RMSProp

March 10, 2019

```
In [1]: import numpy as np
      from sklearn.datasets import load_iris
      import matplotlib.pyplot as plt
      from sklearn.model_selection import train_test_split
      iris = load_iris()
      print(iris.DESCR)
.. _iris_dataset:
Iris plants dataset
**Data Set Characteristics:**
   :Number of Instances: 150 (50 in each of three classes)
   :Number of Attributes: 4 numeric, predictive attributes and the class
   :Attribute Information:
      - sepal length in cm
      - sepal width in cm
      - petal length in cm
      - petal width in cm
      - class:
             - Iris-Setosa
             - Iris-Versicolour
             - Iris-Virginica
   :Summary Statistics:
   Min Max Mean
                                 SD
                                     Class Correlation
   ____________
   sepal length: 4.3 7.9 5.84 0.83 0.7826
   sepal width: 2.0 4.4 3.05 0.43 -0.4194
   petal length: 1.0 6.9 3.76 1.76 0.9490 (high!)
   petal width: 0.1 2.5 1.20 0.76
                                       0.9565 (high!)
```

:Missing Attribute Values: None

:Class Distribution: 33.3% for each of 3 classes.

:Creator: R.A. Fisher

:Donor: Michael Marshall (MARSHALL%PLU@io.arc.nasa.gov)

:Date: July, 1988

The famous Iris database, first used by Sir R.A. Fisher. The dataset is taken from Fisher's paper. Note that it's the same as in R, but not as in the UCI Machine Learning Repository, which has two wrong data points.

This is perhaps the best known database to be found in the pattern recognition literature. Fisher's paper is a classic in the field and is referenced frequently to this day. (See Duda & Hart, for example.) The data set contains 3 classes of 50 instances each, where each class refers to a type of iris plant. One class is linearly separable from the other 2; the latter are NOT linearly separable from each other.

.. topic:: References

- Fisher, R.A. "The use of multiple measurements in taxonomic problems" Annual Eugenics, 7, Part II, 179-188 (1936); also in "Contributions to Mathematical Statistics" (John Wiley, NY, 1950).
- Duda, R.O., & Hart, P.E. (1973) Pattern Classification and Scene Analysis. (Q327.D83) John Wiley & Sons. ISBN 0-471-22361-1. See page 218.
- Dasarathy, B.V. (1980) "Nosing Around the Neighborhood: A New System Structure and Classification Rule for Recognition in Partially Exposed Environments". IEEE Transactions on Pattern Analysis and Machine Intelligence, Vol. PAMI-2, No. 1, 67-71.
- Gates, G.W. (1972) "The Reduced Nearest Neighbor Rule". IEEE Transactions on Information Theory, May 1972, 431-433.
- See also: 1988 MLC Proceedings, 54-64. Cheeseman et al"s AUTOCLASS II conceptual clustering system finds 3 classes in the data.
- Many, many more ...

0.1 Loading Data

```
In [2]: x = iris.data
    label = iris.target

y = np.zeros(label.shape + (3,))
y[np.arange(label.shape[0]),label] = 1

print x.shape, y.shape
```

```
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.2)
        print x_train.shape, x_test.shape, y_train.shape, y_test.shape
(150, 4) (150, 3)
(120, 4) (30, 4) (120, 3) (30, 3)
0.2 Activation Functions
In [3]: def sigmoid(x):
            return 1/(1 + np.exp(-x))
        def relu(x):
            x[x < 0] = 0
            return x
        def tanh(x):
            return np.tanh(x)
        def softmax(x):
            return np.exp(x) / np.sum(np.exp(x))
        def deriv(x, activation = 'relu'):
            if(activation == 'relu'):
                x[x > 0] = 1
                x[x < 0] = 0
                return x
0.3 Function to Initialize Weights
In [4]: def xavier initializer(fan in,fan out):
            return np.random.normal(0,np.sqrt(2*1.0/(fan_in+fan_out)),(fan_out,fan_in+1))
0.4 Compute the Output shapes of each layer
In [5]: def get_model(feed_dict):
            feed_dict['input_shape'] = feed_dict['train_input'].shape[1:]
            inp_shape = feed_dict['input_shape']
            feed_dict['output'] = []
            layers = feed_dict['layers']
```

out_dict = {'layer_number': i , 'type': 'fc', 'output_shape': output_shape}

for i in range(len(layers)):

return feed_dict

inp_shape = output_shape

output_shape = (layers[i]['nodes'],1)

feed_dict['output'].append(out_dict)

0.5 Fully Connected layer

```
In [6]: def fully_connected(inp, weights, nodes, activation):
            inp = np.asarray(inp).reshape(len(inp),1)
            inp = np.vstack((np.array(inp),1))
            #initiazing weights
              weights = np.asmatrix(np.random.rand(nodes, len(inp)))
            output_raw = np.matmul(weights, inp)
            #normalizing the output to ensure no overflow in exp
              print np.max(output_raw)
            output_raw = output_raw
            #applying activation function
            if(activation == 'sigmoid'):
                output = sigmoid(output_raw)
            elif(activation == 'relu'):
                output = relu(output raw)
            elif(activation == 'tanh'):
                output = tanh(output_raw)
            elif(activation == 'softmax'):
                output = softmax(output_raw)
            else:
                output = output raw
            #making the output vector as column matrix
            if(output.shape[0] == 1):
                output = np.moveaxis(output, 0,1)
                output_raw = np.moveaxis(output_raw, 0,1)
            return output, output_raw
```

0.6 Defining the model

0.7 Computing the outputs and initializing the weights

```
In [8]: feed_dict = get_model(feed_dict)
```

```
print 'output shapes:'
        for i in range(len(feed_dict['layers'])):
            print feed_dict['layers'][i]['type']+str(i) , ': ', feed_dict['output'][i]['output
       print("\n")
        feed_dict['output'][0]['weights'] = xavier_initializer(feed_dict['input_shape'][0], fe
        feed_dict['output'][1]['weights'] = xavier_initializer(feed_dict['output'][0]['output_s']
        feed_dict['output'][2]['weights'] = xavier_initializer(feed_dict['output'][1]['output_s']
        print 'weight matrices shapes (with biases):'
        print feed_dict['layers'][0]['type']+str(0),feed_dict['output'][0]['weights'].shape
       print feed_dict['layers'][1]['type']+str(1),feed_dict['output'][1]['weights'].shape
        print feed_dict['layers'][2]['type']+str(2),feed_dict['output'][2]['weights'].shape
output shapes:
fc0: (10, 1)
fc1: (10, 1)
fc2:(3, 1)
weight matrices shapes (with biases):
fc0 (10, 5)
fc1 (10, 11)
fc2 (3, 11)
In [9]: epochs = feed_dict['epochs']
       no_samples = len(x_train)
        batch_size = feed_dict['batch_size']
       no_batches = no_samples/batch_size
In [10]: tpp = [np.random.rand(3,3), np.random.rand(4,5,6), np.random.rand(5,8,7,6,5)]
        print tpp[1].shape
(4, 5, 6)
In [11]: layers = feed_dict['layers']
         train_losses = []
         feed_dict['rr'] = [np.zeros(feed_dict['output'][0]['weights'].shape), np.zeros(feed_d
         for epoch in range(epochs):
             cost_per_epoch = 0
             #shuffling the data
             s = np.arange(feed_dict['train_input'].shape[0])
             np.random.shuffle(s)
             feed_dict['train_input'] = feed_dict['train_input'][s]
             feed_dict['train_label'] = feed_dict['train_label'][s]
             for batch in range(no_batches):
```

```
weights_fc_0 = np.zeros(feed_dict['output'][0]['weights'].shape)
                 weights_fc_1 = np.zeros(feed_dict['output'][1]['weights'].shape)
                 weights_fc_2 = np.zeros(feed_dict['output'][2]['weights'].shape)
                 for i in range(batch_size):
                     #feeding forward
                     feed_dict['output'][0]['output'], feed_dict['output'][0]['output_raw'] = :
                     feed_dict['output'][1]['output'], feed_dict['output'][1]['output_raw'] = :
                     feed_dict['output'][2]['output'], feed_dict['output'][2]['output_raw'] = :
                     #cost calculation
                     cost_per_epoch = cost_per_epoch - np.log(feed_dict['output'][2]['output']
                     #calculating the gradients
                     feed_dict['output'][2]['semi_update'] = feed_dict['output'][2]['output']
                     feed_dict['output'][2]['update'] = np.matmul(feed_dict['output'][2]['semi]
                     temp = feed_dict['output'][2]['weights'][:,0:feed_dict['output'][2]['weights']
                     feed_dict['output'][1]['semi_update'] = np.matmul(np.transpose(temp), fee
                     feed_dict['output'][1]['update'] = np.matmul(feed_dict['output'][1]['semi]
                     temp = feed_dict['output'][1]['weights'][:,0:feed_dict['output'][1]['weights']
                     feed_dict['output'][0]['semi_update'] = np.matmul(np.transpose(temp), fee
                     feed_dict['output'][0]['update'] = np.matmul(feed_dict['output'][0]['semi_
                     weights_fc_0 += feed_dict['output'][0]['update']
                     weights_fc_1 += feed_dict['output'][1]['update']
                     weights_fc_2 += feed_dict['output'][2]['update']
                 #updating the gradient after each batch
                 feed_dict['rr'][0] = (1-feed_dict['learning_rate_rho'])*feed_dict['rr'][0] +
                 feed_dict['rr'][1] = (1-feed_dict['learning_rate_rho'])*feed_dict['rr'][1] +
                 feed_dict['rr'][2] = (1-feed_dict['learning_rate_rho'])*feed_dict['rr'][2] +
                 feed_dict['output'][0]['weights'] -= (feed_dict['learning_rate_epsilon']*weights']
                 feed_dict['output'][1]['weights'] -= (feed_dict['learning_rate_epsilon']*weiging
                 feed_dict['output'][2]['weights'] -= (feed_dict['learning_rate_epsilon']*weig
             #printing the Average Loss after each epoch
             if((epoch+1)\%50 ==0):
                 print("Epoch: " + str(epoch+1) + " Loss: " + str(cost_per_epoch/no_samples))
             train_losses.append(cost_per_epoch/no_samples)
Epoch: 50 Loss: [0.09238213]
Epoch: 100 Loss: [0.10302629]
Epoch: 150 Loss: [0.12610677]
Epoch: 200 Loss: [0.2338831]
Epoch: 250 Loss: [0.05588803]
Epoch: 300 Loss: [0.10699475]
```

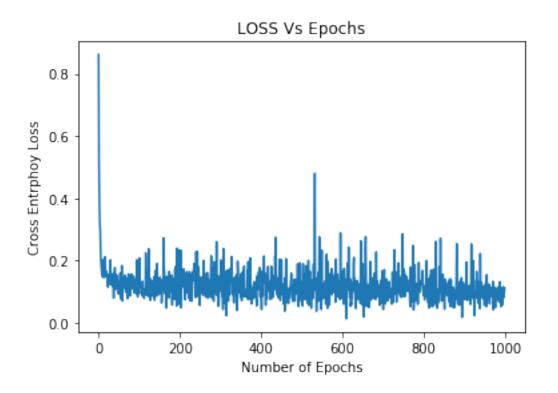
weight matrices for sum of updates of batch

```
Epoch: 350 Loss: [0.08228081]
Epoch: 400 Loss: [0.09176519]
Epoch: 450 Loss: [0.12530364]
Epoch: 500 Loss: [0.06816306]
Epoch: 550 Loss: [0.23296262]
Epoch: 600 Loss: [0.10011775]
Epoch: 650 Loss: [0.1097437]
Epoch: 700 Loss: [0.08636006]
Epoch: 750 Loss: [0.08781072]
Epoch: 800 Loss: [0.08781072]
Epoch: 850 Loss: [0.11360365]
Epoch: 900 Loss: [0.11231499]
Epoch: 950 Loss: [0.05631565]
Epoch: 1000 Loss: [0.1110364]
```

0.8 Saving the Model

```
In [12]: np.save("rmsprop.npy", feed_dict)
```

0.9 Plotting the training loss



0.10 Prediction on one sample

0.11 Predicting on Test Data

0.12 Outputs and the respective Ground Truths

0.13 Accuracy on the Test Dataset