

EECS 545 - Homework 5

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April 4, 2016

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$$(a) D_{KL}(P \parallel q) = D_{KL}(P(x, y) \parallel q(x, y)) = \sum_x \sum_y P(x, y) \log \frac{P(x, y)}{q_1(x) q_2(y)} = \sum_x \sum_y P(x, y) \log P(x, y) - \sum_x \sum_y P(x, y) \log q_1(x) q_2(y)$$

To minimize $D_{KL}(P \parallel q)$, we want to minimize $-\sum_x \sum_y P(x, y) \log q_1(x) + P(x, y) \log q_2(y)$

$$-\sum_x \sum_y P(x, y) \log q_1(x) = -\sum_x \left[\left(\sum_y P(x, y) \right) \log q_1(x) \right] = -\sum_x P(x) \log q_1(x) = H(P, q_1)$$

Since $H(P, q) \geq H(P) \Rightarrow$

$$\text{arc min}_{q_1(x)} -\sum_x \sum_y P(x, y) \log q_1(x) = P(x)$$

$$\text{Similarly } -\sum_x \sum_y P(x, y) \log q_2(y) = -\sum_y \left[\left(\sum_x P(x, y) \right) \log q_2(y) \right] = -\sum_y P(y) \log q_2(y) = H(P, q_2)$$

$$\Rightarrow \text{arc min}_{q_2(y)} -\sum_x \sum_y P(x, y) \log q_2(y) = P(y)$$

The optimal approximation is a product of marginals.

cb). Still considering the factored approximation $q(x, y) = q_1(x) q_2(y)$

Since for $P(x_i, y_j) = 0$, to avoid ∞ , we have to let $q_1(x_i) q_2(y_j) = 0$ since $\lim_{x \rightarrow 0} x \log x = 0$

\therefore with the joint probability table for $P(x, y)$, there is only three condition that can

let $q_1(x_i) q_2(y_j) \log \frac{q_1(x_i) q_2(y_j)}{P(x_i, y_j)}$ all $\neq \infty$.

<1> only $q_1(x_3), q_2(y_3) \neq 0$

<2> only $q_1(x_4), q_2(y_4) \neq 0$

<3> $q_1(x_3), q_1(x_4), q_2(y_3), q_2(y_4) \neq 0$

First, let us consider the general situation:

$$\text{s.t. } \sum_i q_1(x_i) = 1 \quad \sum_j q_2(y_j) = 1$$

$$\text{to minimize } D_{KL}(q \parallel P) = \sum_{i,j} q_1(x_i) q_2(y_j) \log \frac{q_1(x_i) q_2(y_j)}{P(x_i, y_j)}$$

$$\therefore \mathcal{L} = \sum_{i,j} q_1(x_i) q_2(y_j) \log \frac{q_1(x_i) q_2(y_j)}{P(x_i, y_j)} + \eta (\sum_i q_1(x_i) - 1) + \beta (\sum_j q_2(y_j) - 1)$$

$$\forall i \quad \frac{\partial \mathcal{L}}{\partial q_1(x_i)} = \log q_1(x_i) + \sum_j q_2(y_j) \log q_2(y_j) - \sum_j q_2(y_j) \log P(x_i, y_j) + 1 + \eta = 0$$

$$\forall j \quad \frac{\partial \mathcal{L}}{\partial q_2(y_j)} = \log q_2(y_j) + \sum_i q_1(x_i) \log q_1(x_i) - \sum_i q_1(x_i) \log P(x_i, y_j) + 1 + \beta = 0$$

$$\frac{\partial \mathcal{L}}{\partial \eta} = \sum_i q_1(x_i) - 1 = 0$$

$$\frac{\partial \mathcal{L}}{\partial \beta} = \sum_j q_2(y_j) - 1 = 0$$

For $\langle 1 \rangle$, $q_1(x_3) = q_2(y_3) = 1$.

We have $D_{KL}(q||p) = 1 \times \log \frac{1}{p(x_3, y_3)} = \log 4$.

For $\langle 2 \rangle$ $q_1(x_4) = q_2(y_4) = 1$

we have $D_{KL}(q||p) = 1 \times \log \frac{1}{p(x_4, y_4)} = \log 4$

For $\langle 3 \rangle$,

$$\begin{cases} \log q_1(x_1) + H(q_2) - \log \frac{1}{8} + 1 + \eta = 0 \\ \log q_1(x_2) + H(q_2) - \log \frac{1}{8} + 1 + \eta = 0 \\ \log q_2(y_1) + H(q_1) - \log \frac{1}{8} + 1 + \beta = 0 \\ \log q_2(y_2) + H(q_1) - \log \frac{1}{8} + 1 + \beta = 0 \\ q_1(x_1) + q_2(y_1) = 1 \\ q_1(x_1) + q_1(x_2) = 1 \end{cases}$$

\Rightarrow

$$q_1(x_1) = q_1(x_2) = q_2(y_1) = q_2(y_2) = 0.5$$

$$D_{KL}(q||p) = \frac{1}{4} \times \log \frac{1/4}{1/8} \times 4 = \log 2$$

c) If we set $q(x, y) = p(x)p(y)$

due from the table 1, the marginals are:

$$p(x_1) = p(x_2) = p(x_3) = p(x_4) = \frac{1}{4}$$

$$p(y_1) = p(y_2) = p(y_3) = p(y_4) = \frac{1}{4}$$

$$D_{KL}(q||p) = \sum_{i,j} p(x_i)p(y_j) \log \frac{p(x_i)p(y_j)}{p(x_i, y_j)}$$

$$D_{KL}(q||p) = \infty.$$

Since $p(x_i)p(y_j) \neq 0$ when $p(x_i, y_j) = 0$.

still (b)

Consider marginal condition: If $q_1(x_3) \text{ or } q_1(x_4) = 0 \Rightarrow$ if both $q_2(y_1), q_2(y_2) \neq 0$ $D_{KL}(q||p) = \log 4$

Similarly, if $q_2(y_1) \text{ or } q_2(y_2) = 0 \Rightarrow$ if both $q_1(x_1), q_1(x_2) \neq 0$ $D_{KL}(q||p) = \log 8$.

if both $q_1(x_1), q_1(x_2) \neq 0$, $D_{KL}(q||p) = \log 4$
if $q_2(y_1) \text{ or } q_2(y_2) = 0$ $D_{KL}(q||p) = \log 8$

$\therefore \min D_{KL}(q||p) = \log 2$ in $\langle 3 \rangle$

Q2 Gibbs Sampling from a 2D Gaussian

$$(a) \quad P(x_1 | x_2) = \frac{P(x_1, x_2)}{P(x_2)} \quad ; \quad P(x_2 | x_1) = \frac{P(x_2, x_1)}{P(x_1)}$$

$$\begin{aligned} P(x_1, x_2) &= \frac{1}{(\sqrt{2\pi})^2 \sigma_1 \sigma_2 \sqrt{1-\rho^2}} \exp \left[-\frac{1}{2(1-\rho^2)} \left(\frac{(x_1 - \mu_1)^2}{\sigma_1^2} - 2\rho \frac{x_1 - \mu_1}{\sigma_1} \cdot \frac{x_2 - \mu_2}{\sigma_2} + \frac{(x_2 - \mu_2)^2}{\sigma_2^2} \right) \right] \\ &= \frac{1}{\sqrt{3}\pi} \exp \left[-\frac{2}{3} \left[(x_1 - 1)^2 - (x_1 - 1)(x_2 - 1) + (x_2 - 1)^2 \right] \right] \end{aligned}$$

$$P(x_2) = \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{1}{2} (x_2 - 1)^2 \right) \quad P(x_1) = \frac{1}{\sqrt{2\pi}} \exp \left(-\frac{1}{2} (x_1 - 1)^2 \right)$$

$$\begin{aligned} P(x_1 | x_2) &= \frac{P(x_1, x_2)}{P(x_2)} = \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} \left[(x_1 - 1)^2 - (x_1 - 1)(x_2 - 1) + (x_2 - 1)^2 \right] + \frac{1}{2} (x_2 - 1)^2 \right) \\ &= \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} (x_1 - 1)^2 + \frac{2}{3} (x_1 - 1)(x_2 - 1) - \frac{1}{6} (x_2 - 1)^2 \right) \\ &= \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} x_1^2 + \frac{4}{3} x_1 - \frac{2}{3} + \frac{2}{3} x_1 x_2 - \frac{2}{3} x_2 - \frac{2}{3} x_1 + \frac{2}{3} - \frac{1}{6} x_2^2 - \frac{1}{6} + \frac{1}{3} x_2 \right) \\ &= \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} x_1^2 - \frac{1}{6} x_2^2 + \frac{2}{3} x_1 - \frac{1}{3} x_2 + \frac{2}{3} x_1 x_2 - \frac{1}{6} \right) \\ &= \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} x_1^2 - \frac{1}{6} x_2^2 + 4x_1 - 2x_2 + 4x_1 x_2 - 1 \right) \\ &= \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{1}{6} (x_2 - 2x_1 + 1)^2 \right) = \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} \left(\frac{x_2}{2} - x_1 + \frac{1}{2} \right)^2 \right) = \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} \left(x_1 - \frac{x_2}{2} - \frac{1}{2} \right)^2 \right) \end{aligned}$$

similarly

$$P(x_2 | x_1) = \frac{1}{\sqrt{\frac{3\pi}{2}}} \exp \left(-\frac{2}{3} \left(x_2 - \frac{x_1}{2} - \frac{1}{2} \right)^2 \right) =$$

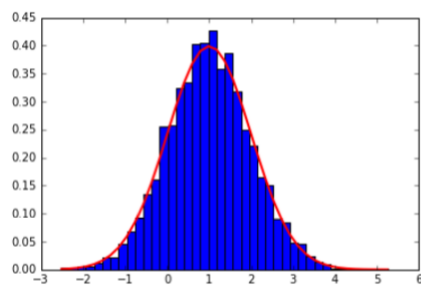
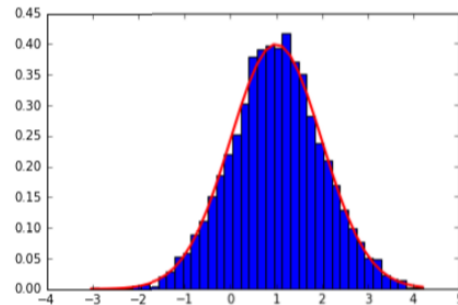
$$\therefore x_1 | x_2 \sim N \left(\frac{x_2}{2} + \frac{1}{2}, \frac{3}{4} \right)$$

$$x_2 | x_1 \sim N \left(\frac{x_1}{2} + \frac{1}{2}, \frac{3}{4} \right)$$

```

2.b import numpy as np
    2 from scipy.stats import norm
    3 import matplotlib.pyplot as plt
    4 x1=0
    5 x2=np.sqrt(0.75)*np.random.randn(1,1)+x1/2+0.5
    6 for i in range(5000):
    7     x1=np.append(x1,np.sqrt(0.75)*np.random.randn()+x2[i]/2+0.5)
    8     x2=np.append(x2,np.sqrt(0.75)*np.random.randn()+x1[i+1]/2+0.5)
    9 cont,bins,ignored=plt.hist(x1,40,normed=True)
   10 plt.plot(bins,1/np.sqrt(2*np.pi)*np.exp(-(bins-1)**2/2),linewidth=2,color='r')
   11 cont,bins,ignored=plt.hist(x2,40,normed=True)
   12 plt.plot(bins,1/np.sqrt(2*np.pi)*np.exp(-(bins-1)**2/2),linewidth=2,color='r')

```

Figure 1: $p(x_1)$ Figure 2: $p(x_2)$

3.a HMM

```

1 import numpy as np
2 #import matrixs
3 A=np.matrix([[0.5,0.2,0.3],[0.2,0.4,0.4],[0.4,0.1,0.5]])
4 B=np.matrix([[0.8,0.2],[0.1,0.9],[0.5,0.5]])
5 pi=np.array([0.5,0.3,0.2])
6 s=np.array([0,1,0,1])
7 #set up all possible sequence
8 P=np.zeros(81)
9 Z=np.zeros((81,4))
10 m=0
11 for i in range(3):
12     for j in range(3):
13         for l in range(3):
14             for k in range(3):
15                 Z[m,:]=np.matrix([i,j,l,k])
16                 m=m+1
17 for i in range(81):
18     P[i]=pi[Z[i,0]]*B[Z[i,0],s[0]]*A[Z[i,0],Z[i,1]]*B[Z[i,1],s[1]]*A[Z[i,1],Z[i,2]]*B[Z[i,2],s[2]]*A[Z[i,2],Z[i,3]]*B[Z[i,3],s[3]]
19 N1=np.argmax(P)
20 First=Z[N1,:]
21 P1=np.append(np.append(P[0:N1],0),P[N1+1:])
22 N2=np.argmax(P1)

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23 Second=Z[N2,:]
24 P2=np.append(np.append(P1[0:N2],0),P1[N2+1:])
25 N3=np.argmax(P2)
26 Third=Z[N3,:]
27 #Qa1
28 Firstpp=pi[First[0]]*A[First[0],First[1]]*A[First[1],First[2]]*A[First[2],First[3]]
29 Secondpp=pi[Second[0]]*A[Second[0],Second[1]]*A[Second[1],Second[2]]*A[Second[2],Second[3]]
30 Thirdpp=pi[Third[0]]*A[Third[0],Third[1]]*A[Third[1],Third[2]]*A[Third[2],Third[3]]
31 print Firstpp,Secondpp,Thirdpp
32 #Qa2
33 Firstll=B[First[0],s[0]]*B[First[1],s[1]]*B[First[2],s[2]]*B[First[3],s[3]]
34 Secondll=B[Second[0],s[0]]*B[Second[1],s[1]]*B[Second[2],s[2]]*B[Second[3],s[3]]
35 Thirdll=B[Third[0],s[0]]*B[Third[1],s[1]]*B[Third[2],s[2]]*B[Third[3],s[3]]
36 print Firstll,Secondll,Thirdll
37 Firstpop=P[N1]/np.sum(P)
38 Secondpop=P[N2]/np.sum(P)
39 Thirdpop=P[N3]/np.sum(P)
40 print Firstpop,Secondpop,Thirdpop

```

We get the result:

Most Probable State Sequences	Prior Probability	Likelihood	Posterior Probability
0222	0.0375	0.1	0.074
0122	0.02	0.18	0.071
0201	0.012	0.288	0.068

```

3.b from __future__ import division
2 import numpy as np
3 # Generate the data according to the specification in the homework description
4 # for part (b)
5 A1 = np.array([[0.5, 0.2, 0.3], [0.2, 0.4, 0.4], [0.4, 0.1, 0.5]])
6 phi = np.array([[0.8, 0.2], [0.1, 0.9], [0.5, 0.5]])
7 pi0 = np.array([0.5, 0.3, 0.2])
8 X = []
9 for _ in xrange(5000):
10     z = [np.random.choice([0,1,2], p=pi0)]
11     for _ in range(3):
12         z.append(np.random.choice([0,1,2], p=A1[z[-1]]))
13     x = [np.random.choice([0,1], p=phi[zi]) for zi in z]
14     X.append(x)
15 X=np.array(X)
16 #get beta
17 def b(N,A,B):
18     Betat=np.zeros([1,12])
19     Betal=np.zeros([1,12])
20     for i in range(N):
21         Beta=np.zeros([1,12])
22         Beta[0,0:3]=1
23         for j in range(3):
24             for k in range(3):
25                 Beta[0,3+j]=Beta[0,3+j]+A[j,k]*B[k,X[i,3]]*Beta[0,k]
26         for j in range(3):
27             for k in range(3):

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28         Beta[0,6+j]=Beta[0,6+j]+A[j,k]*B[k,X[i,2]]*Beta[0,3+k]
29     for j in range(3):
30         for k in range(3):
31             Beta[0,9+j]=Beta[0,9+j]+A[j,k]*B[k,X[i,1]]*Beta[0,6+k]
32     for j in range(3):
33         Beta1[0,j]=Beta[0,9+j]
34         Beta1[0,j+3]=Beta[0,6+j]
35         Beta1[0,j+6]=Beta[0,3+j]
36         Beta1[0,j+9]=Beta[0,j]
37     Betat=np.append(Betat,Beta1,axis=0)
38     Betat=Betat[1:,:]
39     return Betat
40 #get alpha
41 def a(N,pi,A,B,X):
42     Alphas=np.zeros([1,12])
43     for i in range(N):
44         alpha=np.zeros([1,12])
45         for j in range(3):
46             alpha[0,j]=pi[j]*B[j,X[i,0]]
47         for j in range(3):
48             for k in range(3):
49                 alpha[0,3+j]=alpha[0,3+j]+alpha[0,k]*A[k,j]
50                 alpha[0,3+j]=alpha[0,3+j]*B[j,X[i,1]]
51         for j in range(3):
52             for k in range(3):
53                 alpha[0,6+j]=alpha[0,6+j]+alpha[0,k+3]*A[k,j]
54                 alpha[0,6+j]=alpha[0,6+j]*B[j,X[i,2]]
55         for j in range(3):
56             for k in range(3):
57                 alpha[0,9+j]=alpha[0,9+j]+alpha[0,k+6]*A[k,j]
58                 alpha[0,9+j]=alpha[0,9+j]*B[j,X[i,3]]
59         Alphas=np.append(Alphas,alpha,axis=0)
60     Alphas=Alphas[1:,:]
61     return Alphas
62 #initial the parameter
63 #random number
64 R=np.random.uniform(0,1,18)
65 A=np.matrix([[R[0]/(R[1]+R[2]+R[0]),R[1]/(R[1]+R[2]+R[0]),R[2]/(R[1]+R[2]+R[0]),R[3]/(R[4]+R[5]+R[3]),R
66              [4]/(R[4]+R[5]+R[3]),R[5]/(R[4]+R[5]+R[3]),R[6]/(R[7]+R[8]+R[6]),R[7]/(R[7]+R[8]+R[6]),R[8]/(R[7]+R
67              [8]+R[6])]))
68 B=np.matrix([[R[9]/(R[10]+R[9]),R[10]/(R[10]+R[9]),R[11]/(R[12]+R[11]),R[12]/(R[12]+R[11]),R[13]/(R
69              [14]+R[13]),R[14]/(R[14]+R[13])]))
70 pi=np.array([R[15]/(R[16]+R[17]+R[15]),R[16]/(R[16]+R[17]+R[15]),R[17]/(R[16]+R[17]+R[15])])
71
72 def g(N,al,be):
73     gamma=np.zeros((al.shape))
74     for i in range(N):
75         for j in range(12):
76             gamma[i,j]=al[i,j]*be[i,j]
77     sum1=np.sum(gamma[:,0:3],axis=1)
78     sum2=np.sum(gamma[:,3:6],axis=1)
79     sum3=np.sum(gamma[:,6:9],axis=1)
80     sum4=np.sum(gamma[:,9:12],axis=1)
81     for i in range(N):

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79     gamma[i,0:3]=gamma[i,0:3]/sum1[i]
80     gamma[i,3:6]=gamma[i,3:6]/sum2[i]
81     gamma[i,6:9]=gamma[i,6:9]/sum3[i]
82     gamma[i,9:12]=gamma[i,9:12]/sum4[i]
83     return gamma
84
85 def y(k,al,be,A,B):
86     yy=np.zeros((3,3))
87     a=np.multiply(np.matrix(al[k,0:3]).T*np.matrix(be[k,3:6]),A)
88     for l in range(3):
89         a[:,l]=a[:,l]*B[l,X[k,1]]
90     a=a/np.sum(al[k,3:6]*be[k,3:6])
91     b=np.multiply(np.matrix(al[k,3:6]).T*np.matrix(be[k,6:9]),A)
92     for l in range(3):
93         b[:,l]=b[:,l]*B[l,X[k,2]]
94     b=b/np.sum(al[k,6:9]*be[k,6:9])
95     c=np.multiply(np.matrix(al[k,6:9]).T*np.matrix(be[k,9:12]),A)
96     for l in range(3):
97         c[:,l]=c[:,l]*B[l,X[k,3]]
98     c=c/np.sum(al[k,9:12]*be[k,9:12])
99     yy=a+b+c
100    return yy
101 Z=np.zeros((16,4))
102 m=0
103 for i in range(2):
104     for j in range(2):
105         for l in range(2):
106             for k in range(2):
107                 Z[m,:]=np.matrix([i,j,l,k])
108                 m=m+1
109 res=a(16,pi0,A1,phi,Z)
110 Pt=np.sum(res[:,9:12],axis=1)
111 N=500
112 I=50
113 error=0
114 loglike1=0
115 for o in range(I):
116     alpha1=a(N,pi,A,B,X)
117     beta1=b(N,A,B)
118     gamma1=g(N,alpha1,beta1)
119     An=np.zeros((3,3))
120     for i in range(3):
121         pi[i]=np.sum(gamma1[:,i])/np.sum(gamma1[:,0:3])
122     for i in range(N):
123         An=An+y(i,alpha1,beta1,A,B)
124     An=An/np.sum(An,axis=1)
125     A=An
126     d=np.zeros((N,3))
127     for i in range(3):
128         for j in range(N):
129             d[j,i]=gamma1[j,i]*X[j,0]+gamma1[j,i+3]*X[j,1]+gamma1[j,i+6]*X[j,2]+gamma1[j,i+9]*X[j,3]
130         B[i,1]=np.sum(d[:,i])/(np.sum(gamma1[:,i])+np.sum(gamma1[:,i+3])+np.sum(gamma1[:,i+6])+np.sum(
            gamma1[:,i+9]))
131     for i in range(3):

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132     B[i,0]=1-B[i,1]
133     res=a(16,pi,A,B,Z)
134     P=np.sum(res[:,9:12],axis=1)
135     error=np.append(error,np.sum(np.abs(Pt-P))/2)
136     res=a(N,pi,A,B,X)
137     P=np.sum(res[:,9:12],axis=1)
138     loglike=1
139     for i in range(16):
140         loglike=loglike*P[i]
141     loglike1=np.append(loglike1,loglike)
142 error500=error[1:]
143 #similarly get error1000,2000,5000.
144 loglike1=loglike1[1:]
145 #similarly get loglike2,3,4.

```

The distance:

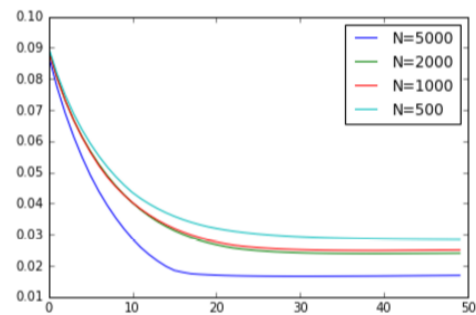


Figure 3: Distance VS iterations

The loglikelihood for 4 choices of N:

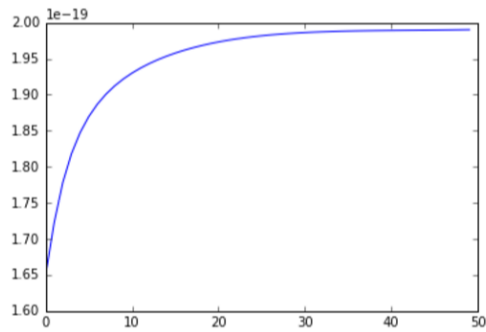


Figure 4: N=500

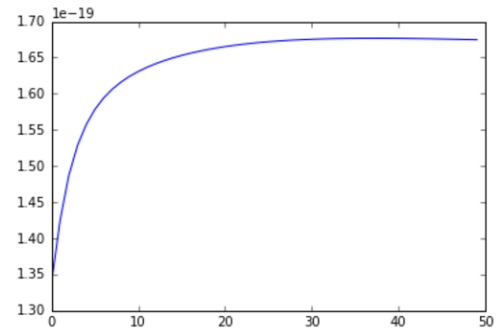


Figure 5: N=1000

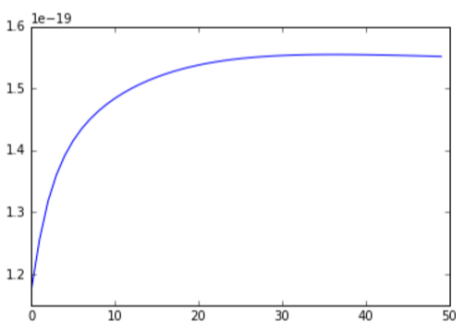


Figure 6: N=2000

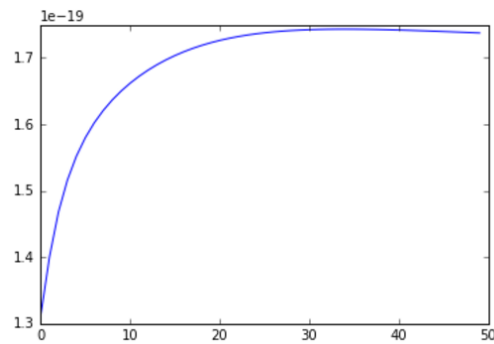


Figure 7: N=5000

Kaggle

```
import numpy as np
2 X=np.loadtxt("train_noised.csv",delimiter=",", skiprows=1)[:, 1:]
3 Y=np.loadtxt("train_clean.csv",delimiter=",", skiprows=1)[:, 1:]
4 t=np.loadtxt("test_noised.csv",delimiter=",", skiprows=1)[:, 1:]
5 import numpy as np
6 def f_get_patches(X):
7     m,n = X.shape
8     X = np.pad(X, ((2, 2), (2, 2)), 'constant')
9     patches = np.zeros((m*n, 25))
10    for i in range(m):
11        for j in range(n):
12            patches[i*n+j] = X[i:i+5,j:j+5].reshape(25)
13    return patches
14 X=f_get_patches(X)
15 Y=Y.reshape(500*784)
16 t=f_get_patches(t)
17 from sklearn.ensemble import BaggingRegressor
18 tc=BaggingRegressor()
19 tc.fit(X1,Y)
20 tcr=tc.predict(t)
21 np.savetxt('result1.csv',tcr,delimiter=",")
```

Q5. (a) For $x \in \mathbb{R}^{d \times N}$, consider $X = U \Sigma V^T$ (the singular value decomposition).

with $U \in \mathbb{R}^{d \times d}$ $\Sigma \in \mathbb{R}^{d \times N}$ $V \in \mathbb{R}^{N \times N}$

$$\text{Then } XX^T = U \Sigma V^T V \Sigma^T U^T = U \Sigma \Sigma^T U^T \quad \text{let } A = \Sigma \Sigma^T$$

$$\text{Choose } D = \frac{1}{\sqrt{N}} (A^{-1/2})^T \quad \tilde{X} = DX$$

$$\text{where } \frac{1}{N} \tilde{X} \tilde{X}^T = \frac{1}{N} \frac{1}{\sqrt{N}} A^{-1/2} U^T U A U^T U A^{-1/2} \frac{1}{\sqrt{N}} = I$$

5.b ICA

```

1 from __future__ import division
2 import numpy as np
3 # Generate the data according to the specification in the homework description
4 N = 10000
5 # Here's an estimate of gamma for you
6 G = lambda x: np.log(np.cosh(x))
7 gamma = np.mean(G(np.random.randn(10**6)))
8 s1 = np.sin((np.arange(N)+1)/200)
9 s2 = np.mod((np.arange(N)+1)/200, 2) - 1
10 S = np.concatenate((s1.reshape((1,N)), s2.reshape((1,N))), 0)
11 A = np.array([[1,2],[-2,1]])
12 X = A.dot(S)
13 # TODO: Implement ICA using a 2x2 rotation matrix on a whitened version of X
14 def w(theta):
15     w=np.matrix([[np.cos(theta),-np.sin(theta)],[np.sin(theta),np.cos(theta)]])
16     return w
17 (U,V,A)=np.linalg.svd(np.dot(X,X.T))
18 X1=np.dot(np.dot(np.linalg.inv(A),U.T)*np.sqrt(N),X)
19 def J(theta,X):
20     a=np.dot(w(theta),X)
21     J=(np.mean(G(a[0,:]))-gamma)**2+(np.mean(G(a[1,:]))-gamma)**2
22     return J
23 the=np.linspace(0,np.pi/2,200)
24 Error=np.zeros(200)
25 for i in range(200):
26     Error[i]=J(the[i],X1)
27 from matplotlib import pyplot as plt
28 %matplotlib inline
29 plt.plot(Error)
30 ww=np.argmax(Error)
31 print ww
32 y=np.dot(w(the[145]),X1)
33 y1=y[0,:].T
34 plt.plot(y1)
35 y2=y[1,:].T
36 plt.plot(y2)

```

The plot of J vs θ :

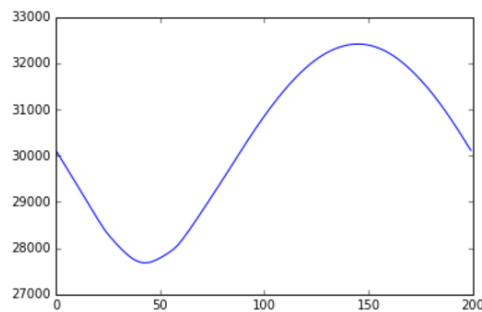


Figure 8: J vs θ

The plot of each row of recovered Y

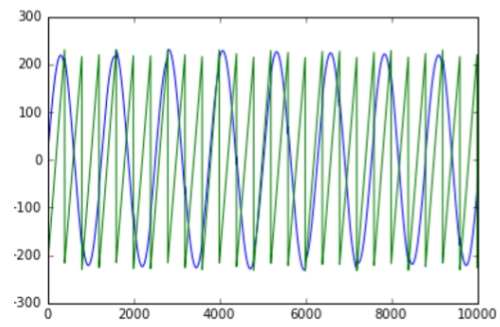


Figure 9: two rows of recovered Y