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1  import tensorflow as tf
2  import numpy as np
3  import matplotlib.pyplot as plt
4
5  def add_variable(shape, name):
6      variable = tf.get_variable(name=name,
7                                  dtype=tf.float32,
8                                  shape=shape,
9                                  initializer=tf.random_uniform_initializer(minval=
-0.75, maxval=0.75)
10                                     )
11      return variable
12
13  #Set some constants
14  N = 50
15  Deviation = 0.1
16  M = 6
17
18  #Generate data
19  x_axis = np.sort(np.random.uniform(0.0, 1.0, N)) #the sort makes the graphing ea
sier later
20  clean_data = np.sin(np.pi*2*x_axis)
21  noisy_data = clean_data + np.random.normal(0, Deviation, N)
22
23  #Create Graph Variables
24  x = tf.placeholder("float")
25  y = tf.placeholder("float")
26  w = add_variable([1,M], "w")
27  u = add_variable([M,1], "u")
28  sigma = add_variable([M,1], "sigma")
29  b = add_variable([], "b")
30  #Create Graph Ops
31  basis = tf.exp(-1.0*(x-u)**2/sigma**2)
32  yhat = tf.matmul(w, basis) + b
33  error = tf.reduce_mean(0.5*(y-yhat)**2)
34  train = tf.train.GradientDescentOptimizer(learning_rate=0.01).minimize(error)
35
36  #Train and iterate
37  session = tf.Session()
38  session.run(tf.global_variables_initializer())
39  for _ in range(100):
40      for data_x, data_y in np.c_[x_axis, noisy_data]:
41          session.run([error, train], feed_dict={x:data_x, y:data_y})
42
43
44  w_value = session.run(w)[0]
45  u_value = session.run(u)
46  sigma_value = session.run(sigma)
47  b_value = session.run(b)
48
49  print("W: ", w_value, "\nU: ", u_value, "\nSigma: ", sigma_value, "\nB: ", b_value, "\n
")
50
51  #Generate function from the results...
52  #A little bit inelegant, but I want to convince myself that
53  #The result is indeed a superposition of the basis
54
55  x_axis_model = np.linspace(0.0,1.0,N*100)
56
57  basis_curves = []
58  for weight, u_, s_ in zip(w_value, u_value, sigma_value):
59      y_curve = np.power((x_axis_model-u_[0]),2)
60      y_curve = -1*y_curve/s_[0]**2

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61     y_curve = weight*np.exp(y_curve)
62     basis_curves.append(y_curve)
63
64 y_axis_model = np.zeros(N*100)
65 for curve in basis_curves:
66     y_axis_model = np.add(y_axis_model, curve)
67
68 y_axis_model = y_axis_model + b_value
69 #Plot noise, sine wave, and manifold
70 plt.plot(x_axis_model, y_axis_model, 'r--', label='Model Result')
71 plt.plot(x_axis, clean_data, 'b', label='Sine')
72 plt.plot(x_axis, noisy_data, 'g^', label='Noisy Data')
73 plt.title("Gaussian Regressing of Sine Wave with Noise")
74 plt.xlabel("x")
75 plt.ylabel("y")
76 plt.legend()
77 plt.show()
78
79 for curve in basis_curves:
80     plt.plot(x_axis_model, curve)
81
82 plt.title("Gaussian Basis Curves")
83 plt.xlabel("x")
84 plt.ylabel("y")
85 plt.show()
```