

```
1 import matplotlib.pyplot as plt
2 import numpy as np
3 import tensorflow as tf
4
5 from tqdm import trange
6
7 import random
8
9 NUM_SAMPLES = 50
10 # if we increase NUM_GAUSSIANS too much, it will over-fit
11 NUM_GAUSSIANS = 6
12 NUM_FEATURES = 1
13 NOISE_SIGMA = 0.1
14 BATCH_SIZE = 32
15 LEARNING_RATE = 0.05
16 NUM_BATCHES = 500
17
18 random.seed(42)
19
20 class Data(object):
21     def __init__(self, num_features=NUM_FEATURES, num_samples=NUM_SAMPLES,
22 noise_sigma=NOISE_SIGMA):
23         self.idx = np.arange(num_samples)
24         self.eps = np.random.normal(loc=0.0, scale=noise_sigma, size=
25 (num_samples, num_features))
26         self.x = np.random.uniform(low=0.0, high=1.0, size=(num_samples,
27 num_features))
28         self.y = np.sin(2*np.pi*self.x)+self.eps
29
30     def get_batch(self, batch_size=BATCH_SIZE):
31         choices = np.random.choice(self.idx, size=BATCH_SIZE)
32         return self.x[choices], self.y[choices]
33
34 class Model(tf.Module):
35     def __init__(self, num_features=NUM_FEATURES,
36 num_gaussians=NUM_GAUSSIANS):
37         # naive weight initialization
38         # self.w = tf.Variable(tf.random.normal(shape=[num_gaussians, 1]),
39 name="w")
40         # self.b = tf.Variable(tf.random.normal(shape=[1, 1]), name="b")
41         # self.mu = tf.Variable(tf.random.uniform(minval=-NUM_GAUSSIANS,
42 maxval=NUM_GAUSSIANS, shape=(1, num_gaussians)), name="mu")
43         # self.sigma = tf.Variable(tf.random.uniform(shape=(1,
44 num_gaussians)), name="sigma")
45
46         # weight initialization is important
47         self.w = tf.Variable(tf.random.normal(shape=(num_gaussians,
48 num_features)), name="w")
49         self.b = tf.Variable(tf.random.normal(shape=(1, num_features)),
50 name="b")
51
52         # min and max of the x is 0.01 and 0.97 (limit of the x space)
53         # variance is 0.097 ~ std is 0.31
54         self.mu = tf.Variable(tf.random.normal(mean=0.5, stddev=0.33, shape=
55 (num_features, num_gaussians)), name="mu")
56         self.sigma = tf.Variable(tf.math.abs(tf.random.normal(mean=0.31,
57 stddev=0.33, shape=(num_features, num_gaussians))), name="sigma")
58
59     def phi(self, x):
```

```

50         # broadcasting
51         return tf.math.exp(-(tf.math.square(x-
self.mu)/tf.math.square(self.sigma)))
52
53     def __call__(self, x):
54         return self.phi(x) @ self.w + self.b
55
56 if __name__ == "__main__":
57     data = Data()
58
59     print(f"x variance: {np.var(data.x)} x min: {np.min(data.x)} x max:
{np.max(data.x)}")
60
61     model = Model()
62
63     optimizer = tf.optimizers.SGD(learning_rate=LEARNING_RATE)
64
65     x = np.linspace(0, 1, 201)
66     plt.subplot(4, 1, 1)
67     plt.plot(x, np.sin(2*np.pi*x), '-', label="ground truth")
68     plt.plot(data.x, data.y, 'o', label="sampled data")
69     x = x.reshape((len(x)//NUM_FEATURES, NUM_FEATURES))
70     plt.plot(x, model(x), label="untrained model")
71     plt.legend()
72     plt.title("untrained model")
73
74
75     plt.subplot(4, 1, 2)
76     plt.plot(x, model.phi(x))
77     # plt.legend([f"trained gaussian{i}" for i in range(1, NUM_GAUSSIANS+1)],
ncol=3)
78     plt.title("untrained gaussians")
79
80     bar = trange(NUM_BATCHES)
81     for i in bar:
82         # Gradient Tape records operations for autodiff
83         with tf.GradientTape() as tape:
84             x, y = data.get_batch()
85             y_hat = model(x)
86             loss = tf.reduce_mean(((y_hat-y)**2)/2)
87         # Computes the gradient using operations recorded in context of this
tape.
88         grads = tape.gradient(loss, model.variables)
89         optimizer.apply_gradients(zip(grads, model.variables))
90         bar.set_description(f"Loss @ {i} => {loss.numpy():0.6f}")
91         bar.refresh()
92
93     x = np.linspace(0, 1, 201)
94     plt.subplot(4, 1, 3)
95     plt.plot(x, np.sin(2*np.pi*x), '-', label="ground truth")
96     plt.plot(data.x, data.y, 'o', label="sampled data")
97     x = x.reshape((len(x)//NUM_FEATURES, NUM_FEATURES))
98     plt.plot(x, model(x), label="trained model")
99     plt.legend()
100    plt.title("trained model")
101
102    plt.subplot(4, 1, 4)
103    plt.plot(x, model.phi(x))
104    # plt.legend([f"trained gaussian{i}" for i in range(1, NUM_GAUSSIANS+1)],
ncol=3)

```

```
105 plt.title("trained gaussians")  
106 plt.show()
```