# h5-pca-cs

June 11, 2018

**Topics: Sparsity (PCA and Compressive Sensing)** 

Assigned: Wednesday May 23

Due: Sunday June 10 by midnight

```
In [1]: # -*- coding: utf-8 -*-
    import numpy as np
    from math import *
    import matplotlib.pyplot as plt
    from matplotlib import cm
    from mpl_toolkits.mplot3d import Axes3D
    from scipy.stats import norm

# Params
N = 2000
dims = 100
ulength = 7
```

# 1 Code & Logs

# 1.1 Part I PCA

```
Generate a random vector u in d dimensions as follows: The components of u are i.i.d., with - P [u[i] = 0] = 2=3; P [u[i] = +1] = 1=6; P [u[i] = 1] = 1=6
```

```
u[i,j] = 0
                        elif(r<5/6):
                            u[i,j] = 1
                        else:
                            u[i,j] = -1
                if(u.any(axis=1).all()):
                    for i in range(ulength):
                        for j in range(i):
                            angles[i,j] = np.arccos( np.clip( np.dot(u[i,:]/np.linalg.norm(u[
                            angles[j,i] = angles[i,j]
            #print(angles)
            return u
        # Uj be i.i.d
        Uj = generateMultiDimGaussian(dims, ulength)
        print(Uj.shape)
(7, 100)
```

Generate d-dimensional data samples for a Gaussian mixture distribution with 3 equiprobable components 1. Zm : Standard Gaussian (N(0, 1)) distribution 2. N : noise vector" N N(0, 2Id) (default value 2 = 0:01) 3. Component 1: Generate X = u1 + Z1u2 + Z2u3 + N. 4. Component 2: Generate X = 2u4 + sqrt(2)Z1u5 + Z2u6 + N. 5. Component 3: Generate X = sqrt(2)u6 + Z1(u1 + u2) + (1/sqrt(2))Z2u5 + N

```
In [3]: """
        Generate the higher dimension dataset and sample equiprobable from components
        def generateDataset(u, num_data = 50, d = 30):
            sigma_sq = 0.01
            \#print('\nX(Nxd):',num\_data,"x",d,',\tUj:',Uj[0].shape)
            dataset = np.ndarray((num_data,d))
            labels = np.zeros((num_data,3)) # will be containing [0,1,0] one hot value
            # Assign the values based on the three component function
            for i in range(0, num_data):
                # Random numbers Zm {Z1, Z2} and N are drawn afresh
                Z1 = np.random.normal()
                Z2 = np.random.normal()
                noise = np.random.multivariate_normal(np.zeros(d), (sigma_sq)*np.eye(d))
                # choose which commponent to pick from
                idx_comp = np.random.choice([0, 1, 2],1,p=[0.333, 0.333, 0.334])
                if(idx_comp == 0): # Sample from component 1
                    dataset[i,:] = Uj[1,:] + Z1*Uj[2,:] + Z2*Uj[3,:] + noise
                elif(idx_comp == 1): # Sample from component 3
                    dataset[i,:] = 2*Uj[4,:] + np.sqrt(2)*Z1*Uj[5,:] + Z2*Uj[6,:] + noise
                elif(idx_comp == 2): # Sample from component 3
                    dataset[i,:] = np.sqrt(2)*Uj[6,:] + Z1*(Uj[1,:] + Uj[2,:]) + 1/np.sqrt(2)
```

```
# Assign a label
labels[i,idx_comp]=1
return dataset, labels

#X_data, Y_hot_labels = generateDataset(Uj, 50, 30)
#print("> X: Data Set:",X_data.shape,", Y: One hot :",Y_hot_labels.shape)
```

#### 1.1.1 1. SVD of the A(N Œ d) data matrix

SD-Err: 3.4819962065686176e-15

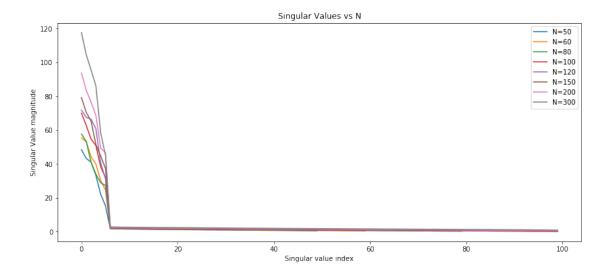
A = U SIGMA VT

- 1. V must diagonalize ATA and vi are eigenvectors of ATA.
- 2. SIGMA where SIGMAii are singular values of A.
- 3. U must diagonalize AAT and ui are eigenvectors of AAT

```
In [4]: # input sample N=? from components
        def getSingularValues(N = 50, d=30):
            X_data, Y_hot_labels = generateDataset(Uj, N, d)
            print("> X: Data Set:",X_data.shape,", Y: One hot :",Y_hot_labels.shape)
            #Xt = X_data.T
           U, S, V = np.linalg.svd(X_data, full_matrices=False)
           X_a = np.dot(np.dot(U, np.diag(S)), V)
           print("> SD-inp:", np.std(X_data), "\nSD-out:", np.std(X_a), "\nSD-Err:",np.std(X_e
            print("Singular values ",N,"E",d," : ",S[0:7])
           return S
       plt.figure(figsize=(14,6))
       plt.title('Singular Values vs N')
       plt.xlabel('Singular value index')
       plt.ylabel('Singular Value magnitude')
        for Num in [50, 60, 80, 100, 120, 150, 200, 300]:
            S = getSingularValues(Num, dims)
            plt.plot(range(len(S)), S,label = str('N='+str(Num)))
        plt.legend()
       plt.show()
> X: Data Set: (50, 100) , Y: One hot : (50, 3)
> SD-inp: 1.2425699236269871
SD-out: 1.242569923626987
SD-Err: 3.048454173224238e-15
Singular values 50 E 100 : [48.39048927 43.11330642 41.06337937 33.16084801 21.96589821 15.
  1.5994595 ]
> X: Data Set: (60, 100) , Y: One hot : (60, 3)
> SD-inp: 1.3498319267986385
SD-out: 1.3498319267986376
```

```
Singular values 60 E 100 : [55.31684119 53.0200592 44.0650705 39.84964441 30.09112566 24.0
  1.69841237]
> X: Data Set: (80, 100) , Y: One hot : (80, 3)
> SD-inp: 1.1498704791356968
SD-out: 1.1498704791356964
SD-Err: 1.806028648889445e-15
Singular values 80 E 100 : [57.5893642 53.216893 40.83616548 33.89971405 28.80635373 27.
  1.76064902]
> X: Data Set: (100, 100) , Y: One hot : (100, 3)
> SD-inp: 1.2997668301927499
SD-out: 1.2997668301927496
SD-Err: 4.440394990401163e-15
Singular values 100 E 100 : [69.90863454 62.67001101 54.6252193 50.84244765 38.22080618 31
  1.90438301]
> X: Data Set: (120, 100) , Y: One hot : (120, 3)
> SD-inp: 1.3060641823925117
SD-out: 1.3060641823925123
SD-Err: 1.6985712333628717e-15
Singular values 120 E 100 : [71.74773111 67.46007854 66.34224228 60.79853815 40.5416491 31
  1.98174145]
> X: Data Set: (150, 100) , Y: One hot : (150, 3)
> SD-inp: 1.1982438899074066
SD-out: 1.198243889907406
SD-Err: 2.0649813402642227e-15
Singular values 150 E 100 : [79.06779613 70.36741234 65.26769035 51.45642124 44.6072953 37
  2.11513307]
> X: Data Set: (200, 100) , Y: One hot : (200, 3)
> SD-inp: 1.2448438513004056
SD-out: 1.2448438513004045
SD-Err: 1.9863919347571614e-15
Singular values 200 E 100 : [93.67871151 83.432265 76.45619056 68.60885691 49.28696661 46
 2.31861979]
> X: Data Set: (300, 100) , Y: One hot : (300, 3)
> SD-inp: 1.24972911012126
SD-out: 1.2497291101212598
SD-Err: 1.6247784093964919e-15
Singular values 300 E 100 : [117.56893054 104.47921109 95.45651027 86.14543701 58.243263
```

45.01554453 2.66531009]



## 1.1.2 1.(a) d0 = 6 are the dominant singular values

we can see this based on the variation for N = [50, 60, 80, 100, 120, 150, 200, 300]

# 1.1.3 Now, project the data down to the dominant d0 components to obtain an N Œ d0 data matrix.

```
In [5]: X_data, Y_hot_labels = generateDataset(Uj, N, dims)
        print("> X: Data Set:",X_data.shape,", Y: One hot :",Y_hot_labels.shape)
       U, S, V = np.linalg.svd(X_data, full_matrices=False)
       X_a = np.dot(np.dot(U, np.diag(S)), V)
        print(">\nSD-inp:", np.std(X_data), "\nSD-out:", np.std(X_a), "\nSD-Err:",np.std(X_data)
        print("Singular values ",N,"E",dims," : ",S[0:7])
       d0 = 6 \# Dominant vectors d0 = 6
        print("Singular: ", np.diag(S[:d0]).shape)
        reconst_matrix = np.dot(U[:,:d0],np.dot(np.diag(S[:d0]),V[:d0,:]))
        print(">\nSD-inp:", np.std(X_data), "\nSD-out:", np.std(reconst_matrix), "\nSD-Err:",n
        # Using eigen vector V as the basis for projecting the data
        evecs = V[:, :d0]
        X_reduced_matrix = np.dot(X_data, evecs)
        print("Reduced Matrix[From =",N,"E",dims,"]:" ," To =",X_reduced_matrix.shape)
        #print(X reduced matrix)
> X: Data Set: (2000, 100) , Y: One hot : (2000, 3)
SD-inp: 1.2395057807174528
```

```
SD-out: 1.2395057807174528
SD-Err: 1.7785550318342964e-15
Singular values 2000 E 100 : [282.76080712 266.71486558 242.47285716 229.01120717 161.32588
133.6358575
               5.38798619]
Singular: (6, 6)
SD-inp: 1.2395057807174528
SD-out: 1.235722754594632
SD-Err: 0.09679696927444671
Reduced Matrix[From = 2000 @ 100 ]: To = (2000, 6)
In [47]: def runKmeansCluster(data, labels, d):
             class_means_dict=dict()
             preds_dict=dict()
             fig = plt.figure(figsize=(8,8))
             subplot_id = 221
             print("Data Dims: ",N,"x",d)
             print("Dataset : ", data.shape)
             # Kmeans trial
             for K in range (2,6):
                 pred = np.zeros((N, K))
                 class_means = np.ndarray((K, d))
                 initial_indices = np.random.choice(N,K)
                 for k in range(K):
                     class_means[k,:] = data[initial_indices[k],:]
                 old_class_means = np.zeros((K,d))
                 print("\n-----")
                 while np.linalg.norm(old_class_means-class_means)/np.linalg.norm(class_means)
                     norm_mse = np.linalg.norm(old_class_means-class_means)
                     norm_mu = np.linalg.norm(class_means)
                     \textit{\#print(">",norm\_mse,"/",norm\_mu,"} \ \ \textit{$t=\t ",norm\_mse/norm\_mu$})
                     old_class_means = np.array(class_means)
                     for i in range(N):
                         distance_to_means = np.zeros(K)
                         for k in range(K):
                             distance_to_means[k] = np.linalg.norm(class_means[k] - data[i])
                         #print("Distance: ", distance_to_means)
                         nearest_mean = np.argmin(distance_to_means)
                         #print("Nearest : ",nearest_mean)
                         # labels as the min dist
                         pred[i,:] = np.zeros(K)
                         pred[i, nearest_mean] = 1 # one hot encoding
                     # new mean
```

```
for k in range(K):
                        class_means[k] = np.mean(data[np.where(pred[:,k]==1)], axis=0)
                    \#print("Class\ MU: ",class\_means)
                ax = fig.add_subplot(subplot_id)
                subplot_id = subplot_id +1
                for k in range(K):
                    colors = ('#fc0d1b','#041ca2','#162214','#fd8008','#c41bb6')
                    ax.scatter(data[np.where(pred[:k] == 1),0], data[np.where(pred[:k] == 1),
                    ax.scatter(class_means[k,0], class_means[k,1], s=200, marker='+', color =
                \#plt.savefig('dim_{d_q1_{d_means.png'}}\%(d,K), dpi=600)
                #plt.show
                # save means
                class_means_dict[K] = class_means
                preds_dict[K] = pred
                probabilities = np.ndarray((3,K))
                for predicted in range(K):
                    print('_____\n')
                    for true_label in range(3):
                        interssect = np.intersect1d(np.where(labels[:, true_label] == 1), np.
                        tots = np.where(labels[:, true_label] == 1)[0]
                        \#print('K=',predicted,'',idx='',true\_label,''\setminus P->'',interssect,''\setminus T-
                        probabilities[true_label, predicted] = len(interssect) / len(tots)
                        print('K=',predicted,", idx=",true_label,' -> Prob=%.2f' % probabili
            fig.show
        print("Run on the reduced dimensions data with d0 = ", d0)
        runKmeansCluster(X_reduced_matrix, Y_hot_labels, d0)
Run on the reduced dimensions data with d0 = 6
Data Dims: 2000 x 6
Dataset : (2000, 6)
----- K= 2 -----
_____
K= 0, idx= 0 -> Prob=0.00
K= 0, idx= 1 -> Prob=0.80
K=0, idx=2 -> Prob=0.00
_____
K= 1, idx= 0 -> Prob=1.00
K= 1, idx= 1 -> Prob=0.20
K= 1, idx= 2 -> Prob=1.00
```

```
----- K= 3 -----
```

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- K= 0, idx= 0 -> Prob=0.00
- K= 0,  $idx= 1 \rightarrow Prob=0.30$
- K= 0, idx= 2 -> Prob=0.49

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- K= 1, idx= 0 -> Prob=1.00
- K= 1, idx= 1 -> Prob=0.00
- K= 1, idx= 2 -> Prob=0.51

-----

- K= 2, idx= 0 -> Prob=0.00
- K= 2,  $idx= 1 \rightarrow Prob=0.70$
- K= 2 , idx= 2 -> Prob=0.00

----- K= 4 -----

-----

- K= 0 , idx= 0 -> Prob=0.00
- K= 0, idx= 1 -> Prob=0.51
- K= 0, idx= 2 -> Prob=0.00

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- K= 1, idx= 0 -> Prob=0.00
- K= 1,  $idx= 1 \rightarrow Prob=0.45$
- K= 1, idx= 2 -> Prob=0.00

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- K= 2 , idx= 0 -> Prob=0.00
- K= 2 , idx= 1 -> Prob=0.04
- K= 2, idx= 2 -> Prob=0.56

\_\_\_\_\_

- K= 3, idx= 0 -> Prob=1.00
- K= 3 , idx= 1 -> Prob=0.00
- K= 3 , idx= 2 -> Prob=0.44

----- K= 5 -----

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- K= 0, idx= 0 -> Prob=0.00
- K= 0,  $idx= 1 \rightarrow Prob=0.30$
- K= 0 , idx= 2 -> Prob=0.46

-----

K= 1 , idx= 0 -> Prob=0.50

```
K= 1 , idx= 1 -> Prob=0.00
```

K= 1 , idx= 2 -> Prob=0.00

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K= 2, idx= 0 -> Prob=0.13

K= 2 , idx= 1 -> Prob=0.00

K= 2, idx= 2 -> Prob=0.54

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K= 3 , idx= 0 -> Prob=0.00

K= 3,  $idx= 1 \rightarrow Prob=0.70$ 

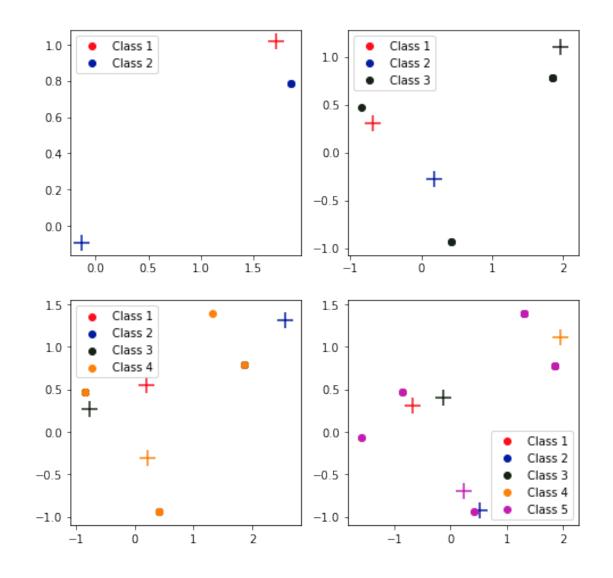
K= 3 , idx= 2 -> Prob=0.00

-----

K= 4, idx= 0 -> Prob=0.37

K= 4 , idx= 1 -> Prob=0.00

K=4 , idx=2 -> Prob=0.00



# 1.2 Part II: Random Projections and Compressed Sensing

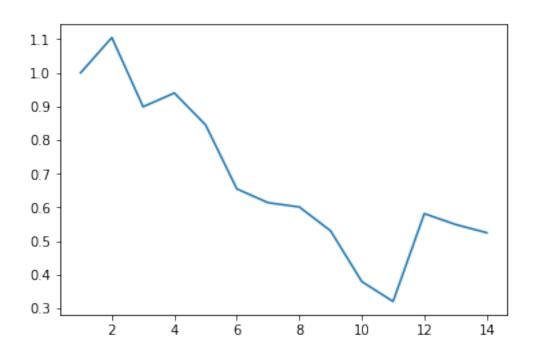
- 1.3 3.
  - (a.) Generate m x d matrix, IID drawn such as P[ij = +1] = 1/2; P[ij = 1] = 1/2
  - (b.) Compressive Projection, y = 1/sqrt(m) \* (x) with sparse reconstruction of s based on y

```
In [7]: def generatePhiMatrix(m, d):
           u = np.ndarray((m,d))
            for i in range(m):
                for j in range(d):
                    r = np.random.rand()
                    if(r<1/2):
                        u[i,j] = 1
                    else:
                        u[i,j] = -1
            #print("(mxd):",u.shape)
            return u
        def getCompressedProjection(m, d, log=False):
            # Keeping dimensions as dimensions d = 30 and number of data N = 50
            Xp_data, Zp_hot_labels = generateDataset(Uj, N, d)
            # Generate Phi
           phi = generatePhiMatrix(m,d)
            # Compressive Projection (m-dim projection of the d-dim matrix x)
            Y_xp = (1/np.sqrt(m)) * np.matmul(Xp_data, phi.T)
            B = np.transpose(Uj)
            if(log == True):
                print("> N =",N,", M =",m,", Y_xp:", Y_xp.shape, ", Labels:",Zp_hot_labels.shape
            return Xp_data, Y_xp, Zp_hot_labels, phi, B
        X, Y_xp, labels, phi, B_evecs = getCompressedProjection(M, dims, True)
> N = 2000, M = 20, Y_xp: (2000, 20), Labels: (2000, 3), Phi : (20, 100), B : (100, 7)
```

## 1.3.1 4. Lasso problem (using sklearn.linear\_model.Lasso)

- (phi) = projection matrix also called A in examples
- x =latent data variables with gaussian noise
- y = observed results (projection matrix is applied on latent data variables and the result has been reduced in dimensions)

```
In [11]: from sklearn import linear_model
         def normalizedME(s, s_hat):
              return np.linalg.norm(s_hat - s)/np.linalg.norm(s)
         def findMinimumM():
             mses = []
             # Keeping dimension fixed and varying M for this
             rng = range(1,15)
             for m in rng:
                 s, Y_xp, labels, phi, B = getCompressedProjection(m, dims, False)
                 matrix = (1/np.sqrt(m)) * np.matmul(phi, B)
                 clf = linear_model.Lasso(alpha = 1.0) # Set lambda ( called alpha here )
                 clf.fit(matrix, Y_xp.T) # Fit the reduced Y to the one hot
                 a_hat = clf.coef_ # Get a_hat
                 s_hat = np.matmul(a_hat, B.T) # this is the output
                 #print("Mat:",matrix.shape, ",\ts_hat:",s_hat.shape, ",\ts:",s.shape)
                 mses.append(normalizedME(s, s_hat))
             plt.plot(list(rng), mses)
             plt.show()
             return np.argmin(mses)+1
         minM = findMinimumM()
         print("The minimum M is ", minM)
```

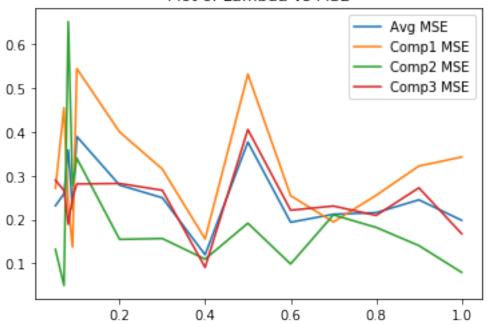


## 1.3.2 5. Normalized MSE vs Lambda

```
In [37]: def normalize(lst):
             s = sum(1st)
             return map(lambda x: float(x)/s, lst)
         def mean(lst):
             return sum(lst)/float(len(lst))
         def normalizedMSE(s, s_hat):
              return (np.linalg.norm(s_hat - s)/np.linalg.norm(s))**2
         def computeMSELambda(N, m, d):
             mse_ = []
             mse\_comp1_ = []
             mse\_comp2_ = []
             mse\_comp3_ = []
             s, Y_xp, labels, phi, B = getCompressedProjection(m, d, False)
             matrix = (1/np.sqrt(m)) * np.matmul(phi, B)
             clf = linear_model.Lasso(alpha = 1.0) # Set lambda ( called alpha here )
             clf.fit(matrix, Y_xp.T) # Fit the reduced Y to the one hot
             a_hat = clf.coef_ # Get a_hat
             s_hat = np.matmul(a_hat, B.T) # this is the output
             for i in range(N):
                 mse = normalizedMSE(s[i],s_hat[i])
                 index = np.where(labels[i] == 1)[0]
                 if index == 0: #component 1
                     mse_comp1_.append(mse)
                 if index == 1:
                     mse_comp2_.append(mse)
                 if index == 2:
                     mse_comp3_.append(mse)
                 mse_.append(mse)
             return mean(mse), mean(mse comp1), mean(mse comp2), mean(mse comp3)
         mse_list=[]
         mse_comp1_list = []
         mse_comp2_list = []
         mse_comp3_list = []
         lambda_list = [0.05, 0.07, 0.08, 0.09, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0]
         for l in lambda list:
             me, me1, me2, me3 = computeMSELambda(N, minM, dims)
             mse_list.append(me)
             mse_comp1_list.append(me1)
```

```
mse_comp2_list.append(me2)
mse_comp3_list.append(me3)
```

# Plot of Lambda vs MSE



# 1.3.3 6. Compare the Euclidean distances squared vs the corresponding quantity in projected space

```
dist_matrix = np.zeros(shape=(J,J))
        for i in range(J):
           for j in range(J):
               dist = np.linalg.norm(Uj[:,i]-Uj[:,j])**2
               dist_matrix[i][j] = dist
        print("dist_matrix\n", dist_matrix)
projected_dist_matrix
 [[ 0.
         37.45 56.36 73.45 23.64 46.82]
 Γ 37.45
          0.
               66.91 66.55 34.91 87.55]
 [ 56.36 66.91 0. 131.27 59.64 114.45]
 [ 73.45 66.55 131.27
                            70.18 67.18]
                     0.
 [ 23.64 34.91 59.64 70.18
                            0.
                                   43.18]
 [ 46.82 87.55 114.45 67.18 43.18
                                   0. ]]
dist_matrix
 [[ 0. 2. 2. 7. 3. 4.]
 [ 2. 0. 2. 3. 3. 2.]
 [2. 2. 0. 7. 3. 4.]
 [7. 3. 7. 0. 10. 7.]
 [3. 3. 3. 10. 0. 7.]
 [4. 2. 4. 7. 7. 0.]]
1.3.4 7. K-means algorithm post-projection
In [48]: x, labels = generateDataset(Uj, N, dims)
        phi = generatePhiMatrix(minM,dims)
        Y = np.matmul(phi,np.transpose(x))/(np.sqrt(minM))
        Z = np.transpose(Y)
        runKmeansCluster(Z,labels, minM)
Data Dims: 2000 x 11
Dataset : (2000, 11)
----- K= 2 -----
-----
K= 0, idx= 0 -> Prob=0.69
K= 0, idx= 1 \rightarrow Prob=0.63
K= 0, idx= 2 -> Prob=0.27
_____
K= 1, idx= 0 -> Prob=0.31
K= 1, idx= 1 \rightarrow Prob=0.37
K= 1, idx= 2 -> Prob=0.73
----- K= 3 -----
```

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```
K= 0 , idx= 0 -> Prob=0.00
```

$$K= 0$$
,  $idx= 1 \rightarrow Prob=0.43$ 

K= 0, idx= 2 -> Prob=0.08

#### \_\_\_\_\_

- K= 1, idx= 0 -> Prob=0.31
- K= 1, idx= 1 -> Prob=0.02
- K= 1, idx= 2 -> Prob=0.66

#### -----

- K= 2 , idx= 0 -> Prob=0.69
- K= 2 , idx= 1 -> Prob=0.55
- K= 2, idx= 2 -> Prob=0.26

#### ----- K= 4 -----

#### -----

- K= 0 , idx= 0 -> Prob=0.23
- K= 0,  $idx= 1 \rightarrow Prob=0.01$
- K= 0, idx= 2 -> Prob=0.57

## -----

- K= 1, idx= 0 -> Prob=0.03
- K= 1,  $idx= 1 \rightarrow Prob=0.30$
- K= 1, idx= 2 -> Prob=0.01

#### -----

- K= 2, idx= 0 -> Prob=0.00
- K= 2 , idx= 1 -> Prob=0.39
- K= 2, idx= 2 -> Prob=0.06

#### \_\_\_\_\_

- K= 3, idx= 0 -> Prob=0.74
- K= 3,  $idx= 1 \rightarrow Prob=0.30$
- K= 3, idx= 2 -> Prob=0.36

#### ----- K= 5 -----

#### \_\_\_\_\_

- K= 0 , idx= 0 -> Prob=0.00
- K= 0,  $idx= 1 \rightarrow Prob=0.25$
- K= 0, idx= 2 -> Prob=0.01

#### -----

- K= 1, idx= 0 -> Prob=0.00
- K= 1, idx= 1 -> Prob=0.37
- K= 1, idx= 2 -> Prob=0.05

#### \_\_\_\_\_

```
K= 2 , idx= 0 -> Prob=0.47
```

K= 2 , idx= 1 -> Prob=0.28

K= 2, idx= 2 -> Prob=0.13

#### \_\_\_\_\_

K= 3 , idx= 0 -> Prob=0.43

K= 3 , idx= 1 -> Prob=0.10

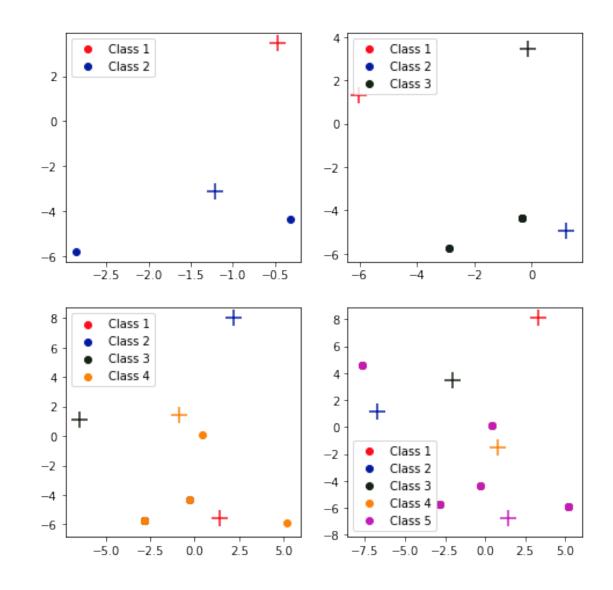
K= 3 , idx= 2 -> Prob=0.41

#### -----

K=4 , idx=0 -> Prob=0.10

K=4 , idx=1 -> Prob=0.00

K=4 , idx=2 -> Prob=0.40



- 1.3.5 8. Geometric insights
- 1.3.6 END