Ex5_NeuralNetworksInKeras

October 11, 2019

1 Load dependencies

```
In [1]: import numpy as np
        # Better to fix the seed in the beginning:
        seed = 666
        np.random.seed(seed)
        import matplotlib
        matplotlib.use('TkAgg')
        import matplotlib.pyplot as plt
        from sklearn.model_selection import train_test_split, KFold
        from sklearn.datasets import load_wine
        from sklearn.preprocessing import scale
        from keras import backend
        from keras.models import Sequential
        from keras.losses import categorical_crossentropy
        from keras.callbacks import LearningRateScheduler
        from keras.optimizers import SGD
        from keras.utils import to_categorical
        from keras.layers import Dense
```

Using TensorFlow backend.

2 Utility functions (data preprocessing and KFold cross-validation)

```
In [2]: ### Scale and center features, transform labels into a one-hot encoding vector:
    def preprocess_data(X, y):
    ### TO DO ###
        X_out = scale(X)
        y_out = to_categorical(y)
        return X_out, y_out

### Training history plot function: (this function is finished, nothing to add !)
    def print_training_history(training_history, fig_idx):
```

```
epoch_absciss = range(1, len(training_history.history['loss'])+1)
       plt.figure(fig_idx, figsize=(10, 5))
       plt.suptitle("MLP model assessment")
       plt.subplot(1, 2, 1)
       plt.plot(epoch_absciss, training_history.history['loss'])
       plt.plot(epoch_absciss, training_history.history['val_loss'])
       plt.title("Train/Validation loss")
       plt.ylabel('Loss')
       plt.xlabel('Epochs')
       plt.legend(['Train loss', 'Validation loss'], loc='best')
       plt.subplot(1, 2, 2)
       plt.plot(epoch_absciss, training_history.history['accuracy'])
       plt.plot(epoch_absciss, training_history.history['val_accuracy'])
       plt.title("Train/Validation accuracy")
       plt.ylabel('Accuracy')
       plt.xlabel('Epochs')
       plt.legend(['Train accuracy', 'Validation accuracy'], loc='best')
       plt.show()
### Select a MLP model on a list of hyper-parameters instances, via Kfold cross-valida
def KFold_model_selection(X, y, fixed_hyper_parameters, hyper_parameters_instances, nu
### TO DO ###
        def KFold_split(X, Y, num_folds, seed):
               KFold_splitter = KFold(n_splits=num_folds, shuffle=True, random_state=seed)
               X_train_folds = []
               X_val_folds = []
               Y_train_folds = []
               Y_val_folds = []
               for (kth_fold_train_idxs, kth_fold_val_idxs) in KFold_splitter.split(X, Y):
                       X_train_folds.append(X[kth_fold_train_idxs])
                       X_val_folds.append(X[kth_fold_val_idxs])
                       Y_train_folds.append(Y[kth_fold_train_idxs])
                       Y_val_folds.append(Y[kth_fold_val_idxs])
               return X_train_folds, X_val_folds, Y_train_folds, Y_val_folds
       X_train_val, X_test, Y_train_val, Y_test = train_test_split(X, y, test_size = 0.3,
       X_train_folds, X_val_folds, Y_train_folds, Y_val_folds = KFold_split(X_train_val,
       mean_val_MSEs = []
       for hyper_parameters_instance in hyper_parameters_instances:
               print("\nNow preprocessing hyper-parameter instance", hyper_parameters_instance
               mean_val_MSE = perform_KFold_CV(X_train_folds, X_val_folds, Y_train_folds, Y_val_folds, Y_v
                                                                           fixed_hyper_parameters,
                                                                           hyper_parameters_instance)
               print("Mean validation MSE:", mean_val_MSE)
               mean_val_MSEs.append(mean_val_MSE)
       best_instance_idx = mean_val_MSEs.index(min(mean_val_MSEs))
       best_hyper_parameters_instance = hyper_parameters_instances[best_instance_idx]
       print("\n\nBest hyper-parameter instance:", best_hyper_parameters_instance)
```

```
best_model_test_MSE = assess_MLP(X_train_val, X_test, Y_train_val, Y_test,
                                                                                                fixed_hyper_parameters,
                                                                                                hyper_parameters_instances[best_instance_idx])
         print("Test MSE:", best_model_test_MSE)
          return
### KFold cross-validation of a MLP model with given hyper-parameters:
def perform_KFold_CV(X_train_folds, X_val_folds, Y_train_folds, Y_val_folds, fixed_hyperson for the definition of the contract of the contract
### TO DO ###
          val_fold_MSEs = []
          # For each fold, assess a surrogate model with fixed hyper-parameters:
          for X_train_fold, X_val_fold, Y_train_fold, Y_val_fold in zip(X_train_folds, X_val_
                   val_fold_MSE = assess_MLP(X_train_fold, X_val_fold, Y_train_fold, Y_val_fold, :
                   cmpt += 1
                        print("Surrogate\ model",\ str(cmpt)\ +\ "/"\ +\ str(len(X\_val\_folds)),\ "validatio")
                   val_fold_MSEs.append(val_fold_MSE)
          # Compute the mean validation MSE between all the folds:
         mean_val_MSE = np.mean(val_fold_MSE)
          return mean_val_MSE
### Fit and evaluate a MLP model with given hyper-parameters:
def assess_MLP(X_train, X_test, y_train, y_test, fixed_hyper_parameters, hyper_parameters
### TO DO ###
          in_shape = X_train.shape[1]
         num_y_classes = y_train.shape[1]
         myMLP = build_MLP(in_shape, num_y_classes, hyper_parameters_instance)
         myMLP.fit(X_train, y_train,\
                                  batch_size=fixed_hyper_parameters["train batch size"],\
                                  epochs=fixed_hyper_parameters["epochs"])
         mytest_loss, mytest_accuracy = myMLP.evaluate(X_test, y_test, fixed_hyper_parametes
          return mytest_loss
```

3 MLP (multi-layer perceptron) builder

```
In [3]: ### Build a simple fully-connected MLP with SGD model:
    def build_MLP(input_shape, num_classes, hyper_parameters_instance=None): #add hyper pa
    MLP = Sequential()
    # Hidden layers (fully connected/dense):
    if hyper_parameters_instance==None:
        MLP.add(Dense(10, activation='relu'))
    else:
        if hyper_parameters_instance["HiddenLayerActivationRelu"]==True:
            MLP.add(Dense(10, activation='relu'))
        if hyper_parameters_instance["Flag"]==True:
            MLP.add(Dense(10, activation='relu'))
        else:
```

4 Load and preprocess the Wine dataset

```
In [4]: # Load the Wine dataset:
    X = load_wine().data
    y = load_wine().target
    # Get the shape of the individual feature vectors in the dataset:
    input_shape = X.shape[1]
    # Get the number of classes:
    num_classes = (np.unique(y)).shape[0]
    # Preprocess data: (implement the preprocess_data function)
    X, y = preprocess_data(X, y)
```

5 Train, validate and evaluate a MLP model, and plot the results:

```
In [5]: # Number of epochs:
        num_epochs = 20
        # Train batch size:
        train_batch_size = 16
        # Split data into train/val/test sets:
        X_train_val, X_test, Y_train_val, Y_test = train_test_split(X, y, test_size = 0.3, rane
        X_train, X_val, Y_train, Y_val = train_test_split(X_train_val, Y_train_val, test_size
        # Load an MLP:
        model = build_MLP(input_shape, num_classes)
        # print(model.summary())
        # Train and validate MLP, store the training history in a variable:
        training_history = model.fit(X_train, Y_train,
                                     batch_size = train_batch_size, epochs = num_epochs,
                                     validation_data = [X_val , Y_val])
        model.summary()
        # Evaluate the model:
        test_loss, test_accuracy = model.evaluate(X_test, Y_test, train_batch_size)
        print("Test loss:", test_loss)
        print("Test accuracy:", test_accuracy)
        # Plot training history:
        # print_training_history(training_history, fig_idx=1)
```

```
Train on 99 samples, validate on 25 samples
Epoch 1/20
Epoch 2/20
Epoch 3/20
Epoch 4/20
Epoch 5/20
Epoch 7/20
99/99 [============= ] - Os 90us/step - loss: 0.7332 - accuracy: 0.7273 - val_
Epoch 8/20
Epoch 9/20
99/99 [============== ] - Os 91us/step - loss: 0.6590 - accuracy: 0.7879 - val_
Epoch 10/20
Epoch 11/20
Epoch 12/20
99/99 [============= ] - Os 101us/step - loss: 0.5700 - accuracy: 0.8889 - val
Epoch 13/20
Epoch 14/20
Epoch 15/20
Epoch 16/20
Epoch 17/20
Epoch 18/20
Epoch 19/20
Epoch 20/20
Model: "sequential_1"
Layer (type)
       Output Shape
              Param #
______
dense_1 (Dense)
       (None, 10)
-----
dense_2 (Dense)
       (None, 3)
              33
```

Test accuracy: 0.9814814925193787

6 Model selection of our MLP

```
In [7]: # Number of folds in KFold cross-validation:
    num_folds = 5
     # Number of epochs:
     num_epochs = 5
     # Train batch size:
     train_batch_size = 16
     # Create the list of hyper-parameters instances:
    hyper_parameters_instances = [{"Flag": True, "HiddenLayerActivationRelu": True},
                        {"Flag": True, "HiddenLayerActivationRelu": False},
                        {"Flag": False, "HiddenLayerActivationRelu": True},
                        {"Flag": False, "HiddenLayerActivationRelu": False}]
     # Also store the fixed hyper-parameters:
     fixed_hyper_parameters = {"epochs": num_epochs,
                     "train batch size": train_batch_size}
     # Select model with KFold cross-validation:
     KFold_model_selection(X, y, fixed_hyper_parameters, hyper_parameters_instances, num_fo
Now preprocessing hyper-parameter instance {'Flag': True, 'HiddenLayerActivationRelu': True}
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 5/5
99/99 [============ ] - Os 80us/step - loss: 0.9964 - accuracy: 0.5657
25/25 [======== ] - 0s 640us/step
Epoch 1/5
Epoch 3/5
```

```
Epoch 4/5
Epoch 5/5
25/25 [========= ] - Os 637us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [======== ] - Os 637us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [======== ] - Os 639us/step
100/100 [=================== ] - Os 480us/step - loss: 1.2854 - accuracy: 0.1000
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
24/24 [========] - 0s 621us/step
Mean validation MSE: 1.0684965054194133
Now preprocessing hyper-parameter instance {'Flag': True, 'HiddenLayerActivationRelu': False}
Epoch 2/5
Epoch 3/5
```

```
Epoch 4/5
99/99 [============== ] - Os 83us/step - loss: 1.0950 - accuracy: 0.4040
Epoch 5/5
25/25 [========= ] - 0s 798us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
99/99 [============= ] - Os 71us/step - loss: 1.1673 - accuracy: 0.4040
Epoch 4/5
99/99 [============= ] - Os 81us/step - loss: 1.1543 - accuracy: 0.4242
Epoch 5/5
25/25 [========= ] - Os 640us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
99/99 [============ ] - Os 90us/step - loss: 1.1700 - accuracy: 0.4242
Epoch 4/5
Epoch 5/5
25/25 [======== ] - 0s 640us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [========== ] - 0s 780us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
```

```
24/24 [=======] - 0s 715us/step Mean validation MSE: 1.1514487266540527
```

```
Now preprocessing hyper-parameter instance {'Flag': False, 'HiddenLayerActivationRelu': True}
Epoch 1/5
99/99 [================== ] - 0s 390us/step - loss: 1.1256 - accuracy: 0.4040
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
99/99 [============ ] - Os 80us/step - loss: 0.9015 - accuracy: 0.6061
25/25 [======== ] - Os 621us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [======== ] - Os 646us/step
Epoch 1/5
99/99 [========================== ] - Os 388us/step - loss: 1.3316 - accuracy: 0.4242
Epoch 3/5
Epoch 4/5
99/99 [============== ] - Os 91us/step - loss: 1.0758 - accuracy: 0.4848
Epoch 5/5
25/25 [========= ] - Os 645us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
99/99 [============ ] - Os 90us/step - loss: 1.1693 - accuracy: 0.4646
Epoch 5/5
25/25 [========= ] - Os 639us/step
```

```
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
24/24 [========= ] - 0s 705us/step
Mean validation MSE: 0.8710221449534098
Now preprocessing hyper-parameter instance {'Flag': False, 'HiddenLayerActivationRelu': False}
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [========= ] - 0s 598us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [========== ] - 0s 659us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
99/99 [============= ] - Os 70us/step - loss: 1.3155 - accuracy: 0.2828
Epoch 5/5
25/25 [======== ] - Os 598us/step
Epoch 1/5
```

```
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
25/25 [========= ] - Os 678us/step
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
24/24 [========= ] - 0s 665us/step
Mean validation MSE: 0.8928737640380859
Best hyper-parameter instance: {'Flag': False, 'HiddenLayerActivationRelu': True}
Epoch 1/5
Epoch 2/5
Epoch 3/5
Epoch 4/5
Epoch 5/5
54/54 [========= ] - 0s 295us/step
Test MSE: 0.8413145630447952
```