Asigment 3

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Course: Computational Applied Statistics

Two principal components

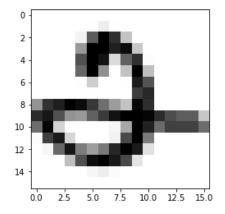
- First of all I read the file ziptrain to make few manipulation in order to create the projection
 - Filter on the digit column for 2 and 7
 - Visualize each filter dataset to confirm graphically the right choosen
 - Verify in a general plot the projection of two components

```
In [1]: from sklearn.decomposition import PCA
    import pandas as pd
    import numpy as np
    import matplotlib.pyplot as plt
    %matplotlib inline

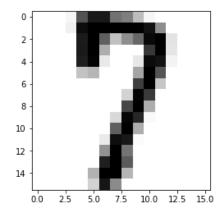
    path='/home/andrw/script/repository/McGill/data/'
    filename = path+'ziptrain.csv'
    numbers = np.loadtxt(filename)

    number2=numbers[numbers[:, 0] == 2]
    number7=numbers[numbers[:, 0] == 7]
    numbers27 = np.vstack([number2 , number7])
```

In [2]: plt.imshow(-number2[2, 1:].reshape(16,16), "gray");

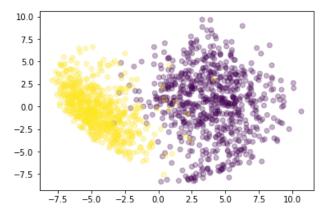


```
In [3]: plt.imshow(-number7[3, 1:].reshape(16,16), "gray");
```



```
In [4]: pca = PCA(n_components = 2)
    pca.fit(numbers27[:, 1:])
    Z = pca.transform(numbers27[:,1:])
    plt.suptitle('projection digits 2 and 7')
    plt.scatter(Z[:,0], Z[:,1], c= numbers27[:,0], alpha=0.3);
```





Logistic Regression

Once the dataset is projected in two principal components is easier to create a logistic regression model that might predicts the digit read by the two variables coming from the PCA model. In order to achieve and demostrate this accurate prediction is required:

- Creates a defined target **y** based on a binary logic assigning 0 when the result is 2 and 1 for 7.
- The predictors for the model are going to be the two components suipplied by the model PCA

```
In [31]: #Catch the target
          target = []
          for i in numbers27:
               binary = 0
              if (i[0] == float(2)):
                   binay = 0
                   #print(i[0], binary)
                   target.append(binary)
                   binary = 1
                   #print(i[0], binary)
                   target.append(binary)
               #print(type(i[0]),int(i[0]))
          #Compose the dataframe
          columns = ['component1','component2']
          df = pd.DataFrame(Z,columns=columns)
          df['y'] = target
          print(df.head(n=5))
          df.describe()
          from sklearn.linear_model import LogisticRegression
          #Create linear model for prediction
          lr = LogisticRegression()
          lr.fit(X= df[['component1','component2']], y = df['y'])
             component1 component2 y
                           1.125083 0
               6.170833
          1
              -3.317885
                           -1.851943 0
          2
               3.073119
                           -4.297044 0
               4.008856
                            0.497935
               6.956282
                           -5.635827
Out[31]: LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
                     intercept_scaling=1, max_iter=100, multi_class='ovr', n_jobs=1,
penalty='l2', random_state=None, solver='liblinear', tol=0.0001,
                     verbose=0, warm_start=False)
```

Validate predictions

As validation purpose is required to deploy a confusion matrix based on the file **ziptest**. So mainly, the logistic regression model was built up with the projected components in **ziptrain** and should be able to match the expected output in a different dataset to predict accurate the read digit among 2 and 7. For this purpose is required:

- Load the file **ziptest**, then apply a filter to catch the digits 2 and 7
 - Is nessary deploy a PCA model as well as the previous step to project the 256 predictors in only two principal components that predict the suitable digit.
- Isolate the expected target from **ziptest** to be compared later in a confusion matrix
- Apply the confusion matrix on y_true coming from the isolated target versus y_pred from the linear regression model prediction output.

```
In [32]: from sklearn.metrics import confusion matrix
         # Read and load the file
         path='/home/andrw/script/repository/McGill/data/'
         filename = path+'ziptest.csv'
         numberstest = np.loadtxt(filename)
         #Create arrays for projection
         numbertest 2=numberstest[numberstest[:, 0] == 2]
         numbertest 7=numberstest[numberstest[:, 0] == 7]
         numberstest 27 = np.vstack([numbertest 2 , numbertest 7])
         #Apply projection
         pca test = PCA(n components = 2)
         pca test.fit(numberstest 27[:, 1:])
         Z test = pca test.transform(numberstest 27[:,1:])
         target_test = []
         for i in numberstest 27:
             binary = 0
             if (i[0] == float(2)):
                  binay = 0
                  target_test.append(binary)
             else:
                  binary = 1
                  target_test.append(binary)
         # Define two predictions for confusion matrix
         y_true = pd.Series(target_test, name = 'Actual')
             #Apply prediction
         predicted =lr.predict(Z_test.reshape(345,2))
         y_pred = pd.Series(predicted, name = 'Predicted')
         df_confusion = pd.crosstab(y_true,y_pred, rownames=['Actual'],colnames=['Predi
         cted'],margins=True)
         print(df confusion)
         Predicted
                            1 All
                      0
         Actual
         Ð
                    187
                          11
                              198
         1
                     14
                        133
                              147
```

Multiple principal components

All

Now is time to test the logistic regression model in the entire projected dataset. It's required pick up just the positions that match with the digits aimed as target for our model.

• Create a projected principal components for the entire dataset ztrain

201 144

Walk thru the dataset to identify the positions within m with the desired target 2 and 7

345

Deploy the linear regresion model getting as input X the projected predictors from m for the target

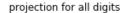
```
In [33]: # the array numbers contains all the train data this was loaded in the previou
         s exercise
         pca_train = PCA(n_components = 2)
         pca_train.fit(numbers[:, 1:])
         m = pca_train.transform(numbers[:,1:])
         # picking up an m that matchs with 2 and 7 be the most precise
         positions 2 = []
         positions 7 = []
         counter = 0
         for i in numbers:
             counter += 1
             if (float(2) == i[0]):
                 #print(i[0],counter)
                 pos = "{},{}".format(i[0],counter)
                 positions_2.append(pos)
             elif (float(7) == i[0]):
                 #print(i[0],counter)
                 pos = "{},{}".format(i[0],counter)
                 positions_7.append(pos)
         print('The m picked out for 2 is the position {}'.format(positions_2[0][4:]),'
         values in m: {}'.format(m[42]))
         print('The m picked out for 7 is the position {}'.format(positions_7[6][4:]),'
         values in m: {}'.format(m[28]))
         print('-'*20,'Execute predictions','-'*20)
         print(lr.predict(m[42].reshape(1,2)))
         print(lr.predict(m[28].reshape(1,2)))
         The m picked out for 2 is the position 42 values in m: [-1.35507335 7.34474026
         The m picked out for 7 is the position 28 values in m: [-2.39930596 3.93702031
                ------ Execute predictions ------
         [0]
         [1]
```

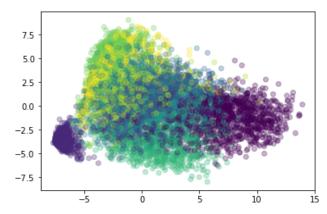
Differenciate all digits

Now is read the complete dataset **ztrain** again without apply any distinction in the digit 2 or 7. Then is deployed a lineaar discriminant model to predict a target and using as predictors the variables coming from a projection of the entire **ztrain**. The steps followed were:

- Visualize a projection for all digits in a plot to garantee that were included all numbers.
- Create and deploy a linear discriminant model.
- Apply predictions.

```
In [34]: # I reuse m that was projected in two components for the previous task
plt.suptitle('projection for all digits')
plt.scatter(m[:,0], m[:,1], c= numbers[:,0], alpha=0.3);
```





Apply Linear Discriminant

Now is required apply a linear discriminant regression to the whole dataset. THe outcome is analized in a confusion matrix giving as result of the prediction 1 for the cases where the model match with the target and 0 when the model came up with the wrong answer

```
In [46]: from sklearn.discriminant_analysis import LinearDiscriminantAnalysis
          #Prepare X and Y for the model
          target = []
          for i in numbers:
              target.append(i[0])
              #print(i[0])
          columns = ['component1','component2']
          df = pd.DataFrame(data=m,columns=columns)
          df['y'] = target
          # Build up the linear model
          lda = LinearDiscriminantAnalysis()
          X = df[['component1', 'component2']]
          y = df['y']
          lda.fit(X,y)
          #Validate with a confusion matrix
          predicted = lda.predict(m.reshape(7291,2))
          y_pred = pd.Series(predicted, name = 'Predicted')
          y_true = pd.Series(target, name = 'Actual')
          result_matrix = pd.crosstab(y_true,y_pred, rownames=['Actual'],colnames=['Pred
          icted'],margins=True)
          print(result matrix)
          Predicted
                      0.0
                             1.0
                                  2.0
                                       3.0 4.0
                                                  5.0
                                                        6.0
                                                             7.0
                                                                  8.0
                                                                        9.0
                                                                              All
          Actual
          0.0
                       961
                               1
                                   42
                                         37
                                               0
                                                    68
                                                         85
                                                               0
                                                                    0
                                                                          0
                                                                             1194
          1.0
                        0
                            1003
                                    0
                                          0
                                               0
                                                    0
                                                          2
                                                               0
                                                                    0
                                                                             1005
                        36
                                  286
                                                    34
                                                                          9
          2.0
                              34
                                        157
                                              61
                                                         86
                                                               0
                                                                    28
                                                                              731
          3.0
                        36
                               2
                                  121
                                        333
                                              62
                                                    48
                                                          5
                                                              12
                                                                    29
                                                                         10
                                                                              658
                                             204
                                                    7
                                                         10
                                                             102
                                                                    14
                                                                        129
          4.0
                         2
                              58
                                   57
                                         69
                                                                              652
          5.0
                               3
                                  135
                                         99
                                              11
                                                    82
                                                        100
                                                                    8
                       114
                                                               2
                                                                          2
                                                                              556
                       90
                                          4
                                                    24
                                                        448
                                                                    1
                                                                          0
                                                                              664
          6.0
                              41
                                   53
                                               3
                                                               0
                        0
                                         14
                                              68
                                                    0
                                                             425
                                                                    0
                                                                        130
                                                                              645
          7.0
                               2
                                    6
                                                          0
          8.0
                        14
                              28
                                  107
                                        120
                                             188
                                                    7
                                                          3
                                                              13
                                                                    36
                                                                         26
                                                                              542
                                                                              644
          9.0
                         0
                              18
                                    1
                                         33
                                             132
                                                    1
                                                          0
                                                             271
                                                                    1
                                                                        187
                            1190
          All
                                  808
                                        866
                                             729
                      1253
                                                  271
                                                       739
                                                             825
                                                                  117
                                                                        493
                                                                             7291
```

Prediction maximized over the "m" specificly that satisfies an upper prediction over ziptest