


Prof. Dr. L. Paditz, 15.02.2019

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## Lineare Regression mit Grafik

<http://harmanani.github.io/classes/csc498r/Notes/Lect1> 

```
python3

# %% imports %matplotlib inline

import numpy as np

import tensorflow as tf

import matplotlib.pyplot as plt

# %% Let's create some toy data

plt.ion()

n_observations = 100

fig, ax = plt.subplots(1, 1)

xs = np.linspace(-3, 3, n_observations)
```

```

ys = np.sin(xs) + np.random.uniform(-0.5, 0.5,
n_observations)

ax.scatter(xs, ys)

fig.show()

plt.draw()

# %% tf.placeholders for the input and output of the
network.

# Placeholders are variables which we need to fill in
when we

# are ready to compute the graph.

X = tf.placeholder(tf.float32)

Y = tf.placeholder(tf.float32)

# %% We will try to optimize  $\min_{(W, b)} ||X*w +
b) - y||^2$ 

# The `Variable()` constructor requires an initial value
for the

# variable,, which can be a `Tensor` of any type and
shape. The

```

```

# initial value defines the type and shape of the
variable.

# After construction, the type and shape of the
variable are

# fixed. The value can be changed using one of the
assign methods.

W = tf.Variable(tf.random_normal([1]),
name='weight')

b = tf.Variable(tf.random_normal([1]), name='bias')

Y_pred = tf.add(tf.multiply(X, W), b)

# %% Loss function will measure the distance between
our observations

# and predictions and average over them.

cost = tf.reduce_sum(tf.pow(Y_pred - Y, 2)) /
(n_observations - 1)

# %% Use gradient descent to optimize W, b

```

```

# Performs a single step in the negative gradient

learning_rate = 0.01

optimizer =

tf.train.GradientDescentOptimizer(learning_rate).minimize

# %% We create a session to use the graph

n_epochs = 1000

init = tf.global_variables_initializer()

with tf.Session() as sess:

    # Here we tell tensorflow that we want to initialize

all

    # the variables in the graph so we can use them

    sess.run(init)

    print(xs)

    print(ys)

    # Fit all training data

    prev_training_cost = 0.0

    for epoch_i in range(n_epochs):

```

```

    for (x, y) in zip(xs, ys):
        sess.run(optimizer, feed_dict={X: x, Y:
y})

    training_cost = sess.run(cost, feed_dict={X:
xs, Y: ys})

    curr_W, curr_b = sess.run([W, b])

    print(curr_W, curr_b, training_cost)

    if epoch_i % 20 == 0:

        ax.plot(xs, Y_pred.eval(feed_dict={X:
xs}, session=sess), 'k', alpha=epoch_i / n_epochs)

        fig.show()

        plt.draw()

        # Allow the training to quit if we've reached
a minimum

        if np.abs(prev_training_cost - training_cost)
< 0.000001:

            break

        prev_training_cost = training_cost

```

```
fig. show()
```

### **Rechnerprotokoll:**

```
parallels@parallels-Parallels-Virtual-Platform:~$ python3
```

```
Python 3.6.7 (default, Oct 22 2018, 11:32:17)
```

```
[GCC 8.2.0] on linux
```

```
Type "help", "copyright", "credits" or "license" for  
more information.
```

```
>>> # %% imports %matplotlib inline  
  
... import numpy as np  
  
>>> import tensorflow as tf  
  
>>> import matplotlib.pyplot as plt  
  
>>> # %% Let's create some toy data  
  
... plt.ion()  
  
>>> n_observations = 100  
  
>>> fig, ax = plt.subplots(1, 1)  
  
>>> xs = np.linspace(-3, 3, n_observations)
```

```

>>> ys = np.sin(xs) + np.random.uniform(-0.5,
0.5, n_observations)

>>> ax.scatter(xs, ys)

<matplotlib.collections.PathCollection object at
0x7f560590bbe0>

>>> fig.show()

>>> plt.draw()

>>> # %% tf.placeholders for the input and output of
the network.

... # Placeholders are variables which we need to fill
in when we

... # are ready to compute the graph.

... X = tf.placeholder(tf.float32)

>>> Y = tf.placeholder(tf.float32)

>>> # %% We will try to optimize  $\min_{(W, b)} ||(X*w
+ b) - y||^2$ 

... # The `Variable()` constructor requires an initial
value for the

```

```

... # variable, , which can be a `Tensor` of any type
and shape. The

... # initial value defines the type and shape of the
variable.

... # After construction, the type and shape of the
variable are

... # fixed. The value can be changed using one of
the assign methods.

... W = tf.Variable(tf.random_normal([1]),
name='weight')

>>> b = tf.Variable(tf.random_normal([1]),
name='bias')

>>> Y_pred = tf.add(tf.multiply(X, W), b)

>>>

>>> # %% Loss function will measure the distance
between our observations

... # and predictions and average over them.

... cost = tf.reduce_sum(tf.pow(Y_pred - Y, 2)) /

```



```

(n_observations - 1)

>>>

>>> # %% Use gradient descent to optimize W, b

... # Performs a single step in the negative gradient

... learning_rate = 0.01

>>> optimizer =

tf.train.GradientDescentOptimizer(learning_rate).minimize

>>>

>>> # %% We create a session to use the graph

... n_epochs=1000

>>> init = tf.global_variables_initializer()

>>> with tf.Session() as sess:

...     # Here we tell tensorflow that we want to

initialize all

...     # the variables in the graph so we can use

them

...     sess.run(init)

...     print(xs)

```

```

...     print(ys)

...     # Fit all training data

...     prev_training_cost = 0.0

...     for epoch_i in range(n_epochs):

...         for (x, y) in zip(xs, ys):

...             sess.run(optimizer, feed_dict={X:
x, Y: y})

...             training_cost = sess.run(cost,
feed_dict={X: xs, Y: ys})

...             curr_W, curr_b = sess.run([W, b])

...             print(curr_W, curr_b, training_cost)

...             if epoch_i % 20 == 0:

...                 ax.plot(xs,
Y_pred.eval(feed_dict={X: xs}, session=sess), 'k',
alpha=epoch_i / n_epochs)

...                 fig.show()

...                 plt.draw()

...             # Allow the training to quit if we've

```

reached a minimum

```
...         if np.abs(prev_training_cost -
training_cost) < 0.000001:
...             break
...         prev_training_cost = training_cost
...
[-3.         -2.93939394 -2.87878788
-2.81818182 -2.75757576 -2.6969697
-2.63636364 -2.57575758 -2.51515152
-2.45454545 -2.39393939 -2.33333333
-2.27272727 -2.21212121 -2.15151515
-2.09090909 -2.03030303 -1.96969697
-1.90909091 -1.84848485 -1.78787879
-1.72727273 -1.66666667 -1.60606061
-1.54545455 -1.48484848 -1.42424242
-1.36363636 -1.3030303  -1.24242424
-1.18181818 -1.12121212 -1.06060606 -1.
-0.93939394 -0.87878788
```

-0.81818182 -0.75757576 -0.6969697  
-0.63636364 -0.57575758 -0.51515152  
-0.45454545 -0.39393939 -0.33333333  
-0.27272727 -0.21212121 -0.15151515  
-0.09090909 -0.03030303 0.03030303  
0.09090909 0.15151515 0.21212121  
0.27272727 0.33333333 0.39393939  
0.45454545 0.51515152 0.57575758  
0.63636364 0.6969697 0.75757576  
0.81818182 0.87878788 0.93939394  
1. 1.06060606 1.12121212  
1.18181818 1.24242424 1.3030303  
1.36363636 1.42424242 1.48484848  
1.54545455 1.60606061 1.66666667  
1.72727273 1.78787879 1.84848485  
1.90909091 1.96969697 2.03030303  
2.09090909 2.15151515 2.21212121  
2.27272727 2.33333333 2.39393939

2.45454545 2.51515152 2.57575758  
2.63636364 2.6969697 2.75757576  
2.81818182 2.87878788 2.93939394 3.  
]  
[ 0.20291621 -0.22118012 -0.62833878  
0.01444744 -0.27653231 -0.81966122  
-0.59394983 -0.68889316 -0.89094116  
-0.64222339 -0.36528585 -0.31661621  
-0.37948344 -0.33735615 -1.06720325  
-1.21275391 -0.71440054 -0.89515028  
-0.56801334 -0.98468848 -0.54954994  
-1.0945503 -1.33175895 -1.34249212  
-0.65011852 -0.78674601 -1.35303092  
-1.19645055 -1.1630676 -1.14722283  
-1.0047393 -1.1928673 -0.88925636  
-0.95923765 -0.46293165 -1.2023979  
-0.62926533 -0.19748193 -1.05230669  
-0.74460138 -0.8929727 -0.08115272

-0.24367908 -0.39987265 0.06714758  
-0.05671209 -0.27908047 -0.63617708  
-0.30698586 -0.21597079 -0.03565833  
-0.27975359 -0.24541802 0.45953916  
0.09202181 0.45763097 0.57728143  
0.06150595 0.40199538 0.66282468  
0.16705133 1.06981763 0.31727183  
0.29093523 0.48856133 0.33590649  
0.73689616 0.68987514 0.48259013  
1.08477711 0.84286125 1.20258011  
0.55556689 1.39794857 1.03707338  
0.8518561 1.0564094 0.56761776  
0.53057936 0.55085757 1.28483505  
1.35616653 0.85892314 0.53569456  
0.3758622 1.02227012 0.80742031  
0.72057286 1.15398355 0.71426198  
0.36634298 1.02687661 0.92441443  
0.51944523 0.91051877 0.59040157

```
0.32209332 -0.01796203 0.53824307
0.02899414]
[-1.4935356] [-0.13225833] 10.572385
[<matplotlib.lines.Line2D object at 0x7f904511cb70>]
[-1.3838066] [-0.13055438] 9.36893
[-1.2806613] [-0.12886626] 8.30555
[-1.1837045] [-0.12719482] 7.3659387
[-1.0925653] [-0.12554075] 6.535692
[-1.0068941] [-0.12390465] 5.802076
[-0.9263632] [-0.12228709] 5.153846
[-0.8506643] [-0.12068851] 4.581062
[-0.779507] [-0.11910937] 4.074939
[-0.71261907] [-0.11755012] 3.6277204
[-0.6497446] [-0.11601089] 3.2325506
[-0.5906425] [-0.11449206] 2.88337
[-0.53508717] [-0.11299378] 2.5748284
[-0.48286477] [-0.11151634] 2.30219
[-0.43377584] [-0.11005974] 2.0612786
```

```
[-0.3876326] [-0.10862413] 1.848402
[-0.3442579] [-0.1072096] 1.6602951
[-0.30348572] [-0.10581618] 1.4940751
[-0.26516014] [-0.10444393] 1.3471955
[-0.22913408] [-0.10309275] 1.2174037
[-0.19526978] [-0.10176254] 1.1027118
[<matplotlib.lines.Line2D object at 0x7f904513da58>]
[-0.1634373] [-0.10045338] 1.0013614
[-0.13351497] [-0.09916513] 0.9118
[-0.10538808] [-0.09789774] 0.83265585
[-0.07894888] [-0.09665104] 0.7627159
[-0.05409618] [-0.09542488] 0.7009094
[-0.03073477] [-0.09421916] 0.64628947
[-0.00877515] [-0.09303365] 0.5980197
[0.01186677] [-0.09186824] 0.55536115
[0.03127005] [-0.09072271] 0.5176608
[0.04950902] [-0.08959687] 0.48434162
[0.06665351] [-0.08849053] 0.4548939
```



```
[0.08276922] [-0.08740351] 0.42886704
[0.09791785] [-0.08633552] 0.40586302
[0.11215741] [-0.08528641] 0.38553023
[0.12554248] [-0.08425587] 0.36755776
[0.13812433] [-0.0832438] 0.35167104
[0.14995112] [-0.0822499] 0.33762753
[0.16106822] [-0.08127388] 0.32521266
[0.17151816] [-0.08031559] 0.31423715
[0.18134099] [-0.07937472] 0.3045336
[<matplotlib.lines.Line2D object at 0x7f90450b9048>]
[0.19057424] [-0.07845104] 0.2959541
[0.1992534] [-0.07754428] 0.28836796
[0.20741177] [-0.07665425] 0.28165957
[0.21508048] [-0.07578067] 0.275727
[0.22228895] [-0.07492331] 0.2704801
[0.22906479] [-0.0740819] 0.26583925
[0.23543398] [-0.07325623] 0.26173386
[0.24142094] [-0.072446] 0.2581019
```

```
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[0.25233835] [-0.07087094] 0.25204465
[0.2573106] [-0.07010563] 0.24952786
[0.2619844] [-0.06935482] 0.24730006
[0.26637772] [-0.06861825] 0.24532771
[0.27050734] [-0.0678957] 0.24358118
[0.27438903] [-0.06718691] 0.24203433
[0.27803776] [-0.06649162] 0.24066404
[0.2814674] [-0.06580967] 0.23944986
[0.28469115] [-0.06514079] 0.23837371
[0.28772154] [-0.06448473] 0.2374196
[0.29056993] [-0.06384134] 0.23657347
[<matplotlib.lines.Line2D object at 0x7f90450bb128>]
[0.2932472] [-0.06321033] 0.23582289
[0.29576373] [-0.06259151] 0.23515676
[0.2981294] [-0.06198462] 0.23456533
[0.300353] [-0.06138948] 0.23404005
[0.3024431] [-0.06080589] 0.23357327
```

```
[0.30440748] [-0.06023363] 0.23315836
[0.30625394] [-0.05967252] 0.23278928
[0.30798975] [-0.05912232] 0.23246075
[0.30962116] [-0.05858284] 0.23216821
[0.3111545] [-0.0580539] 0.2319075
[0.3125959] [-0.05753528] 0.23167498
[0.31395072] [-0.05702679] 0.23146749
[0.31522417] [-0.05652824] 0.23128211
[0.3164212] [-0.05603946] 0.23111638
[0.31754622] [-0.05556026] 0.2309681
[0.31860372] [-0.05509046] 0.23083527
[0.31959772] [-0.05462988] 0.23071612
[0.32053193] [-0.05417835] 0.23060918
[0.32141] [-0.0537357] 0.23051307
[0.3222354] [-0.05330175] 0.23042655
[<matplotlib.lines.Line2D object at 0x7f90450bb470>]
[0.32301128] [-0.05287637] 0.2303486
[0.3237405] [-0.05245934] 0.23027825
```

[0.32442594] [-0.05205055] 0.23021467  
[0.32507002] [-0.05164982] 0.23015712  
[0.32567558] [-0.05125701] 0.23010492  
[0.32624465] [-0.05087192] 0.23005757  
[0.3267793] [-0.05049448] 0.23001446  
[0.32728192] [-0.05012447] 0.22997521  
[0.3277544] [-0.04976181] 0.22993937  
[0.3281983] [-0.04940633] 0.2299066  
[0.32861575] [-0.04905788] 0.22987656  
[0.3290082] [-0.04871632] 0.22984898  
[0.32937708] [-0.04838153] 0.22982359  
[0.32972354] [-0.04805339] 0.2298002  
[0.33004913] [-0.04773178] 0.22977862  
[0.33035526] [-0.04741653] 0.22975864  
[0.33064303] [-0.04710753] 0.22974013  
[0.33091354] [-0.04680462] 0.22972289  
[0.3311676] [-0.04650777] 0.22970688  
[0.33140635] [-0.04621683] 0.22969195

[<matplotlib.lines.Line2D object at 0x7f90450c0198>]

[0.3316306] [-0.04593166] 0.22967803

[0.33184144] [-0.04565217] 0.22966497

[0.3320396] [-0.04537822] 0.22965272

[0.3322259] [-0.04510972] 0.22964121

[0.33240113] [-0.04484659] 0.2296304

[0.33256567] [-0.04458867] 0.22962023

[0.33272025] [-0.04433587] 0.22961059

[0.33286542] [-0.04408811] 0.2296015

[0.33300197] [-0.04384529] 0.22959289

[0.33313015] [-0.04360731] 0.22958477

[0.3332506] [-0.04337407] 0.22957702

[0.33336368] [-0.04314548] 0.22956967

[0.33347008] [-0.04292142] 0.22956267

[0.33357018] [-0.04270184] 0.229556

[0.33366412] [-0.04248665] 0.22954965

[0.33375254] [-0.04227573] 0.2295436

[0.33383548] [-0.04206905] 0.22953781

```
[0.3339135] [-0.04186647] 0.22953229
[0.33398664] [-0.04166792] 0.229527
[0.3340553] [-0.04147331] 0.22952192
[<matplotlib.lines.Line2D object at 0x7f90450c31d0>]
[0.3341199] [-0.04128261] 0.22951706
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[0.33423772] [-0.04091252] 0.22950795
[0.33429137] [-0.040733] 0.22950365
[0.3343417] [-0.04055704] 0.22949953
[0.334389] [-0.04038462] 0.22949556
[0.33443338] [-0.04021563] 0.22949179
[0.3344751] [-0.04005002] 0.22948812
[0.33451432] [-0.03988773] 0.22948457
[0.334551] [-0.03972868] 0.2294812
[0.3345856] [-0.03957277] 0.22947793
[0.3346181] [-0.03941998] 0.22947481
[0.33464855] [-0.03927026] 0.22947179
[0.3346773] [-0.03912352] 0.22946885
```

```
[0.33470413] [-0.03897971] 0.22946607
[0.3347294] [-0.03883879] 0.22946331
[0.33475336] [-0.03870068] 0.2294607
[0.3347759] [-0.03856531] 0.22945818
[0.33479688] [-0.03843268] 0.22945575
[0.33481655] [-0.03830269] 0.22945338
[<matplotlib.lines.Line2D object at 0x7f90450c5198>]
[0.3348351] [-0.03817529] 0.22945113
[0.33485246] [-0.03805044] 0.22944891
[0.3348689] [-0.03792807] 0.2294468
[0.33488408] [-0.03780816] 0.22944477
[0.3348983] [-0.03769065] 0.22944279
[0.33491185] [-0.03757549] 0.2294409
[0.33492458] [-0.03746263] 0.22943905
[0.33493653] [-0.03735201] 0.22943726
[0.3349477] [-0.0372436] 0.22943555
[0.3349582] [-0.03713737] 0.22943386
[0.33496794] [-0.03703327] 0.22943226
```

```
[0.33497703] [-0.03693125] 0.22943069
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[0.33500117] [-0.03663723] 0.22942631
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[0.33502698] [-0.03627193] 0.22942114
[0.3350325] [-0.03618513] 0.22941992
[<matplotlib.lines.Line2D object at 0x7f90450c5550>]
[0.33503768] [-0.03610006] 0.22941877
[0.33504245] [-0.03601667] 0.22941762
[0.3350471] [-0.03593496] 0.22941655
[0.33505127] [-0.03585487] 0.2294155
[0.33505526] [-0.0357764] 0.2294145
[0.33505905] [-0.03569948] 0.22941352
>>> fig.show()
```



=====  
  
xs:=seq(x, x, -3, 3,  $\frac{6}{99}$ )

$\left\{-3, -\frac{97}{33}, -\frac{95}{33}, -\frac{31}{11}, -\frac{91}{33}, -\frac{89}{33}, -\frac{29}{11}, -\frac{85}{33}, -\frac{83}{33}, -\frac{27}{11}\right\}$  ▶

approx(ans)

{-3, -2.939393939, -2.878787879, -2.818181818, -

ys:=sin(xs)+randList(100)-0.5

$\left\{-\sin(3) + \frac{119201}{7432868}, -\sin\left(\frac{97}{33}\right) + \frac{2292690}{5420887}, -\sin\left(\frac{95}{33}\right) - \frac{6}{2}\right\}$  ▶

approx(ans)

{-0.1250829952, 0.2221125851, -0.4918305463, -0

STAT-Menü 

y1(x)

0.3279082301·x-0.03169543679

sum((y1(xs)-ys)^2)/99

0.3084205225

**Daten von Tensorflow,**

yss:={-0.18295909, 0.11708618, -0.40319602, ▶

{-0.18295909, 0.11708618, -0.40319602, -0.79582 ▶

LinearReg xs, yss, 1, y2

done

DispStat

done

=====

## Lineare Regression

$$y=a*x+b$$

$$a = 0.3555142$$

$$b = -9.113E-3$$

$$r = 0.7722933$$

$$r^2 = 0.5964369$$

$$MSe = 0.2670806$$

=====

$$\text{cost} = 0.26442605$$

$$0.26442605 * 99 / 98$$

$$0.267124275$$

### Anlage:

**Bild mit verrauschten Daten bei linearer  
Regression**

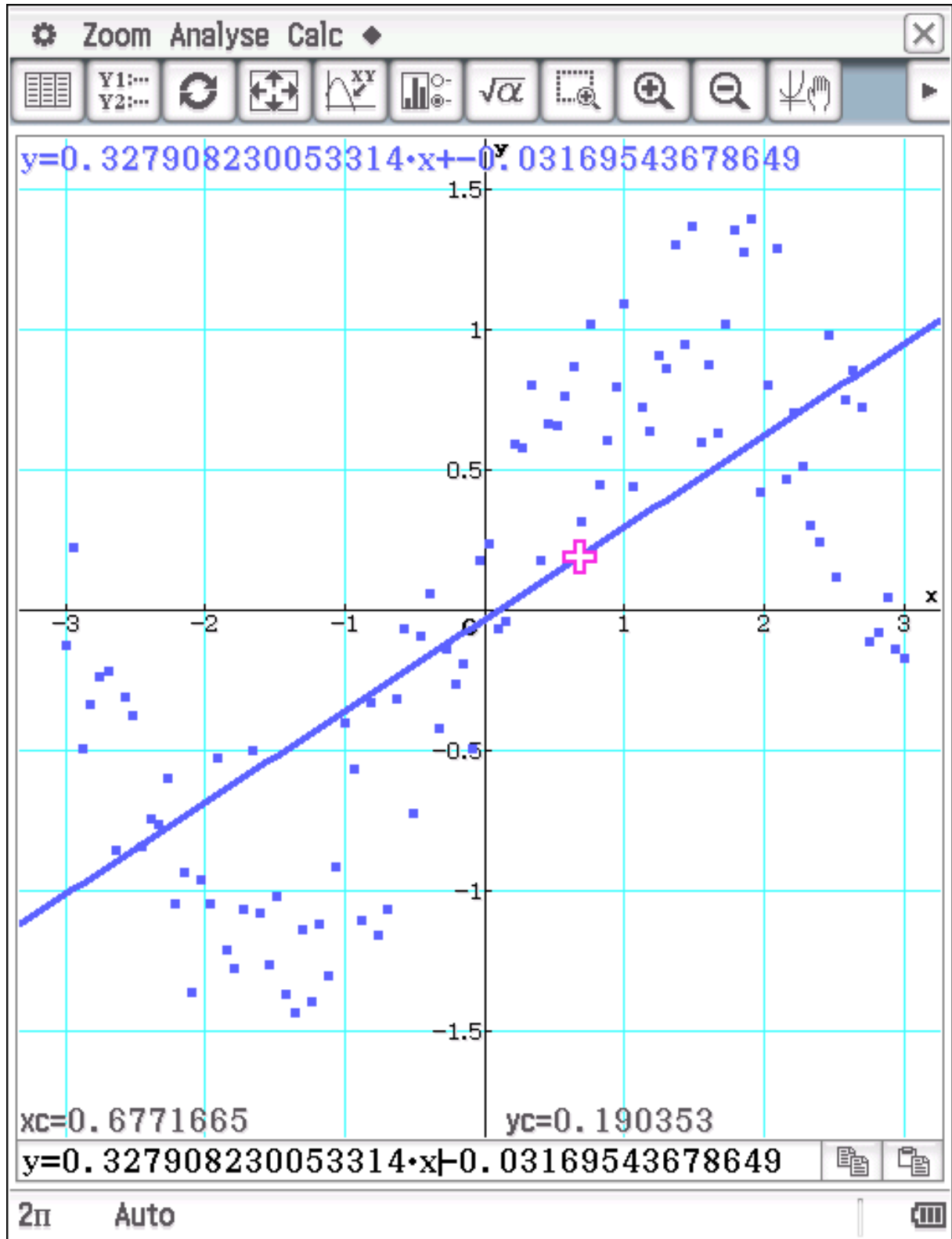
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[~paditz/Tensorflow-Ue13.pdf](#)

## Lineare Regression (sin-Daten verrauscht)

$xs:=seq(x,x,-3,3,6/99)$ ,  $ys:=sin(xs)+randList(100)-0.5$



## Lineare Regression (sin-Daten verrauscht)

**Stat. Berechnung**

Lineare Regression

$y=a \cdot x+b$

$a = 0.3279082$   
 $b = -0.031695$   
 $r^2 = 0.7202216$   
 $r^2 = 0.5187191$   
 $MSe = 0.3115677$

OK

OK      Abbrechen

1			
2	-2.		
3	-2.		
4	-2.		
5	-2.		
6	-2.		
7	-2.		
8	-2.		
9	-2.		
10	-2.		
11	-2.		
12	-2.		
13	-2.		
14	-2.		
15	-2.		
16	-2.		
17	-2.		
18	-1		
19	-1.		
20	-1.		
21	-1.788	-1.278	-0.66
22	-1.727	-1.068	-0.47
23	-1.667	-0.5	0.0784
24	-1.606	-1.08	-0.522
25	-1.545	-1.263	-0.724
26	-1.485	-1.023	-0.505

list= eAct \ys

2π    Auto    Standard

**Lineare Regression (sin-Daten verrauscht)**

**Mit tensorflow generiert:**

**schrittweise Iteration der Regress.-Geraden erkennbar:**

