

“ Identification de la réponse électromagnétique des défauts non francs dans des signaux de réflectométrie ”

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0 Introduction

0.1 Problématique

On voudrait identifier si l'on a des défauts dans le câble :



FIGURE 0.1.1 – Un câble en violet avec défaut en rouge, vue en section transversale.

on va envoyer une onde électromagnétique sous la forme gaussienne à la position x_0 et on va mettre un détecteur à la position x_1 . Et si l'on a un défaut, on note son côté gauche à x_2 et son côté droite à x_3 :

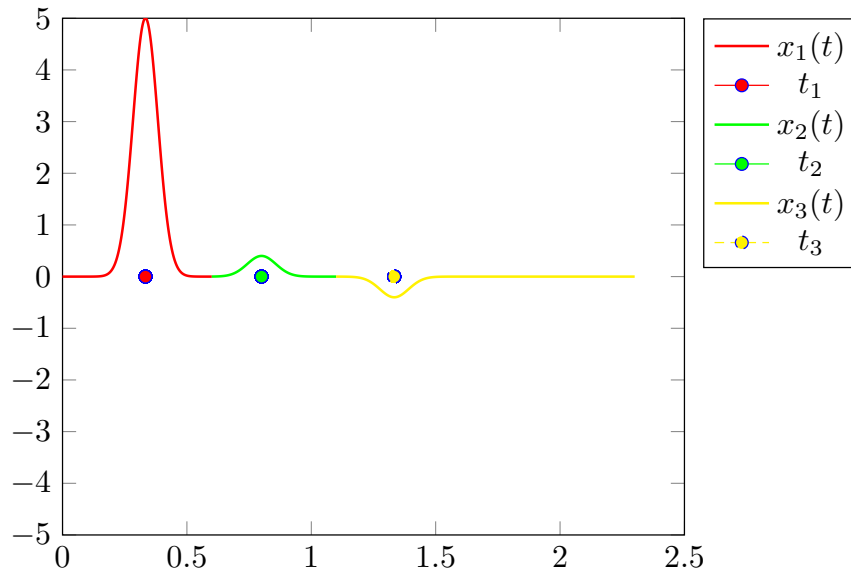


FIGURE 0.1.2 – Une illustration du signal obtenu par le capteur (axe vertical : Amplitude ; axe horizontal : Temps).

La figure 0.1.2 montre que

- On va envoyer une onde gaussienne va partir de la position x_0 . Quand elle arrive la position du détecteur x_1 on va recevoir $x_1(t)$ à l'instant t_1 . C'est l'onde incidente (en rouge).
- Si on a un défaut dans ce câble, cette onde incidente gaussienne va toucher le côté gauche à x_2 , donc on va recevoir une onde réfléchie $x_2(t)$; Après l'onde incidente gaussienne part le côté droite à x_3 , on doit recevoir une l'autre onde réfléchie $x_3(t)$.

Mais dans notre expérience, il y aura du bruit dans dans le signal reçu. Notre objectif est de déterminer si l'onde réfléchie (soit $x_2(t)$ et $x_3(t)$) est présent dans le signal obtenu expérimentalement.

Au début, on va utiliser les méthodes classiques (Filtre adapté / Transformée de Fourier à fenêtre glissante) : on augmente le niveau de bruit (autrement la densité spectrale de puissance) progressivement jusqu'à ce qu'il atteigne sa limite.

Puis on va construire un réseau de neurones à convolution pour aller plus loin. J'ai appris grâce à [3].

0.2 Notation

Définition 0.2.1: Transformée de Fourier

La transformée de Fourier $\tilde{x} = TF(x)$ de $x \in \mathcal{L}^1(\mathbb{R})$ est la fonction

$$TF[x] = \tilde{x}(\nu) = \int_{-\infty}^{\infty} x(t) e^{-i2\pi\nu t} dt$$

Définition 0.2.2: Transformée de Fourier inverse

Pour une fonction $x \in \mathcal{L}^1(\mathbb{R})$, sa transformée de Fourier inverse est définie par

$$TF^{-1}[\tilde{x}] = x(t) = \int_{-\infty}^{\infty} \tilde{x}(\nu) e^{+i2\pi\nu t} d\nu$$

0.3 La génération du bruit aléatoire gaussien

Pour la génération du bruit aléatoire gaussien avec certaine densité spectrale de puissance, on peut écrire :

```
dsp = 1.5e-5; grn = wgn(2*N, 1, dsp, 'linear');
```

est équivalent à

```
dsp = 1.5e-5; b = sqrt(dsp)*randn(1,2*N);
```

soit

```
std(grn) = std(b) = sqrt(dsp)
```

Pour le code, voir Listing 2. [5]

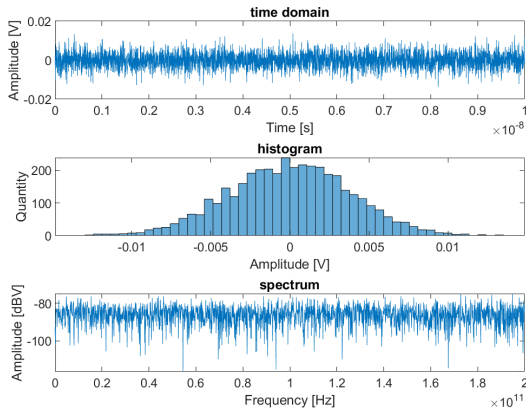


FIGURE 0.3.1 – `wgn()` | $dsp = 1.5 * 10^{-5}$

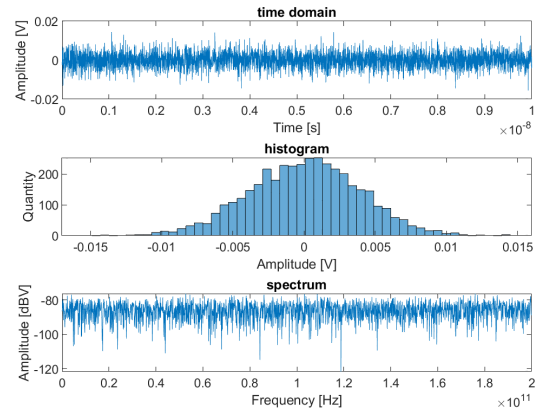


FIGURE 0.3.2 – `randn()` | $dsp = 1.5 * 10^{-5}$

1 Filtre adapté

1.1 Modèle physique

Définition 1.1.1: Intercorrélation

Intercorrélation temporelle $c_{xy}^E(\tau)$ des signaux x et y est la fonction

$$c_{xy}^E(\tau) = \int_{-\infty}^{+\infty} x(t)y^*(t - \tau) dt,$$

pour le temps continue ;

$$c_{xy}^E[k] = \sum_{n=-\infty}^{+\infty} x[n]y^*[n - k],$$

pour le temps discret.

Définition 1.1.2: Convolution

Le produit de convolution $f * g$ de deux fonction x et h

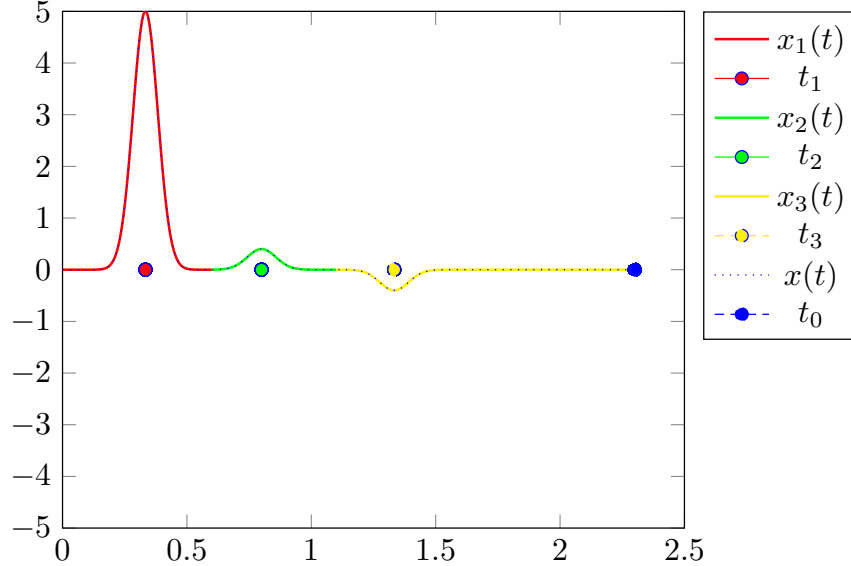
$$x(t) * h(t) = \int_{-\infty}^{+\infty} x(\tau)h(t - \tau) d\tau$$

en particulier, on a

$$x(t) * h(t - t_0) = \int_{-\infty}^{+\infty} x(\tau)h((t - \tau) - t_0) d\tau$$

et

$$x(t) * h(t_0 - t) = \int_{-\infty}^{+\infty} x(\tau)h(t_0 - (t - \tau)) d\tau$$



On note $s^f(t)$ le signal en sortie du filtre adapté, idéalement on a :

$$s^f(t) = \overbrace{(x_1(t) + x_2(t) + x_3(t) + b(t))}^{x(t)} * x_1^*(t_0 - t)$$

Pour l'onde incidente $x_1(t) \sim \mathcal{N}(t_1, \sigma_1^2)$:

$$\begin{aligned} I_1 &= x_1(t) * x_1^*(t_0 - t) = \int_{-\infty}^{+\infty} x_1(\tau)x_1^*(t_0 - (t - \tau)) d\tau \\ &= \int_{-\infty}^{+\infty} x_1(\tau)x_1^*(t_0 - t + \tau) d\tau \\ &= c_{x_1x_1}^E(t - t_0) \end{aligned}$$

soit on doit avoir un maximum local à $t_{opt1} = t_0$;

Pour l'un des deux ondes réfléchies $x_2(t) \sim \mathcal{N}(t_2, \sigma_2^2) = +ax_1 \left(\frac{\sigma_1}{\sigma_2}(t - t_2) + t_1 \right) := +ax_1 (b(t - t_2) + t_1)$:

$$\begin{aligned} I_2 &= +ax_1 (b(\tau - t_2) + t_1) * x_1^*(t_0 - t) = a \int_{-\infty}^{+\infty} x_1 (b(t - t_2) + t_1) x_1^*(t_0 - (t - \tau)) d\tau \\ &= a \int_{-\infty}^{+\infty} e^{-\frac{(\tau - t_2)^2}{2\sigma_2^2}} e^{-\frac{((t_0 - (t - \tau)) - t_1)^2}{2\sigma_1^2}} d\tau \end{aligned}$$

comme

$$\begin{aligned} &-\frac{(\tau - t_2)^2}{2\sigma_2^2} - \frac{((t_0 - (t - \tau)) - t_1)^2}{2\sigma_1^2} = -\frac{(\tau - t_2)^2}{2\sigma_2^2} - \frac{(\tau + t_0 - t - t_1)^2}{2\sigma_1^2} \\ &-\frac{1}{2\sigma_1^2\sigma_2^2} (\sigma_1^2(\tau^2 - 2\tau t_2 + t_2^2) + \sigma_2^2(\tau^2 + 2\tau(t_0 - t - t_1) + (t_0 - t - t_1)^2)) \\ &-\frac{1}{2\sigma_1^2\sigma_2^2} (\tau^2(\sigma_1^2 + \sigma_2^2) + 2\tau(-\sigma_1^2 t_2 + \sigma_2^2(t_0 - t - t_1)) + \sigma_1^2 t_2^2 + \sigma_2^2(t_0 - t - t_1)^2) := -A\tau^2 - 2B\tau - C \end{aligned}$$

avec

$$A = \frac{\sigma_1^2 + \sigma_2^2}{2\sigma_1^2\sigma_2^2} > 0; B = \frac{-\sigma_1^2 t_2 + \sigma_2^2(t_0 - t - t_1)}{2\sigma_1^2\sigma_2^2}; C = \frac{\sigma_1^2 t_2^2 + \sigma_2^2(t_0 - t - t_1)^2}{2\sigma_1^2\sigma_2^2}$$

on a

$$I_2 = e^{\left(\frac{4B^2}{4A} - C\right)} \sqrt{\frac{\pi}{A}}$$

où

$$\frac{4B^2}{4A} - C = \frac{(-\sigma_1^2 t_2 + \sigma_2^2(t_0 - t - t_1))^2}{2\sigma_1^2\sigma_2^2(\sigma_1^2 + \sigma_2^2)} - \frac{\sigma_1^2 t_2^2 + \sigma_2^2(t_0 - t - t_1)^2}{2\sigma_1^2\sigma_2^2}$$

on doit avoir un extrémal à t_{opt2} :

$$\frac{\partial}{\partial t} \left(\frac{4B^2}{4A} - C \right) = \frac{2(-\sigma_1^2 t_2 + \sigma_2^2(t_0 - t - t_1))(-\sigma_2^2)}{2\sigma_1^2\sigma_2^2(\sigma_1^2 + \sigma_2^2)} - \frac{2\sigma_2^2(t_0 - t - t_1)(-1)}{2\sigma_1^2\sigma_2^2} = 0$$

$$\frac{2\sigma_1^2\sigma_2^2 t_2 - 2\sigma_2^4(t_0 - t - t_1)}{\sigma_1^2 + \sigma_2^2} + 2\sigma_2^2(t_0 - t - t_1) = 0$$

$$2\sigma_1^2\sigma_2^2 t_2 - 2\sigma_2^4(t_0 - t - t_1) + 2(\sigma_1^2 + \sigma_2^2)\sigma_2^2(t_0 - t - t_1) = 0$$

$$2\sigma_1^2\sigma_2^2 t_2 + 2\sigma_1^2\sigma_2^2(t_0 - t - t_1) = 0$$

donc

$$t_{opt2} = t_0 + t_2 - t_1$$

Remarque 1.1.1: Intégrale de Gauss

Pour $a, b, c \in \mathbb{R}$ et $a > 0$, on a

$$\int_{-\infty}^{+\infty} e^{-ax^2 + bx + c} dx = \int_{-\infty}^{+\infty} e^{-ax^2 + bx + c - (\frac{b^2}{4a} + c) + (\frac{b^2}{4a} + c)} dx = e^{(\frac{b^2}{4a} + c)} \int_{-\infty}^{+\infty} e^{-(\sqrt{a}x - \frac{b}{2\sqrt{a}})^2} dx = e^{(\frac{b^2}{4a} + c)} \sqrt{\frac{\pi}{a}}$$

[10]

Pour l'autre onde réfléchi $x_3(t) \sim \mathcal{N}(t_3, \sigma_3^2) = -ax_1 \left(\frac{\sigma_1}{\sigma_3}(t - t_3) + t_1 \right) := -ax_1 (b(t - t_3) + t_1)$:

$$\begin{aligned} I_3 &= -ax_1 (b(\tau - t_3) + t_1) * x_1^*(t_0 - t) = -a \int_{-\infty}^{+\infty} x_1 (b(t - t_3) + t_1) x_1^*(t_0 - (t - \tau)) d\tau \\ &= -a \int_{-\infty}^{+\infty} e^{-\frac{(\tau - t_3)^2}{2\sigma_2^2}} e^{-\frac{((t_0 - (t - \tau)) - t_1)^2}{2\sigma_1^2}} d\tau \end{aligned}$$

on doit avoir un extrémal à t_{opt3} :

$$t_{opt3} = t_0 + t_3 - t_1$$

1.2 Simulation

Voici la fonction pour calculer l'intercorrélation :

Fonction pour calculer Intercorrélation - co_ene.m

Listing 1 – Fonction pour calculer Intercorrélation - co_ene.m

```

1 function [k,c] = co_ene(x,y)
2 % function [k,c] = co_ene(x,y);
3 % This function calculates the energy intercorrelation of signals x and
4 % y in the frequency domain.
5 % Input:      x 1st signal to be analyzed
6 %             y 2nd signal to be analyzed
7 % Output:     k vector of indices for correlation calculation
8 %             (k = -length(x)+1, ...,0,...,length(x)-1)
9 %             c correlation calculated in k
10
11 % Transpose
12 x = x(:); y = y(:);
13
14 % The length of fft must be greater than 2N-1 to avoid aliasing
15 N = length(x);
16
17 c = real(ifft(fft(x,2*N).*conj(fft(y,2*N))));
18
19 % Keep only the lags we want and move negative lags before positive lags :
20 % i.e. [0 , ... , +lag_max , -lag_max , ... , 0] to [-lag_max , ... , +lag_max]
21 % i.e. move the second half of the data after the ifft to the front
22 % ref. https://github.com/ashao/matlab/blob/master/utilities/xcorr.m
23 c1 = c(N+2:2*N);
24 c2 = c(1:N);
25 clear c
26 c = [c1; c2];
27
28 k = -(N-1):(N-1); k = k(:);
29
30 end

```

pour la ligne

```
c = real(ifft(fft(x,2*N).*conj(fft(y,2*N))));
```

on utilise le théorème de Winner-Khintchine pour calculer rapidement $(2 * N)$ l'intercorrélation :

Théorème 1.2.1: Théorème de Winner-Khintchine

$$c_{xy}^E(\tau) = TF^{-1} [\tilde{x}(\nu)(\tilde{y}(\nu))^*]$$

Démonstration.

$$\begin{aligned}
 c_{xy}^E(\tau) &= \int_{-\infty}^{+\infty} x(t)y^*(t-\tau) dt \\
 &= \int_{-\infty}^{+\infty} \left[\int_{-\infty}^{\infty} \tilde{x}(\nu) e^{i2\pi\nu t} d\nu \int_{-\infty}^{\infty} e^{-i2\pi\nu'\tau} (\tilde{y}(-\nu'))^* e^{+i2\pi\nu't} d\nu' \right] dt \\
 &= \int_{-\infty}^{+\infty} \int_{-\infty}^{\infty} \tilde{x}(\nu) (\tilde{y}(-\nu'))^* e^{-i2\pi\nu'\tau} \left[\int_{-\infty}^{\infty} e^{+i2\pi(\nu+\nu')t} dt \right] d\nu' d\nu \\
 &= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \tilde{x}(\nu) (\tilde{y}(-\nu'))^* e^{-i2\pi\nu'\tau} \delta(\nu+\nu') d\nu' d\nu \\
 &= \int_{-\infty}^{+\infty} \tilde{x}(\nu) (\tilde{y}(\nu))^* e^{+i2\pi\nu\tau} d\nu \\
 &= TF^{-1} [\tilde{x}(\nu)(\tilde{y}(\nu))^*]
 \end{aligned}$$

□

$$\begin{aligned}
& \int_{-\infty}^{+\infty} y^*(t - \tau) e^{-i2\pi\nu t} dt \\
&= \int_{-\infty}^{+\infty} y^*(t') e^{-i2\pi\nu(t'+\tau)} dt' = e^{-i2\pi\nu\tau} \int_{-\infty}^{+\infty} y^*(t') e^{-i2\pi\nu t'} dt' \\
&= e^{-i2\pi\nu\tau} \int_{-\infty}^{+\infty} (y(t') e^{-i2\pi\nu t'})^* dt' = e^{-i2\pi\nu\tau} \left(\int_{-\infty}^{+\infty} y(t') e^{-i2\pi\nu t'} dt' \right)^* \\
&= e^{-i2\pi\nu\tau} (\tilde{y}(-\nu'))^*
\end{aligned}$$

$$\int_{-\infty}^{+\infty} f(u) \delta(u + v) du = f(-v)$$

(Christophe Vignat, le 28/06/2024)

```
c1 = c(N+2:2*N); c2 = c(1:N); clear c; c = [c1; c2];
```

Car la fonction de (auto)corrélation est un signal / vecteur qui contient $2N - 1$ échantillons. Avec le calcul de la TF et TF inverse on a $2N$ échantillons. On a donc fait un bourrage de zéros sur 1 point / échantillon, celui que l'on ne retient pas et qui est nul. Lors de la TF inverse on a la corrélation qui a été périodisée et calculée entre 0 et $2*N$ et on la considère entre $-N+1$ et $N-1$ d'où le passage en faisant intervenir $c1$ et $c2$.

1.2.1 Détection de la position de l'onde incidente

On ne sait pas le centre de l'onde incidente $x_1(t)$ dans le signal + noise exactement, puisque nous sommes sûrs qu'il y a $x_1(t)$ dans le signal + noise, on applique un filtre adapté $h(t)$ soit la même forme que $x_1(t)$:

$$h_1(t) = e^{-a*(t-t')^2}, \quad \text{avec } a = 3 * 10^{20}; \quad t' = 0.3 * 10^{-9}$$

En sortie du filtre adapté (cf. FIGURE 1.2.1 : output of the adaptive filtre (zoom)), on calcule le décalage horizontal Δt_1 entre le trait rouge (soit t_0) et le maximum. Alors on déplace le filtre adapté vers la droite de Δt_1 :

$$h_2(t) = e^{-a*(t-t'-\Delta t_1)^2}, \quad \text{avec } a = 3 * 10^{20}; \quad t' = 0.3 * 10^{-9}$$

maintenant, on refait le filtrage avec

$$x(t) * h_2^*(t_0 - t)$$

on doit trouver un maximum à $t = t_0$ car on nous sommes sûrs qu'il existe l'onde incidente $x_1(t)$ (cf. FIGURE 1.2.2). Le centre du filtre adapté $h_2(t)$, soit $t' + \Delta t$ aussi implique le centre de l'onde incidente $x_1(t)$.

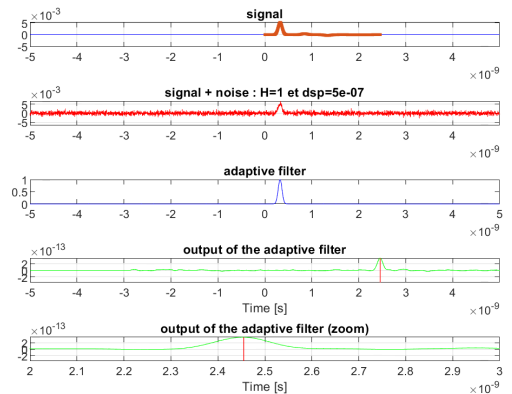
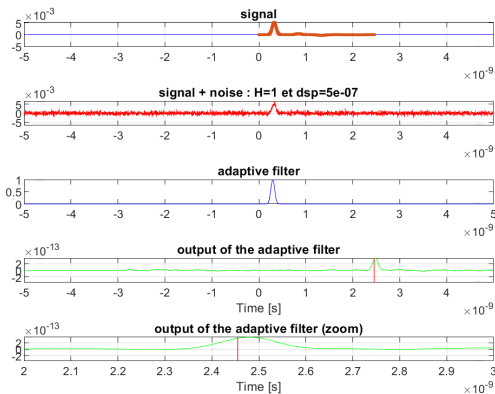


FIGURE 1.2.1 – Filtre adapté $h_1(t)$ | $dsp = 5 * 10^{-7}$

FIGURE 1.2.2 – Filtre adapté $h_2(t)$ | $dsp = 5 * 10^{-7}$

A partir de la position $t' + \Delta t_1$, on peut remplacer le signal + noise par des 0 dans l'intervalle $[0, t' + \Delta t_1 + 3 * \sigma_1]$ par exemple. Puis on va étudier si le signal $x(t)$ comporte des défauts ou pas.

1.2.2 Détection de la présence de l'onde réfléchie

On remplace le signal + noise avant $t = t' + \Delta t_1 + 3 * \sigma_1$ par des 0 :

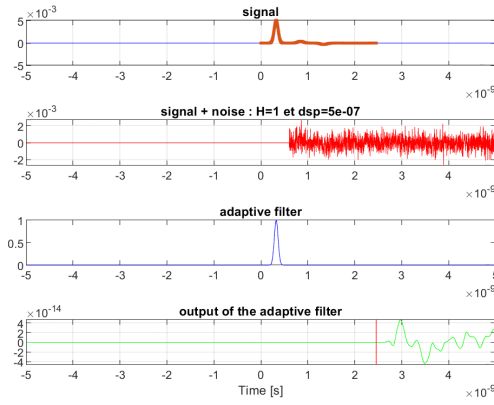


FIGURE 1.2.3 – Filtre adapté $h_2(t)$ | $dsp = 5 * 10^{-7}$

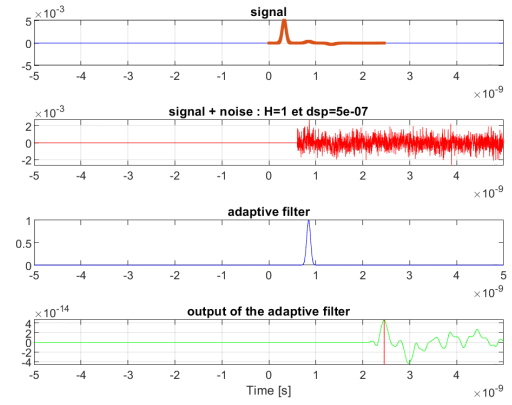


FIGURE 1.2.4 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-7}$

En sortie du filtre adapté (cf. FIGURE 1.2.3 : output of the adaptive filtre), on calcule le décalage horizontal Δt_2 entre le trait rouge (soit t_0) et le maximum. On déplace le filtre adapté encore une fois vers la droite de Δt_2 :

$$h_3(t) = e^{-a*(t-t'-\Delta t_1-\Delta t_2)^2}, \quad \text{avec } a = 3 * 10^{20}; \quad t' = 0.3 * 10^{-9}$$

on refait le filtrage :

$$x(t) * h_3^*(t_0 - t)$$

Alors le centre du filtre adapté $h_3(t)$ (gaussien) doit être située à t_2 , sinon cette méthode a atteint ses limites :

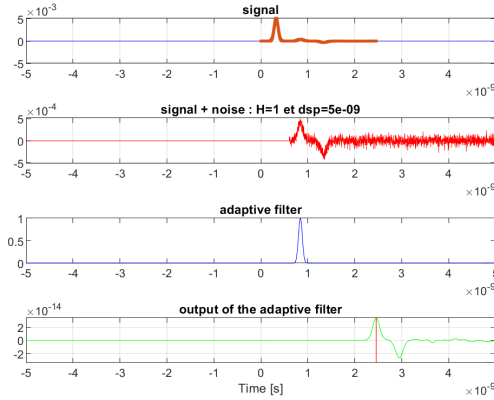


FIGURE 1.2.5 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-9}$

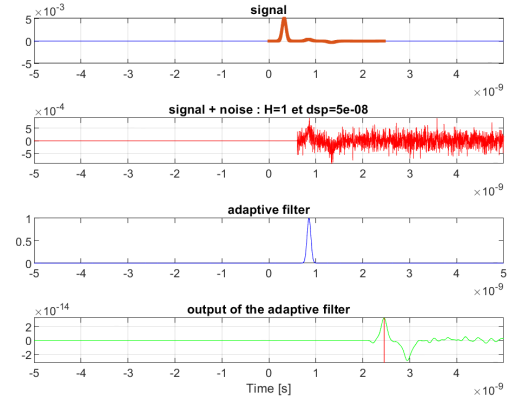


FIGURE 1.2.6 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-8}$

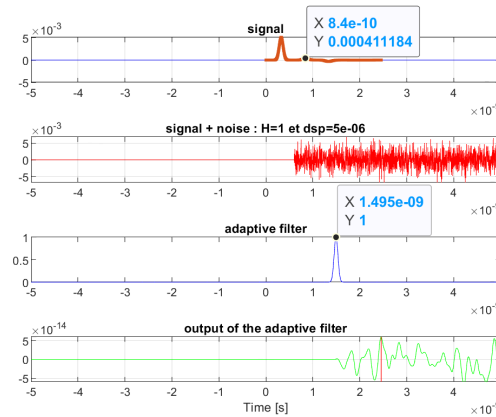


FIGURE 1.2.7 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-6}$

Soit cf. FIGURE 1.2.7, on voit que la position $1.495 * 10^{-9}$ impliquant par le centre du filtre adapté $h_3(t)$ ne correspond pas $t_2 = 8.4 * 10^{-10}$, cette méthode a atteint ses limites. Et pour les signaux à détecter les défauts, on peut exécuter ce programme plusieurs fois. Si la position du filtre adapté reste inchangée, cela signifie qu'il y a un défaut dans le câble. Mais si la position du filtre adapté change alors on ne peut pas conclure. Voici un exemple d'utilisation cf. Listing 4.

2 Transformée de fourier à fenêtre glissante (STFT)

2.1 Fenêtrage

Comme maintenant on voudrait traiter des signaux de durée finie et de spectre bornée, alors une idée est de faire une multiplication (\cdot) d'une fonction porte $x_1(t)$ en temps soit un produit de convolution $(*)$ avec la fonction sinus cardinal $\tilde{x}_1(\nu)$ dans le domaine fréquentiel, cf. la Figure dans l'Introduction.

$$x(t) \cdot x_1(t) \xrightarrow{TF} \tilde{x}(\nu) * \tilde{x}_1(\nu)$$

Mais comme le sinus cardinal s'amortit très lentement avec des lobes importantes au voisinage de l'origine, alors on propose les fonctions suivantes (fenêtres) qui sont concentrées autour de l'origine au lieu du sinus cardinal :

Exemple 2.1.1: Fenêtre triangulaire

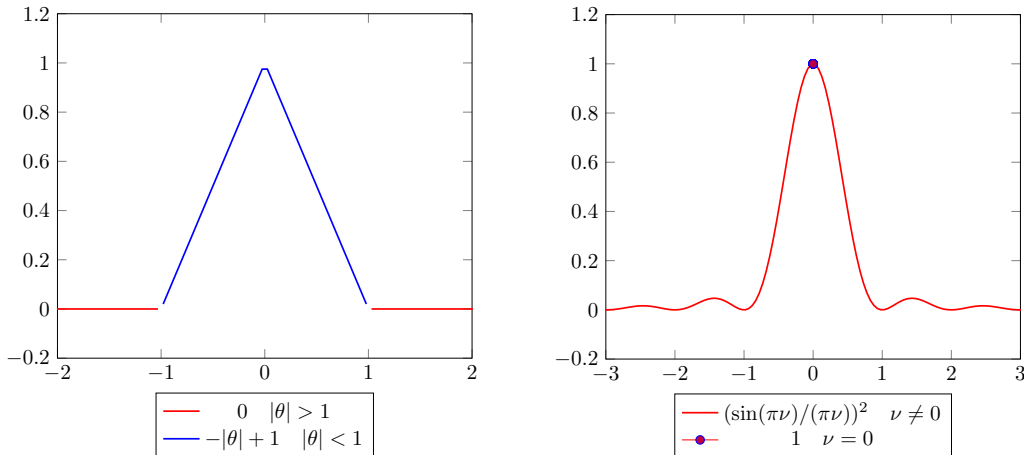
En temps :

$$h(\theta) = \begin{cases} -\frac{1}{A}|\theta| + 1 & \text{Si } \theta \in [-A, A] \\ 0 & \text{Sinon} \end{cases}$$

En fréquence :

$$\tilde{h}(\nu) = A \left(\frac{\sin(\pi A \nu)}{\pi A \nu} \right)^2$$

Pour illustrer, on prend un exemple avec $A = 1$.



Exemple 2.1.2: Fenêtres de Hann et de Hamming

En temps :

$$h(\theta) = \begin{cases} \alpha + (1 - \alpha) \cos\left(\frac{2\pi}{A}\theta\right) & \text{Si } \theta \in \left[-\frac{A}{2}, \frac{A}{2}\right] \\ 0 & \text{Sinon} \end{cases}$$

En fréquence :

Pour calculer la transformée de Fourier (TF) de la fenêtre de Hann ou de Hamming, on d'abord calcule la TF du cosinus :

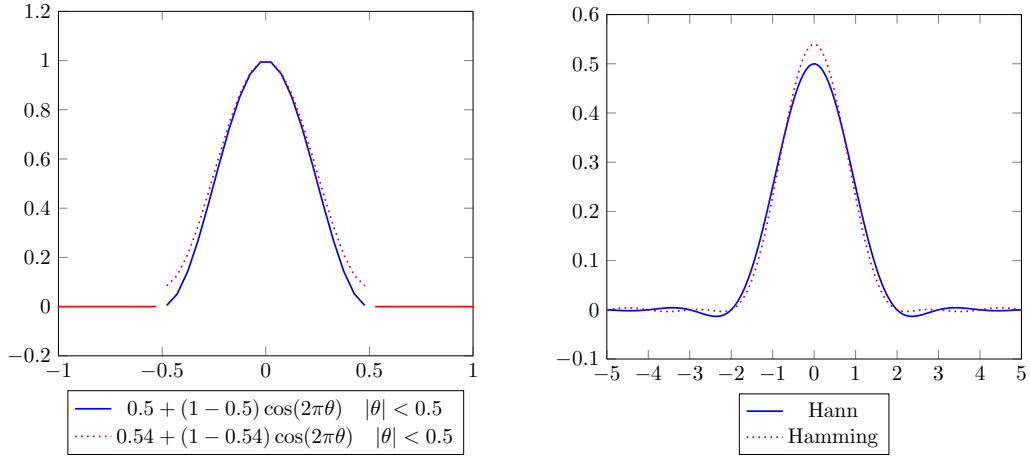
$$\int_{-\frac{A}{2}}^{+\frac{A}{2}} \cos\left(\frac{2\pi}{A}\theta\right) e^{-i2\pi\nu\theta} d\theta = \int_{-\frac{A}{2}}^{+\frac{A}{2}} \frac{1}{2} \left[e^{+i\frac{2\pi}{A}\theta} + e^{-i\frac{2\pi}{A}\theta} \right] e^{-i2\pi\nu\theta} d\theta = \frac{A}{2} [\text{sinc}(\pi - \pi A \nu) + \text{sinc}(\pi + \pi A \nu)]$$

soit

$$\tilde{h}(\nu) = \alpha A \text{sinc}(\pi A \nu) + (1 - \alpha) \frac{A}{2} [\text{sinc}(\pi - \pi A \nu) + \text{sinc}(\pi + \pi A \nu)]$$

Avec $\alpha = 0.5$ on a la fenêtre de Hann ; $\alpha = 0.54$ on a la fenêtre de Hamming.

Pour illustrer, on prend un exemple avec $A = 1$.



Exemple 2.1.3: Fenêtre de Gauss

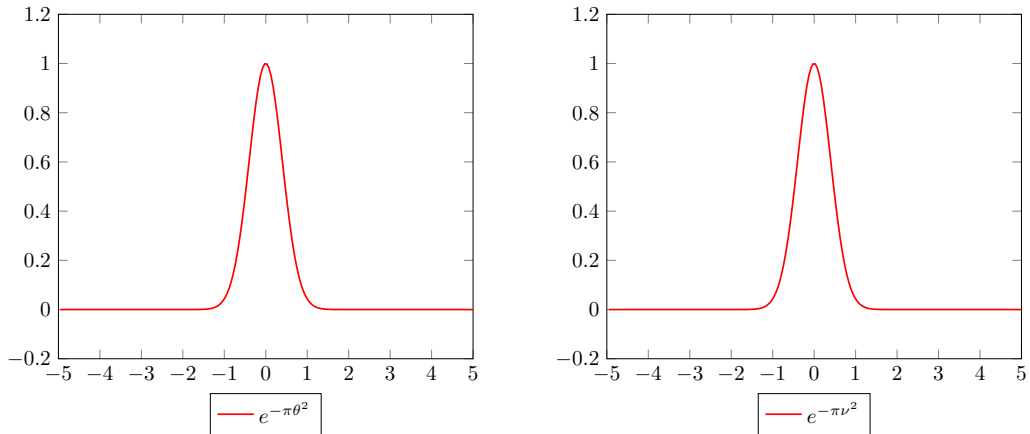
En temps :

$$h(\theta) = A e^{-\alpha\theta^2} \quad \text{avec } \alpha > 0, A > 0$$

En fréquence :

$$\tilde{h}(\nu) = A \sqrt{\frac{\pi}{\alpha}} e^{-\frac{\pi^2}{\alpha} \nu^2}$$

Pour illustrer, on prend un exemple avec $A = 1, \alpha = \pi$.



Définition 2.1.1: Transformée de Fourier à fenêtre glissante (STFT)

On glisse une fenêtre $h(\theta)$ devant le signal $x(\theta)$, on va obtenir une famille de coefficient $G(t, \nu)$ avec t, ν réels, soit :

$$STFT_x(t, \nu) = G(t, \nu) = \int_{-\infty}^{+\infty} x(\theta) h^*(\theta - t) e^{-i2\pi\nu\theta} d\theta \quad (2.1.1)$$

qui remplace les valeurs de $\tilde{x}(\nu)$. On s'appelle cette application

$$x \rightarrow G(t, \nu)$$

la **transformée de Fourier à fenêtre glissante**.

On voit que ici la fonction $h^*(\theta - t)$ décalée dans le temps est une fenêtre glissante. Le terme $h^*(\theta - t) e^{-i2\pi\nu\theta}$ peut être considéré comme la réponse impulsionnelle d'un filtre sélectif en fréquence à ν . Soit on peut considérer la transformée de Fourier à fenêtre glissante comme une série de filtres similaires, décalés dans le domaine des fréquences.

2.2 La transformée de Gabor et la formule de reconstruction

Si on a les coefficients des $G(t, \nu)$ pour toutes les valeurs réelles de t et ν , on peut reconstruire notre signal d'après Gabor :

Théorème 2.2.1: La formule de reconstruction

Soit $h \in \mathcal{L}^1(\mathbb{R}) \cap \mathcal{L}^2(\mathbb{R})$ une fenêtre telle que $|\tilde{h}|$ soit une fonction paire et $\|h\|_2 = 1$. Par exemple, Gabor a choisi une fenêtre de Gauss :

$$h(\theta) = e^{-\alpha\theta^2} \quad (\alpha > 0).$$

Pour tout signal $x \in \mathcal{L}^2(\mathbb{R})$, $(t, \nu) \in \mathbb{R} \times \mathbb{R}$, Gabor a proposé la transformation suivante :

$$G(t, \nu) = \int_{-\infty}^{+\infty} x(\theta) h^*(\theta - t) e^{-i2\pi\nu\theta} d\theta$$

Alors, on a :

* Conservation de l'énergie :

$$\iint_{\mathbb{R}^2} |G(t, \nu)|^2 d\nu dt = \int_{-\infty}^{+\infty} |x(t)|^2 dt. \quad (2.2.1)$$

* La formule de reconstruction :

$$x(t) = \iint_{\mathbb{R}^2} G(t, \nu) h(\theta - t) e^{+i2\pi\nu\theta} d\nu dt \quad (2.2.2)$$

au sens suivant, si

$$\hat{x}_A(t) = \int_{t \in \mathbb{R}} \int_{|\nu| \leq A} G(t, \nu) h(\theta - t) e^{+i2\pi\nu\theta} d\nu dt$$

alors $\hat{x}_A(t) \rightarrow x$ dans $\mathcal{L}^2(\mathbb{R})$ quand $A \rightarrow +\infty$.

2.3 Principe d'incertitude (Heisenberg-Gabor)

Soit $x \in \mathcal{L}^1(\mathbb{R})$, on rappelle \tilde{x} la transformée de Fourier de x la fonction de \mathbb{R} dans \mathbb{C} définie par :

$$\tilde{x}(\nu) = \int_{-\infty}^{+\infty} x(t) e^{-i2\pi\nu t} dt$$

Le théorème suivant donne l'principe d'incertitude de Heisenberg pour la transformée de Fourier sur \mathbb{R} :

Théorème 2.3.1: Principe d'incertitude de Heisenberg pour la transformée de Fourier

Soit $x : \mathbb{R} \rightarrow \mathbb{C}$ une fonction de $\mathcal{C}^1(\mathbb{R})$ telle que x, x' et $x \mapsto xf(x) \in \mathcal{L}^2(\mathbb{R})$. Alors

$$\left(\int_{-\infty}^{+\infty} t^2 |x(t)|^2 dt \right)^{\frac{1}{2}} \left(\int_{-\infty}^{+\infty} \nu^2 |\tilde{x}(\nu)|^2 d\nu \right)^{\frac{1}{2}} \geq \frac{\int_{-\infty}^{+\infty} |x(t)|^2 dt}{4\pi} \quad (2.3.1)$$

On prend l'égalité si $x(t)$ est une fonction gaussienne :

$$x(t) = A e^{-\alpha t^2}$$

Et pour la transformée de Fourier à fenêtre glissante, où $h(\theta)$ est la fenêtre, souvent une fenêtre de Hann (on va utiliser dans la subsection suivante pour faire la simulation) ou une fenêtre gaussienne (Gabor) centrée autour de zéro, on rappelle $G(t, \nu) : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ telle que :

$$G(t, \nu) = \int_{-\infty}^{+\infty} x(\theta) h^*(\theta - t) e^{-i2\pi\nu\theta} d\theta$$

Théorème 2.3.2: Principe d'incertitude de Heisenberg pour la transformée de Gabor

Soit $h \in \mathcal{L}^1(\mathbb{R}) \cap \mathcal{L}^2(\mathbb{R})$ une fenêtre, $x \in \mathcal{L}^2$. Alors

$$\left(\int_{-\infty}^{+\infty} t^2 |x(t)|^2 dt \right)^{\frac{1}{2}} \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \nu^2 |G(t, \nu)|^2 dt d\nu \right)^{\frac{1}{2}} \geq \frac{(\int_{-\infty}^{+\infty} |h(\theta)|^2 d\theta) (\int_{-\infty}^{+\infty} |x(t)|^2 dt)^2}{4\pi} \quad (2.3.2)$$

Avec une démonstration proposée par Wilzokowski. [11] Le produit des résolutions temporelle et fréquentielle est minimal si $h(\theta)$ est une fonction gaussienne.

2.4 Simulation

2.4.1 Revenons à l'exemple précédent : $dsp = 5e-7$

Nous revenons à l'exemple précédent où $dsp = 5 * 10^{-7}$, la réponse du filtre adapté (cf. FIGURE 1.2.4, en vert) montre que à priori, le signal + noise possède le signal de l'onde réfléchi. Alors en utilisant la STFT, on pourrait reconstruire ce signal réfléchi. Le signal à analyser cf. **subplot(3,1,3)** FIGURE 2.4.2 (dont onde incidente a soustraite après avoir appliqué le filtre adapté), idéalement, après le traitement, on doit obtenir cf. **subplot(3,1,2)** FIGURE 2.4.2.

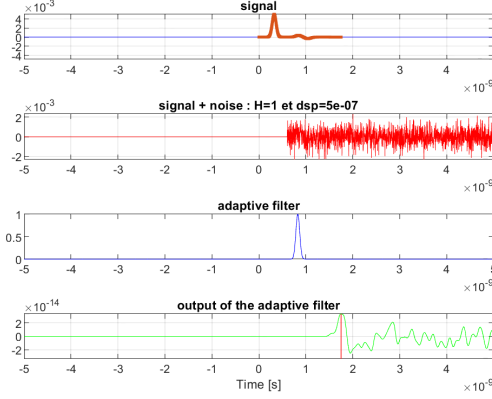


FIGURE 2.4.1 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-7}$

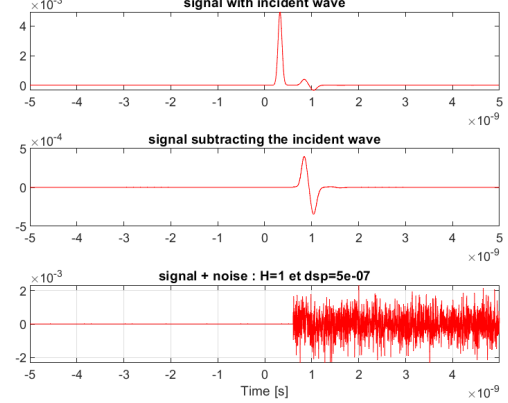


FIGURE 2.4.2 – Signal + noise | $dsp = 5 * 10^{-7}$

La commande

```
[so,fo,to] = stft(s_cut,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512); So = abs(so);
```

donne le moudule des coefficients de STFT du signal (voir la première ligne des deux figures ci-dessous). De même, la commande

```
[s,f,t] = stft(x,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512); S = abs(s);
```

donne le moudule des coefficients de STFT du signal + noise (voir la deuxième ligne des deux figures ci-dessous).

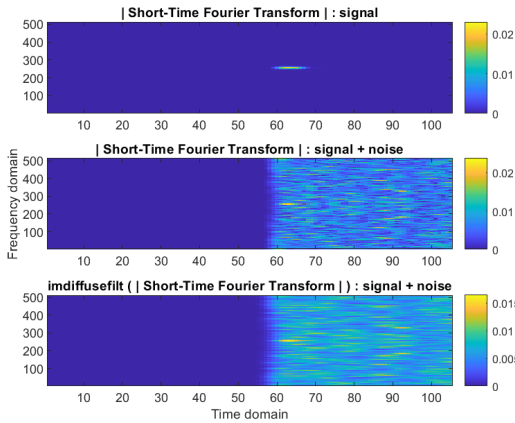


FIGURE 2.4.3 – STFT | $dsp = 5 * 10^{-7}$

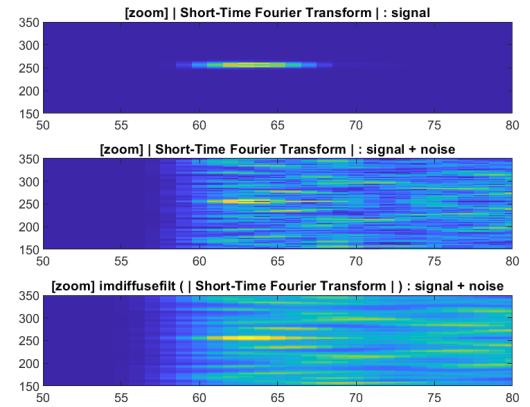


FIGURE 2.4.4 – [ZOOM] STFT | $dsp = 5 * 10^{-7}$

Le but est d'identifier la partie du signal en la partie de signa + signal. Ceci peut être traduit en un problème de traitement d'image : on propose de faire un filtrage des images par diffusion anisotropique qui facilite la sélection ultérieure des régions / contours (voir la troisième ligne des deux figures ci-dessus) :

```
Sd = imdiffusefilt(S);
```

On va analyser cette matrice (soit Sd) détecter les régions / contours.

Remarque 2.4.1

- On a choisi `FFTLength=512`, soit après STFT, l'indice de la fréquence varie entre 0 et 512. Et le signal d'onde réfléchi doit se trouver au milieu ($512 / 2 = 256$), et idéalement, être symétrique par rapport à 256.
- On n'arrive pas à localiser le signal à la fois en temps et en fréquence a cause du principe d'incertitude. Pour résoudre ce problème, une solution est de faire la transformée en ondelettes qui introduit une fenêtre donc la taille varie avec la fréquence.
- Nous pourrions probablement utiliser 2D-CNN à partir d'ici.

Alors pour la itendification des régions / coutours, une simple méthode est d'étudier les limites au-dessus et en dessous (soit faire varier les lignes). On choisit le pixel plus intense et de plus son région traversant la ligne hozitontale de 256 , si le gradient diminue toujours alors on copie la valeur instantanée de `s(i, col_opt)` vers une matrice initialisé par des zéros pour stocker les coefficients de STFT :

```
Coef(i, col_opt) = s(i, col_opt);
```

Finalement, on obtient deux bornes : `row_down` et `row_up`, nous descendons à gauche et à droite (soit faire varier les colonnes) pour chaque pixel en ce moment.

```
for R = row_down : row_up
```

on fait les copies :

```
Coef(R, col_opt+j) = s(R, col_opt+j);
```

Une fois que on a obtenu le résultat, on fait iSTFT pour reconstruire le signal réfléchi :

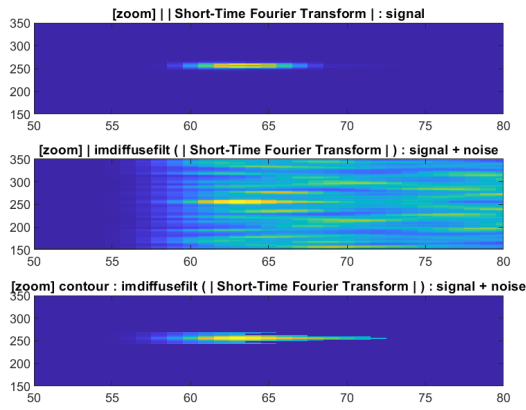


FIGURE 2.4.5 – [ZOOM] La région sélectionnée | $dsp = 5 * 10^{-7}$

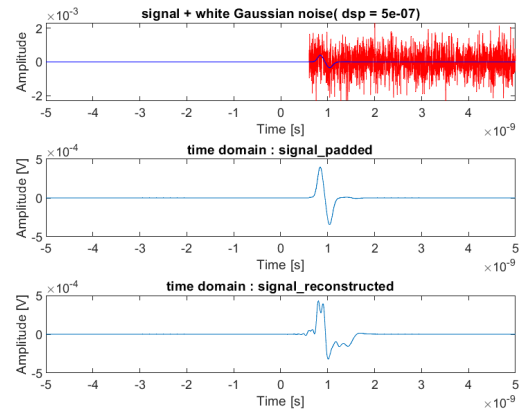


FIGURE 2.4.6 – iSTFT | $dsp = 5 * 10^{-7}$

2.4.2 Autre exemple : $dsp = 5e-8$

Si nous réduisons le niveau de bruit, il est évident que la reconstruction serait un signal plus précis :

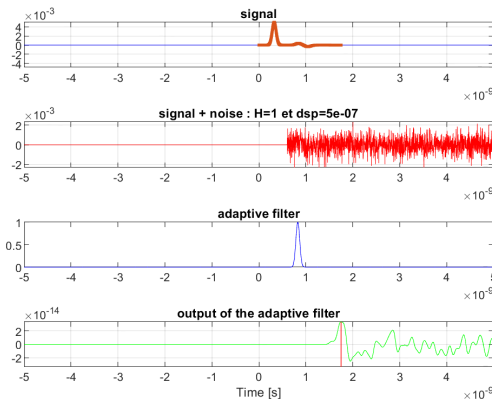


FIGURE 2.4.7 – Filtre adapté $h_3(t)$ | $dsp = 5 * 10^{-8}$

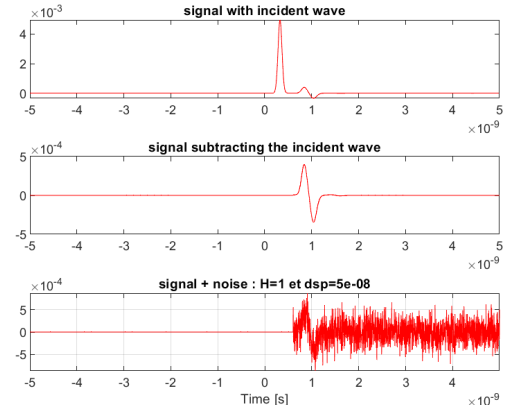


FIGURE 2.4.8 – Signal + noise | $dsp = 5 * 10^{-8}$

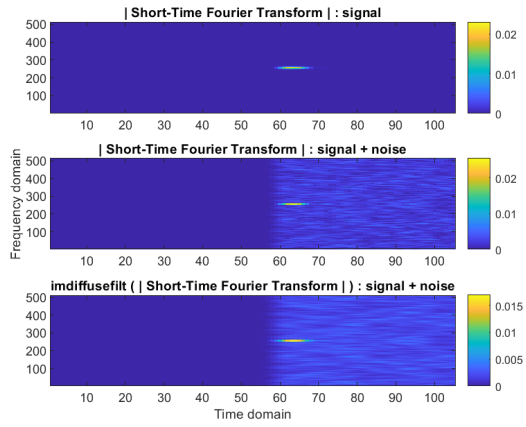


FIGURE 2.4.9 – STFT | $dsp = 5 * 10^{-8}$

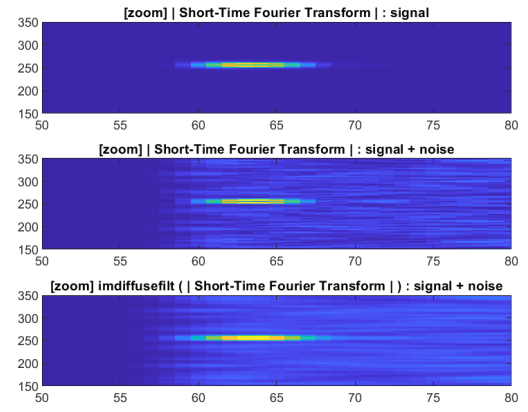


FIGURE 2.4.10 – [ZOOM] STFT | $dsp = 5 * 10^{-8}$

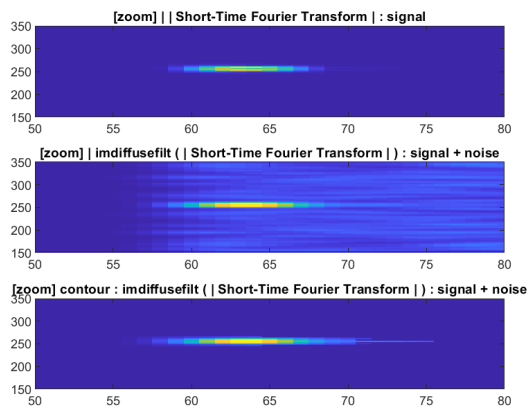


FIGURE 2.4.11 – [ZOOM] La région sélectionnée | $dsp = 5 * 10^{-8}$

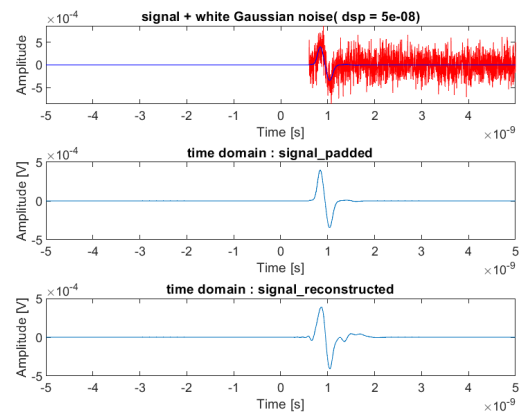


FIGURE 2.4.12 – iSTFT | $dsp = 5 * 10^{-8}$

Pour le code, voir Listing 5.

3 Convolutional Neural Networks in One Dimension

3.1 1D convolution for neural networks

3.1.1 Convolution

Convolutional operations help us extract the features we are interested in from the signal. Convolution is the process of taking a kernel and performing a sliding dot product with the signal. The input signal is what we want to classify or to extract features. There's an illustration of 1D convolution operation. For example, we have a signal \mathbf{x} like

1	0	0	0	-1	0	0	0	2
---	---	---	---	----	---	---	---	---

and the kernel \mathbf{w} :

3	1	2
---	---	---

The first step is to flip the kernel from left to right and we align the center of \mathbf{w} with the first element of \mathbf{x} then we add some zeros to both sides of the signal which align the signal and kernel :

0	1	0	0	0	-1	0	0	0	2	0
---	---	---	---	---	----	---	---	---	---	---

2	1	3
---	---	---

We add each dot product which gives :

$$0 * 2 + 1 * 1 + 0 * 3 = 1$$

The next step is to slide the kernel one step to the right and do the first step again :

$$1 * 2 + 0 * 1 + 0 * 3 = 2$$

Finally the result of the convolution \mathbf{y} is :

1	2	0	-3	-1	-2	0	6	2
---	---	---	----	----	----	---	---	---

We note the signal with m elements and elements with indexes less than 0 or greater than $m - 1$ are treated as 0 during the convolution :

$$\mathbf{x} = [x_0, x_1, \dots, x_{m-1}]$$

so the output \mathbf{y} which has the same length as \mathbf{x} :

$$\mathbf{y} = [y_0, y_1, \dots, y_{m-1}]$$

rather than define the kernel as $\mathbf{w} = [w_0, w_1, \dots, w_{n-1}]$, we make the kernel with odd elements just making some of the notation a little more convenient later :

$$\mathbf{w} = [w_{-p}, \dots, w_0, \dots, w_p]$$

So we have, for example :

$$y_0 = x_{-p}w_p + \dots + x_{-1}w_1 + x_0w_0 + x_1w_{-1} + \dots + x_pw_{-p} = \sum_{k=-p}^p x_{-k}w_k$$

$$y_1 = x_{-p+1}w_p + \dots + x_{-1}w_2 + x_0w_1 + x_1w_0 + \dots + x_{p+1}w_{-p} = \sum_{k=-p}^p x_{1-k}w_k$$

\vdots

$$y_p = x_0w_p + x_1w_{p-1} + \dots + x_pw_0 + \dots + x_{2p}w_{-p} = \sum_{k=-p}^p x_{p-k}w_k$$

\vdots

$$y_{m-1} = x_{-p+m-1}w_p + x_{-p+m}w_{p-1} + \dots + x_{m-1}w_0 + x_mw_{-1} + \dots + x_{p+m-1}w_{-p} = \sum_{k=-p}^p x_{m-1-k}w_k$$

more further, for any element y_j , we have

$$y_j = \sum_{k=-p}^p x_{j-k}w_k \tag{3.1.1}$$

3.1.2 Backpropagation

Neural networks learn their parameters by the backpropagation which needs the loss function to be differentiable. It means if the layer in a neural networks is differentiable, we could stack one after another meanwhile the loss function will be passed down through the layers. The backpropagation is that according to the partial derivative of the loss with respect to the inputs \mathbf{x} (or $\frac{\partial \mathcal{L}}{\partial \mathbf{x}}$), we want to propagate that back to the partial derivative of the loss with respect to the inputs \mathbf{y} (or $\frac{\partial \mathcal{L}}{\partial \mathbf{y}}$) by the chain rule :

$$\frac{\partial \mathcal{L}}{\partial \mathbf{x}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} \frac{\partial \mathbf{y}}{\partial \mathbf{x}}$$

In our case, the input \mathbf{x} is a linear vector, so for each element we have :

$$\frac{\partial \mathcal{L}}{\partial x_i} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} \frac{\partial \mathbf{y}}{\partial x_i}$$

And the output \mathbf{y} is also a linear vector, so we should add each result up :

$$\frac{\partial \mathcal{L}}{\partial x_i} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} \frac{\partial y_j}{\partial x_i} \quad (3.1.2)$$

Input gradient The input gradient is passed back to the previous layer of the network and keeps passing upwards.

According to equation (3.1.1), we have

$$\frac{\partial y_{i+k}}{\partial x_i} = w_k$$

thus we could plug this back in to the equation (3.1.2) as :

$$\begin{aligned} \boxed{\frac{\partial \mathcal{L}}{\partial x_i}} &= \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i+k}} \frac{\partial y_{i+k}}{\partial x_i} \\ &= \boxed{\sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i+k}} w_k} \end{aligned}$$

or if we invert the vector \mathbf{w} from left to right centered at zero, denoted $\overleftarrow{\mathbf{w}}$, with each element w_{-k} wrote as \overleftarrow{w}_k (or $w_{-k} = \overleftarrow{w}_k$) and y_{i+k} becomes to y_{i-k}

$$\frac{\partial \mathcal{L}}{\partial x_i} = \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i-k}} \overleftarrow{w}_{-k} = \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i-k}} \overleftarrow{w}_k$$

where $i \in [0, m-1]$. And for $i \notin [0, m-1]$ we assume that :

$$\frac{\partial \mathcal{L}}{\partial x_i} = 0$$

In this way we can regard the input gradient as the convolution between the output gradient and the reversed kernel $\overleftarrow{\mathbf{w}}$:

$$\boxed{\frac{\partial \mathcal{L}}{\partial \mathbf{x}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} * \overleftarrow{\mathbf{w}}}$$

Weight gradient Except for the input gradient, we should also calculate the weight gradient which helps to indicate the direction and the value to adjust in the kernel to decrease the loss function as low as possible by using the gradient descent. With the chain rule :

$$\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} \frac{\partial \mathbf{y}}{\partial \mathbf{w}}$$

In our case, the input \mathbf{w} is a linear vector, so for each element we have :

$$\frac{\partial \mathcal{L}}{\partial w_k} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} \frac{\partial \mathbf{y}}{\partial w_k}$$

And the weight \mathbf{y} is also a linear vector, so we should add each result up :

$$\frac{\partial \mathcal{L}}{\partial w_k} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} \frac{\partial y_j}{\partial w_k}$$

According to equation (3.1.1), we have

$$\frac{\partial y_j}{\partial w_k} = x_{j-k}$$

thus

$$\begin{aligned}\boxed{\frac{\partial \mathcal{L}}{\partial w_k}} &= \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} \frac{\partial y_j}{\partial w_k} \\ &= \boxed{\sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{j-k}}\end{aligned}$$

Also, if we invert the vector \mathbf{x} from left to right centered at zero, denote $\overleftarrow{\mathbf{x}}$, with each element x_{j-k} wrote as x_{k-j}^{\leftarrow} (or $x_{j-k} = x_{k-j}^{\leftarrow}$) :

$$\frac{\partial \mathcal{L}}{\partial w_k} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{j-k} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{k-j}^{\leftarrow}$$

where $k \in [-p, p]$. And for $k \notin [-p, p]$ we assume that :

$$\frac{\partial \mathcal{L}}{\partial w_k} = 0$$

In this way we can regard the weight gradient as the convolution between the output gradient and the reversed kernel $\overleftarrow{\mathbf{x}}$

$$\boxed{\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} * \overleftarrow{\mathbf{x}}}$$

3.1.3 Multiple channels

However, the input one-dimensional data may come in the form of multiple parallel channels. Like the Electroencephalography (EEG) can have up to 256 channels at the same time. To deal with this, we handle each channel independently : for each channel, we creat and learn its own kernel.

Mathematically, about the convolution, we just add a summation over all the channels :

$$y_j = \sum_{n=0}^{n_c-1} \sum_{k=-p}^p x_{c,j-k} w_{c,k}$$

We calculate the input gradient for each channel :

$$\frac{\partial \mathcal{L}}{\partial x_{c,i}} = \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i+k}} w_{c,k}$$

also for the weight gradient :

$$\frac{\partial \mathcal{L}}{\partial w_{c,k}} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{c,j-k}$$

where c is the channel index, n_c is the number of channels.

3.1.4 Bias

The last thing is that we add a learned bias (b) into the output of the convolution. The bias is a constant value which provides a constant offset to the given output :

$$y_j = b_j + \sum_{n=0}^{n_c-1} \sum_{k=-p}^p x_{c,j-k} w_{c,k}$$

Since b has no effect on input gradient

$$\frac{\partial \mathcal{L}}{\partial x_{c,i}} = \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i+k}} w_{c,k}$$

nor on weight gradient :

$$\frac{\partial \mathcal{L}}{\partial w_{c,k}} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{c,j-k}$$

Finally the bias gradient :

$$\frac{\partial \mathcal{L}}{\partial b_j} = \frac{\partial \mathcal{L}}{\partial y_j}$$

3.2 Coding a convolution block

3.2.1 Convolution in Python

We could use the function `conv(signal, kernel, mode = ' ')` to calculate the convolution. There are three options for the mode. We take `signal = [1 2 0 3]`, `kernel = [1 2]` for example :

— <code>mode='valid'</code>	<div> <div>1203</div> <div>21</div> <div>21</div> <div>443</div> </div>	<div> <div>(signal)</div> <div>(beginning)</div> <div>(ending)</div> <div>(result)</div> </div>
— <code>mode='same'</code>	<div> <div>1203</div> <div>21</div> <div>21</div> <div>4436</div> </div>	<div> <div>(signal)</div> <div>(beginning)</div> <div>(ending)</div> <div>(result)</div> </div>
— <code>mode='full'</code>	<div> <div>1203</div> <div>21</div> <div>21</div> <div>14436</div> </div>	<div> <div>(signal)</div> <div>(beginning)</div> <div>(ending)</div> <div>(result)</div> </div>

One implementation could be like :

Listing 6 Convolution in Python - convolve_1d.py

Firstly, we flip the kernel from left to right :

```
rev_kernel = kernel[::-1].copy()
```

Listing 7 Cross-correlation in Python - xcorr_1d.py

Then we calculate the cross-correlation starting with the beginning of the kernel and signal :

```
result[i] = np.dot(signal[i: i + n_ker], kernel)
```

This will give the same result as `conv(signal, kernel, mode = 'valid')` .

3.2.2 Initialize the convolution block

Initializer We need an initializer for deep neural networks. We could use the LSUV (Layer-Sequential Unit-Variance) method which provides a faster convergence, avoids gradient issues (vanishing and exploding gradients) and does not require extra hyperparameters :

```
initializer=LSUV(),
```

We should input the size of the kernel, we mention again that this should be an odd number in our case to facilitate the implementation as we told when we proved the formula, for example :

```
kernel_size=3,
```

We need to specify a number of kernels to learn, we can choose arbitrarily :

```
n_kernels=5,
```

In the convolution block, we also need to choose an optimizer, like the stochastic gradient descent with momentum :

```
optimizer=Momentum(),
```

means

$$v_t = \gamma v_{t-1} + \eta \frac{\partial}{\partial \theta} \mathcal{L}(\theta_{t-1})$$

$$\theta_t = \theta_{t-1} - v_t$$

where v_t the momentum at iteration t , θ_t the parameter at iteration t , γ the momentum parameter controls influences of past gradient (around 0.9 typically), η the learning rate.

We assign `None` (initialized value) :

```
self.n_channels = None; self.n_inputs = None; self.n_outputs = None
```

```
self.weights = None;
```

cause we want the convolution block determinate their values itself according to the input at the first iteration. The input will infer the number of channels, the number of inputs and so on.

We should optimize the weight and bias separately cause the weights act on individual inputs, while the biases act on combinations of outputs. Normally, we should create two different optimizers for each, like :

```
self.weight_optimizer = deepcopy(optimizer)
self.bias_optimizer = deepcopy(optimizer)
```

However, the fact is that since we have already enough gradient signal to make adjustments if we need to adjust the bias, we just create one optimizer for the weight :

```
self.weight_optimizer = deepcopy(optimizer)
```

Finally we initialize the values for the forward propagation and back-propagation :

```
self.forward_in = None; self.forward_out = None;
self.backward_in = None; self.backward_out = None;
```

Listing 8 Initialize the convolution block - __init__.py

Initialize To initialize, firstly we determinate the number of channels, number of inputs and the number of outputs by the shape of inputs :

```
self.n_channels, self.n_inputs = self.forward_in.shape;
self.n_outputs = self.n_inputs - self.kernel_size + 1
```

Next we use our initializer to create the array of weights. Noted that initializer creates an array in two dimensional so we had to flatten it by making the number of columns to be the number of channels times kernel size :

```
weights_unshaped = self.initializer.initialize(self.n_kernels, self.n_channels * self.kernel_size)
```

After that, we reshape it to get the right three dimensional array of weights that want :

```
weights = np.reshape( weights_unshaped, (self.n_kernels, self.n_channels, self.kernel_size), order='C')
```

where we use the row-major (order='C') to make sure that it unpacks those values in the right order

```
self.weights = weights.transpose(1, 2, 0)
```

Remarque 3.2.1

Another reason that we flatten it by `self.n_channels * self.kernel_size` then reshape it back to three dimensions is that for the LSUV initializer, by given an input with a unit variance and a mean of zero it will produce outputs with a unit variance and a mean of zero. Since we will use the convolution for multiple channels, we will add the outputs by different channels up. We want the kernel across multiple channels after added together to have a unit variance with a mean of zero. That's why we flatten it in one row before the LSUV process. And then we unpack it.

Listing 9 Initialize the convolution block - initialize.py

3.2.3 Dunder methods

The `__str__` is not necessary but we could use the summary of what it generated to debug or understand the state of the objects. It notes the important parameters such as the number of inputs, number of channels and so on. It records the initializer and the weight optimizer.

Listing 10 Dunder Str function - __str__.py

3.2.4 Forward and backward pass

Forward pass Again, since

$$y_j = b_j + \sum_{n=0}^{n_c-1} \sum_{k=-p}^p x_{c,j-k} w_{c,k}$$

the main part of the `forward_pass()` method is

```
self.forward_out = calculate_outputs(self.forward_in, self.weights)
```

Remarque 3.2.2: `calculate_outputs()`

To compute the function `calculate_outputs()` we need and the signal (inputs) $x_{c,j-k}$ the full set of kernels $w_{c,k}$:

```
def calculate_outputs(inputs, kernel_set):
```

We initialize the result as an array of zeros with the number of kernels in the rows, concerning the number of outputs which is equal to number inputs minus the kernel size plus one in the columns :

```
result = np.zeros((n_kernels, inputs.shape[1] - kernel_set.shape[1] + 1))
```

As there is a set of kernels to deal with, we work on one kernel at a time :

```
for i_kernel in range(n_kernels):
```

For each single row, we create a function `calculate_single_kernel_output(signal, kernel)`, so here we need the full set of inputs but just the i -th kernel for the iteration as variables. We assign this result to relevant row :

```
result[i_kernel, :] = calculate_single_kernel_output(inputs, kernel_set[:, :, i_kernel])
```

Remarque 3.2.3: `calculate_single_kernel_output()`

We need the signal, a 2 dimensional array with number of channels by number of inputs and the kernel, also a 2 dimensional array with number of channels by length of the kernel :

```
def calculate_single_kernel_output(signal, kernel):
```

We initialize the result as an array of zeros, same reason, as we use the 'valid' mode for the convolution :

```
result = np.zeros(signal.shape[1] - kernel.shape[1] + 1)
```

For each channel, we calculate the convolution of that particular channel of signal with that particular channel in the kernel :

```
result += convolve_1d(signal[i_channel, :], kernel[i_channel, :])
```

and we add them up.

Backward pass Firstly we know the gradient of the bias is equal to the gradient of the output :

$$\frac{\partial \mathcal{L}}{\partial b_j} = \frac{\partial \mathcal{L}}{\partial y_j}$$

so we can use it to compute `dL_db` if we want.

Meanwhile, to calculate weight gradient, since :

$$\frac{\partial \mathcal{L}}{\partial w_{c,k}} = \sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{c,j-k}$$

we could write

```
self.dL_dw = calculate_weight_gradient(dL_dy, self.forward_in)
```

Remarque 3.2.4: `calculate_weight_gradient()` & `calculate_single_kernel_weight_gradient()`

As the same process before, we just note here by definition of the cross-correlation :

$$c_{xy}^E[k] = \sum_{n=-\infty}^{+\infty} x[n]y^*[n-k],$$

for the weight gradient :

$$\sum_{j=0}^{m-1} \frac{\partial \mathcal{L}}{\partial y_j} x_{c,j-k}$$

so we calculate the cross-correlation rather than the convention as before :

```
result[i_channel, :] = xcorr_1d(output_grad_padded, inputs[i_channel, :])
```

Another way to see is that the weight gradient is the convolution between the output gradient and the reversed kernel $\overleftarrow{\mathbf{x}}$:

$$\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} * \overleftarrow{\mathbf{x}}$$

it means

1. at first we flip the $\overleftarrow{\mathbf{x}}$ which gives \mathbf{x}
2. then we calculate the cross-correlation between $\frac{\partial \mathcal{L}}{\partial \mathbf{y}}$ and \mathbf{x}

thus

```
result[i_channel, :] = xcorr_1d(output_grad_padded, inputs[i_channel, :])
```

To update the gradient of the weight, we send it with the weights to its own optimizer :

```
self.optimizer.update(self.weights, self.dL_dw)
```

Finally we pass the input gradient back :

$$\frac{\partial \mathcal{L}}{\partial x_{c,i}} = \sum_{k=-p}^p \frac{\partial \mathcal{L}}{\partial y_{i+k}} w_{c,k}$$

just write :

```
dL_dx = calculate_input_gradient(dL_dy, self.weights)
```

Remarque 3.2.5: `calculate_input_gradient()` & `calculate_single_kernel_input_gradient()`

- When we do the forward pass, we use the convolution in **purple** 'valid' mode, which means the output signal will be shorter than the input signal by `kernel_size - 1`.

Considering the backward pass, in order to compute from a shorter signal (the output) to a longer signal (the input), we use the 'full' mode to calculate the convolution rather than the **purple** 'valid' mode. So, as we mentioned before, we add `kernel_size - 1` zeros to either end of our output gradient to make sure the output gradient completely overlaps with the kernel at the beginning and at the end of the convolution :

```
output_grad_padded = np.zeros( (n_kernels, n_outputs + 2 * (kernel_size - 1)))
```

```
output_grad_padded[:, kernel_size - 1: n_outputs + kernel_size - 1]
```

- Again with the same process as before, we just note here since

$$\frac{\partial \mathcal{L}}{\partial \mathbf{x}} = \frac{\partial \mathcal{L}}{\partial \mathbf{y}} * \overleftarrow{\mathbf{w}}$$

thus

```
result[i_channel, :] = xcorr_1d(output_grad_padded, kernel[i_channel, :])
```

Listing 11 Forward and backward pass - forward_backward_pass.py

3.2.5 Summary

We put all of the above functions together to form a one-dimensional **Convolutional Block** (class) `Conv1D` :

Listing 12 class `Conv1D` - `Conv1D.py`

which contains

- forward pass : it takes in inputs and calculates the convolutional results with the kernels.
- backward pass : it takes in the output gradient and calculates the weight gradient, updates the weights. It calculates the input gradients then propagates the input gradients back to any previous block (layer).

3.3 Build a small convolutional neural network

3.3.1 Example of creating training and evaluation data block

Here is an example of creating training and evaluation data block, it helps to understand the principle and create the training and evaluation data for our particular case later.

We create two blocks : one is the **Training Data Block**, another is the **Evaluation Data Block**.

```
class TrainingData(object):
```

and

```
class EvaluationData(object):
```

each block contains :

1. A dunder `__init__` method for the initializer :

the `get_data_sets()` function will return 2 generators

```
self.training_data_generator, _ = get_data_sets()
```

we use the first is a training data generator which will initialize the training data block ;

```
_, self.evaluation_data_generator = get_data_sets()
```

and we the second is the evaluation data generator which will initialize the evaluation data block.

2. A `forward_pass` :

```
return next(self.training_data_generator)
```

```
return next(self.evaluation_data_generator)
```

in Python, we can call `next` on the generator and then it will give the next item in the list that it has.

3. A `backward_pass`

4. The dunder `__str__` method

after coded that, it could be connected to other blocks.

Remarque 3.3.1: About `*arg` explained by Brandon Rohrer

For the `forward_pass` and the `backward_pass` :

```
def forward_pass(self, *arg):
```

```
def backward_pass(self, *arg):
```

each accepts an argument (`*arg`). “This is not because the data loader needs a parameter, but because the structure would expect to be able to pass an argument to the forward and backward pass functions of each block, even if that argument is empty. Therefore, we need to include a parameter in the forward and backward pass functions in order to be able to accept that parameter, even if, in our case, we don’t need/use it.”

Then we create the list of signal sets with labels by the `get_blips()` function :

```
examples = get_blips()
```

each signal created has 21 elements long initialized as an one dimensional array of element 0, which contains a blip with 7 elements long might falling in a different location each time. The signal has 4 types of label defined by shape / pattern of the blip (M, V, N, H). We will generate 400 examples of signals with 100 examples for each types (flavors).

We use the list of `examples` to create two generators :

```
def training_set():
```

the training set generator

```
def evaluation_set():
```

and the evaluation set generator. Each loop, we choose randomly one of the examples from the list, copy it to the generator and put this example back to the list :

```
i_example = np.random.choice(range(len(examples)))
```

```
yield examples[i_example]
```

So each time we call the training data block or evaluation data block, like

```
training_block = TrainingData()
```

```
for _ in range(10): new_training_example = training_block.forward_pass()
```

the `forward_pass(self, *arg)` function inside will generate in a tuple with a two dimensional array one row by 21 columns and its label. Here is an example :

```
(array([[0. , 0. , 0. , 0. , 1. , 0.7, 0.4, 0.1, 0.4, 0.7, 1. , 0. , 0. , 0. , 0. , 0. , 0. , 0. , 0. , 0. , 0. ]]), 'M')
```

Listing 13 class `TrainingData` - `data_loader_blips.py`

3.3.2 OneHot Block, Flatten Block and ValueLogger

OneHot Block We use the one-hot block to translate each label to an one dimensional array. This class contains :

1. A dunder string method `__str__`
2. A `__init__` method as well, where we define the number of the labels and the dictionary of the label (`categories`) and the array in one-hot encoding :

```
self.n_categories = n_categories; self.categories = {}; self.result = None
```

3. A `forward_pass` : We return an one-dimensional array consisting of zeros of length `self.n_categories`.

```
self.result = np.zeros(self.n_categories)
```

We check if the current label is in our dictionary or not.

- If it is in, we will find the position of this label in the dictionary and replace 0 by 1 at the same position in the array of zeros :

```
if label in self.categories.keys(): self.result[self.categories[label]] = 1
```

- If not, we will add the label in the dictionary the label (`categories`). The key is `label` and the value is the number of categories so far `n_cats_so_far`.

```
self.categories[label] = n_cats_so_far
```

The `n_cats_so_far` is a new free position. For the previously initialised one-dimensional array, we replace 0 by 1 at this position.

```
self.result[n_cats_so_far] = 1
```

Finally we pass the result on

```
return self.result
```

4. A `backward_pass` : We will enrich it later for making predictions while at the moment, we can just leave it empty.

```
return values
```

Listing 14 class `OneHot` - `operations.py`

Flatten Block With the Flatten Block, we turn an n-dimensional array into a two dimensional array with just one row, which enables the data to be used in linear block. We need :

1. A dunder string method `__str__`
2. A `__init__` method which initialize the shape of the input :

```
self.input_shape = None
```

3. A `forward_pass` : It notes the shape of that input

```
self.input_shape = values.shape
```

Then we flatten the array into one row using the `ravel()` function and we add one dimension to this one-dimensional array :

```
return values.ravel()[np.newaxis, :]
```

4. A `backward_pass` : This is a inversion of the flattening operation. We reshape it according to the shape of the original input array (`values.shape`).

```
return flat_values.reshape(self.input_shape)
```

Listing 15 class `Flatten` - `operations.py`

ValueLogger We create the logger for logging values. It writes down the value passed on in each iteration, appends the value to a list then we could plot it (`def report(self):`) and save all the list as a csv file (`def write(self):`).

Listing 16 class ValueLogger - logger.py

3.3.3 The blocks needed to build a small convolutional neural network

Blocks needed

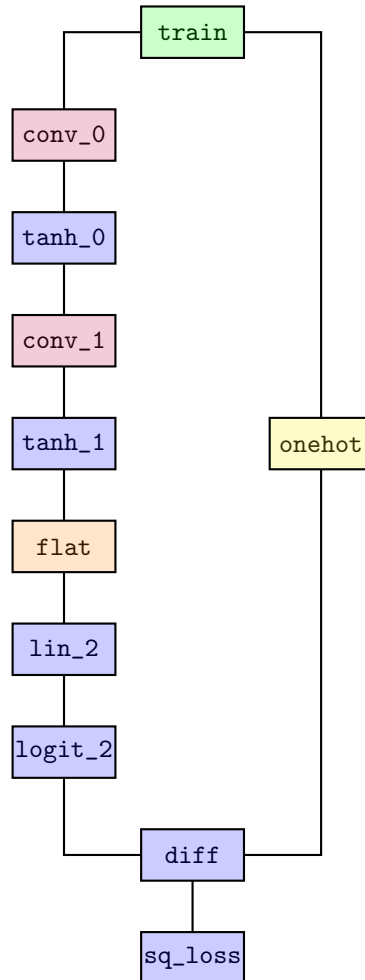


FIGURE 3.3.1 – A small convolutional neural network.

This small convolutional neural network shows that

1. We generate the training data in the training data block (`train`),
2. we pass the data to the convolution block (`conv_0`).
3. After that we use an activation function which introduces non-linearity into the networking helping the network learn complex features. Here we use hyperbolic tangent as the activation function (`tanh_0`).
4. Then we use another group of convolution block (`conv_1`) and activation function (`tanh_1`).
5. Now the data is a two dimensional array, we flatten it down to an one dimensional array (`flat`), which is used to prepare for the following step.
6. The linear block, which needs an one dimensional array as the input, combines the high-level features extracted by the convolutional blocks (`lin_2`). The linear block is like the dense block but without the activation function, normally used for the regression task.
7. Here, our example is for a classification task, we add the activation function after the linear block. We use the logistic block (`logit_2`) to compresses the output to between 0 and 1.
8. We use the one-hot block to translate each label to an one dimensional array :

Exemple 3.3.1: one-hot encoding

In our case we have 4 types of labels : M, V, N, H , supposing the dictionary to be $\mathcal{D} = \{M, V, N, H\}$. The rule is that the array translated are zero values except for the indexes of the label as 1, for example :

$$M : [1 \ 0 \ 0 \ 0] \quad N : [0 \ 1 \ 0 \ 0]$$

9. Last but not least, we use a difference block (**diff**) to calculate the difference between the label in one-hot encoding and the output of the convolution loop.
10. We use the mean square loss function (**sq_loss**) to find the gradient of the error then we back propagate it back through the network to adjust the relevant weights so that our result after the convolution loop could match the label better.

Build a small convolutional neural network

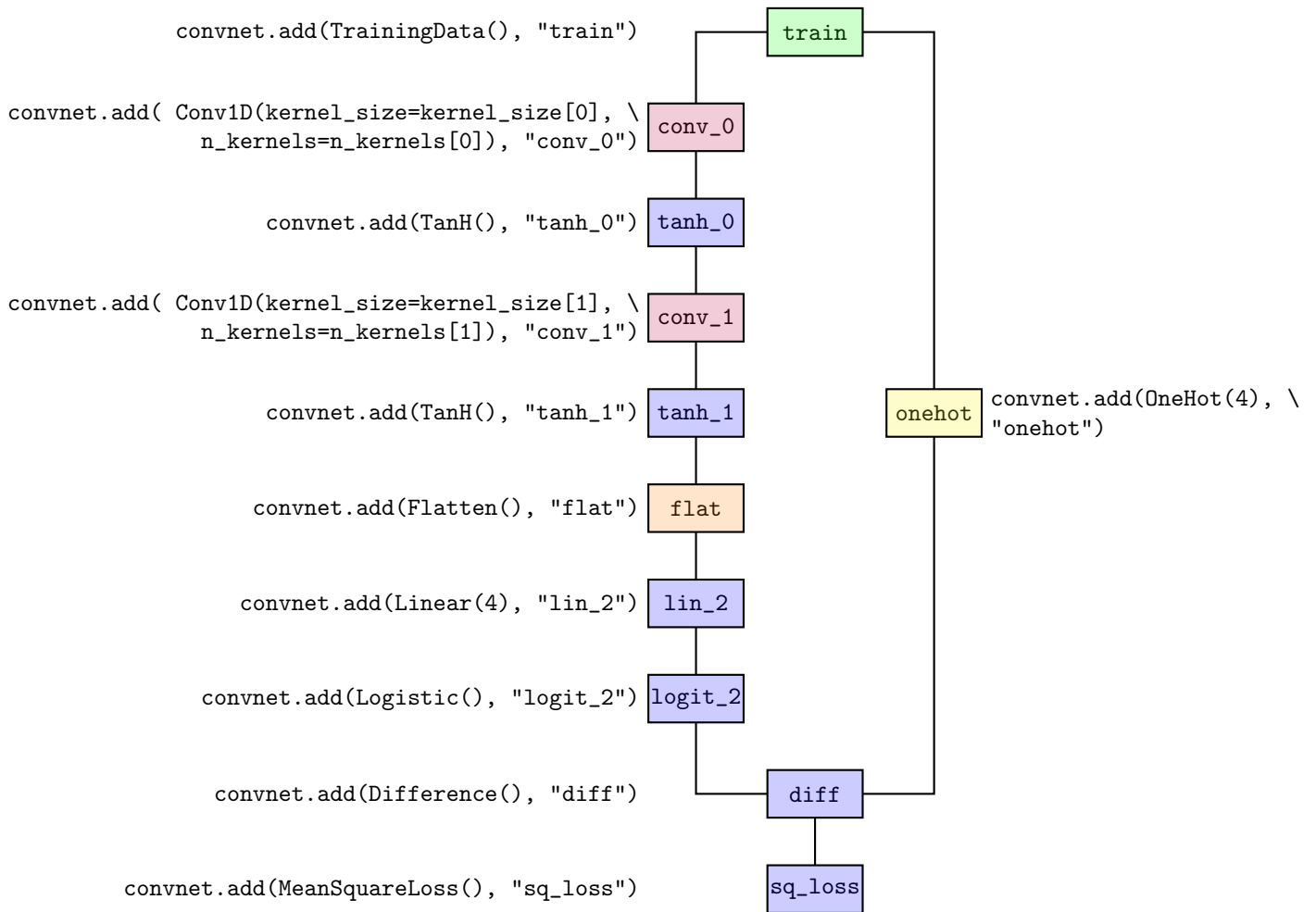


FIGURE 3.3.2 – Build a small convolutional neural network.

To build this small convolutional neural network in Python

1. Firstly we initialize a structure **convnet**, the short name for convolutional neural network :

```
convnet = Structure()
```

where the class **Structure()** works as a foundational data structure. It orchestrates the operations of a collection of blocks and their connections. We import it by

```
from cottonwood.core.blocks.structure import Structure
```

2. We choose the size of the kernels and the number of kernels for two convolution blocks :

```
kernel_size = [5, 3]; n_kernels = [15, 12]
```

3. We add the blocks one by one (ref. FIGURE 3.3.2).

3.3.4 Connect the blocks into a network structure

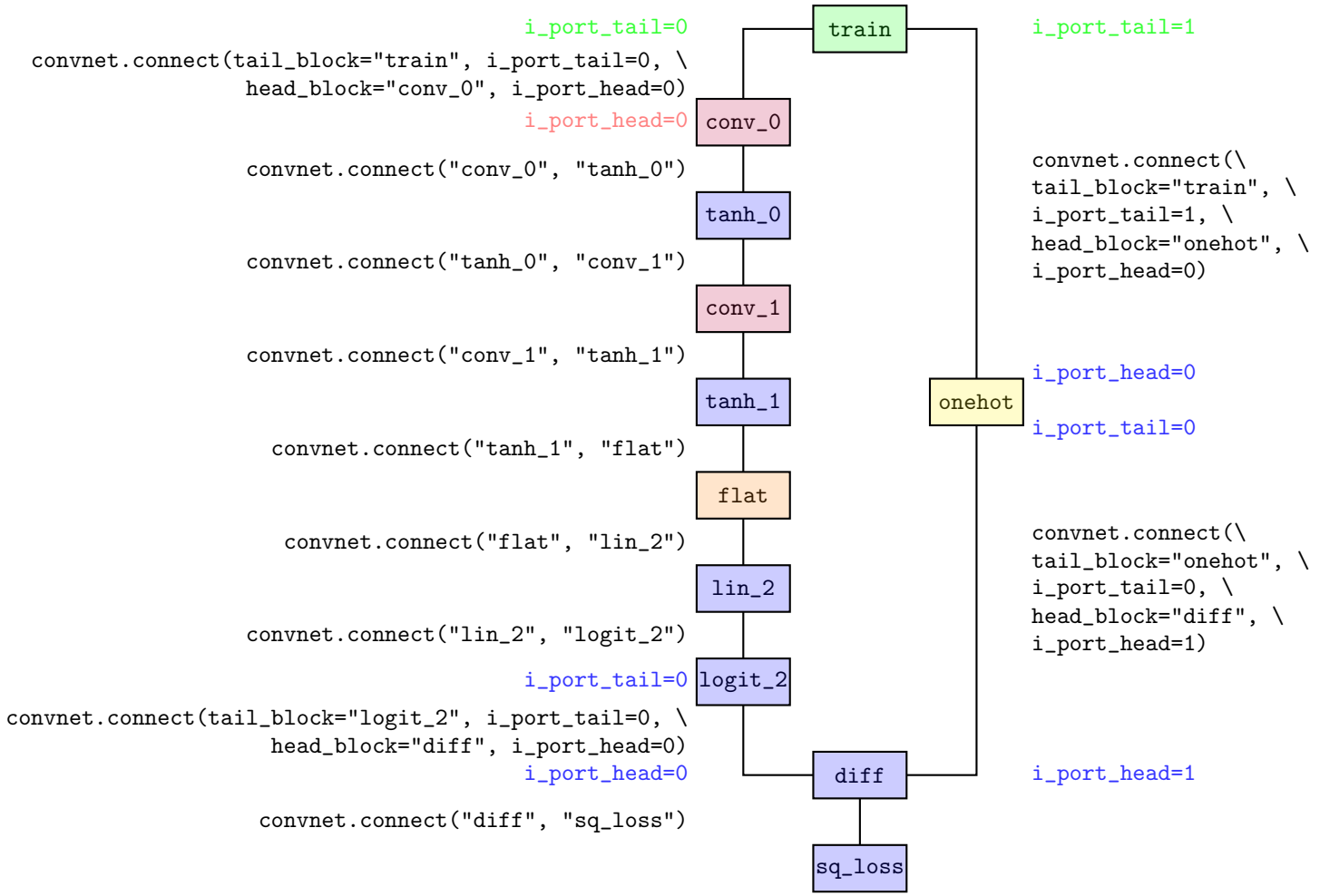


FIGURE 3.3.3 – Connect the blocks into a network structure.

1. We start the connection with the training block. As we told before, the output of the training block is a tuple containing the signal and its label, for example :

```
(array([[ 0. , -0.7, 0.7, 0.4, 0. , -0.4, -0.7, 0.7, 0. , 0. , 0. , 0. , 0. , 0. , 0. , 0. ,
         0. , 0. , 0. , 0. ]]), 'N')
```

we want the signal pass from the tail of the training block to the head of the convolution block,

```
convnet.connect(tail_block="train", i_port_tail=0, head_block="conv_0", i_port_head=0)
```

and the label pass from the tail of the training block to the head of the one-hot block

```
convnet.connect(tail_block="train", i_port_tail=1, head_block="onehot", i_port_head=0)
```

2. And if we don't specify the port, it configures zero for both or for either, for example :

```
convnet.connect("conv_0", "tanh_0")
```

3. Finally, all the connections is made in our architecture (ref. FIGURE 3.3.3). The network is built.

3.3.5 Training, evaluation and reporting

Reporting We create a logger to track a value that we send to see how its value changes with time.

```
loss_logger = ValueLogger()
```

By this way, we could track the loss of the network.

Training In the training loop, we essentially need one forward pass and one backward pass for each iteration :

```
convnet.forward_pass(); convnet.backward_pass()
```

Besides we could create some loggers which are not in need :

- We use the `loss_logger` to log the loss value over time. We will be able to plot the loss value in function of the number of iterations in the end :

```
loss_logger.log_value(convnet.blocks["sq_loss"].loss)
```

- We can use the module `conv_viz.render` to visualize the current state of the convolution block.
- We can summarize the structure :

```
tb.summarize(convnet, reports_dir=reports_dir)
```

it will show all the blocks that we used and their current parameters in a text file.

- We can also visualize the network structure and the connection of the blocks :

```
struct_viz.render(convnet, reports_dir)
```

in a png file.

Evaluation Concerning evaluation, we just modify a little about our network :

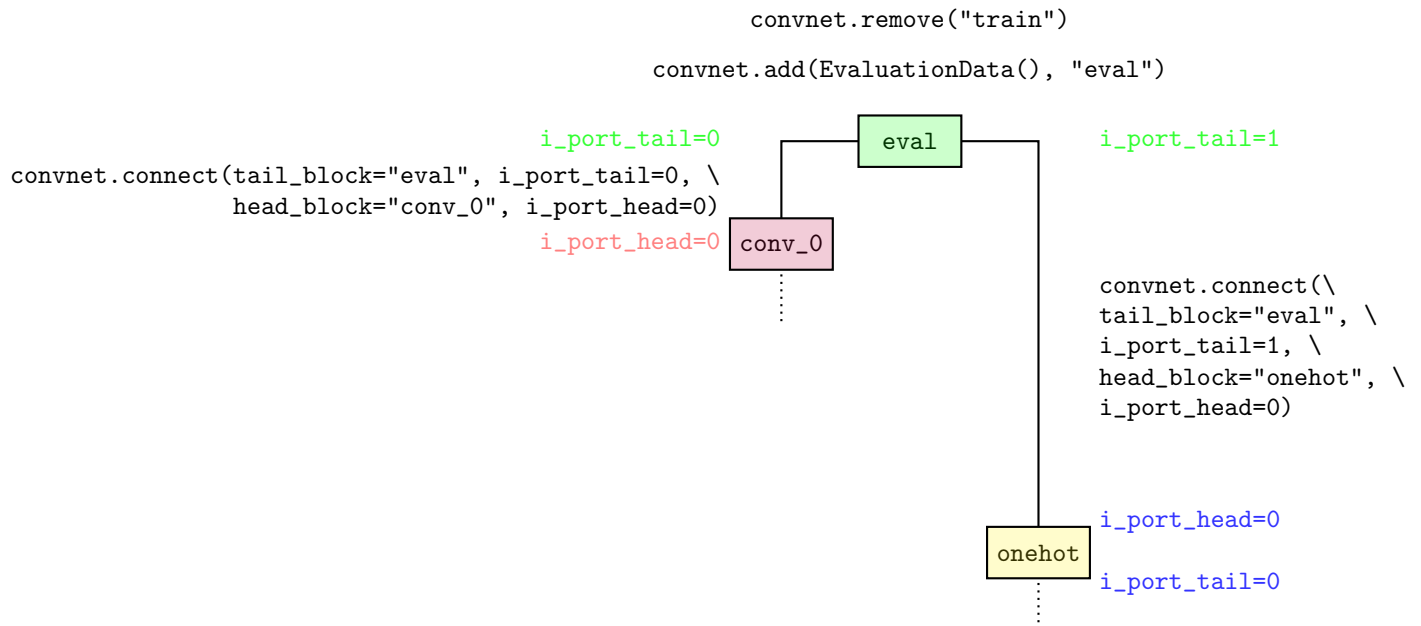


FIGURE 3.3.4 – Evaluation.

We remove the training data block then add the evaluation data block and reconnect it to the network structure (ref. FIGURE 3.3.4).

In the evaluation loop, what we essentially need is just one forward pass :

```
convnet.forward_pass()
```

we do not use a backward pass to update the parameters : we do not need adjusting the loss gradient to minimize the loss here. We just want the data tuple pass through the convolutional neural network and get its result.

Besides, we can also create some loggers as described in the **Training** paragraph.

Listing 17 Training, evaluation and reporting - blip-demo.py

3.4 Add ReLU, Pooling, Batch Normalization

Yet, we have built a small convolutional neural network using the convolutional blocks to understand the role of each block, find out how to connect each block and how the network learn the result. However there are several pieces missing : ReLU, Pooling and Batch Normalization. In this subsection, we will add them in to make a fully fledged convolutional neural network.

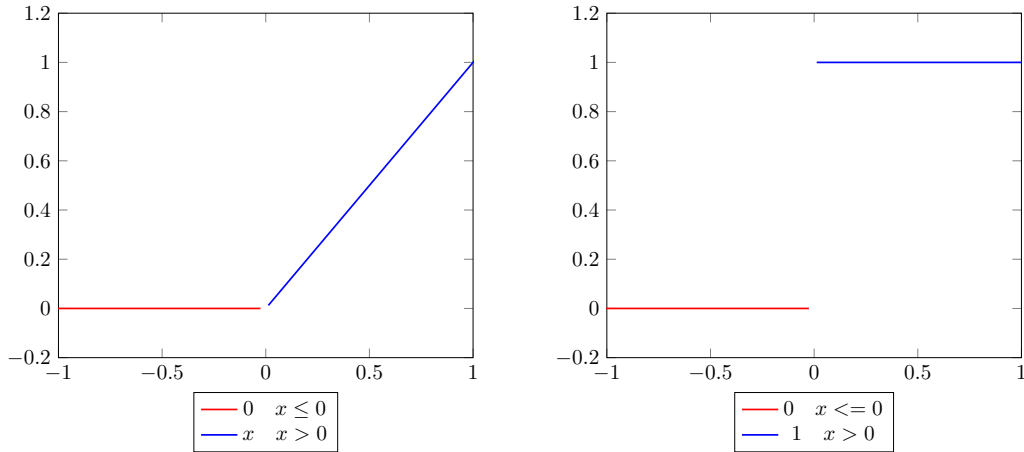
3.4.1 Rectified Linear Unit Block

The figure below, on the left, is the image of the ReLU activation function :

$$f(x) = \begin{cases} 0 & x \leq 0 \\ x & x > 0 \end{cases} = \max(0, x)$$

and on the right, is the derivative of the ReLU activation function :

$$f'(x) = \begin{cases} 0 & x \leq 0 \\ 1 & x > 0 \end{cases}$$



To code the ReLU, we need

1. A `__init__` method to initialize the result :

```
self.result = None
```

2. A under string method `__str__` just tell we are actually in a ReLU block

```
return "rectified linear unit"
```

3. A `forward_pass` : It does a ReLU calculation : if the element is under 0, it sets it to 0 ; if not it lets it pass, we do it for the whole array :

```
self.result = np.maximum(0, values)
```

4. A `backward_pass` : We calculate the derivative of the ReLU function, i.e. the partial derivative of the output with respect to the input

```
d_relu = np.zeros(self.result.shape); d_relu[np.where(self.result > 0)] = 1
```

Then we calculate the gradient passing backward to the preceding block using the

```
return grad * d_relu
```

Listing 18 class ReLU - activation.py

3.4.2 One dimensional max pooling Block

Pooling is the operation that we use a window to take groups of the signal and then we reduce each group to a single value. We have average pooling, which means we take the average value in each group. And the most commonly used for the convolutional neural network, the max pooling. It works well with the ReLU activation function : if we have the positive and negative values, it is highly likely that the positive part will be retained thus most of the information will be retained ; if we have negative value, it will be replaced by 0.

In the forward pass, we initialize the max pooling Block by the stride and window. The window is the number of elements that we take in a group. And the stride is the shift step. If we take the length of the windows to be the same as the stride size, then there is no overlap between the windows :

Exemple 3.4.1: max pooling : window = 3, stride = 3

signal :

1	4	6	-1	5	3	4	7	9
---	---	---	----	---	---	---	---	---

window = 3, stride = 3 :

1	4	6
-1	5	3
4	7	9

.....

index of element max in each window :

2	1	2
---	---	---

result :

6	5	9
---	---	---

In the backward pass, we use the unpooling operation to remap the pooled gradient ($\frac{\partial \mathcal{L}}{\partial \mathbf{y}}$) back to the dimensions of the original input signal, recovering the positional information of the original signal ($\frac{\partial \mathcal{L}}{\partial \mathbf{x}}$) :

Exemple 3.4.2: max unpooling : window = 3, stride = 3

gradient :

0.1	0.2	0.3
-----	-----	-----

index of element max in each window :

2	1	2
---	---	---

.....

window = 3, stride = 3 :

0	0	0.1
0	0.2	0
0	0	0.3

result :

0	0	0.1	0	0.2	0	0	0	0.3
---	---	-----	---	-----	---	---	---	-----

While, it has been proved that if we choose the stride size a little bit smaller than the length of the window which creates a little overlap between the windows, it will be more effective in practice :

Exemple 3.4.3: max pooling : window = 3, stride = 2

signal :

1	4	6	-1	5	3	4	7	9
---	---	---	----	---	---	---	---	---

window = 3, stride = 2 :

1	4	6
6	-1	5
5	3	4
4	7	9

.....

index of element max in each window :

2	0	0	2
---	---	---	---

result :

6	6	5	9
---	---	---	---

Exemple 3.4.4: max unpooling : window = 3, stride = 2

gradient :

0.1	0.2	0.3	0.4
-----	-----	-----	-----

index of element max in each window :

2	0	0	2
---	---	---	---

.....

window = 3, stride = 2 :

0	0	0.1
0.2	0	0
0.3	0	0
0	0	0.4

result :

0	0	0.2	0	0.3	0	0	0	0.4
---	---	-----	---	-----	---	---	---	-----

To code the `MaxPool1D` block, we need

1. An initializer `__init__(self, stride=2, window=3)` which defines some parameters that we need later : the number of signals `self.n_signals = None`, the length of each signal `self.signal_length = None`, the length of the signal after been pooled `self.pooled_length = None` and index of the element with the maximum value in each window `self.i_max = None`.
2. To initialize these `None` values, we will write the `initialize` method. Then we initialize them according to the size of the inputs :

```
self.n_signals, self.signal_length = self.x.shape
```

We count the after been pooled as

```
(self.signal_length - self.window) // self.stride + 1
```

here +1 means the first window; then we calculate how much windows we can generate by moving the window from left to right with the step `self.stride`, // is the integer division which means if the last window doesn't match completely, we just ignore it, we only count windows that completely overlap.

And the index of the maximum value in each windows as well :

```
self.i_max = np.zeros((self.n_signals, self.pooled_length), dtype=int)
```

an array of the number of the signals by the length of signal after been pooled.

3. The dunder `__str__` method which gives a feedback of the important parameters of the initializer (or the max pooling block).

4. A `forward_pass` where we do the max pooling operation `def max_pool_1d(signals, i_max, window, stride, pooled_length):`

— The number of the signal is shown by total line of the signal

```
n_signals = signals.shape[0]
```

— We initialize the result after the max pooling

```
results = np.zeros((n_signals, pooled_length))
```

— For each window possible `i_window` moving from left to right along the signal, we note down the start index `i_start` and the stop index `i_stop`. Then for each signal `i_signal`, we find the maximum value from the start index to the stop index and its index within each window `i_window`.

```
results[i_signal, i_window] = np.max(signals[i_signal, i_start:i_stop])
```

```
i_max[i_signal, i_window] = np.argmax(signals[i_signal, i_start:i_stop])
```

5. A `backward_pass` where we undo the max pooling operation `def max_unpool_1d(gradient, i_max, window, stride, signal_length):`

— We read the number of the signals and the length of the signals after pooling by the gradient array

```
n_signals, pooled_length = gradient.shape
```

— We initialize the result of unpooling ($\frac{\partial \mathcal{L}}{\partial \mathbf{x}}$)

```
results = np.zeros((n_signals, signal_length))
```

— For each signal `i_signal` and each window `i_window`, we replace the 0 by the gradient ($\frac{\partial \mathcal{L}}{\partial \mathbf{y}}$) corresponding to the index of element max in each window.

```
results[i_signal, i_window * stride + i_max[i_signal, i_window]] = gradient[i_signal, i_window]
```

Listing 19 class MaxPool1D - pooling.py

3.4.3 Batch Normalization

Batch Normalization was introduced by Sergey Ioffe and Christian Szegedy in 2015 [7]. It accelerates the training process and improves model stability (avoid the vanishing gradient or exploding gradient) by normalizing the inputs and performing a linear transformation at each layer.

Transformation in Forward Propagation First of all, we will change the distribution, we calculate the mean and variance of all m samples with the same characteristic

$$\mu_{\mathcal{B}} = \frac{1}{m} \sum_{i=1}^m x_i \quad , \quad \sigma_{\mathcal{B}}^2 = \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2$$

for each sample, we centre each element of the input and let its variance to be 1

$$\hat{x}_i = \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} ;$$

Then for each normalized \hat{x}_i we calculate its linear transformation by the parameters γ, β learned along with the original model parameters to restore the representation power of the network

$$y_i = \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i) .$$

Algorithm 1: Batch Normalizing Transform, applied to activation x over a mini-batch.

```

/* One Dimensional Batch Normalization */
Input      : Batch Normalization :  $\mathcal{B} = \{x_1, \dots, x_m\}$ ,
              Parameters to be learned :  $\gamma, \beta$ .
Output    : Linear transformation :  $\{y_i = \text{BN}_{\gamma, \beta}(x_i)\}$ .

1 mini-batch mean :  $\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^m x_i$  ;
2 mini-batch variance :  $\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2$  ;
3 for  $i = 1$  to  $m$  do
4   |   normalize :  $\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}}$  ; // here  $\epsilon$  is a small constant to avoid division by zero
5   |   scale and shift :  $y_i \leftarrow \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i)$  ; // trainable parameters  $\gamma, \beta$  are used to perform a linear transformation
6 end

```

Backpropagation Again, neural networks learn their parameters by the backpropagation which needs the loss function to be differentiable. By the chain rule, here is the result of the gradient of the loss l with respect to all different parameters in one dimension, where $\frac{\partial l}{\partial y_i}$ depends on the the choice of activation function and we use $\frac{\partial l}{\partial y_i}$ to represent other gradients [8] :

$$\begin{aligned}
\frac{\partial l}{\partial \hat{x}_i} &= \frac{\partial l}{\partial y_i} \gamma \quad , \quad \frac{\partial l}{\partial \gamma} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} \hat{x}_i \quad , \quad \frac{\partial l}{\partial \beta} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} , \\
\frac{\partial l}{\partial \sigma_{\mathcal{B}}^2} &= \sum_{i=1}^m \frac{\partial l}{\partial y_i} (x_i - \mu_{\mathcal{B}}) \left(-\frac{\gamma}{2} (\sigma_{\mathcal{B}}^2 + \epsilon)^{-3/2} \right) , \\
\frac{\partial l}{\partial \mu_{\mathcal{B}}} &= \sum_{i=1}^m \frac{\partial l}{\partial y_i} \frac{-\gamma}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} + \frac{\partial l}{\partial \sigma_{\mathcal{B}}^2} \frac{1}{m} \sum_{i=1}^m (-2) \cdot (x_i - \mu_{\mathcal{B}}) , \\
\frac{\partial l}{\partial x_i} &= \frac{\partial l}{\partial \hat{x}_i} \frac{1}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} + \frac{\partial l}{\partial \sigma_{\mathcal{B}}^2} \frac{2(x_i^{(k)} - \mu_{\mathcal{B}})}{m} + \frac{\partial l}{\partial \mu_{\mathcal{B}}} \frac{1}{m} .
\end{aligned}$$

Implementation Now we want to implement the original batch normalisation introduced by Sergey Ioffe and Christian Szegedy [7]. The difficulty is to hold up to thousands of batches of inputs in memory to realize the transformation (calculating the mean and variance) and then move it forward. It's friendly to the GPU (or other parallel processing hardware) users but it is not suitable for the users running the code in their local CPU. Brandon Rohrer modified it by operating on one input at a time making it possible for batch normalisation to run on the local CPU [2]. There are two modifications :

1. The batch mean ($\mu_{\mathcal{B}}$), batch variance ($\sigma_{\mathcal{B}}^2$) and their partial derivatives ($\frac{\partial l}{\partial \sigma_{\mathcal{B}}^2}$ and $\frac{\partial l}{\partial \mu_{\mathcal{B}}}$) can only be calculated at the end of a batch, it means that we can't calculate them in the current batch. Thus we take their values from the previous batch.
2. We apply the updated shift (β) and scale (γ) parameters to the following batch but not the current batch. Cause we should wait for the current batch finishing, then we will get the $\frac{\partial l}{\partial \gamma}$ and $\frac{\partial l}{\partial \beta}$ to update the shift and scale.

Since we use the parameters from the previous batch but not the current batch when we calculate forward and backward passes, the batch mean and variance don't deviate significantly if the shift and scale change gradually. However, their partial derivatives ($\frac{\partial l}{\partial \sigma_{\mathcal{B}}^2}$ and $\frac{\partial l}{\partial \mu_{\mathcal{B}}}$) may change significantly from one batch to the next. To ease this instability to the network, Brandon Rohrer calculate a running estimate (using an exponential-decay weighted average) of the population mean and variance $\mu_{\mathcal{P}}, \sigma_{\mathcal{P}}^2$ (but not the batch mean and variance) as the normalizing inputs in the forward pass. Here is the implementation of the class `OnlineBatchNormalization` where online means we operate on one input at a time then forget it but not means connecting to the Internet. We need

1. A dunder `__init__(self, minibatch_size=256, optimizer=Momentum())` method for the initializer, here the default minibatch size was set to 256, we choose momentum as the default optimizer. We're free to choose these default values. Inside
 - We create two optimizer one for shift (β), another for scale (γ)

```
self.shift_optimizer = deepcopy(optimizer); self.scale_optimizer = deepcopy(optimizer)
```

- We mention all the parameters that we will use :

```

    ◦  $x_i, y_i, \hat{x}_i, \frac{\partial l}{\partial x_i}, \beta, \gamma$ 
        self.x = None; self.y = None; self.z = None; self.dL_dx = None;
        self.shift = None; self.scale = None;
    ◦  $\mu_{\mathcal{B}}, \sigma_{\mathcal{B}}^2, \mu_{\mathcal{P}}$  for mean of all the batch seen so far,  $\sigma_{\mathcal{P}}^2$ 
        self.batch_mean = None; self.batch_variance = None;
        self.pop_mean = None; self.pop_variance = None;

```


- $\frac{\partial L}{\partial \gamma}$, $\frac{\partial L}{\partial \beta}$, $\frac{\partial L}{\partial \mu_B}$, $\frac{\partial L}{\partial \sigma_B^2}$, and $\frac{\partial L}{\partial \mu_B}$ for the previous batch, $\frac{\partial L}{\partial \sigma_B^2}$ for the previous batch.
`self.dL_dscale = None; self.dL_dshift = None;`
`self.dL_dbatch_mean = None; self.dL_dbatch_variance = None;`
`self.dL_dbatch_mean_prev = None; self.dL_dbatch_variance_prev = None;`
- sum of the x_i , sum of the squares of x_i , size of the minibatch and the counter of the current minibatch :
`self.sum_x = None; self.sum_sq_dev = None;`
`self.minibatch_size = minibatch_size; self.i_minibatch = 0`

2. To initialize, we use the `initialize` method to make the parameters in appropriate shape using the shape of the input.

3. The dunder `__str__` method to give a brief summary of this block (like the optimizers of β and γ).

4. A `forward_pass` : here are the key points

— About the previous batch :

- the batch mean μ_B

$$\mu_B = \frac{1}{m} \sum_{i=1}^m x_i,$$

`self.batch_mean = self.sum_x / self.minibatch_size`

- the sample / unbiased estimate of batch variance σ_B^2

$$\sigma_B^2 = \frac{1}{m-1} \sum_{i=1}^m (x_i - \mu_B)^2 = \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 - \frac{(\sum_{i=1}^m x_i)^2}{m} \right)$$

`self.batch_variance = ((self.sum_sq_x - self.sum_x ** 2 / self.minibatch_size) /
(self.minibatch_size - 1))`

Démonstration.

$$\begin{aligned} \sigma_B^2 &= \frac{1}{m-1} \sum_{i=1}^m (x_i - \mu_B)^2 = \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 + \sum_{i=1}^m \mu_B^2 - 2 \sum_{i=1}^m x_i \mu_B \right) \\ &= \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 + m \mu_B^2 - 2 \mu_B \sum_{i=1}^m x_i \right) = \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 + m \mu_B^2 - 2 m \mu_B^2 \right) \\ &= \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 - m \mu_B^2 \right) = \frac{1}{m-1} \left(\sum_{i=1}^m x_i^2 - \frac{(\sum_{i=1}^m x_i)^2}{m} \right) \end{aligned}$$

□

- compute the population mean μ_P by exponential smoothing [9] [1]

$$\mu_P \leftarrow \frac{\mu_P + \mu_B}{2}$$

`self.pop_mean = self.pop_mean / 2 + self.batch_mean / 2`

- compute the population variance σ_P^2 by exponential smoothing

$$\sigma_P^2 \leftarrow \frac{\sigma_P^2 + \sigma_B^2}{2}$$

`self.pop_variance = self.pop_variance / 2 + self.batch_variance / 2`

— Once the previous batch finished, it's current batch now, we compute

- the normalization

$$\hat{x}_i = \frac{x_i - \mu_P}{\sqrt{\sigma_P^2 + \epsilon}};$$

`self.z = ((self.x - self.pop_mean) * (self.pop_variance + EPSILON) ** (-1 / 2))`

- the transformation

$$y_i = \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i).$$

`self.y = (self.z + self.shift) * self.scale`

5. A `backward_pass` : we just apply formulas documented by the Wikipedia [8] to the implementation.

— We apply exactly the following formulas :

○

$$\frac{\partial l}{\partial \hat{x}_i} = \frac{\partial l}{\partial y_i} \gamma \quad , \quad \frac{\partial l}{\partial \gamma} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} \hat{x}_i \quad , \quad \frac{\partial l}{\partial \beta} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} ,$$

`dL_dz = dL_dy * self.scale; self.dL_dscale += dL_dy * self.z; self.dL_dshift += dL_dy;`

○

$$\frac{\partial l}{\partial \sigma_B^2} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} (x_i - \mu_B) \left(-\frac{\gamma}{2} (\sigma_B^2 + \epsilon)^{-3/2} \right) ,$$

`self.dL_dbatch_variance += (dL_dy * (self.x - self.batch_mean) * (-self.scale / 2) * (self.batch_variance + EPSILON) ** (-3 / 2))`

— We notice that the term $\frac{\partial l}{\partial \sigma_B^2}$ will not be available until the current batch ends. So we replace the result of $\frac{\partial l}{\partial \sigma_B^2}$ refer to the current batch by the one from the previous batch :

○

$$\frac{\partial l}{\partial \mu_B} = \sum_{i=1}^m \frac{\partial l}{\partial y_i} \frac{-\gamma}{\sqrt{\sigma_B^2 + \epsilon}} + \frac{\partial l}{\partial \sigma_B^2} \frac{1}{m} \sum_{i=1}^m (-2) \cdot (x_i - \mu_B) ,$$

`self.dL_dbatch_mean += (dL_dy * (-self.scale) * (self.batch_variance + EPSILON) ** (-1 / 2) + self.dL_dbatch_variance_prev / self.minibatch_size * (-2) * (self.x - self.batch_mean))`

To calculate the input gradient $\frac{\partial l}{\partial x_i}$, we use $\frac{\partial l}{\partial \sigma_B^2}$, $\frac{\partial l}{\partial \mu_B}$ from the previous batch for the same reason :

○

$$\frac{\partial l}{\partial x_i} = \frac{\partial l}{\partial \hat{x}_i} \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} + \frac{\partial l}{\partial \sigma_B^2} \frac{2(x_i^{(k)} - \mu_B)}{m} + \frac{\partial l}{\partial \mu_B} \frac{1}{m} .$$

`self.dL_dx = (dL_dz * (self.batch_variance + EPSILON) ** (-1 / 2) + self.dL_dbatch_variance_prev * 2 * (self.x - self.batch_mean) / self.minibatch_size + self.dL_dbatch_mean_prev / self.minibatch_size)`

— Finally we update the parameters : we use the $\frac{\partial l}{\partial \gamma}$ to update the scale γ and $\frac{\partial l}{\partial \beta}$ to update the shift β :

○

`self.scale_optimizer.update(self.scale, self.dL_dscale);`

`self.shift_optimizer.update(self.shift, self.dL_dshift);`

We assign the current value to the previous :

○

`self.dL_dbatch_mean_prev = self.dL_dbatch_mean;`

`self.dL_dbatch_variance_prev = self.dL_dbatch_variance;`

And we set the all counters to be zeros.

Improvements In our implementation before, we have made two modifications according to the original batch normalization. Since we use the the partial derivatives $\frac{\partial l}{\partial \mu_B}$, $\frac{\partial l}{\partial \sigma_B^2}$ from the previous batch rather than the current batch, it may introduce instabilities to the network if their values change rapidly from batch to batch. To ease this instability effect, we calculate the population statistic by exponential smoothing. However, the following paper [4] published at the Conference on Neural Information Processing Systems (NeurIPS 2019) provides a better approach to solve this problem. In our case $\mu(x_t) = x_t, \sigma(x_t) = 0$:

— In **forward_pass**, we use these formulas (for the derivation, see [6]) to compute an affine transformation :

○

$$y_t = \frac{x_t - \mu_{t-1}}{\sigma_{t-1}}$$

`self.forward_out = ((self.forward_in - self.running_means) / np.sqrt(self.running_variances + EPSILON))`

○

$$\sigma_t^2 = \alpha_f \sigma_{t-1}^2 + (1 - \alpha_f) \sigma^2(x_t) + \alpha_f (1 - \alpha_f) (\mu(x_t) - \mu_{t-1})^2$$

`self.running_variances = (self.forward_adaptation_rate * self.running_variances + (self.forward_adaptation_rate * (1 - self.forward_adaptation_rate) * (self.forward_in - self.running_means) ** 2))`

○

$$\mu_t = \alpha_f \mu_{t-1} + (1 - \alpha_f) \mu(x_t)$$

`self.running_means += ((1 - self.forward_adaptation_rate) * (self.forward_in - self.running_means))`

— In backward_pass

○

$$\tilde{x}'_t = y'_t - (1 - \alpha_b) \varepsilon_{t-1}^{(y)}$$

```
corrected_output_gradient = ( uncorrected_output_gradient
- self.prescaling_error * (1 - self.backward_adaptation_rate) * self.forward_out )
```

○

$$\varepsilon_t^{(y)} = \varepsilon_{t-1}^{(y)} + \mu(\tilde{x}'_t y_t)$$

```
self.prescaling_error += corrected_output_gradient * self.forward_out
```

○

$$x'_t = \frac{\tilde{x}'_t}{\sigma_{t-1}} - (1 - \alpha_b) \varepsilon_{t-1}^{(1)}$$

```
uncorrected_input_gradient = ( corrected_output_gradient
/ np.sqrt(self.running_variances + EPSILON) );
corrected_input_gradient = ( uncorrected_input_gradient
- (1 - self.backward_adaptation_rate) * self.postscaling_error )
```

○

$$\varepsilon_t^{(1)} = \varepsilon_{t-1}^{(1)} + \mu(x'_t)$$

```
self.postscaling_error += corrected_input_gradient
```

3.4.4 A basic structure of convolutional neural network

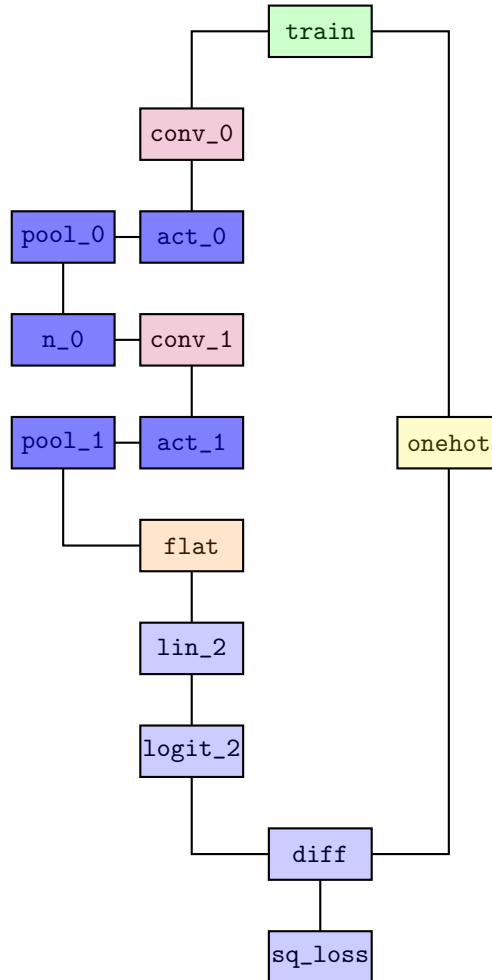


FIGURE 3.4.1 – A basic structure of convolutional neural network : ReLU, Pooling, Batch Normalization added.

We choose **ReLU** as the Activation block ; After the Activation block is the **Pooling block** ; After the first Pooling block and before the next Convolutional block, we add the **Online Normalization block**.

4 Prepare the data

4.1 Pre-process the theoretical wave : cut & pad

First of all, the data is the theoretical waveform calculated by the simulation. For each length of fault `length_fault` (2cm, 5cm and 7.5cm), we have a `.txt` file which contains 5 channels `channel_signal` : the channel 0 means the sampling points, the channel 1 to 4 refer to the different waveforms however we choose only the 3 and 4 cause 1 or 2 don't match the reality. Thus we will have $3 \times 2 = 6$ pre-processed theoretical waveforms in total. In the

Listing 20 `dn_data_loader.py`

I write two functions

```
select_signal_range(length_fault, channel_signal)
```

and

```
get_signal_cut_pad(length_fault, channel_signal, total_point)
```

to pre-process the signal/data :

1. According to the theoretical waveform, we choose only the reflected waves (the incident wave will be discarded)
2. We pad the signal : we add 0 on both sides in order to pad the signal to the length we want, here I choose the total length after pad `total_point` as 1000 points. Here we set the data to the same length because in the convolutional neural network, we need the input data to have the same length.

Here is an example illustrates how these two functions work :

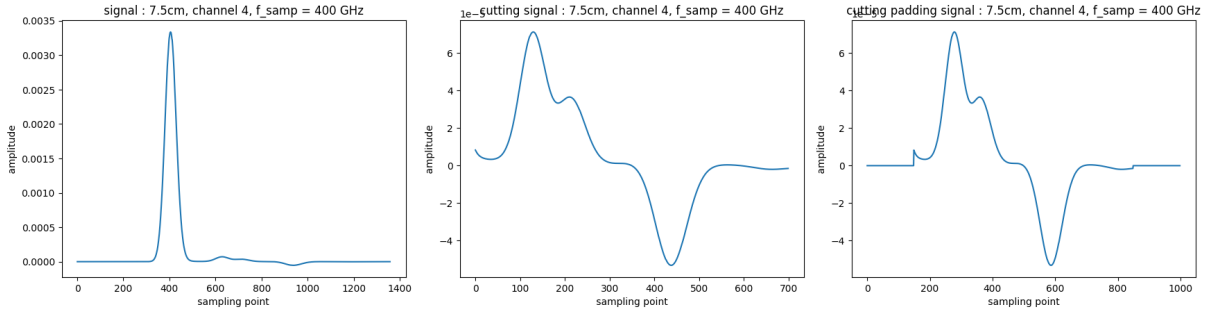


FIGURE 4.1.1 – one kind of theoretical waveform | cut : save the reflected waves | pad to 1000 points

4.2 Load waves : add Gaussian noise on the pre-processed theoretical wave

Then we will generate the training data, tuning data and testing data meanwhile we will add the Gaussian noise on each pre-processed theoretical wave. Still in the

Listing 20 `dn_data_loader.py`

1. We set the training data to occur $\frac{6}{10}$, the tuning data to occur $\frac{2}{10}$ and the testing data to occur $\frac{2}{10}$:

```
training_fraction = .6; tuning_fraction = .2; testing_fraction = .2
```

2. We initialize the training data, tuning data and testing data to be the zero array :

```
training_data = []; tuning_data = []; testing_data = []
```

3. We pull all the examples with different spectral densities added : here I choose the array of the spectral density as `array_dsp = np.linspace(5e-10, 5e-6, 40)`. 5e-6 cause we have seen the classic method (like Adaptive filter or STFT) reaches its limit when the spectral density takes 10^{-7} , we hope this Convolutional Neural Network could learn a little further :

— For each pre-processed theoretical wave, we add the « Defect » example (signal noise + defect) :

```
examples.append((sig_noise_with_defect[np.newaxis, :], "Defect"))
```

— Meanwhile (in the same loop), we add the « Normal » example (just the noise) :

```
examples.append((sig_noise_without_defect[np.newaxis, :], "Normal"))
```

— Once all added, random the full examples :

```
np.random.shuffle(examples)
```

4. Before divide the full examples into 3 parts, we define `class_count` as the number of total examples that we choose for each classe to put into the whole `training_data`, `tuning_data` and `testing_data`.
5. Then it will be divided into 3 groups with the fraction `training_fraction = .6`; `tuning_fraction = .2`; `testing_fraction = .2`;

All of this is the explanation of the function

```
load_waves(array_length_fault, array_channel_signal, total_point, array_dsp, nb_per_dsp)
```

used to generate the training data, tuning data and testing data.

4.3 Prepare the data for use in convolutional neural network

In order to use the generated data in the convolutional neural network, we write

Listing 21 dn_data_block.py

We write 3 classes for `TrainingData`, `TuningData` and `TestingData`, in each class :

- Concern `forward_pass(self, arg)`, we return `next(self.data)` to yield the next example.
- Concern `backward_pass(self, arg)`, we just let it pass.

5 Test & Conclusion

To test all of what we have written, we use the structure (ref. FIGURE 3.4.1) where for the first convolution block `conv_0`, I choose the kernel/window size `kernel_size` as 80 and the number of `n_kernels` as 50; for the second convolution block `conv_1`, I choose the kernel size `kernel_size` as 6 and the number of `n_kernels` as 5.

Here the window width is important : if the window is too small we may miss the important information while if the window is too wide the important characteristic will be diluted.

Here is the result of the loss function in \log_{10} during the 250000 iterations given by the `sq_loss` block :

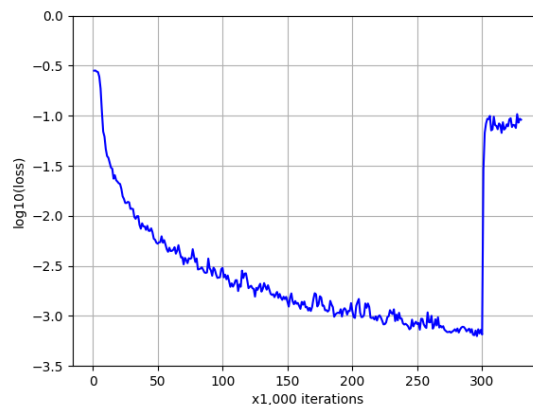


FIGURE 5.0.1 – the loss function during the iteration : training data and testing data

It is well converged that means the result after the logistic block `logit_2` well matches the label in one-hot encoding (`onehot`).

In the days to come I'm going to adjust the parameters of the convolutional neural network.

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A Table des Programmes

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B Programmes

Génération du bruit aléatoire gaussien - noise.m

Listing 2 – Génération du bruit aléatoire gaussien - noise.m

```
1 clc; clear all; close all;
2
3 % Load data
4 [t,s1,s2,s3,s4]=textread('Stage\DATA_STAGE_XU\Simul_Theorique_response\DataReal2cmBBB.out');
5
6 %% Generate the Gaussian distributed random noise
7 % Time base parameters
8 Ts = t(2)-t(1); % Time scale
9 Fs = 1/Ts; % Sampling frequency
10 Tstop = 1e-8; % Stop time
11 tv = (t(1) : Ts : Tstop)'; % t : Discrete time vector
12 N = length(tv); % Points
13 fv = ((0:N/2-1)*1/Ts/N)'; % Discrete frequency vector
14
15 % Gaussian distributed random noise
16 bw = 1e3; % Bandwidth in Hz
17 k = 1.5e-8; % Power spectral density in W/Hz
18 grn = wgn(N, 1, k*bw, 'linear'); % Generate 'N' samples white Gaussian noise samples
19 % with a total power of 'k*bw' in W
20 % (Linear power is in watts)
21
22 % Normalized amplitude spectrum in dB
23 grnFftAbs = 20.*log10(abs(fft(grn))./N);
24
25 figure(1);
26 subplot(3, 1, 1); plot(tv, grn); title('time_domain');
27 xlabel('Time[s]'); ylabel('Amplitude[V]');
28 subplot(3, 1, 2); histogram(grn, 50); title('histogram');
29 xlabel('Amplitude[V]'); ylabel('Quantity');
30 subplot(3, 1, 3); plot(fv, grnFftAbs(1:N/2)); title('spectrum');
31 xlabel('Frequency[Hz]'); ylabel('Amplitude[dBV]'); % set(gca, 'xscale', 'log');
32
33 %% Another way
34 dsp = 1.5e-5;
35 b = sqrt(dsp) * randn(1, N);
36
37 bFftAbs = 20.*log10(abs(fft(b))./N);
38
39 figure(2);
40 subplot(3, 1, 1); plot(tv, b); title('time_domain');
41 xlabel('Time[s]'); ylabel('Amplitude[V]');
42 subplot(3, 1, 2); histogram(b, 50); title('histogram');
43 xlabel('Amplitude[V]'); ylabel('Quantity');
44 subplot(3, 1, 3); plot(fv, bFftAbs(1:N/2)); title('spectrum');
45 xlabel('Frequency[Hz]'); ylabel('Amplitude[dBV]'); % set(gca, 'xscale', 'log');
```

Fonction pour le filtre adapté - adaptive_filter.m

Listing 3 – Fonction pour le filtre adapté - adaptive_filter.m

```
1 function [t,s,x,y,y_0,delta_t,s_cut] = adaptive_filter(H, dsp, signal, time, find_second_max, V
2 )
3 % function [t, s, x, y, y_0] = adaptive_filter(H, dsp, signal, time, V)
4 %
5 % This function illustrates the adaptive filtering of the signal
6 % going from 0 to T, where the decision instant is at T.
7 %
8 % Inputs: H hypothesis
9 % H = 1 : useful signal present
10 % H = 0 : useful signal absent
11 % dsp power spectral density of white noise
```



```

11 %         signal    input signal
12 %         time      Discrete time vector of input signal
13 %         V          visualization
14 %                 V = 1 : signals are visualized
15 %                 V = 0 : signals are not visualized
16 %                 by default, the different signals are visualized (V = 1)
17 %         find_second_max : 1 (true) ; 0 (false)
18 %
19 % Outputs:  t        time
20 %           s        transmitted signal
21 %           x        received signal
22 %           y        output of the adaptive filter
23 %           y_0       output of the adaptive filter at the decision instant
24 %           delta_t   stores the vector of each move of the adaptive filter
25 %           s_cut     transmitted signal with the incident wave subtracted
26 %
27 % CECILE DURIEU, October 2009
28 %
29 % Adapted by XU Kaiyuan, June 2024
30
31 if nargin == 5
32     V = 1;
33 end
34
35 %% Time base parameters
36 Te = time(2) - time(1);           % Time scale
37 Fe = 1/Te;                       % Sampling frequency
38
39 N = 2000;                         % Total sample : 2N points i.e. N points left
40                                     % of 0, N points right of 0
41 t = (-N:N-1)*Te;                 % t : Discrete time vector
42
43 T = time(end);                   % Stop time of the input signal
44 N_T = round(T/Te);               % Total sample of the input signal
45
46 %% Signal padded & Noise
47 % s = [zeros(1,N) signal zeros(1,N-N_T)];
48 s = [zeros(1,N+1) signal zeros(1,N-N_T-1)]; % Signal padded
49
50 % -1 / +1 cause signal begins when t = 2.5e-12, we add one 0 now it begins
51 % when t = 0.
52
53 % dsp = 1e-04; N = 2000;
54 b = sqrt(dsp)*randn(1,2*N);      % Gaussian distributed random noise (std(b) =
55                                     sqrt(dsp))
56 % grn = wgn(2*N, 1, dsp, 'linear'); % (std(grn) = sqrt(dsp))
57
58 x = H*[zeros(1,N+1) signal zeros(1,N-N_T-1)]+b; % Signal padded + Noise
59 [M,position] = max(x); m = min(x);
60
61 delta_t = [0, 0, 0];
62
63 s_cut = s;
64
65 for i = [1, 2, 3]
66
67     %% Choose the incident radial electric field as the adaptive filter
68     a = 3*10^20; t0 = 0.3*10^(-9);
69     y0 = exp(-a*((time(1) : Te : time(end))-(t0+sum(delta_t(1:i))))).^2);
70
71     h = [zeros(1,N) y0 zeros(1,N-N_T)];
72
73     if find_second_max == 1
74         if i == 2
75             index = (t0+delta_t(i))/Te + N + (5.75e-10 - 2e-11)/2/Te;
76             x = [zeros(1,index-1), x(index:end)];
77             s_cut = [zeros(1,index-1), s(index:end)];
78         end
79     end
80 end

```

```

78 end
79 %% Calculates the energy intercorrelation of the x and h signals by passing through the
    frequency domain
80 [k,c_xh] = co_ene(x,h);
81 y = Te*c_xh; y = y(N-N_T:3*N-N_T-1); % output of the adaptive filter
82
83 %[c_xh] = co_ene2(x',h');
84 %y = c_xh; y = y(N-N_T:3*N-N_T-1); % output of the adaptive filter
85
86 [max_value, index] = max(y);
87 delta_t(i+1) =(index-N)*Te - T;
88
89 y_0 = y(N+N_T+1); % output of the adaptive filter at the decision
    instant
90
91
92
93 if V == 1
94     figure(i);
95
96     subplot(411); plot(t,s,'b'); hold on;
97     plot(time(1) : Te : time(end), signal, '.');
98     title ('signal');
99     axis([t(1) t(end) -max(s) max(s)]); grid;
100
101     subplot(412); plot(t,x,'r');
102     texte = ['signal+noise:H=' num2str(H) 'et dsp=' num2str(dsp)];
103     title(texte);
104     axis([t(1) t(end) -max(x) max(x)]); grid;
105
106     subplot(413); plot(t,h,'b');
107     title ('adaptive_filter');
108
109     try
110         subplot(414); plot(t,y,'g');
111         xlabel('Time[s]'); title ('output of the adaptive filter'); hold on;
112         M = max(y); m = min(y);
113         plot(T*[1 1],5*[-1 1], 'r'); hold off
114         axis([t(1) t(end) -max(y) max(y)]); grid;
115     catch ME
116         fprintf('An error occurred: %s\n! Fail to detect the signal!\n', ME.message);
117     end
118
119 %     subplot(515); plot(t,y,'g');
120 %     xlabel('Time [s]'); title ('output of the adaptive filter (zoom)'); hold on;
121 %     M = max(y); m = min(y);
122 %     plot(T*[1 1],5*[-1 1], 'r'); hold off
123 %     axis([2e-9 3e-9 -max(y) max(y)]); grid;
124     figure(i)
125
126
127 end
128 end
129 end

```

Exemple d'utilisation de la fonction pour le filtre adapté - AF_method.m

Listing 4 – Exemple d'utilisation de la fonction pour le filtre adapté - AF_method.m

```

1 clc; clear all; close all;
2
3 %% Load data
4 [t,s1,s2,s3,s4]=textread('Stage\DATA_STAGE_XU\Simul_Theorique_response\DataReal5cmBBB.out');
5
6 signal = s3;
7
8 %% Adaptive filtre
9 [t_,s,x,y,y_0,delta_t,s_cut] = adaptive_filter(1,5e-7,signal',t,1,1);

```

Listing 5 – Reconstruction du signal réfléchi STFT - STFT_method_v2.m

```

1  clc; clear all; close all;
2
3  % Load data
4  [t,s1,s2,s3,s4]=textread('Stage\DATA_STAGE_XU\Simul_Theorique_response\DataReal2cmBBB.out');
5
6  signal = s3;
7
8  % Subtracting the incident wave
9  H = 1; dsp = 5e-8;
10 [tv,s,x,y,y_0,delta_t,s_cut] = adaptive_filter(H,dsp,signal',t,1,1);
11
12 figure(1+3);
13 subplot(3,1,1); plot(tv,s,'r'); title('signal_with_incident_wave');
14 subplot(3,1,2); plot(tv,s_cut,'r'); title('signal_subtracting_the_incident_wave');
15 subplot(3,1,3); plot(tv,x,'r');
16 texte = ['signal+noise:H=' num2str(H) ' et dsp=' num2str(dsp)];
17 title(texte);
18 axis([tv(1) tv(end) -max(x) max(x)]); grid;
19 xlabel('Time[s]');
20 saveas(gcf, 'figure_4.png');
21
22 signal_padded = s_cut;
23 % grn+signal_padded = x ;
24 %% Time-frequency analysis : STFT
25 Ts = tv(2)-tv(1); Fs = 1/Ts;
26
27 figure(2+3);
28 subplot(2,1);
29 stft(s_cut,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512)
30 [so,fo,to] = stft(s_cut,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512);
31 title('Short-Time_Fourier_Transform:signal')
32 subplot(2,1);
33 stft(x,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512)
34 [s,f,t] = stft(x,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLengh=512);
35 title('Short-Time_Fourier_Transform:signal+noise')
36
37 saveas(gcf, 'figure_5.png');
38
39 So = abs(so);
40
41 % Anisotropic diffusion filtering of images
42 S = abs(s);
43 Sd = imdiffusefilt(S);
44
45 figure(3+3);
46 subplot(3,1); imagesc(So); set(gca, 'YDir', 'normal'); colorbar; title('|_Short-Time_Fourier_
    Transform|_:signal');
47 subplot(3,1); imagesc(S); set(gca, 'YDir', 'normal'); colorbar; title('|_Short-Time_Fourier_
    Transform|_:signal+noise');
48 ylabel("Frequency domain");
49 subplot(3,1); imagesc(Sd); set(gca, 'YDir', 'normal'); colorbar; title('imdiffusefilt(|_Short-
    Time_Fourier_Transform|_)_:signal+noise');
50 xlabel("Time domain");
51
52 saveas(gcf, 'figure_6.png');
53
54 figure(4+3);
55 subplot(3,1);
56 imagesc(So); axis xy; axis([50 80 150 350]); title('[zoom]_|_Short-Time_Fourier_Transform|_:
    signal');
57 subplot(3,1);
58 imagesc(S); axis xy; axis([50 80 150 350]); title('[zoom]_|_Short-Time_Fourier_Transform|_:
    signal+noise');
59 subplot(3,1);

```

```

60 imagesc(Sd); axis xy; axis([50 80 150 350]); title('[zoom]_imdiffusefilt_(Short-Time_Fourier_
    _Transform_)_signal_noise');
61
62 saveas(gcf, 'figure_7.png');
63
64 %% Contour detect
65 [max_global, linear_index] = max(Sd(:));
66 [row_opt, col_opt] = ind2sub(size(Sd), linear_index);
67 [row, col] = size(Sd); row_middle = round(row/2);
68 Imag = zeros(row, col);
69 Imag(row_opt, col_opt) = Sd(row_opt, col_opt);
70
71 % down
72 i = 1;
73 while Sd(row_opt-i, col_opt) < Sd(row_opt-i+1, col_opt)
74     %Imag(row_opt-i, col_opt) = Sd(row_opt-i, col_opt);
75     i = i + 1;
76 end
77 row_down = row_opt - i ;
78 for i = row_middle:-1:row_down
79     Imag(i, col_opt) = Sd(i, col_opt);
80 end
81
82 % up
83 row_up = 2*row_middle - row_down;
84 for i = row_middle:1:row_up
85     Imag(i, col_opt) = Sd(i, col_opt);
86 end
87
88 % the rest %
89 % left
90 j = 1;
91 for R = row_down : row_up
92     while Sd(R, col_opt-j-1) < Sd(R, col_opt-j+1)
93         Imag(R, col_opt-j) = Sd(R, col_opt-j);
94         j = j + 1;
95     end
96     j = 1;
97 end
98 % right
99 j = 1;
100 for R = row_down : row_up
101     while Sd(R, col_opt+j+1) < Sd(R, col_opt+j-1)
102         Imag(R, col_opt+j) = Sd(R, col_opt+j);
103         j = j + 1;
104     end
105     j = 1;
106 end
107 figure(5+3);
108 subplot(311); imagesc(So); axis xy; title('_Short-Time_Fourier_Transform_)_signal');
109 subplot(312); imagesc(Sd); axis xy; title('imdiffusefilt_(Short-Time_Fourier_Transform_)_
    _signal_noise');
110 subplot(313); imagesc(Imag); axis xy; title('contour:_imdiffusefilt_(Short-Time_Fourier_
    _Transform_)_signal_noise');
111
112 saveas(gcf, 'figure_8.png');
113
114 figure(6+3);
115 subplot(311); imagesc(So); axis xy; axis([50 80 150 350]); title('[zoom]_Short-Time_Fourier_
    _Transform_)_signal');
116 subplot(312); imagesc(Sd); axis xy; axis([50 80 150 350]); title('[zoom]_imdiffusefilt_(Short-Time_Fourier_Transform_)_signal_noise');
117 subplot(313); imagesc(Imag); axis xy; axis([50 80 150 350]); title('[zoom]_contour:_imdiffusefilt_(Short-Time_Fourier_Transform_)_signal_noise');
118
119 saveas(gcf, 'figure_9.png');
120
121 %% Fill each factor of STFT in contour detect
122 Coef = zeros(row, col);

```

```

123 %Coef(row_opt, col_opt) = Sd(row_opt, col_opt);
124 % down
125 i = 1;
126 while Sd(row_opt-i, col_opt) < Sd(row_opt-i+1, col_opt)
127     %Imag(row_opt-i, col_opt) = Sd(row_opt-i, col_opt);
128     i = i + 1;
129 end
130 row_down = row_opt - i ;
131 for i = row_middle:-1:row_down
132     Coef(i, col_opt) = s(i, col_opt);
133 end
134
135 % up
136 row_up = 2*row_middle - row_down;
137 for i = row_middle:1:row_up
138     Coef(i, col_opt) = s(i, col_opt);
139 end
140
141 % the rest %
142 % left
143 j = 1;
144 for R = row_down : row_up
145     while Sd(R, col_opt-j-1) < Sd(R, col_opt-j+1)
146         Coef(R, col_opt-j) = s(R, col_opt-j);
147         j = j + 1;
148     end
149     j = 1;
150 end
151 % right
152 j = 1;
153 for R = row_down : row_up
154     while Sd(R, col_opt+j+1) < Sd(R, col_opt+j-1)
155         Coef(R, col_opt+j) = s(R, col_opt+j);
156         j = j + 1;
157     end
158     j = 1;
159 end
160
161 %% ISTFT ideal case : signal (a test of function istft())
162 % [so,fo,to] = stft(signal_padded,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLength=512);
163 so_reconstructed = istft(so,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLength=512);
164 figure(7+3);
165 subplot(2, 1, 1);
166 plot(tv, signal_padded);
167 title('time_domain: signal\_padded');
168 xlabel('Time[s]');
169 ylabel('Amplitude[V]');
170
171 subplot(2, 1, 2);
172 plot(tv, so_reconstructed);
173 %plot(0:1/Fs:(length(so_reconstructed)-1)/Fs, so_reconstructed);
174 title('time_domain: signal\_reconstructed');
175 xlabel('Time[s]');
176 ylabel('Amplitude[V]');
177
178 saveas(gcf, 'figure_10.png');
179
180 %% ISTFT real case : signal reconstructed
181 % [so,fo,to] = stft(signal_padded,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLength=512);
182 s_reconstructed = istft(Coef,Fs,Window=kaiser(256,5),OverlapLength=220,FFTLength=512);
183 figure(8+3);
184 subplot(3, 1, 1);
185 plot(tv,x,'red'); hold on;
186 plot(tv,signal_padded,'blue');
187 axis([tv(1) tv(end) -max(x) max(x)]);
188 text = ['signal+whiteGaussiannoise(dsp= ', num2str(dsp), ')'];
189 title(text);
190 xlabel('Time[s]'); ylabel('Amplitude');
191

```

```

192 subplot(3, 1, 2);
193 plot(tv, signal_padded);
194 title('time_domain: signal\_padded');
195 xlabel('Time[s]');
196 ylabel('Amplitude[V]');
197
198 subplot(3, 1, 3);
199 plot(tv, s_reconstructed);
200 %plot(0:1/Fs:(length(s_reconstructed)-1)/Fs, s_reconstructed);
201 title('time_domain: signal\_reconstructed');
202 xlabel('Time[s]');
203 ylabel('Amplitude[V]');
204
205 saveas(gcf, 'figure_11.png');

```

Convolution in Python - convolve_1d.py

Listing 6 – Convolution in Python - convolve_1d.py

```

1 @njit
2 def convolve_1d(signal, kernel):
3     """
4     Numba acceleration cuts computation time down by a factor of 30.
5
6     Head to head with NumPy's convolve(), this function comes in
7     about 25% slower. Not a bad trade-off for all the flexibility
8     that buys.
9     """
10    n_sig = signal.size
11    n_ker = kernel.size
12    n_conv = n_sig - n_ker + 1          # mode = 'valid'
13    # Precalculating the reversed kernel cuts the computation time down
14    # by a factor of 3.
15    rev_kernel = kernel[::-1].copy()   # flip the kernel from left to right
16    return xcorr_1d(signal, rev_kernel, n_conv)

```

Cross-correlation in Python - xcorr_1d.py

Listing 7 – Cross-correlation in Matlab - xcorr_1d.py

```

1 @njit
2 def xcorr_1d(signal, kernel, n_steps=None):
3     """
4     Calculate n_steps of the sliding dot product,
5     a.k.a. the cross-correlation,
6     between a one dimensional signal and a one dimensional kernel.
7
8     Start with the beginning (zeroth elements) of the kernel and signal
9     aligned.
10    Shift the kernel up by one position each iteration.
11    """
12    if n_steps is None:
13        n_steps = signal.size - kernel.size + 1
14
15    result = np.zeros(n_steps, dtype=np.double)
16    n_ker = kernel.size
17    for i in range(n_steps):
18        # Using np.dot() instead of np.sum() over the products cuts
19        # the computation time down by a factor of 5.
20        result[i] = np.dot(signal[i: i + n_ker], kernel)
21    return result

```

Initialize the convolution block - __init__.py

Listing 8 – Initialize the convolution block - __init__.py

```

1  def __init__(
2      self,
3      initializer=LSUV(),
4      kernel_size=3,
5
6      l1_param=None,
7      l1_threshold=None,
8      l2_param=None,
9
10
11     n_kernels=5,
12     optimizer=Momentum(learning_rate=1e-3),
13 ):
14     # Ensure this is odd
15     self.kernel_half = int(kernel_size / 2)
16     self.kernel_size = 2 * self.kernel_half + 1
17
18     self.n_channels = None
19     self.n_inputs = None
20     self.n_kernels = n_kernels
21     self.n_outputs = None
22     self.weights = None
23     ## self.bias = None
24
25
26     self.l1_regularization_param = l1_param
27     self.l1_regularization_threshold = l1_threshold
28     self.l2_regularization_param = l2_param
29
30
31     self.initializer = deepcopy(initializer)
32
33     #### self.optimizer = deepcopy(optimizer)
34     self.weight_optimizer = deepcopy(optimizer)
35     ## self.weight_optimizer = deepcopy(optimizer)
36     ## self.bias_optimizer = deepcopy(optimizer)
37
38     ## self.result = None
39
40     self.forward_in = None
41     self.forward_out = None
42     self.backward_in = None
43     self.backward_out = None

```

Initialize the convolution block - initialize.py

Listing 9 – Initialize the convolution block - initialize.py

```

1  def initialize(self):
2      """
3      Choose random weights for kernel values.
4
5      The initializers expect a 2D array of weights.
6      In particular the LSUV initializer will control for the variance
7      along each row of the array.
8
9      For CNNs, we would like each convolution result to have
10     a variance of about 1, given an input variance of 1. Because the entire
11     stack of kernels is added together, we want to treat all the
12     kernel values in a stack as a single group when initializing.
13     To make sure this happens, we flatten them into a single row.
14
15     After initialization, we need to do some reshaping and swapping
16     of dimensions to get the weights into the format we need.
17     Dimension 0 ~ input channels (n_channels)
18     Dimension 1 ~ kernel values (kernel_size)
19     Dimension 2 ~ output channels (n_kernels)
20     """

```

```

21 self.n_channels, self.n_inputs = self.forward_in.shape
22
23
24 ## self.n_channels = self.x.shape[0]
25 ## self.n_inputs = self.x.shape[1]
26
27 self.n_outputs = self.n_inputs - self.kernel_size + 1
28
29 weights_unshaped = self.initializer.initialize(
30     self.n_kernels, self.n_channels * self.kernel_size)
31 weights = np.reshape(
32     weights_unshaped,
33     (self.n_kernels, self.n_channels, self.kernel_size),
34     order='C')
35 self.weights = weights.transpose(1, 2, 0)
36
37 # Initialize one bias parameter per output value.
38 # Leave these at zero for now.
39
40 ## self.bias = np.zeros((self.n_kernels, self.n_outputs))

```

Dunder Str function - __str__.py

Listing 10 – Dunder Str function - __str__.py

```

1 def __str__(self):
2     """
3     Make a descriptive, human-readable string for this layer.
4     """
5     str_parts = [
6         "convolutional, one-dimensional",
7         f"number of inputs: {self.n_inputs}",
8         f"number of channels: {self.n_channels}",
9         f"number of outputs: {self.n_outputs}",
10        f"number of kernels: {self.n_kernels}",
11        f"kernel size: {self.kernel_size} pixels",
12        f"l1 regularization parameter: {self.l1_regularization_param}",
13        f"l1 floor threshold: {self.l1_regularization_threshold}",
14        f"l2 regularization parameter: {self.l2_regularization_param}",
15        "initialization:" + tb.indent(self.initializer.__str__()),
16        ### "weight optimizer:" + tb.indent(self.optimizer.__str__()),
17        "weight optimizer:" + tb.indent(self.weight_optimizer.__str__()),
18        ## "weight optimizer:" + tb.indent(self.weight_optimizer.__str__()),
19        ## "bias optimizer:" + tb.indent(self.bias_optimizer.__str__()),
20    ]
21    return "\n".join(str_parts)

```

Forward and backward pass - forward_backward_pass.py

Listing 11 – Forward and backward pass - forward_backward_pass.py

```

1 def forward_pass(self, forward_in):
2     """
3     Propagate the inputs forward through the network.
4     """
5     # Make sure the input array is C-ordered in memory.
6     # This helps the Numba code below to run the dot() function
7     # much faster.
8     self.forward_in = np.array(forward_in, order="C")
9     if self.weights is None:
10         self.initialize()
11
12     ## self.forward_out = calculate_outputs(self.forward_in, self.weights) + self.bias
13     self.forward_out = calculate_outputs(self.forward_in, self.weights)
14     return self.forward_out
15
16 def backward_pass(self, backward_in): ## dL_dy

```



```

17 """
18 Propagate the outputs back through the layer.
19 """
20 self.backward_in = backward_in
21 if self.backward_in is None:
22     self.backward_out = None
23     return self.backward_out
24
25 # Pad the output gradient so that it's prepared to calculate
26 # the input and weight gradients.
27 # Add the kernel length, less 1, to each end of axis 0.
28 dL_dy = np.pad(self.backward_in, (
29     (0,0),
30     # (self.weights.shape[0] - 1, self.weights.shape[0] - 1)))
31     (self.weights.shape[1] - 1, self.weights.shape[1] - 1)))
32 ## print(self.weights.shape[1])
33
34 if self.weight_optimizer.learning_rate > 0:
35     ## print(dL_dy.shape)
36     ## print(self.forward_in.shape)
37
38     self.dL_dw = calculate_weight_gradient(dL_dy, self.forward_in)
39     # l1 regularization
40     if self.l1_regularization_param is not None:
41         self.dL_dw += (
42             np.sign(self.weights) * self.l1_regularization_param)
43
44     # l2 regularization
45     if self.l2_regularization_param is not None:
46         self.dL_dw += 2 * self.weights * self.l2_regularization_param
47
48     self.weight_optimizer.update(self.weights, self.dL_dw)
49
50     # Beta-LASSO normalization
51     if self.l1_regularization_threshold is not None:
52         weight_threshold = (
53             self.l1_regularization_threshold *
54             self.weight_optimizer.learning_rate)
55         self.weights[np.where(
56             np.abs(self.weights) <= weight_threshold)] = 0
57
58
59 # Bias gradient is equal to the output gradient
60 ## dL_db = dL_dy
61 ## dL_dw = calculate_weight_gradient(dL_dy, self.x)
62
63 ## self.weight_optimizer.update(self.weights, dL_dw)
64 ## self.bias_optimizer.update(self.bias, dL_db)
65
66 dL_dx = calculate_input_gradient(dL_dy, self.weights)
67 self.backward_out = dL_dx
68 ## self.dL_dx = calculate_input_gradient(dL_dy, self.weights)
69 return self.backward_out

```

@njit

```

73 def calculate_outputs(inputs, kernel_set):
74     """
75     Compute the multichannel convolutions for a collection of kernels
76     and return the assembled result.
77
78     inputs is a 2D array of floats (n_channels, n_inputs) and
79     kernel_set is a 3D array of floats (n_channels, kernel_size, n_kernels)
80
81     result will be a 2D array of floats
82     (n_kernels, n_inputs - kernel_size + 1)
83     """
84
85     n_kernels = kernel_set.shape[2]

```

```

86     result = np.zeros((
87         n_kernels,
88         inputs.shape[1] - kernel_set.shape[1] + 1))
89     for i_kernel in range(n_kernels):
90         result[i_kernel, :] = calculate_single_kernel_output(
91             inputs, kernel_set[:, :, i_kernel])
92     return result
93
94
95 @njit
96 def calculate_single_kernel_output(signal, kernel):
97     """
98     signal and kernel are 2 dimensional array of floats.
99     Each row (dimension 0) represents a separate
100     channel. signal and kernel must have the same number of rows.
101
102     For now, all convolutions are "valid" mode, meaning that they are
103     only computed for locations in which the kernel fully overlaps the
104     the signal. This means that the result will be shorter than the
105     signal by the (length of the kernel - 1).
106
107     This seems like a good default behavior since it doesn't involve
108     padding. Padding implies fabrication of extra data on the head and
109     tail of the signal which comes with a number of pitfalls and,
110     as far as I can see at the moment, not many big advantages.
111     """
112     result = np.zeros(signal.shape[1] - kernel.shape[1] + 1)
113     for i_channel in range(signal.shape[0]):
114         result += convolve_1d(signal[i_channel, :], kernel[i_channel, :])
115     return result
116
117
118 @njit
119 def calculate_weight_gradient(output_grad_padded, inputs):
120     """
121     Compute the partial derivative of the loss function (the overall error)
122     with respect to the kernel weights. This is
123     a multichannel cross-correlation between output_gradients
124     (the partial derivative of the loss with respect to
125     the pre-activation function outputs) and the inputs (x).
126
127     kernel_half is (kernel_width - 1) / 2
128     inputs is a 2D array of floats shaped as (n_channels, n_inputs)
129     output_grad is a 2D array of floats shape as (n_kernels, n_outputs)
130     n_outputs = n_inputs - kernel_width + 1
131
132     result will be a 3D array of floats shaped as
133     (n_channels, kernel_size, n_kernels)
134     """
135     n_kernels = output_grad_padded.shape[0]
136     n_channels = inputs.shape[0]
137     kernel_width = inputs.shape[1] - output_grad_padded.shape[1] + 1
138     kernel_width = - inputs.shape[1] + output_grad_padded.shape[1] + 1
139     result = np.zeros((
140         n_channels,
141         kernel_width,
142         n_kernels))
143
144     for i_kernel in range(n_kernels):
145         result[:, :, i_kernel] = calculate_single_kernel_weight_gradient(
146             inputs, output_grad_padded[i_kernel, :])
147     return result
148
149
150 @njit
151 def calculate_single_kernel_weight_gradient(inputs, output_grad_padded):
152     """
153
154     inputs is a 2D array of all the layer's inputs shaped like

```

```

155         (n_channels, n_inputs)
156     output_grad is a 1D array of outputs from a single kernel shaped like
157         (n_outputs) where n_inputs - n_outputs + 1 is the kernel width
158
159     result is the single kernel weight gradients across all channels,
160         shaped like (n_channels, kernel_width)
161     """
162     n_channels = inputs.shape[0]
163     n_inputs = inputs.shape[1]
164     n_outputs = output_grad_padded.size
165     ## kernel_width = n_inputs - n_outputs + 1
166     kernel_width = n_outputs - n_inputs + 1
167
168     result = np.zeros((n_channels, kernel_width))
169     for i_channel in range(n_channels):
170         result[i_channel, :] = xcorr_1d(output_grad_padded, inputs[i_channel, :])
171     return result
172
173
174 @njit
175 def calculate_input_gradient(output_grad_padded, kernel_set):
176     """
177     Compute the partial derivaticve of the loss function with respect to
178     each of the inputs. This is a multichannel cross-correlation
179     between output_gradients
180     (the partial derivative of the loss with respect to
181     the pre-activation function outputs) and the kernel weights.
182
183
184     n_inputs = n_outputs + kernel_width - 1
185     kernel_set is a 3D array of floats shaped as
186         (n_channels, kernel_size, n_kernels)
187     output_grad is a 2D array of floats shape as (n_kernels, n_outputs)
188
189     result is shaped like inputs, a 2D array of floats
190         shaped as (n_channels, n_inputs)
191     """
192     n_channels = kernel_set.shape[0]
193     kernel_size = kernel_set.shape[1]
194     n_kernels = output_grad_padded.shape[0]
195     n_outputs_pad = output_grad_padded.shape[1]
196     ## n_inputs = n_outputs + kernel_size - 1
197     n_inputs = n_outputs_pad - kernel_size + 1
198
199     # Pad out the output gradient so that the cross-correlation gives
200     # the right number of results for the inputs.
201     # Add the width of the kernel, less 1, to each end of axis 1.
202     ## output_grad_padded = np.zeros(
203         ## (n_kernels, n_outputs + 2 * (kernel_size - 1)))
204     # The site of an infamous bug, now corrected
205     # Was just:
206     # output_grad_padded[:, kernel_size - 1: n_outputs + kernel_size - 1]
207     ## output_grad_padded[
208         ## :, kernel_size - 1: n_outputs + kernel_size - 1] = output_grad
209
210     result = np.zeros((n_channels, n_inputs))
211
212     for i_kernel in range(n_kernels):
213         result += calculate_single_kernel_input_gradient(
214             np.copy(output_grad_padded[i_kernel, :]),
215             np.copy(kernel_set[:, :, i_kernel])
216         )
217     return result
218
219 @njit
220 def calculate_single_kernel_input_gradient(output_grad_padded, kernel):
221     """
222     n_outputs_padded is n_outputs + 2 * (kernel_size - 1)
223     kernel is the single kernel weight gradients across all channels,

```

```

224         shaped like (n_channels, kernel_size)
225     output_grad_padded is a 1D array of outputs from a single kernel
226         shaped like (n_outputs_padded)
227     n_inputs is n_outputs_padded - kernel_size + 1
228
229     result is a 2D array of all the layer's inputs shaped like
230         (n_channels, n_inputs)
231     """
232     n_channels = kernel.shape[0]
233     kernel_size = kernel.shape[1]
234     n_outputs_padded = output_grad_padded.size
235     n_inputs = n_outputs_padded - kernel_size + 1
236
237     result = np.zeros((n_channels, n_inputs))
238     for i_channel in range(n_channels):
239         result[i_channel, :] = xcorr_1d(
240             output_grad_padded, kernel[i_channel, :])
241     return result

```

class Conv1D - Conv1D.py

Listing 12 – class Conv1D - Conv1D.py

```

1  from copy import deepcopy
2  from numba import njit
3  import numpy as np
4  from cottonwood.core.initializers import LSUV
5  from cottonwood.core.optimizers import Adam, Momentum
6  import cottonwood.core.toolbox as tb
7
8
9  class Conv1D(object):
10     """
11     A one-dimensional (1D) convolutional layer, ready for training with
12     backpropagation.
13
14     For a detailed derivation of what this layer does and why:
15         https://e2eml.school/convolution_one_d.html
16
17     As input, it expects a two-dimensional (2D) numpy array of floats,
18     with shape (n_channels, n_inputs) where
19     n_inputs is the length of the 1D signal. This is arbitrary and
20     will be specific to the data set.
21     n_channels is the number of parallel channels in the inputs.
22     For example a time series of 5 different stock prices would be
23     a 5-channel input. A set of 128 EEG electrode recordings would
24     be 128 channels.
25
26     For output, it will produce a 2D numpy array of floats,
27     with shape (n_kernels, n_outputs) where
28     n_outputs is the length of the 1D signal after convolution. For now,
29     all convolutions are "valid" style, meaning that they are only
30     calculated for cases where the kernel overlaps completely with
31     the signal. As a result, for a kernel of length n_kernel
32         n_outputs = n_inputs - n_kernel + 1
33     n_kernels is the number of separate kernels used. This is an
34     arbitrary hyperparameter chosen during the initialization of the layer.
35     """
36     def __init__(
37         self,
38         initializer=LSUV(),
39         kernel_size=3,
40
41         l1_param=None,
42         l1_threshold=None,
43         l2_param=None,
44
45

```

```

46     n_kernels=5,
47     optimizer=Momentum(learning_rate=1e-3),
48 ):
49     # Ensure this is odd
50     self.kernel_half = int(kernel_size / 2)
51     self.kernel_size = 2 * self.kernel_half + 1
52
53     self.n_channels = None
54     self.n_inputs = None
55     self.n_kernels = n_kernels
56     self.n_outputs = None
57     self.weights = None
58     ## self.bias = None
59
60
61     self.l1_regularization_param = l1_param
62     self.l1_regularization_threshold = l1_threshold
63     self.l2_regularization_param = l2_param
64
65
66     self.initializer = deepcopy(initializer)
67
68     ### self.optimizer = deepcopy(optimizer)
69     self.weight_optimizer = deepcopy(optimizer)
70     ## self.weight_optimizer = deepcopy(optimizer)
71     ## self.bias_optimizer = deepcopy(optimizer)
72
73     ## self.result = None
74
75     self.forward_in = None
76     self.forward_out = None
77     self.backward_in = None
78     self.backward_out = None
79
80
81 def initialize(self):
82     """
83     Choose random weights for kernel values.
84
85     The initializers expect a 2D array of weights.
86     In particular the LSUV initializer will control for the variance
87     along each row of the array.
88
89     For CNNs, we would like each convolution result to have
90     a variance of about 1, given an input variance of 1. Because the entire
91     stack of kernels is added together, we want to treat all the
92     kernel values in a stack as a single group when initializing.
93     To make sure this happens, we flatten them into a single row.
94
95     After initialization, we need to do some reshaping and swapping
96     of dimensions to get the weights into the format we need.
97     Dimension 0 ~ input channels (n_channels)
98     Dimension 1 ~ kernel values (kernel_size)
99     Dimension 2 ~ output channels (n_kernels)
100     """
101
102     self.n_channels, self.n_inputs = self.forward_in.shape
103
104     ## self.n_channels = self.x.shape[0]
105     ## self.n_inputs = self.x.shape[1]
106
107     self.n_outputs = self.n_inputs - self.kernel_size + 1
108
109     weights_unshaped = self.initializer.initialize(
110         self.n_kernels, self.n_channels * self.kernel_size)
111     weights = np.reshape(
112         weights_unshaped,
113         (self.n_kernels, self.n_channels, self.kernel_size),
114         order='C')

```

```

115 self.weights = weights.transpose(1, 2, 0)
116
117 # Initialize one bias parameter per output value.
118 # Leave these at zero for now.
119
120 ## self.bias = np.zeros((self.n_kernels, self.n_outputs))
121
122 def __str__(self):
123     """
124     Make a descriptive, human-readable string for this layer.
125     """
126     str_parts = [
127         "convolutional, one-dimensional",
128         f"number of inputs: {self.n_inputs}",
129         f"number of channels: {self.n_channels}",
130         f"number of outputs: {self.n_outputs}",
131         f"number of kernels: {self.n_kernels}",
132         f"kernel size: {self.kernel_size} pixels",
133         f"l1 regularization parameter: {self.l1_regularization_param}",
134         f"l1 floor threshold: {self.l1_regularization_threshold}",
135         f"l2 regularization parameter: {self.l2_regularization_param}",
136         "initialization:" + tb.indent(self.initializer.__str__()),
137         "weight optimizer:" + tb.indent(self.optimizer.__str__()),
138         "weight_optimizer:" + tb.indent(self.weight_optimizer.__str__()),
139         "weight_optimizer:" + tb.indent(self.weight_optimizer.__str__()),
140         "bias_optimizer:" + tb.indent(self.bias_optimizer.__str__()),
141     ]
142     return "\n".join(str_parts)
143
144 def forward_pass(self, forward_in):
145     """
146     Propagate the inputs forward through the network.
147     """
148     # Make sure the input array is C-ordered in memory.
149     # This helps the Numba code below to run the dot() function
150     # much faster.
151     self.forward_in = np.array(forward_in, order="C")
152     if self.weights is None:
153         self.initialize()
154
155     ## self.forward_out = calculate_outputs(self.forward_in, self.weights) + self.bias
156     self.forward_out = calculate_outputs(self.forward_in, self.weights)
157     return self.forward_out
158
159 def backward_pass(self, backward_in): ## dL_dy
160     """
161     Propagate the outputs back through the layer.
162     """
163     self.backward_in = backward_in
164     if self.backward_in is None:
165         self.backward_out = None
166         return self.backward_out
167
168     # Pad the output gradient so that it's prepared to calculate
169     # the input and weight gradients.
170     # Add the kernel length, less 1, to each end of axis 0.
171     dL_dy = np.pad(self.backward_in, (
172         (0,0),
173         # (self.weights.shape[0] - 1, self.weights.shape[0] - 1)))
174         (self.weights.shape[1] - 1, self.weights.shape[1] - 1)))
175     ## print(self.weights.shape[1])
176
177     if self.weight_optimizer.learning_rate > 0:
178         ## print(dL_dy.shape)
179         ## print(self.forward_in.shape)
180
181         self.dL_dw = calculate_weight_gradient(dL_dy, self.forward_in)
182         # l1 regularization
183         if self.l1_regularization_param is not None:

```

```

184         self.dL_dw += (
185             np.sign(self.weights) * self.l1_regularization_param)
186
187     # l2 regularization
188     if self.l2_regularization_param is not None:
189         self.dL_dw += 2 * self.weights * self.l2_regularization_param
190
191     self.weight_optimizer.update(self.weights, self.dL_dw)
192
193     # Beta-LASSO normalization
194     if self.l1_regularization_threshold is not None:
195         weight_threshold = (
196             self.l1_regularization_threshold *
197             self.weight_optimizer.learning_rate)
198         self.weights[np.where(
199             np.abs(self.weights) <= weight_threshold)] = 0
200
201
202     # Bias gradient is equal to the output gradient
203     ## dL_db = dL_dy
204     ## dL_dw = calculate_weight_gradient(dL_dy, self.x)
205
206     ## self.weight_optimizer.update(self.weights, dL_dw)
207     ## self.bias_optimizer.update(self.bias, dL_db)
208
209     dL_dx = calculate_input_gradient(dL_dy, self.weights)
210     self.backward_out = dL_dx
211     ## self.dL_dx = calculate_input_gradient(dL_dy, self.weights)
212     return self.backward_out
213
214
215 @njit
216 def calculate_outputs(inputs, kernel_set):
217     """
218     Compute the multichannel convolutions for a collection of kernels
219     and return the assembled result.
220
221     inputs is a 2D array of floats (n_channels, n_inputs) and
222     kernel_set is a 3D array of floats (n_channels, kernel_size, n_kernels)
223
224     result will be a 2D array of floats
225         (n_kernels, n_inputs - kernel_size + 1)
226     """
227
228     n_kernels = kernel_set.shape[2]
229     result = np.zeros((
230         n_kernels,
231         inputs.shape[1] - kernel_set.shape[1] + 1))
232     for i_kernel in range(n_kernels):
233         result[i_kernel, :] = calculate_single_kernel_output(
234             inputs, kernel_set[:, :, i_kernel])
235     return result
236
237
238 @njit
239 def calculate_single_kernel_output(signal, kernel):
240     """
241     signal and kernel are 2 dimensional array of floats.
242     Each row (dimension 0) represents a separate
243     channel. signal and kernel must have the same number of rows.
244
245     For now, all convolutions are "valid" mode, meaning that they are
246     only computed for locations in which the kernel fully overlaps the
247     the signal. This means that the result will be shorter than the
248     signal by the (length of the kernel - 1).
249
250     This seems like a good default behavior since it doesn't involve
251     padding. Padding implies fabrication of extra data on the head and
252     tail of the signal which comes with a number of pitfalls and,

```

```

253     as far as I can see at the moment, not many big advantages.
254     """
255     result = np.zeros(signal.shape[1] - kernel.shape[1] + 1)
256     for i_channel in range(signal.shape[0]):
257         result += convolve_1d(signal[i_channel, :], kernel[i_channel, :])
258     return result
259
260
261 @njit
262 def calculate_weight_gradient(output_grad_padded, inputs):
263     """
264     Compute the partial derivative of the loss function (the overall error)
265     with respect to the kernel weights. This is
266     a multichannel cross-correlation between output_gradients
267     (the partial derivative of the loss with respect to
268     the pre-activation function outputs) and the inputs (x).
269
270     kernel_half is (kernel_width - 1) / 2
271     inputs is a 2D array of floats shaped as (n_channels, n_inputs)
272     output_grad is a 2D array of floats shape as (n_kernels, n_outputs)
273     n_outputs = n_inputs - kernel_width + 1
274
275     result will be a 3D array of floats shaped as
276     (n_channels, kernel_size, n_kernels)
277     """
278     n_kernels = output_grad_padded.shape[0]
279     n_channels = inputs.shape[0]
280     ## kernel_width = inputs.shape[1] - output_grad_padded.shape[1] + 1
281     kernel_width = - inputs.shape[1] + output_grad_padded.shape[1] + 1
282     result = np.zeros((
283         n_channels,
284         kernel_width,
285         n_kernels))
286
287     for i_kernel in range(n_kernels):
288         result[:, :, i_kernel] = calculate_single_kernel_weight_gradient(
289             inputs, output_grad_padded[i_kernel, :])
290     return result
291
292
293 @njit
294 def calculate_single_kernel_weight_gradient(inputs, output_grad_padded):
295     """
296
297     inputs is a 2D array of all the layer's inputs shaped like
298     (n_channels, n_inputs)
299     output_grad is a 1D array of outputs from a single kernel shaped like
300     (n_outputs) where n_inputs - n_outputs + 1 is the kernel width
301
302     result is the single kernel weight gradients across all channels,
303     shaped like (n_channels, kernel_width)
304     """
305     n_channels = inputs.shape[0]
306     n_inputs = inputs.shape[1]
307     n_outputs = output_grad_padded.size
308     ## kernel_width = n_inputs - n_outputs + 1
309     kernel_width = n_outputs - n_inputs + 1
310
311     result = np.zeros((n_channels, kernel_width))
312     for i_channel in range(n_channels):
313         result[i_channel, :] = xcorr_1d(output_grad_padded, inputs[i_channel, :])
314     return result
315
316
317 @njit
318 def calculate_input_gradient(output_grad_padded, kernel_set):
319     """
320     Compute the partial derivaticve of the loss function with respect to
321     each of the inputs. This is a multichannel cross-correlation

```



```

322 between output_gradients
323 (the partial derivative of the loss with respect to
324 the pre-activation function outputs) and the kernel weights.
325
326
327 n_inputs = n_outputs + kernel_width - 1
328 kernel_set is a 3D array of floats shaped as
329 (n_channels, kernel_size, n_kernels)
330 output_grad is a 2D array of floats shape as (n_kernels, n_outputs)
331
332 result is shaped like inputs, a 2D array of floats
333 shaped as (n_channels, n_inputs)
334 """
335 n_channels = kernel_set.shape[0]
336 kernel_size = kernel_set.shape[1]
337 n_kernels = output_grad_padded.shape[0]
338 n_outputs_pad = output_grad_padded.shape[1]
339 ## n_inputs = n_outputs + kernel_size - 1
340 n_inputs = n_outputs_pad - kernel_size + 1
341
342 # Pad out the output gradient so that the cross-correlation gives
343 # the right number of results for the inputs.
344 # Add the width of the kernel, less 1, to each end of axis 1.
345 ## output_grad_padded = np.zeros(
346     ## (n_kernels, n_outputs + 2 * (kernel_size - 1)))
347 # The site of an infamous bug, now corrected
348 # Was just:
349 # output_grad_padded[:, kernel_size - 1: n_outputs + kernel_size - 1]
350 ## output_grad_padded[
351     ## :, kernel_size - 1: n_outputs + kernel_size - 1] = output_grad
352
353 result = np.zeros((n_channels, n_inputs))
354
355 for i_kernel in range(n_kernels):
356     result += calculate_single_kernel_input_gradient(
357         np.copy(output_grad_padded[i_kernel, :]),
358         np.copy(kernel_set[:, :, i_kernel])
359     )
360 return result
361
362
363 '''
364 @njit
365 def calculate_input_gradient(output_grad, kernel_set):
366     """
367     Compute the partial derivaticve of the loss function with respect to
368     each of the inputs. This is a multichannel cross-correlation
369     between output_gradients
370     (the partial derivative of the loss with respect to
371     the pre-activation function outputs) and the kernel weights.
372
373
374     n_inputs = n_outputs + kernel_width - 1
375     kernel_set is a 3D array of floats shaped as
376         (n_channels, kernel_size, n_kernels)
377     output_grad is a 2D array of floats shape as (n_kernels, n_outputs)
378
379     result is shaped like inputs, a 2D array of floats
380         shaped as (n_channels, n_inputs)
381     """
382     n_channels = kernel_set.shape[0]
383     kernel_size = kernel_set.shape[1]
384     n_kernels = output_grad.shape[0]
385     n_outputs = output_grad.shape[1]
386     n_inputs = n_outputs + kernel_size - 1
387
388     # Pad out the output gradient so that the cross-correlation gives
389     # the right number of results for the inputs.
390     # Add the width of the kernel, less 1, to each end of axis 1.

```

```

391     output_grad_padded = np.zeros(
392         (n_kernels, n_outputs + 2 * (kernel_size - 1)))
393     # The site of an infamous bug, now corrected
394     # Was just:
395     # output_grad_padded[:, kernel_size - 1: n_outputs + kernel_size - 1]
396     output_grad_padded[
397         :, kernel_size - 1: n_outputs + kernel_size - 1] = output_grad
398
399     result = np.zeros((n_channels, n_inputs))
400     for i_kernel in range(n_kernels):
401         result += calculate_single_kernel_input_gradient(
402             np.copy(output_grad_padded[i_kernel, :]),
403             np.copy(kernel_set[:, :, i_kernel])
404         )
405     return result
406 '''
407
408
409 @njit
410 def calculate_single_kernel_input_gradient(output_grad_padded, kernel):
411     """
412     n_outputs_padded is n_outputs + 2 * (kernel_size - 1)
413     kernel is the single kernel weight gradients across all channels,
414         shaped like (n_channels, kernel_size)
415     output_grad_padded is a 1D array of outputs from a single kernel
416         shaped like (n_outputs_padded)
417     n_inputs is n_outputs_padded - kernel_size + 1
418
419     result is a 2D array of all the layer's inputs shaped like
420         (n_channels, n_inputs)
421     """
422     n_channels = kernel.shape[0]
423     kernel_size = kernel.shape[1]
424     n_outputs_padded = output_grad_padded.size
425     n_inputs = n_outputs_padded - kernel_size + 1
426
427     result = np.zeros((n_channels, n_inputs))
428     for i_channel in range(n_channels):
429         result[i_channel, :] = xcorr_1d(
430             output_grad_padded, kernel[i_channel, :])
431     return result
432
433
434 @njit
435 def convolve_1d(signal, kernel):
436     """
437     Numba acceleration cuts computation time down by a factor of 30.
438
439     Head to head with NumPy's convolve(), this function comes in
440     about 25% slower. Not a bad trade-off for all the flexibility
441     that buys.
442     """
443     n_sig = signal.size
444     n_ker = kernel.size
445     n_conv = n_sig - n_ker + 1
446     # Precalculating the reversed kernel cuts the computation time down
447     # by a factor of 3.
448     rev_kernel = kernel[::-1].copy()
449     return xcorr_1d(signal, rev_kernel, n_conv)
450
451
452 @njit
453 def xcorr_1d(signal, kernel, n_steps=None):
454     """
455     Calculate n_steps of the sliding dot product,
456     a.k.a. the cross-correlation,
457     between a one dimensional signal and a one dimensional kernel.
458
459     Start with the beginning (zeroth elements) of the kernel and signal

```

```

460     aligned.
461     Shift the kernel up by one position each iteration.
462     """
463     if n_steps is None:
464         n_steps = signal.size - kernel.size + 1
465
466     result = np.zeros(n_steps, dtype=np.double)
467     n_ker = kernel.size
468     for i in range(n_steps):
469         # Using np.dot() instead of np.sum() over the products cuts
470         # the computation time down by a factor of 5.
471         result[i] = np.dot(signal[i: i + n_ker], kernel)
472     return result
473
474
475 if __name__ == "__main__":
476     layer = Conv1D()
477     print(layer)

```

class TrainingData - data_loader_blips.py

Listing 13 – class TrainingData - data_loader_blips.py

```

1  import numpy as np
2
3
4  def get_data_sets():
5      """
6      This function creates two other functions that generate data.
7      One generates a training data set and the other, an evaluation set.
8
9      Each data point is a "blip", a sequence of zeroes with a short,
10     nonzero section. Blips come in three varieties, named for the
11     approximate shape they take: M, N, V, and H. Each can be inverted as well.
12
13     To use in a script:
14
15         import data_loader_blips as dat
16
17         training_generator, evaluation_generator = dat.get_data_sets()
18         new_training_example = next(training_generator)
19         new_evaluation_example = next(evaluation_generator)
20     """
21
22     examples = get_blips()
23
24     def training_set():
25         while True:
26             i_example = np.random.choice(range(len(examples)))
27             yield examples[i_example]
28
29     def evaluation_set():
30         while True:
31             i_example = np.random.choice(range(len(examples)))
32             yield examples[i_example]
33
34     return training_set(), evaluation_set()
35
36
37 def get_blips():
38     """
39     Blips have four flavors, M, N, V, and H.
40     Generate equal numbers of each.
41     """
42     np.random.seed(87)
43     blips = []
44     # The length of the signal
45     # example_length = 41

```

```

46 example_length = 21
47 # The length of the nonzero section of the signal
48 blip_length = 7
49 # The total number of examples to generate
50 n_examples = 100
51
52 flavors = {
53     "M": np.array([1, .7, .4, .1, .4, .7, 1]),
54     "V": np.array([-1, -.4, -.7, -1, -.7, -.4, -.1]),
55     "N": np.array([-1, .7, .4, 0, -.4, -.7, .7]),
56     "H": np.array([1, 0, 0, 0, 0, 0, -1]),
57 }
58
59 def generate_example(blip):
60     example = np.zeros(example_length)
61     i_start = np.random.choice(example_length - blip_length - 1)
62     example[i_start: i_start + blip_length] = blip
63     # Ensure that the example is two dimensional
64     # (one channel rows by example_length cols)
65     return example[np.newaxis, :]
66
67 for _ in range(n_examples):
68     # Generate tuples of (example, label)
69     # This will come in handy when it comes time to do classification
70     blips.append((generate_example(flavors["M"]), "M"))
71     blips.append((generate_example(flavors["V"]), "V"))
72     blips.append((generate_example(flavors["N"]), "N"))
73     blips.append((generate_example(flavors["H"]), "H"))
74
75 return blips
76
77
78 class TrainingData(object):
79     def __init__(self):
80         self.training_data_generator, _ = get_data_sets()
81
82     def __str__(self):
83         return "blips_training_data"
84
85     def forward_pass(self, *arg):
86         return next(self.training_data_generator)
87
88     def backward_pass(self, *arg):
89         return None
90
91
92 class EvaluationData(object):
93     def __init__(self):
94         _, self.evaluation_data_generator = get_data_sets()
95
96     def __str__(self):
97         return "blips_evaluation_data"
98
99     def forward_pass(self, *arg):
100         return next(self.evaluation_data_generator)
101
102     def backward_pass(self, *arg):
103         return None
104
105
106 if __name__ == "__main__":
107     """
108     To run a quick test, navigate to the directory containing this module and:
109     python3 -m data_loader_blips
110     """
111     training_block = TrainingData()
112     evaluation_block = EvaluationData()
113     for _ in range(10):
114         new_training_example = training_block.forward_pass()

```

```

115     print(new_training_example)
116     for _ in range(10):
117         new_evaluation_example = evaluation_block.forward_pass()
118         print(new_evaluation_example)

```

class OneHot - operations.py

Listing 14 – class OneHot - operations.py

```

1 class OneHot(object):
2     """
3     Convert a string into an array of zeros with just one 1.
4     """
5     def __init__(self, n_categories):
6         self.n_categories = n_categories
7         self.categories = {}
8         self.result = None
9
10    def __str__(self):
11        return "one_hot"
12
13    def forward_pass(self, label):
14        self.result = np.zeros(self.n_categories)
15        if label in self.categories.keys():
16            self.result[self.categories[label]] = 1
17        else:
18            n_cats_so_far = len(self.categories.keys())
19            if n_cats_so_far < self.n_categories:
20                self.categories[label] = n_cats_so_far
21                self.result[n_cats_so_far] = 1
22        return self.result
23
24    def backward_pass(self, values):
25        # Pass through any values that come back this way
26        return values

```

class Flatten - operations.py

Listing 15 – class Flatten - operations.py

```

1 class Flatten(object):
2     """
3     Take in an n-dimensional array and return two dimensional array
4     with just one row.
5     """
6     def __init__(self):
7         self.input_shape = None
8
9     def __str__(self):
10        return "flatten"
11
12    def forward_pass(self, values):
13        self.input_shape = values.shape
14        return values.ravel()[np.newaxis, :]
15
16    def backward_pass(self, flat_values):
17        return flat_values.reshape(self.input_shape)

```

class ValueLogger - logger.py

Listing 16 – class ValueLogger - logger.py

```

1 import os
2 import numpy as np
3 import matplotlib.pyplot as plt
4 plt.switch_backend("agg")

```

```

5
6
7 class ValueLogger(object):
8     """
9     Track a particular value, iteration-by-iteration.
10    Save the entire history of the value as a csv and
11    plot the value history in a png.
12    """
13    def __init__(
14        self,
15        n_iter_report=1e4,
16        log_scale=False,
17        report_max=None,
18        report_min=None,
19        report_name=None,
20        reporting_bin_size=1e3,
21        reports_path="reports",
22        value_name="value",
23    ):
24        self.value_history = []
25        self.i_iter = 0
26        self.log_scale = log_scale
27        self.n_iter_report = n_iter_report
28        self.report_min = report_min
29        self.report_max = report_max
30        self.reporting_bin_size = int(reporting_bin_size)
31        self.value_name = value_name
32        self.reports_path = reports_path
33        if report_name is None:
34            self.report_name = f"report_{self.value_name}"
35
36    def log_value(self, value):
37        """
38        Grab a copy of the value from each iteration.
39        """
40        self.value_history.append(value)
41        self.i_iter += 1
42        if self.i_iter % self.n_iter_report == 0:
43            self.report()
44            self.write()
45
46    def report(self):
47        """
48        Create a plot of the loss history.
49        """
50        n_bins = int(len(self.value_history) // self.reporting_bin_size)
51        smoothed_history = []
52        for i_bin in range(n_bins):
53            smoothed_history.append(np.mean(self.value_history[
54                i_bin * self.reporting_bin_size:
55                (i_bin + 1) * self.reporting_bin_size
56            ]))
57        if self.log_scale:
58            value_history = np.log10(np.array(smoothed_history) + 1e-10)
59        else:
60            value_history = np.array(smoothed_history)
61
62        if self.report_min is None:
63            ymin = np.min(value_history)
64        else:
65            ymin = np.minimum(self.report_min, np.min(value_history))
66        if self.report_max is None:
67            ymax = np.max(value_history)
68        else:
69            ymax = np.maximum(self.report_max, np.max(value_history))
70
71        fig = plt.figure()
72        ax = plt.gca()
73        ax.plot(

```

```

74         np.arange(len(value_history)) + 1,
75         value_history,
76         color="blue",
77     )
78     ax.set_xlabel(f"x{self.reporting_bin_size:,}_iterations")
79     if self.log_scale:
80         ax.set_ylabel(f"log10({self.value_name})")
81     else:
82         ax.set_ylabel(f"{self.value_name}")
83     ax.set_ylim(ymin, ymax)
84     ax.grid()
85     fig.savefig(os.path.join(
86         self.reports_path, self.report_name + ".png"))
87     plt.close()
88
89     def write(self):
90         """
91         Write the value history to a csv.
92         """
93         with open(os.path.join(
94             self.reports_path, self.report_name + ".csv"), "w") as f:
95             for value in self.value_history:
96                 f.write(f"{value}\n")

```

Training, evaluation and reporting - blip_demo.py

Listing 17 – Training evaluation and reporting - blip_demo.py

```

1  import os
2  from cottonwood.core.blocks.activation import Logistic, TanH
3  from cottonwood.core.blocks.conv1d import Conv1D
4  from cottonwood.core.blocks.linear import Linear
5  from cottonwood.core.blocks.loss import MeanSquareLoss
6  from cottonwood.core.blocks.operations import Difference, Flatten, OneHot
7  from cottonwood.core.blocks.structure import Structure
8  from cottonwood.core.logger import ValueLogger
9  import cottonwood.core.toolbox as tb
10 from cottonwood.data.data_loader_blips import TrainingData, EvaluationData
11 import cottonwood.examples.convnet.conv1d_viz as conv_viz
12 import cottonwood.examples.simulation.visualize_structure as struct_viz
13
14
15 def run():
16     reports_dir = os.path.join("reports", tb.date_string())
17     os.makedirs(reports_dir, exist_ok=True)
18
19     msg = f"""
20
21     Running convolutional neural network demo on the blips data set.
22     Look for documentation and visualizations
23     in the {reports_dir} directory.
24
25     """
26     print(msg)
27
28     n_training_iter = int(1e5)
29     n_evaluation_iter = int(1e5)
30     n_report_interval = int(1e4)
31     n_viz_interval = int(1e5)
32
33     convnet = Structure()
34     convnet.add(TrainingData(), "train")
35     convnet.add(OneHot(4), "onehot")
36
37     # Create two convolutional layers of different sizes
38     kernel_size = [5, 7]
39     n_kernels = [15, 12]
40     convnet.add(

```

```

41     Conv1D(kernel_size=kernel_size[0], n_kernels=n_kernels[0]), "conv_0")
42 convnet.add(TanH(), "tanh_0")
43 convnet.add(
44     Conv1D(kernel_size=kernel_size[1], n_kernels=n_kernels[1]), "conv_1")
45 convnet.add(TanH(), "tanh_1")
46 convnet.add(Flatten(), "flat")
47 convnet.add(Linear(4), "lin_2")
48 convnet.add(Logistic(), "logit_2")
49 convnet.add(Difference(), "diff")
50 convnet.add(MeanSquareLoss(), "sq_loss")
51
52 convnet.connect(
53     tail_block="train", i_port_tail=0, head_block="conv_0", i_port_head=0)
54 convnet.connect(
55     tail_block="train", i_port_tail=1, head_block="onehot", i_port_head=0)
56 convnet.connect("conv_0", "tanh_0")
57 convnet.connect("tanh_0", "conv_1")
58 convnet.connect("conv_1", "tanh_1")
59 convnet.connect("tanh_1", "flat")
60 convnet.connect("flat", "lin_2")
61 convnet.connect("lin_2", "logit_2")
62 convnet.connect(
63     tail_block="logit_2", i_port_tail=0, head_block="diff", i_port_head=0)
64 convnet.connect(
65     tail_block="onehot", i_port_tail=0, head_block="diff", i_port_head=1)
66 convnet.connect("diff", "sq_loss")
67
68 loss_logger = ValueLogger(
69     value_name="loss",
70     log_scale=True,
71     n_iter_report=n_report_interval,
72     report_min=-1,
73     report_max=0,
74     reports_path=reports_dir,
75     reporting_bin_size=1e3,
76 )
77
78 for i_iter in range(n_training_iter):
79     convnet.forward_pass()
80     convnet.backward_pass()
81     loss_logger.log_value(convnet.blocks["sq_loss"].loss)
82     if (i_iter + 1) % n_viz_interval == 0:
83         conv_viz.render(
84             convnet.blocks["conv_0"],
85             reports_dir,
86             f"conv_0_{i_iter+1:07}.png")
87         conv_viz.render(
88             convnet.blocks["conv_1"],
89             reports_dir,
90             f"conv_1_{i_iter+1:07}.png")
91 tb.summarize(convnet, reports_dir=reports_dir)
92 struct_viz.render(convnet, reports_dir)
93
94 convnet.remove("train")
95 convnet.add(EvaluationData(), "eval")
96 convnet.connect(
97     tail_block="eval", i_port_tail=0, head_block="conv_0", i_port_head=0)
98 convnet.connect(
99     tail_block="eval", i_port_tail=1, head_block="onehot", i_port_head=0)
100
101 for i_iter in range(n_evaluation_iter):
102     convnet.forward_pass()
103     loss_logger.log_value(convnet.blocks["sq_loss"].loss)
104     if (i_iter + 1) % n_viz_interval == 0:
105         conv_viz.render(
106             convnet.blocks["conv_0"],
107             reports_dir,
108             f"conv_0_{n_training_iter+1+i_iter+1:07}.png")
109         conv_viz.render(

```



```

110         convnet.blocks["conv_1"],
111         reports_dir,
112         f"conv_1_{n_training_iter}_{i_iter}_{1:07}.png")
113
114
115 if __name__ == "__main__":
116     run()

```

class ReLU - activation.py

Listing 18 – class ReLU - activation.py

```

1 class ReLU(object):
2     def __init__(self):
3         self.result = None
4
5     def __str__(self):
6         return "rectified_linear_unit"
7
8     def forward_pass(self, values):
9         self.result = np.maximum(0, values)
10        return self.result
11
12    def backward_pass(self, grad):
13        d_relu = np.zeros(self.result.shape)
14        d_relu[np.where(self.result > 0)] = 1
15        return grad * d_relu

```

class MaxPool1D - pooling.py

Listing 19 – class MaxPool1D - pooling.py

```

1 from numba import njit
2 import numpy as np
3
4 # TODO
5 # AvgPool1D
6 # MaxPool2D
7 # AvgPool2D
8
9
10 class MaxPool1D(object):
11     """
12     Perform pooling, using the maximum value from each window.
13     If the last window doesn't fit completely, just ignore it.
14
15     It operates on a set of one dimensional signals.
16     """
17     def __init__(self, stride=2, window=3):
18         self.stride = stride
19         self.window = window
20         self.n_signals = None
21         self.signal_length = None
22         self.pooled_length = None
23         self.i_max = None
24
25     def initialize(self):
26         """
27         Use the first set of inputs to infer the size of the remaining
28         parameters.
29         """
30         self.n_signals, self.signal_length = self.x.shape
31         self.pooled_length = (
32             self.signal_length - self.window) // self.stride + 1
33         self.i_max = np.zeros((self.n_signals, self.pooled_length), dtype=int)
34
35     def __str__(self):

```

```

36     str_parts = [
37         "maximum_pooling",
38         f"stride:{self.stride}",
39         f"window:{self.window}",
40         f"number_of_signals:{self.n_signals}",
41         f"signal_length:{self.signal_length}",
42         f"pooled_signal_length:{self.pooled_length}",
43     ]
44     return "\n".join(str_parts)
45
46 def forward_pass(self, signals):
47     """
48     signals is a two dimensional array of shape (n_signals, signal_length).
49     Each row is a separate one dimensional signal.
50     """
51     self.x = signals
52     if self.n_signals is None:
53         self.initialize()
54
55     self.y = max_pool_1d(
56         signals, self.i_max, self.window, self.stride, self.pooled_length)
57     return self.y
58
59 def backward_pass(self, dL_dy):
60     """
61     Transform the gradient with backpropagation and pass it back.
62     gradient is a two dimensional array of shape
63     (n_signals, gradient_length).
64     Each row is the gradient of a separate signal.
65     """
66     self.dL_dy = dL_dy
67     self.dL_dx = max_unpool_1d(
68         self.dL_dy,
69         self.i_max,
70         self.window,
71         self.stride,
72         self.signal_length)
73     return self.dL_dx
74
75
76 @njit
77 def max_pool_1d(signals, i_max, window, stride, pooled_length):
78     """
79     signals is a two dimensional array of shape (n_signals, signal_length).
80     window is an integer, the width of the pooling window.
81     stride is an integer, the size of the step each time the window shifts.
82     pooled_length is the length of each signal after being pooled.
83
84     Returns results and i_max
85     Both are two dimensional arrays of shape (n_signals, pooled_length)
86     results contain the maximum values from each window.
87     i_max contains the location within the window
88     """
89     n_signals = signals.shape[0]
90     results = np.zeros((n_signals, pooled_length))
91     for i_window in range(pooled_length):
92         i_start = i_window * stride
93         i_stop = i_window * stride + window
94         for i_signal in range(n_signals):
95             results[i_signal, i_window] = np.max(
96                 signals[i_signal, i_start:i_stop])
97             i_max[i_signal, i_window] = np.argmax(
98                 signals[i_signal, i_start:i_stop])
99     return results
100
101
102 @njit
103 def max_unpool_1d(gradient, i_max, window, stride, signal_length):
104     """

```

```

105 gradient and i_max are two dimensional arrays
106 of shape (n_signals, pooled_length).
107 gradient is what needs to be unpooled, and i_max is the index within
108 each window of the maximum value. It's used to assign responsibility
109 for the gradient.
110 window is an integer, the width of the pooling window.
111 stride is an integer, the size of the step each time the window shifts.
112 signal_length is the length of each signal after being unpooled.
113
114 Returns a two dimensional result of shape (n_signals, signal_length)
115 containing the unpooled gradient, ready to be pushed down to the
116 previous layer.
117 """
118 n_signals, pooled_length = gradient.shape
119 results = np.zeros((n_signals, signal_length))
120 for i_signal in range(n_signals):
121     for i_window in range(pooled_length):
122         results[
123             i_signal,
124             i_window * stride + i_max[i_signal, i_window]
125         ] = gradient[i_signal, i_window]
126 return results

```

dn_data_loader.py

Listing 20 – dn_data_loader.py

```

1 import os
2 import matplotlib.pyplot as plt
3 import numpy as np
4
5 DATA_DIR = os.path.join("stage", "data", "Simul_Theorique_response_to_cut")
6
7 def select_signal_range(length_fault, channel_signal):
8     """
9     the range for cutting
10    """
11    range_arrays = {
12        2: np.array([[230, 530], [230, 530], [230, 530], [400, 700]]),
13        5: np.array([[250, 650], [240, 640], [240, 640], [480, 880]]),
14        7.5: np.array([[210, 810], [210, 810], [200, 800], [500, 1200]])
15    }
16
17    range_array = range_arrays[length_fault]
18
19    min_range, max_range = range_array[channel_signal-1, 0], range_array[channel_signal-1, 1]
20
21    return min_range, max_range
22
23
24 def get_signal_cut_pad(length_fault, channel_signal, total_point):
25     """
26     polt the signal cut pad : length_fault \in {2cm, 5cm, 7.5cm}, for each length_fault,
27                             channel_signal \in {0, 1, 2, 3, 4} where
28                             channel_signal = 0 for time ; channel_signal = 1, 2, 3, 4 for
29                             wave form
30     total_point is the length of the signal after cutting and padding
31     """
32
33    data = np.loadtxt(os.path.join(DATA_DIR, f"{length_fault}.txt"))
34
35    t_samp = data[1, 0] - data[0, 0] # sampling time in s
36
37    f_samp = 1 / t_samp # sampling rate in Hz
38
39    min_range, max_range = select_signal_range(length_fault, channel_signal)
40
41    signal_cut = data[min_range : max_range, channel_signal] # cutting signal

```

```

41 zero_left = ( total_point - (max_range - min_range) ) //2
42
43 zero_right = total_point - zero_left - (max_range - min_range)
44
45 signal_cut_pad = np.pad(signal_cut, (zero_left, zero_right), 'constant', constant_values=0)
46     # cutting padding signal
47
48 return signal_cut_pad
49
50 def load_waves(array_length_fault, array_channel_signal, total_point, array_dsp, nb_per_dsp):
51     '''
52     array_length_fault : [2, 5, 7.5] in cm
53     array_channel_signal : [3, 4]
54     total_point : 1000
55     array_dsp : np.linspace(5e-6, 5e-9, 5)
56     nb_per_dsp : 20
57
58     '''
59     training_fraction = .6
60     tuning_fraction = .2
61     testing_fraction = .2
62
63     training_data = []
64     tuning_data = []
65     testing_data = []
66
67     # Pull all the examples
68     examples = []
69
70     for length_fault in array_length_fault : # [2, 5, 7.5]
71         for channel_signal in array_channel_signal : # [3, 4]
72             for _ in range(nb_per_dsp) :
73                 for dsp in array_dsp :
74                     # signal noise + defect
75                     cutting_padding_signal = get_signal_cut_pad(length_fault, channel_signal,
76                                     total_point)
77                     sig_noise_with_defect = cutting_padding_signal + np.sqrt(dsp)*np.random.
78                                     randn(total_point)
79                     examples.append((sig_noise_with_defect[np.newaxis, :], "Defect"))
80                     # signal noise
81                     sig_noise_without_defect = np.sqrt(dsp)*np.random.randn(total_point)
82                     examples.append((sig_noise_without_defect[np.newaxis, :], "Normal"))
83
84     np.random.shuffle(examples)
85
86     # class_count = nb_per_dsp + 1
87     class_count = nb_per_dsp * len(array_dsp) // 3 + 1
88
89     n_class_training = int(class_count * training_fraction)
90     n_class_tuning = int(class_count * tuning_fraction)
91     n_class_testing = int(class_count * testing_fraction)
92
93     for label in ["Defect", "Normal"]:
94         class_training_data = []
95         class_tuning_data = []
96         class_testing_data = []
97
98         for example in examples:
99             if example[1] == label:
100                 roll = np.random.sample()
101                 if roll < training_fraction:
102                     class_training_data.append(example)
103                 elif roll < training_fraction + tuning_fraction:
104                     class_tuning_data.append(example)
105                 else:
106                     class_testing_data.append(example)
107
108     i_training_data = np.random.choice(

```

```

107         # np.arange(len(class_training_data), dtype=np.int),
108         np.arange(len(class_training_data), dtype=np.int64),
109         size=n_class_training)
110     for i_data in i_training_data:
111         training_data.append(class_training_data[i_data])
112
113     i_tuning_data = np.random.choice(
114         # np.arange(len(class_tuning_data), dtype=np.int),
115         np.arange(len(class_tuning_data), dtype=np.int64),
116         size=n_class_tuning)
117     for i_data in i_tuning_data:
118         tuning_data.append(class_tuning_data[i_data])
119
120     i_testing_data = np.random.choice(
121         # np.arange(len(class_testing_data), dtype=np.int),
122         np.arange(len(class_testing_data), dtype=np.int64),
123         size=n_class_testing)
124     for i_data in i_testing_data:
125         testing_data.append(class_testing_data[i_data])
126
127     return training_data, tuning_data, testing_data
128
129 def data_generator(examples):
130     while True:
131         i_data = np.random.choice(len(examples))
132         yield examples[i_data]
133
134 def get_training_data():
135     return data_generator(training_data)
136
137
138 def get_tuning_data():
139     return data_generator(tuning_data)
140
141
142 def get_testing_data():
143     return data_generator(testing_data)
144
145
146 def test():
147     for _ in range(10):
148         example = next(testing_data)
149         plt.figure()
150         plt.plot(example[0])
151         plt.xlabel(example[1])
152         plt.show()
153
154
155 array_length_fault = [2, 5, 7.5]
156 array_channel_signal = [3, 4]
157 total_point = 1000
158 array_dsp = np.linspace(5e-10, 5e-6, 40)
159 nb_per_dsp = 3
160
161 training_data, tuning_data, testing_data = load_waves(array_length_fault, array_channel_signal,
162     total_point, array_dsp, nb_per_dsp)
163
164
165 Here is the test of the function load_waves()
166
167 array_length_fault = [7.5]
168 array_channel_signal = [3]
169 total_point = 1000
170 array_dsp = np.linspace(5e-10, 5e-6, 40)
171 nb_per_dsp = 1
172
173 training_data, tuning_data, testing_data = load_waves(array_length_fault, array_channel_signal,
174     total_point, array_dsp, nb_per_dsp)

```

```

174 [ Note ] :
175 examples = [] : we have len(array_length_fault) * len(array_channel_signal) * len(array_dsp
176 ) * nb_per_dsp * 2,
177         where 2 means 2 classes "Defect" and "Normal"
178         here we have 1 * 1 * 40 * 1 = 40 for each class ("Defect" and "Normal")
179         so we generate 40 * 2 = 80 examples
180
181 class_count = nb_per_dsp * len(array_dsp) // 3 + 1 : the number of total examples that we
182         choose for each classe
183
184         to put into the whole training_data,
185         tuning_data, testing_data
186         here we have (1* 40) // 3 + 1 = 14
187         examples for each classe
188
189         then it will be divided into 3 groups
190         with the fraction
191         training_fraction = .6
192         tuning_fraction = .2
193         testing_fraction = .2
194
195 n_class_training = int(class_count * 0.6) : here we have int(14 * 0.6) = 8
196 n_class_tuning = int(class_count * 0.2) : here we have int(14 * 0.2) = 2
197 n_class_testing = int(class_count * 0.2) : here we have int(14 * 0.2) = 2
198
199
200 n_training = n_class_training * 2 = 8 * 2 = 16 : 2 cause 2 classes ("Defect" and "Normal")
201 n_tuning = n_class_tuning * 2 = 2 * 2 = 4 : 2 cause 2 classes ("Defect" and "Normal")
202 n_testing = n_class_testing * 2 = 2 * 2 = 4 : 2 cause 2 classes ("Defect" and "Normal")
203
204 '''
205 '''
206 array_length_fault = [7.5]
207 array_channel_signal = [3]
208 total_point = 1000
209 array_dsp = np.linspace(5e-10, 5e-6, 40)
210 nb_per_dsp = 1
211
212 training_data, tuning_data, testing_data = load_waves(array_length_fault, array_channel_signal,
213         total_point, array_dsp, nb_per_dsp)
214
215 for idx, (signal, label) in enumerate(training_data):
216     total_image = len(array_length_fault) * len(array_channel_signal) * len(array_dsp) *
217         nb_per_dsp * 2 # 2 classes for "Defect" and "Normal"
218     class_count = nb_per_dsp * len(array_dsp) // 3 + 1
219     n_class_training = int(class_count * 0.6) # training_fraction = 0.6
220     n_training = n_class_training * 2 # 2 classes for "Defect" and "Normal"
221     plt.figure()
222     plt.plot(signal[0])
223     plt.title(f"Training Data Nber {idx + 1} / {n_training} - {label}")
224     plt.xlabel("Sample Index")
225     plt.ylabel("Amplitude")
226     plt.show()
227
228 for idx, (signal, label) in enumerate(tuning_data):
229     total_image = len(array_length_fault) * len(array_channel_signal) * len(array_dsp) *
230         nb_per_dsp * 2 # 2 classes for "Defect" and "Normal"
231     class_count = nb_per_dsp * len(array_dsp) // 3 + 1
232     n_class_tuning = int(class_count * 0.2) # tuning_fraction = 0.6
233     n_tuning = n_class_tuning * 2 # 2 classes for "Defect" and "Normal"
234     plt.figure()
235     plt.plot(signal[0])
236     plt.title(f"Tuning Data Nber {idx + 1} / {n_tuning} - {label}")
237     plt.xlabel("Sample Index")
238     plt.ylabel("Amplitude")
239     plt.show()
240
241 for idx, (signal, label) in enumerate(testing_data):
242     total_image = len(array_length_fault) * len(array_channel_signal) * len(array_dsp) *
243         nb_per_dsp * 2 # 2 classes for "Defect" and "Normal"

```

```

234     class_count = nb_per_dsp * len(array_dsp) // 3 + 1
235     n_class_testing = int(class_count * 0.2) # testing_fraction = 0.6
236     n_testing = n_class_testing * 2 # 2 classes for "Defect" and "Normal"
237     plt.figure()
238     plt.plot(signal[0])
239     plt.title(f"Testing Data Nber {idx + 1} / {n_testing} - {label}")
240     plt.xlabel("Sample Index")
241     plt.ylabel("Amplitude")
242     plt.show()
243
244     '''

```

dn_data_block.py

Listing 21 – dn_data_block.py

```

1  import numpy as np
2  ## import dn_data_loader as dat
3  import stage.dn_data_loader as dat
4
5  class TrainingData(object):
6      def __init__(self):
7          self.data = dat.get_training_data()
8
9      def __str__(self):
10         return "DN_training_data"
11
12     def forward_pass(self, arg):
13         return next(self.data)
14
15     def backward_pass(self, arg):
16         pass
17
18
19 class TuningData(object):
20     def __init__(self):
21         self.data = dat.get_tuning_data()
22
23     def __str__(self):
24         return "DN_tuning_data"
25
26     def forward_pass(self, arg):
27         return next(self.data)
28
29     def backward_pass(self, arg):
30         pass
31
32
33 class TestingData(object):
34     def __init__(self):
35         self.data = dat.get_testing_data()
36
37     def __str__(self):
38         return "DN_testing_data"
39
40     def forward_pass(self, arg):
41         return next(self.data)
42
43     def backward_pass(self, arg):
44         pass

```