 Step 2 - Computing Vietoris-Rips Complexes and Cohomology

```
[4]: prime = 23 #choose the prime base for the coefficient field that we use to
→construct the persistence cohomology.

vr = dionysus.fill_rips(annulus, 2, 4.) #Vietoris-Rips complex
cp = dionysus.cohomology_persistence(vr, prime, True) #Create the persistent
→cohomology based on the chosen parameters.
dgms = dionysus.init_diagrams(cp, vr) #Calculate the persistent diagram using
→the designated coefficient field and complex.
dionysus.plot.plot_barcodes(dgms[1], show=True)
dionysus.plot.plot_diagram(dgms[1], show=True)
#dionysus.plot.plot_diagram(dgms[0], show=True)
```

#Plot the barcode and diagrams using matplotlib incarnation within Dionysus2. ▢
↪ This mechanism is different in Dionysus.



0.3 Step 3 - Selecting the cocycle and visualization.

```
[5]: type(plt)
```

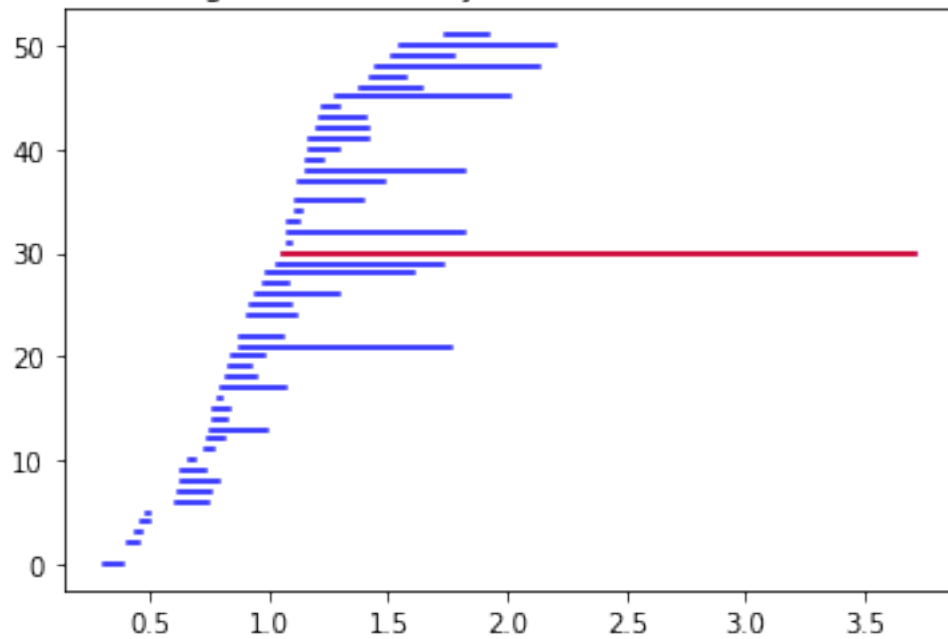
```
[5]: module
```

```
[5]: threshold = 1
bars = [bar for bar in dgms[1] if bar.death-bar.birth > threshold] #choosing
    ↪ cocycle that persist at least threshold=1.
cocycles = [cp.cocycle(bar.data) for bar in bars]
#plt is the matplotlib incarnation.

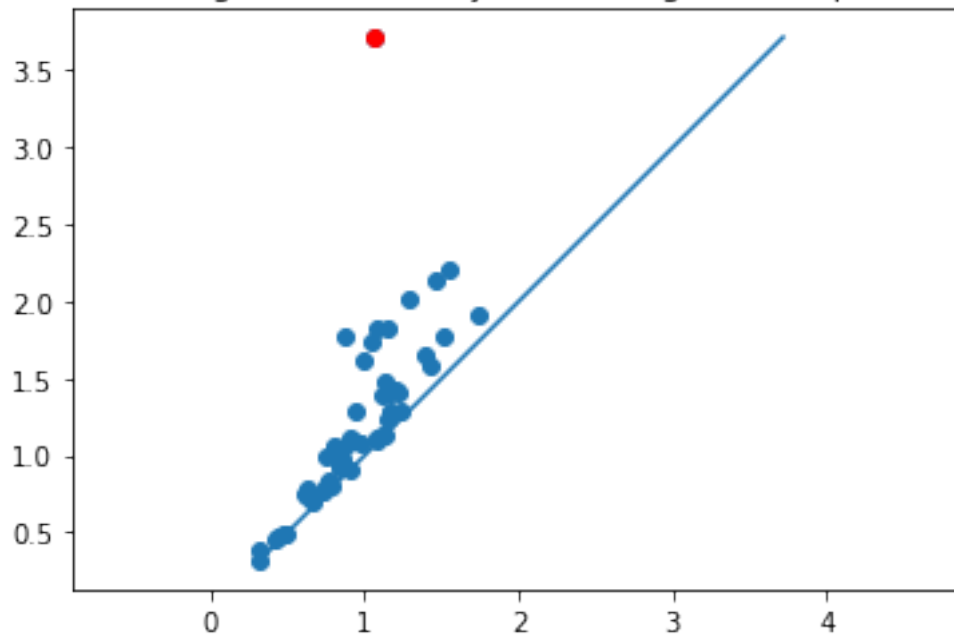
#Red highlight cocyles that persist more than threshold value on barcode, when
    ↪ more than one cocyles have persisted over threshold values, this plots the
    ↪ first one.
dionysus.plot.plot_bars(dgms[1], show=False)
plt.plot([[bar.birth,bar.death] for bar in dgms[1] if bar.death-bar.birth >
    ↪ threshold][0],[[x,x] for x,bar in enumerate(dgms[1]) if bar.death-bar.birth
    ↪ > threshold][0], 'r')
plt.title('Showing the selected cycles on bar codes (red bars)')
plt.show()

#Red highlight ***ALL*** cocyles that persist more than threshold value on
    ↪ diagram.
dionysus.plot.plot_diagram(dgms[1], show=False)
Lt1 = [[point.birth,point.death] for point in dgms[1] if point.death-point.
    ↪ birth > threshold]
for Lt3 in Lt1:
    #print(Lt3)
    plt.plot(Lt3[0],Lt3[1], 'ro')
plt.title('Showing the selected cycles on diagram (red points)')
plt.show()
```

Showing the selected cycles on bar codes (red bars)



Showing the selected cycles on diagram (red points)



```
[7]: chosen_cocycle= cocycles[0]
      chosen_bar= bars[0]
```

0.4 Step 4 - First smoothing using Least Squares (Optional)

If it is computed the smoothed coefficients can be used as initial condition for the optimization code

```
[8]: vr_8 = dionysus.Filtration([s for s in vr if s.data <= max([bar.birth for bar_u
    ↪in bars])])
coords = dionysus.smooth(vr_8, chosen_cocycle, prime)
```

0.4.1 Visualization

```
[9]: np.shape(annulus.T)
annulus.T[1,:]
```

```
[9]: array([-2.00508897,  1.20362447,  2.40415289,  3.04326264,  2.1568479 ,
           3.93622072,  1.27962633,  1.90079576,  3.92236424,  1.21402323,
           0.09961478, -1.43949787,  0.11915736, -0.90601696, -0.23756278,
          -2.16994545, -2.05953864, -2.0209653 , -1.98722423,  1.83351228,
          -0.23450408, -0.72958746, -1.07602218,  3.06613617,  3.52966921,
          -2.05974359, -2.25915   ,  1.19311805, -1.49262047,  1.85765028,
          -0.37499451, -0.81360144, -1.46045023,  2.15032601,  0.9576045 ,
           0.83230723, -1.0499545 , -2.26680817,  2.11450556,  0.30349523,
          -2.80436707,  3.65778482,  1.59307866, -3.72148371,  3.21935934,
          -3.14894429,  1.95540164, -0.51859973, -1.73901113,  1.52006897,
           3.92977568, -1.22762048,  0.89503248,  0.58962693,  2.84903371,
           1.11616751, -1.02539547,  0.05390425,  0.74388582,  1.66779298,
           0.64971302, -1.32349791,  0.51069434,  3.29352978, -2.40809596,
           3.79772269,  2.16727999,  3.28163315, -2.11894721, -4.03161433,
          -3.67115429, -1.86131828, -2.82578051,  0.7488461 ,  2.93668456,
          -1.79717501, -3.38042814, -0.20192614,  3.60356166,  1.26335588,
           0.52975111,  0.99859274, -0.31758155, -0.18784847, -2.22705332,
          -2.18491337, -2.15637596,  2.42586189,  3.25828906,  2.78350236,
          -0.86019629,  1.31740927,  3.42874808,  3.59946848, -3.7110652 ,
          -2.6932765 , -1.88043291,  3.23202772, -0.69327988,  2.06814286,
           0.18670734, -1.78272294,  2.56188977, -2.27540141, -1.5860532 ,
          -2.14224577, -3.06653512, -4.08530259,  1.77404725, -1.42331708,
           1.79586028,  2.3237186 ,  0.90302734,  1.24450941,  1.26208024,
          -1.82732811,  0.84230055,  0.53118069, -1.0815197 , -2.21365328,
          -3.29166122, -4.06465115, -3.04719054, -1.37715185, -2.41216368,
           2.4557141 ,  1.99461499, -3.07608331,  1.02806154, -0.01521507,
           4.08237977, -1.6617977 ,  0.88654172, -2.04420602,  2.27496134,
          -0.30460317, -0.89168836,  2.93311315,  3.5317377 , -0.58726041,
           0.58690553, -0.42582167, -2.93382506,  1.4355243 ,  1.89775831,
          -1.94499854,  1.64311387, -3.75642747, -1.71304345, -1.56227373,
          -0.73003982, -0.7242132 , -3.27368216,  1.8893643 , -1.52255221,
           0.61866326,  2.4179876 , -1.89013811,  1.19703588,  3.19322283,
```

```

2.99708416, 1.59782871, 2.65256463, 0.47483487, 1.45377251,
-1.94779554, -3.28603361, 1.01984503, 3.69970845, -1.50719167,
-2.89676935, -2.4032065 , 3.24917405, -1.37622331, -0.54917669,
1.82943857, -3.17478092, 1.19912508, 0.4392977 , 2.27489728,
3.52988491, -1.92106385, -1.37697533, 1.69870844, -2.11974327,
-1.73225712, 2.91900369, 1.38109927, 1.86577923, 3.0841793 ,
-0.30301528, 0.25470016, 1.51202881, 2.55250551, 2.75418444,
-2.22244898, -3.51102852, 4.07539552, -2.99252273, -1.55649298])

```

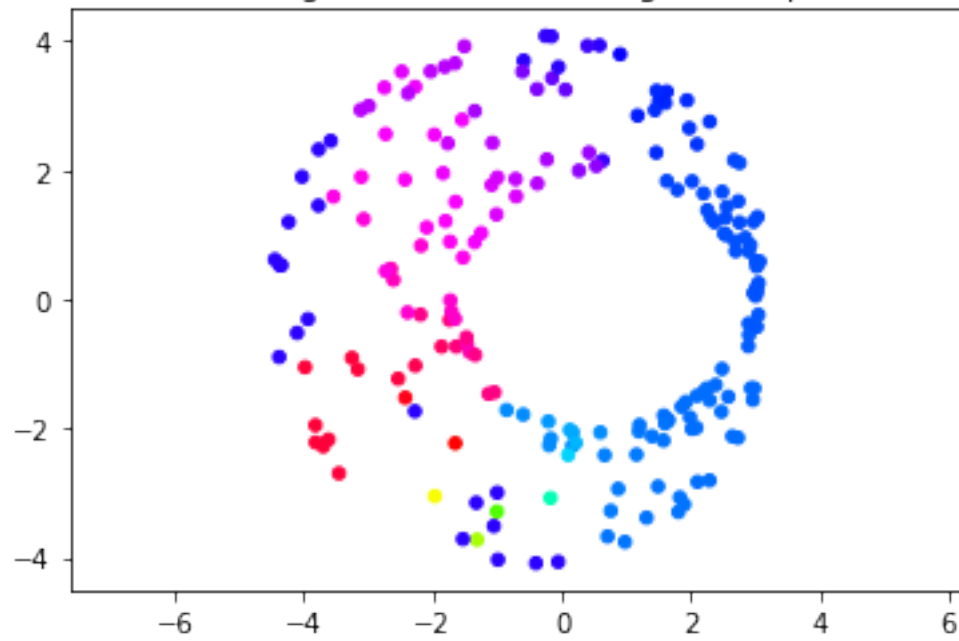
```

[10]: #plt.rcParams['lines.markersize'] = 150
scatter(annulus.T[0,:],annulus.T[1,:],s=20, c=coords, cmap="hsv")
plt.axis('equal')
plt.title('Smoothing of coordinates using least squares')
plt.show()

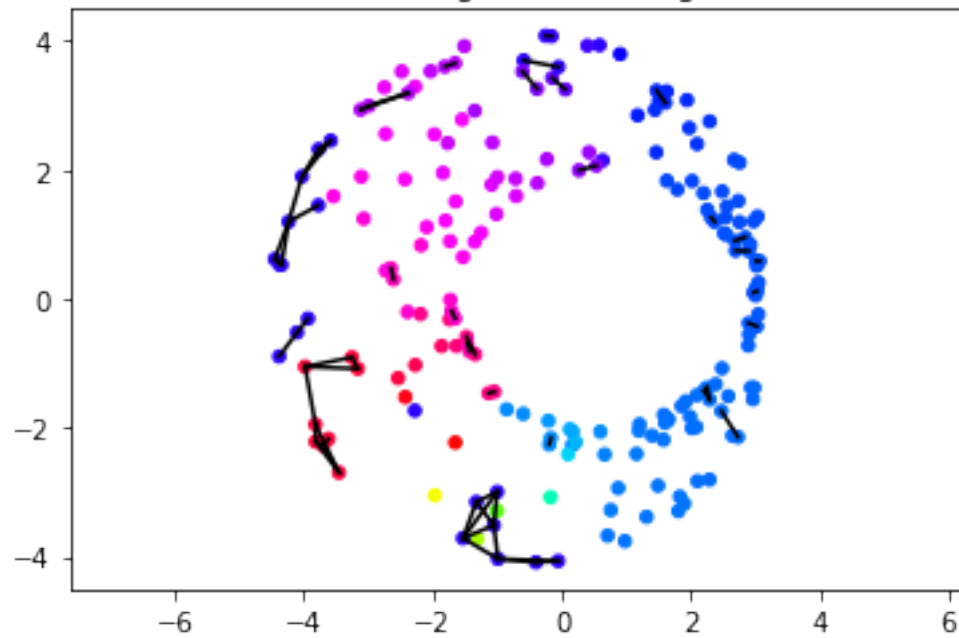
toll = 1e-5
p,val = (chosen_bar,coords)
edges_costant = []
thr = p.birth # i want to check all edges that were there when the cycle was
↳ created
for s in vr:
    if s.dimension() != 1:
        continue
    elif s.data > thr:
        break
    if abs(val[s[0]]-val[s[1]]) <= toll:
        edges_costant.append([annulus[s[0],:],annulus[s[1],:]])
edges_costant = np.array(edges_costant)
scatter(annulus.T[0,:],annulus.T[1,:],s=20, c=coords, cmap="hsv")
plot(edges_costant.T[0,:],edges_costant.T[1,:], c='k')
plt.axis('equal')
plt.title('Visualizing constant edges')
plt.show()

```

Smoothing of coordinates using least squares



Visualizing constant edges



0.5 Step 5 - Second smoothing using a new cost function

```
[11]: import utils
l2_cocycle, f, bdry = utils.optimizer_inputs(vr, bars, chosen_cocycle, coords, prime)
```

```
[62]: #l2_cocycle.reshape(-1, 1)
l2_cocycle = l2_cocycle.reshape(-1, 1)
l2_cocycle.shape
f-bdry*l2_cocycle
```

```
[62]: array([[ 1.34261787e-04],
           [ 0.00000000e+00],
           [ 7.21521040e-04],
           ...,
           [-7.25702799e-01],
           [ 2.54886444e-02],
           [-3.46376230e-02]])
```

```
[13]: ##It does not seem to work to have double invokes here...
import scipy as scp
from scipy.optimize import minimize
#cost = lambda z: cost_functions.cost_Lpnorm_mvj(z, F= f, B= bdry, p= 20)
#grad = lambda z: cost_functions.grad_Lpnorm_mvj(z, F= f, B= bdry, p= 20)
def cost(z):
    import cost_functions
    return cost_functions.cost_Lpnorm_mvj(z, F= f, B= bdry, p= 20)

def grad(z):
    import cost_functions
    return cost_functions.grad_Lpnorm_mvj(z, F= f, B= bdry, p= 20)

#res = minimize(cost, l2_cocycle, method='L-BFGS-B', jac = grad)
res=scp.optimize.minimize(cost, l2_cocycle, method="Nelder-Mead")
res
```

```
[13]: final_simplex: (array([[-0.05451331,  0.28114358, -0.12064127, ...,
           0.05098397,
           -0.35296924,  0.04656912],
           [-0.05696441,  0.28471171, -0.12123665, ...,  0.05021478,
           -0.35123827,  0.04911355],
           [-0.05586976,  0.28959666, -0.1201513 , ...,  0.04395024,
           -0.3496279 ,  0.0462421 ],
           ...,
           [-0.05578217,  0.3030439 , -0.12044484, ...,  0.06175777,
           -0.36074508,  0.04456829],
           [-0.05392428,  0.29577467, -0.12064941, ...,  0.07376492,
```



```

-0.35477235, 0.04658347],
[-0.05531316, 0.29315442, -0.1205647 , ..., 0.06823311,
-0.35421269, 0.04844229]]), array([1.25956829, 1.25973874, 1.25979526,
1.25984778, 1.26002425,
1.26016862, 1.26033665, 1.26035373, 1.26037607, 1.26040775,
1.26047032, 1.26049098, 1.2605934 , 1.26059794, 1.26069819,
1.26075562, 1.26076727, 1.26077282, 1.26093538, 1.26096887,
1.2609698 , 1.26099686, 1.26100837, 1.2610201 , 1.26103036,
1.26104095, 1.26106399, 1.26106715, 1.26108539, 1.26108758,
1.26111996, 1.26116059, 1.26116662, 1.26116679, 1.26122926,
1.26125171, 1.26126009, 1.26138357, 1.26140897, 1.26142743,
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1.26156518, 1.26158031, 1.26161764, 1.26163432, 1.26166357,
1.26169775, 1.26172809, 1.26173529, 1.26177588, 1.2617763 ,
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1.26190712, 1.26191466, 1.26191792, 1.26194113, 1.26196473,
1.26196515, 1.2619662 , 1.26196695, 1.26197776, 1.26199013,
1.2620279 , 1.26203247, 1.26203365, 1.26208329, 1.26213151,
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1.26220124, 1.26222865, 1.26223067, 1.26223605, 1.26224145,
1.26227518, 1.26229821, 1.26235037, 1.26236873, 1.2623818 ,
1.26239551, 1.26241953, 1.26243305, 1.26247871, 1.26248707,
1.26249028, 1.26251119, 1.26254209, 1.26256433, 1.26259171,
1.26263079, 1.26263765, 1.26264061, 1.26264958, 1.26266315,
1.26267545, 1.26269331, 1.26270551, 1.2627651 , 1.26276814,
1.26277286, 1.26281049, 1.26282568, 1.26284655, 1.26285448,
1.26287195, 1.26287371, 1.26289175, 1.26290729, 1.2629234 ,
1.2629274 , 1.26293125, 1.26293304, 1.26295298, 1.26296713,
1.26298546, 1.26304422, 1.26307946, 1.26308951, 1.26309928,
1.26315169, 1.26319948, 1.26320207, 1.2632279 , 1.26323262,
1.26327723, 1.2633085 , 1.2633095 , 1.26332236, 1.26336195,
1.26337316, 1.26340049, 1.26341088, 1.2634146 , 1.26343137,
1.26343223, 1.26343641, 1.26344639, 1.26345213, 1.26347802,
1.26348641, 1.26348684, 1.26350516, 1.26351443, 1.26352477,
1.26352493, 1.26355632, 1.26355868, 1.26358308, 1.26362232,
1.26366049, 1.26367223, 1.26368862, 1.26369232, 1.26369589,
1.26373263, 1.26373604, 1.26374181, 1.26375046, 1.26376605,
1.26378995, 1.26380019, 1.26381036, 1.26382274, 1.26382753,
1.26386422, 1.26387224, 1.26387246, 1.26389985, 1.26390113,
1.2639355 , 1.26395324, 1.26398531, 1.26406673, 1.26406976,
1.26409664, 1.26410148, 1.26410676, 1.26412206, 1.26412329,
1.26414855, 1.26417278, 1.2642054 , 1.26421945, 1.26422093,
1.26422762]))
fun: 1.2595682937309658
message: 'Maximum number of function evaluations has been exceeded.'
nfev: 40000

```

```

nit: 39387
status: 1
success: False
x: array([-5.45133120e-02,  2.81143583e-01, -1.20641269e-01,
1.32066783e-01,
-5.24926468e-02, -2.48188521e-02, -1.63857403e-01,  1.40920426e-01,
 1.17554934e-02, -1.12864394e-02,  2.78806954e-01,  1.31464474e-04,
-8.64968981e-02,  1.22675202e-01, -1.91937756e-02,  8.75710975e-03,
 8.80060689e-03,  4.98543238e-03, -1.37944549e-02,  1.98508080e-01,
 3.09655931e-01, -3.91594662e-02, -4.83917048e-03, -1.99463505e-03,
-1.62441849e-02, -1.21083513e-02, -2.24772822e-04, -2.96680816e-01,
-1.15546779e-01,  1.50693474e-02, -1.31031183e-02, -2.15524592e-01,
 1.28969121e-01,  7.88465743e-02,  4.04515059e-03,  8.07543256e-02,
 6.36145483e-02,  8.55514258e-02, -1.63712900e-01, -8.61171297e-02,
 2.68321000e-03,  7.78647340e-01, -1.79544377e-01, -1.31233936e-04,
-8.02762275e-01,  1.60981258e-03,  2.55881242e-03,  8.18399814e-03,
-1.80417746e-01, -4.97637470e-01,  7.40930279e-03, -2.44114648e-01,
-1.01361674e-01,  1.02591057e-01, -3.51742551e-03,  7.02776922e-03,
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-1.08173698e-01, -1.37024027e-03, -5.45996688e-02,  7.20319104e-01,
-7.58701342e-02,  1.01357509e-02,  5.85964544e-02,  5.95829881e-01,
 9.48654092e-03,  6.63437237e-01,  5.36074569e-01, -1.62437077e-01,
 2.73710591e-03,  7.29320203e-02, -1.00645232e-03,  7.75637391e-02,
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-1.28215330e-01,  1.13832278e-01,  2.54766611e-02, -6.67580185e-02,
 2.68207697e-03, -1.76666932e-01,  3.67097027e-02,  6.20554979e-01,
-3.17989424e-01,  6.05238067e-03,  7.10083430e-01,  9.29155118e-02,
 1.81230492e-02, -3.73872629e-03,  3.45379566e-04, -7.89206733e-02,
 4.75675357e-01, -4.52737396e-02,  5.83830156e-01, -1.48261012e-03,
 4.01116416e-02, -7.84620422e-03, -2.21030318e-01,  2.89723545e-03,
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 5.55306465e-02,  4.01791277e-02,  7.03152376e-01, -1.85574678e-01,
 1.07982759e-01, -1.62207106e-01,  2.35751003e-03,  1.02865831e-01,
-1.40515269e-01, -3.60901221e-01, -1.64037141e-01,  1.85124514e-01,
-5.71738350e-02,  6.64370453e-03,  1.76227163e-01, -8.54809871e-02,
 3.48751566e-01,  1.05337777e-01, -1.39209222e-01, -3.47549807e-02,
-5.01720539e-01,  1.34849827e-02,  1.34031907e-01, -4.92376028e-03,
 6.70637174e-01,  1.19287640e-02,  2.09579955e-01, -2.64210149e-01,
-3.37364308e-01,  3.02646485e-01,  1.89037414e-02, -1.51195378e-01,
-1.01843061e-01, -2.99442731e-01, -1.63939621e-01, -1.69784197e-01,
-4.23980637e-01,  2.94414778e-01,  1.77179641e-01, -2.52933237e-02,
-1.45231290e-02,  6.17100797e-02,  4.08289969e-01,  9.50129118e-02,
 1.62884010e-01,  6.96527720e-01, -1.32708705e-01, -5.00577229e-01,
 3.41912723e-03,  2.20164916e-04,  1.51485645e-03, -2.40423357e-01,
-1.60101646e-02,  5.13620675e-03,  1.25511477e-01,  1.05104287e-01,
 4.33336445e-01, -2.80786766e-01,  4.88307021e-03,  7.12801091e-01,
 3.25356431e-01, -2.04920629e-02, -2.43416476e-02,  1.38167906e-02,

```

```

5.36109026e-03, 5.11829922e-01, -8.36260896e-02, 2.13455107e-02,
-3.74698020e-02, 2.04416373e-02, 1.09837032e-01, 8.82086428e-02,
7.46434580e-01, -2.97675058e-01, 1.84457051e-01, 1.66865505e-02,
-8.50934106e-02, -4.36920985e-02, 9.45159713e-02, -2.33925443e-01,
-2.22654498e-01, 1.61877186e-03, -2.87485112e-01, -3.69495245e-01,
1.50987438e-01, -8.07331660e-02, -1.10013780e-01, -3.26917068e-01,
-6.29027151e-02, 5.09839667e-02, -3.52969239e-01, 4.65691232e-02])

```

```

[102]: import tensorflow as tf
import tensorflow_probability as tfp
'''Following seems deprecated in newer version of tfp
#pip install --upgrade tensorflow-probability==0.70
#alternatively, we can use tensorflow to minimize the cost function without_
↳gradient information, here we can use multiple black-box functions like Adams
#For more: Check at https://www.tensorflow.org/probability/api_docs/python/tfp/
↳math/minimize
x = tf.Variable(0.)
cost_fun = lambda: cost_functions.cost_Lpnorm_mvj(x, F= f, B= bdry, p= 20)
res_tfp=tfp.math.minimize(
    cost_fun,
    num_steps=1000,
    optimizer=tfp.optimizers.Adam(learning_rate=0.1)
)
'''
#Following seems working, c.f.
#https://stackoverflow.com/questions/55552715/
↳tensorflow-2-0-minimize-a-simple-function
def cost(z):
    import cost_functions
    return cost_functions.cost_Lpnorm_mvj(z, F= f, B= bdry, p= 20)
#type(bdry)
#scipy.sparse.csr.csr_matrix
B_mat = bdry.todense()
import tensorflow as tf
print(f.shape)
print((B_mat*l2_cocycle).shape)
z = tf.Variable(l2_cocycle, trainable=True)

#L1 in tensorflow language
cost_z = tf.reduce_sum( tf.abs(f - B_mat @ z) )
#L2 in tensorflow language
cost_z = tf.reduce_sum( tf.pow( tf.abs(f - B_mat @ z),2 ) )
#Lp+alpha*Lq norm in tensorflow language
lp=1
lq=4
alpha=0.8

```

```

cost_z = tf.pow( tf.reduce_sum( tf.pow( tf.abs(f - B_mat @ z),lp ) ), 1/lp) +
↪alpha* tf.pow( tf.reduce_sum( tf.pow( tf.abs(f - B_mat @ z),lq ) ), 1/lq)

#Gradient Descedent Optimizer
opt_gd = tf.train.GradientDescentOptimizer(0.1).minimize(cost_z)
#Adams Optimizer
opt_adams = tf.train.AdamOptimizer(1e-4).minimize(cost_z)
#The latter is much better in terms of result

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    for i in range(1000):#How many iterations you want to run?
        #print(sess.run([x,loss]))
        sess.run(opt_adams)
    res_tf=sess.run([z,cost_z])
type(res_tf)
print(res_tf)
res_tf=res_tf[0]
res_tf

```

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```

```

[103]: color = np.mod(res_tf.T[0,:],1)
       scatter(annulus.T[0,:],annulus.T[1,:],s=20, c=color, cmap="hsv")

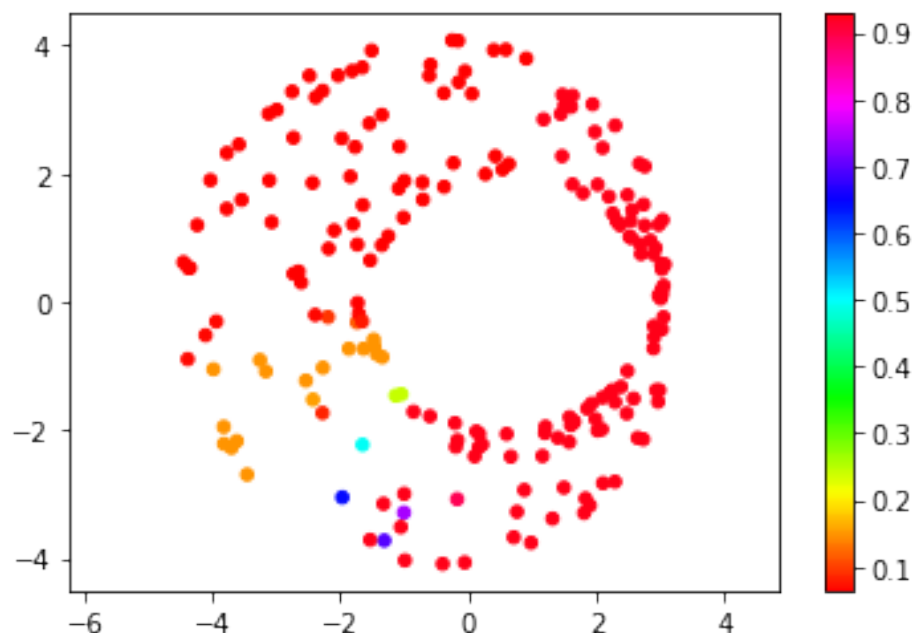
```

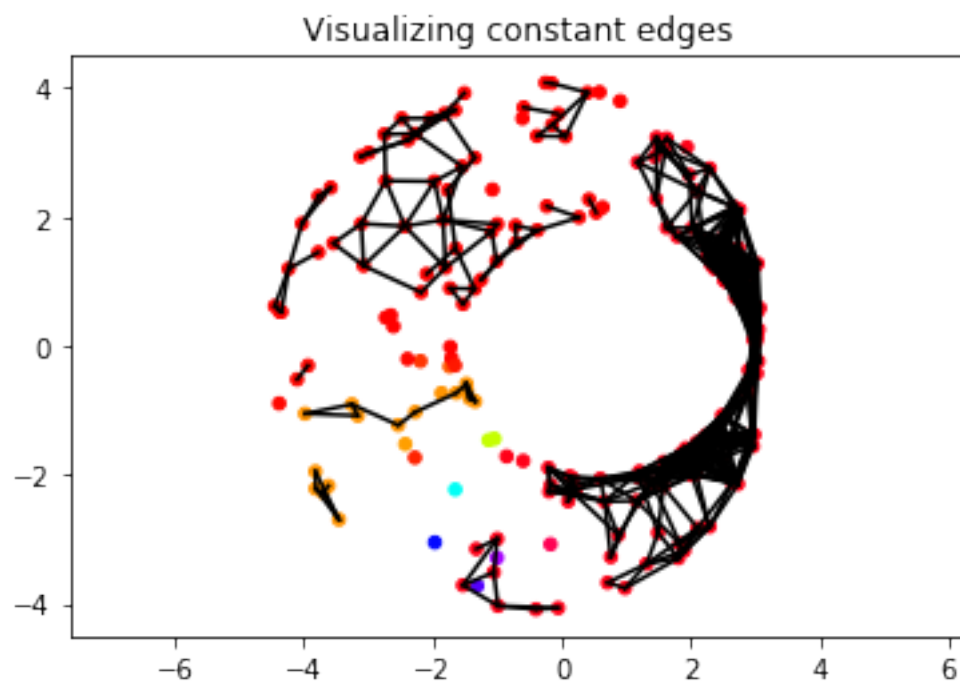
```

#scatter(*annulus.T, c= color, cmap="hsv")
plt.colorbar()
plt.axis('equal')
plt.title('Smoothed values mod 1 - L{} + {}*L{} elastic norm with TensorFlow'.
    ↳format(lp,alpha,lq))
plt.show()
toll = 1e-5
edges_constant = []
thr = chosen_bar.birth # i want to check constant edges in all edges that were
    ↳there when the cycle was created
for s in vr:
    if s.dimension() != 1:
        continue
    elif s.data > thr:
        break
    if abs(color[s[0]]-color[s[1]]) <= toll:
        edges_constant.append([annulus[s[0],:],annulus[s[1],:]])
edges_constant = np.array(edges_constant)
#scatter(*annulus.T, c=color, cmap="hsv", alpha=.5)
scatter(annulus.T[0,:],annulus.T[1,:],s=20, c=color, cmap="hsv")
#plot(*edges_constant.T, c='k')
plot(edges_constant.T[0,:],edges_constant.T[1,:], c='k')
edges_constant.shape
plt.axis('equal')
plt.title('Visualizing constant edges')
plt.show()

```

Smoothed values mod 1 - L1 + 0.8*L4 elastic norm with TensorFlow





[]: