```
In [ ]: # Imports
        import pandas as pd
        import numpy as np
        import matplotlib.pyplot as plt
        import scipy as sp
        import scipy.sparse
        import scipy.linalg as alg
        import scipy.sparse.linalg as spl
        import skimage.data
In [ ]: # 1 For colab
        # from google.colab import drive
        # drive.mount('/content/drive')
        # data = pd.read csv("/content/drive/MyDrive/Colab Notebooks/Statistica/Hom
In [ ]: # 1 without colab
        data = pd.read csv("data.csv")
In [ ]: print(data.head())
        print(data.shape)
            label pixel0 pixel1 pixel2 pixel3 pixel4 pixel5 pixel6 pixel7
        0
                1
                        0
                                0
                                         0
                                                 0
                                                         0
                                                                  0
                                                                          0
                                                                                   0
        1
                0
                        0
                                         0
                                0
                                                 0
                                                         0
                                                                  0
                                                                          0
                                                                                   0
        2
                        0
                1
                                0
                                         0
                                                 0
                                                          0
                                                                  0
                                                                          0
                                                                                   0
        3
                4
                        0
                                0
                                         0
                                                 0
                                                          0
                                                                  0
                                                                          0
                                                                                   0
        4
                        0
                                0
                                         0
                                                 0
                                                          0
                                                                  0
                                                                          0
                                                                                   0
                0
            pixel8
                         pixel774 pixel775 pixel776 pixel777 pixel778
                    . . .
        \
        0
                 0
                                0
                                           0
                                                     0
                                                                0
                                                                          0
                                                                                     0
        1
                                                                                     0
                                0
                                           0
                                                     0
                                                                0
                 0
                                                                          0
        2
                 0
                                0
                                           0
                                                     0
                                                                0
                                                                          0
                                                                                     0
        3
                                0
                                           0
                                                     0
                                                                0
                                                                                     0
                 0
                                                                          0
                   . . .
        4
                                                                                     0
                 0
                                                     0
                                                                          0
                   . . .
            pixel780 pixel781 pixel782 pixel783
        0
                   0
                             0
                                        0
                                                  0
        1
                   0
                             0
                                        0
        2
                   0
                             0
                                        0
                                                  0
        3
                   0
                             0
                                        0
                                                  0
        4
                                        0
                                                  0
        [5 rows x 785 columns]
        (42000, 785)
In [ ]: # Utils
        def split(X, Y, Ntrain):
             _{N} = X.shape
             totalIdxs = np.arange(N)
             np.random.shuffle(totalIdxs)
             indecesTrain = totalIdxs[:Ntrain]
             indecesTest = totalIdxs[Ntrain:]
            Xtrain = X[:, indecesTrain]
            Ytrain = Y[indecesTrain]
            Xtest = X[:, indecesTest]
            Ytest = Y[indecesTest]
```

```
return (Xtrain, Ytrain, Xtest, Ytest)
def get centroid(X):
    return np.mean(X, axis=1)
def get clusters(Z, Y, choosen numbers):
 clusters = list()
 for i in choosen numbers:
    Ii = (Y==i)
    clusters.append(Z[:,Ii])
  return clusters
def concatenation(X_set,Y_set, chosen_indexes,):
  I = []
  chosen X = []
  chosen Y = []
 d, N = X set shape
 for element in chosen indexes:
    I.append((Y_set == element))
 for i in range(len(chosen indexes)):
    chosen X.append(X set[:,I[i]])
 for i in range(len(chosen indexes)):
    chosen_Y.append(Y_set[I[i]])
 X conc = np.concatenate(chosen X, axis=1)
 Y conc = np.concatenate(chosen Y)
  return chosen X, chosen Y, X conc, Y conc
def distances(Z,Y conc, choosen numbers, type):
  clusters = get clusters(Z, Y conc, choosen numbers)
  centroids = []
  for cluster in clusters:
    centroids.append(get_centroid(cluster))
 print("Distances from centroids:")
  for j in range(len(choosen numbers)):
    tot = 0
    for i in range(0,len(clusters[j])):
        tot = tot + np.linalg.norm(clusters[j][:,i] - centroids[j])
    dist = tot / len(clusters[j])
    print("Average distance between elements in cluster " + str(choosen numl
def accuracy(X, Y, P, choosen numbers, clusters, type):
 acc = 0
  centroids = []
  for cluster in clusters:
    centroids.append(get centroid(cluster))
  print("Accuracy in classification:")
  for i in range(X.shape[1]):
   x = X[:, i]
    projected_x = P @ x
    min_dist = np.linalg.norm(projected_x - centroids[0])
    selected cluster = choosen numbers[0]
    for j,num in enumerate(choosen numbers):
      if(np.linalg.norm(projected x - centroids[j]) < min dist):</pre>
        min_dist = np.linalg.norm(projected_x - centroids[j])
```

acc += 1

selected cluster = num if(selected_cluster == Y[i]):

```
print("Total test for accuracy: ", X.shape[1])
          print("Toatal right quess for algorithm ", type, "= ", acc)
          acc /= X.shape[1]
          print("Accuracy is: ", acc*100, "%")
        def plot(Z, Y conc, choosen numbers, k, limit axes=False):
          clusters = list()
          for i in choosen numbers:
             Ii = (Y conc==i)
             clusters.append(Z[:,Ii])
          centroids = list()
          for cluster in clusters:
             centroids.append(get centroid(cluster))
          if(k == 2):
             plt.scatter(Z[0,:], Z[1,:], c=Y_conc)
            if (limit axes):
               plt.xlim(-1,1)
               plt.ylim(-1,1)
             for element in centroids:
                 plt.scatter(element[0], element[1], marker="x", color='r')
             plt.show()
          elif(k == 3):
             fig = plt.figure()
            ax = plt.axes(projection='3d')
            ax.scatter(Z[0,:], Z[1,:], Z[2,:], c=Y_conc)
            if (limit axes):
              ax.set xlim(-1,1)
              ax.set ylim(-1,1)
              ax.set zlim(-1,1)
             for element in centroids:
                 ax.scatter(element[0], element[1], element[2], color='r')
             plt.show()
          else:
             pass
In [ ]: # 2
        data = np.array(data)
        data.shape
        X = data[:, 1:].T
        Y = data[:, 0]
        print(X.shape)
        (784, 42000)
In [ ]: # PCA (def)
        def PCA(X_set, Y_set, chosen_indexes, k):
            chosen_X, chosen_Y, X_conc, Y_conc = concatenation(X_set, Y_set, chosen_
             centroid = get_centroid(X_conc)
            centroid = np.reshape(centroid, (len(centroid), 1))
            Xc = X_{conc} - centroid
            U, S, Vh = np.linalg.svd(Xc, full_matrices=False)
            Uk = np.resize(U, (len(U), k))
             return Uk.T@Xc, Uk.T, Y_conc
```

def LDA(X set,Y set, chosen indexes, k):

In []: | # LDA (def)

```
d, N = X_set.shape
            chosen X, chosen Y, X conc, Y conc = concatenation(X set,Y set, chosen :
            centroids = []
            Xcs = []
            CX = get centroid(X conc)
            for element in chosen X:
                 centroids.append(get centroid(element).reshape((d,1)))
            for i in range(len(chosen indexes)):
                Xcs.append(chosen X[i] - centroids[i])
            Xw = np.concatenate(Xcs, axis=1)
            Sw = Xw @ Xw.T
            X s = []
            for i in range(len(centroids)):
                X s.append(np.repeat(centroids[i], chosen X[i].shape[1], axis=1))
            X = np.concatenate(X s, axis=1)
            X c = X - CX.reshape((d, 1))
            Sb = X_c @ X_c.T
            L = []
            try:
                L = np.linalg.cholesky(Sw)
            except:
                eps = 1e-6
                Sw = Sw + eps * np.eye(Sw.shape[0])
                L = np.linalg.cholesky(Sw)
            W = np.linalg.inv(L) @ Sb @ L
             _{,} W = spl.eigs(W,k=k)
            W = np.real(W)
            Q = np.linalg.inv(L).T @ W
            Z = Q.T @ X conc
            return Z, Q.T, Y conc
In [ ]: # Definition of train-data and test-data
        Ntrain = 35000
        Xtrain, Ytrain, Xtest, Ytest = split(X, Y, Ntrain)
        print(Xtrain.shape, Xtest.shape)
```

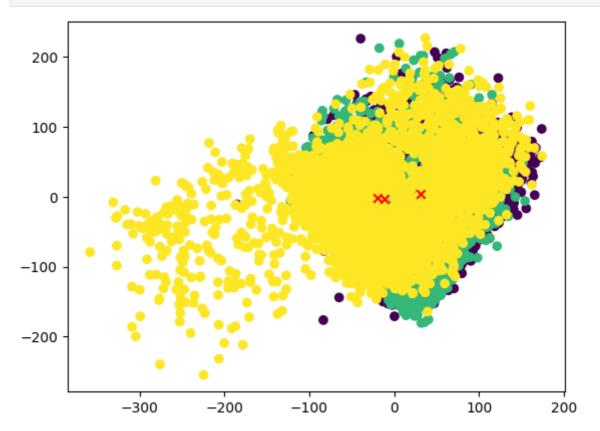
Exercises for PCA

(784, 35000) (784, 7000)

```
In []: # PCA (example)

chosen_indexes = [0,6,9]
k = 2
Z_pca, projection_pca, Y_conc = PCA(Xtrain, Ytrain, chosen_indexes, k)
clusters = get_clusters(Z_pca, Y_conc, chosen_indexes)
plot(Z_pca, Y_conc, chosen_indexes, k)
distances(Z_pca, Y_conc, chosen_indexes, "pca")
```

chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtrain, Ytrain, chosen_ii accuracy(X_conc, Y_conc, projection_pca, chosen_indexes, clusters, "pca")



Distances from centroids:

Average distance between elements in cluster 0 from pca and centroid: 58.1 3125184786941

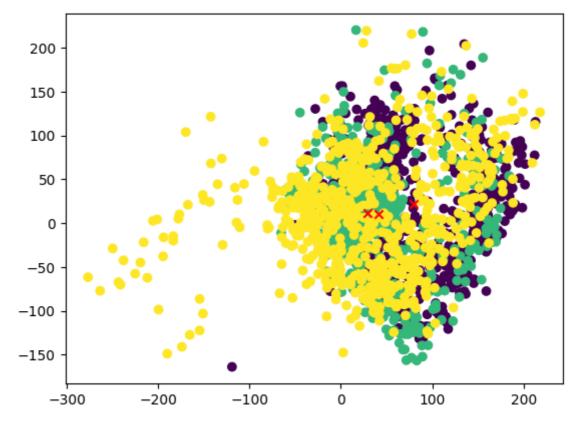
Average distance between elements in cluster 6 from pca and centroid: 49.3 9049876506543

Average distance between elements in cluster 9 from pca and centroid: 122. 27005802126033

Accuracy in classification: Total test for accuracy: 10344 Toatal right guess for algorithm pca = 4649 Accuracy is: 44.943928847641146 %

```
In []: # PCA (example on test set)

chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtest, Ytest, chosen_index
Ztest_pca = projection_pca @ X_conc
clusters = get_clusters(Ztest_pca, Y_conc, chosen_indexes)
plot(Ztest_pca, Y_conc, chosen_indexes, k)
distances(Ztest_pca, Y_conc, chosen_indexes, "pca")
accuracy(X_conc, Y_conc, projection_pca, chosen_indexes, clusters, "pca")
```



Distances from centroids:

Average distance between elements in cluster 0 from pca and centroid: 72.1 5933434157199

Average distance between elements in cluster 6 from pca and centroid: 63.9 0079322300187

Average distance between elements in cluster 9 from pca and centroid: 77.4 1219876935413

Accuracy in classification:

Total test for accuracy: 2113

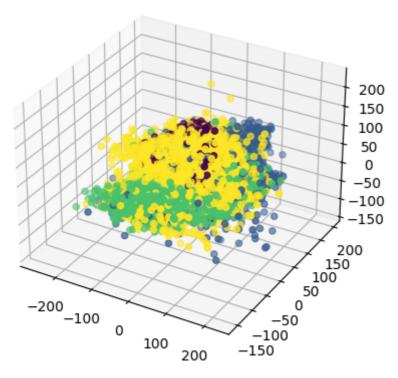
Toatal right guess for algorithm pca = 978

Accuracy is: 46.28490298154283 %

```
In []: # PCA (example with k=3 and different/more digits)

chosen_indexes = [1,3,6,8]
k = 3

Z_pca, projection_pca, Y_conc = PCA(Xtrain, Ytrain, chosen_indexes, k)
plot(Z_pca, Y_conc, chosen_indexes, k)
clusters = get_clusters(Z_pca, Y_conc, chosen_indexes)
distances(Z_pca, Y_conc, chosen_indexes, "pca")
chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtrain, Ytrain, chosen_indexes)
print()
accuracy(X_conc, Y_conc, projection_pca, chosen_indexes, clusters, "pca")
```



Distances from centroids:

Average distance between elements in cluster 1 from pca and centroid: 65.4 2728398034431

Average distance between elements in cluster 3 from pca and centroid: 110. 76408402212355

Average distance between elements in cluster 6 from pca and centroid: 55.7 53352423614395

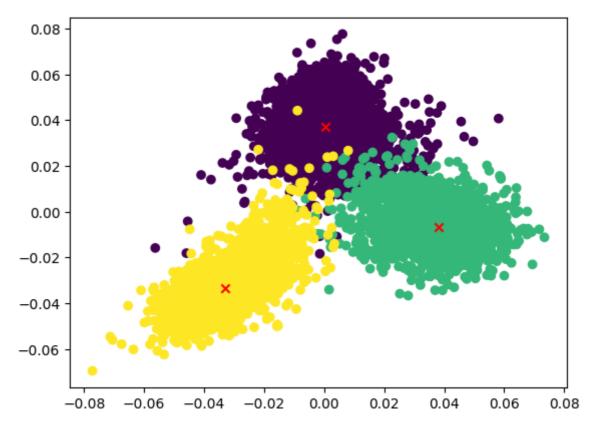
Average distance between elements in cluster 8 from pca and centroid: 78.4 1036620443828

Accuracy in classification: Total test for accuracy: 14325 Toatal right guess for algorithm pca = 6401 Accuracy is: 44.68411867364747 %

Exercises for LDA

```
In []: # LDA (example)

chosen_indexes = [0,6,9]
k = 2
Z_lda, projection_lda, Y_conc = LDA(Xtrain, Ytrain, chosen_indexes, k)
clusters = get_clusters(Z_lda, Y_conc, chosen_indexes)
plot(Z_lda, Y_conc, chosen_indexes, k)
distances(Z_lda, Y_conc, chosen_indexes, "lda")
chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtrain, Ytrain, chosen_indexes)
accuracy(X_conc, Y_conc, projection_lda, chosen_indexes, clusters, "lda")
```



Distances from centroids:

Average distance between elements in cluster 0 from lda and centroid: 0.00 783816082573026

Average distance between elements in cluster 6 from lda and centroid: 0.01 4811716497001852

Average distance between elements in cluster 9 from lda and centroid: 0.01 3839982931709127

Accuracy in classification:

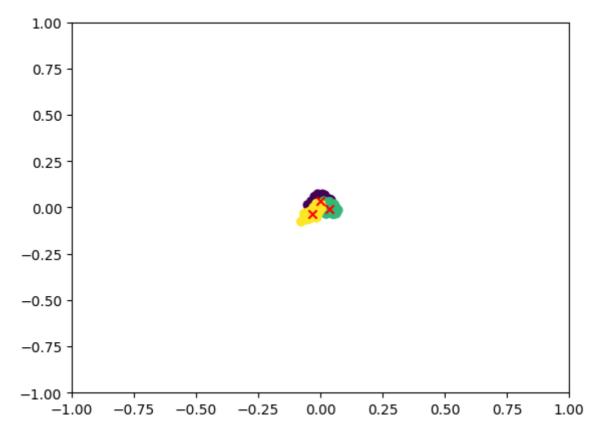
Total test for accuracy: 10344

Toatal right guess for algorithm lda = 10218

Accuracy is: 98.78190255220419 %

```
In [ ]: # LDA (example on test set)
```

```
chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtest, Ytest, chosen_indexistate_lda = projection_lda @ X_conc
clusters = get_clusters(Ztest_lda, Y_conc, chosen_indexes)
plot(Ztest_lda, Y_conc, chosen_indexes, k,limit_axes=True)
distances(Ztest_lda, Y_conc, chosen_indexes, "lda")
accuracy(X_conc, Y_conc, projection_lda, chosen_indexes, clusters, "lda")
```



Distances from centroids:

Average distance between elements in cluster 0 from lda and centroid: 0.01 4940507540051355

Average distance between elements in cluster 6 from lda and centroid: 0.01 4641162374883412

Average distance between elements in cluster 9 from lda and centroid: 0.00 6400803583000986

Accuracy in classification:
Total test for accuracy: 2113

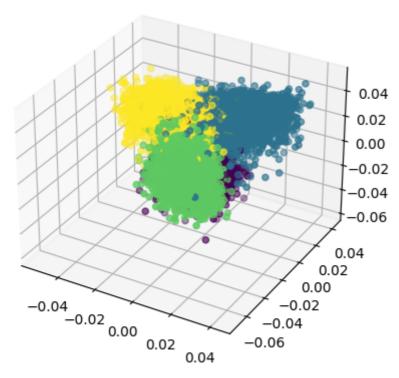
Toatal right guess for algorithm lda = 2076

Accuracy is: 98.24893516327496 %

```
In []: # LDA (example with k=3 and different/more digits)

chosen_indexes = [0,3,6,8]
k = 3

Z_lda, projection_lda, Y_conc = LDA(Xtrain, Ytrain, chosen_indexes, k)
plot(Z_lda, Y_conc, chosen_indexes, k)
clusters = get_clusters(Z_lda, Y_conc, chosen_indexes)
distances(Z_lda, Y_conc, chosen_indexes, "lda")
chosen_X, chosen_Y, X_conc, Y_conc = concatenation(Xtrain, Ytrain, chosen_indexes)
print()
accuracy(X_conc, Y_conc, projection_lda, chosen_indexes, clusters, "lda")
```



Distances from centroids:

Average distance between elements in cluster 0 from lda and centroid: 0.01 4078844470334325

Average distance between elements in cluster 3 from lda and centroid: 0.00 7858464352903355

Average distance between elements in cluster 6 from lda and centroid: 0.01 3445907268672343

Average distance between elements in cluster 8 from lda and centroid: 0.00 9859714910320151

Accuracy in classification: Total test for accuracy: 13828 Toatal right guess for algorithm lda = 13310 Accuracy is: 96.25397743708419 %

VISUALIZING DYAD

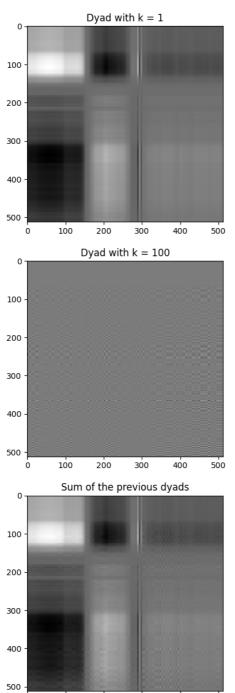
```
In []: # 1
    X = skimage.data.camera()
    print("Image size: ",X.shape)

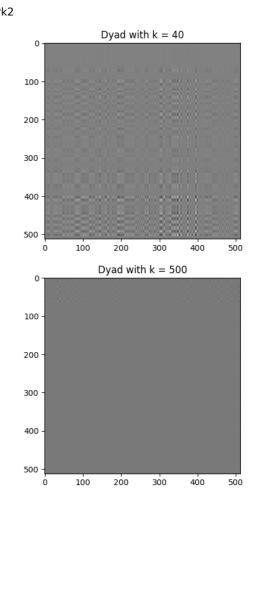
U, s, Vh = alg.svd(X)
    Image size: (512, 512)

In []: # 2
    num = [1, 40, 100, 500]
    dyads = []

    for i in num:
        dyads.append(np.dot(U[:,i].reshape([U.shape[0],1]), Vh[i,:].reshape([1,Vh plt.figure(figsize=(15, 15)))
    fig1 = plt.subplot(3, 2, 1)
```

```
fig1.imshow(dyads[0], cmap='gray')
plt.title('Dyad with k = ' + str(num[0]))
fig2 = plt.subplot(3, 2, 2)
fig2.imshow(dyads[1], cmap='gray')
plt.title('Dyad with k = ' + str(num[1]))
fig3 = plt.subplot(3, 2, 3)
fig3.imshow(dyads[2], cmap='gray')
plt.title('Dyad with k = ' + str(num[2]))
fig4 = plt.subplot(3, 2, 4)
fig4.imshow(dyads[3], cmap='gray')
plt.title('Dyad with k = ' + str(num[3]))
summed dyad = np.zeros(dyads[0].shape)
for dyad in dyads:
  summed dyad = summed dyad + dyad
fig5 = plt.subplot(3, 2, 5)
fig5.imshow(summed dyad, cmap='gray')
plt.title('Sum of the previous dyads')
plt.show()
```





```
In [ ]: # 3
    x_plot_s = np.linspace(1,len(s),len(s))
    plt.plot(x_plot_s, s, '--bo')
```

Out[]: [<matplotlib.lines.Line2D at 0x7f3ab76e8970>]

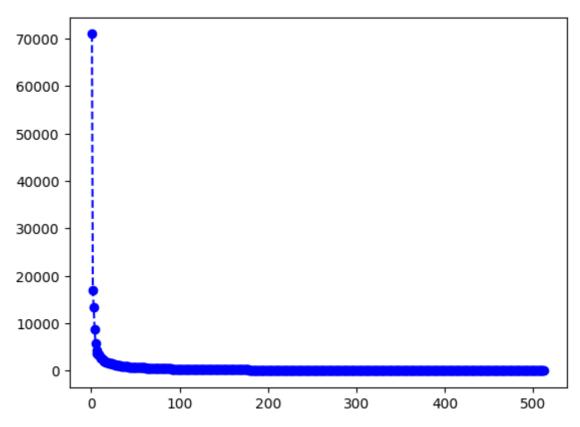
300

400

500

100

200



```
In [ ]: # 4,5,6
        k = 100
        toVisualize = [1, round(k/4), round(k/2), round(3 * k/4), k]
        saved = []
        errors = []
        c factors = []
        X k = np.zeros(X.shape)
        for i in range(k+1):
          alph = np.dot(U[:,i].reshape([U.shape[0],1]), Vh[i,:].reshape([1,Vh.shape
          X k = X k + alph
          if(i in toVisualize):
            errors.append(np.linalg.norm(X-X_k))
            c_{\text{factors.append}}(((1/i) * min(U.shape[0], Vh.shape[0])) -1)
            saved.append(X k)
        plt.figure(figsize=(15, 15))
        fig1 = plt.subplot(4, 2, 1)
        fig1.imshow(saved[0], cmap='gray')
        plt.title('Reconstructed image with k =' + str(toVisualize[0]))
        fig2 = plt.subplot(4, 2, 2)
        fig2.imshow(saved[1], cmap='gray')
        plt.title('Reconstructed image with k =' + str(toVisualize[1]))
        fig3 = plt.subplot(4, 2, 3)
        fig3.imshow(saved[2], cmap='gray')
        plt.title('Reconstructed image with k =' + str(toVisualize[2]))
        fig4 = plt.subplot(4, 2, 4)
        fig4.imshow(saved[3], cmap='gray')
        plt.title('Reconstructed image with k =' + str(toVisualize[3]))
```

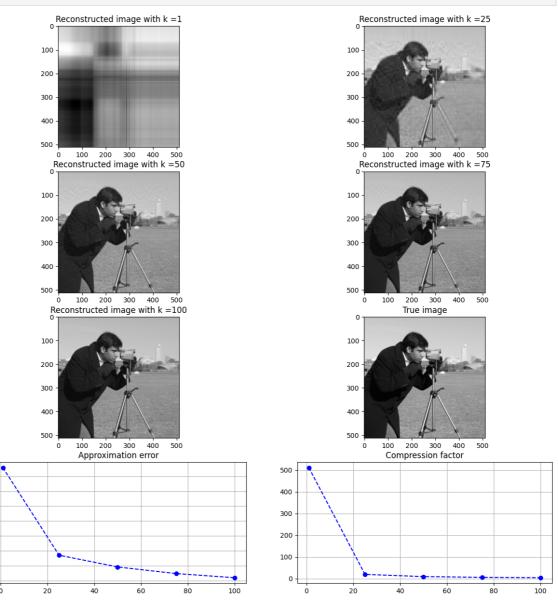
```
fig5 = plt.subplot(4, 2, 5)
fig5.imshow(saved[4], cmap='gray')
plt.title('Reconstructed image with k =' + str(toVisualize[4]))

fig6 = plt.subplot(4, 2, 6)
fig6.imshow(X, cmap='gray')
plt.title("True image")

fig7 = plt.subplot(4, 2, 7)
fig7.plot(toVisualize, errors, '--bo')
plt.grid()
plt.title("Approximation error")

fig8 = plt.subplot(4, 2, 8)
fig8.plot(toVisualize, c_factors, '--bo')
plt.grid()
plt.title("Compression factor")

plt.show()
```



5000

2500