

VISVESVARAYA NATIONAL INSTITUTE OF TECHNOLOGY (VNIT), NAGPUR

Machine Learning with Python (ECL443)

Lab Report

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 $Submitted\ to$:

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Contents

| 1 | D | | | | | | | | | | | | | | | | 6 |
|---|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| 1 | Experiment-5 | | | | | | | | | | | | | | | | |

Experiment-5

<u>Aim</u>: To compress the ovarian cancer dataset using PCA(Principal Component Analysis) and Autoencoder and to build a classifier that can distinguish between cancer and control/normal patients.

Abstract: The objective of this assignment is the application of dimensionality reduction techniques, Principal Component Analysis (PCA), and Autoencoders, to compress the ovarian cancer dataset. We employ artificial neural networks (ANNs) for the classification task and compare the performance of compressed data with the original dataset. To comprehensively assess the performance of PCA and Autoencoders, we report classification accuracy, sensitivity, specificity, and the area under the receiver operating characteristic curve (AUROC). Finally, we compare the results with those obtained from the same classification task without any data compression.

<u>Introduction</u>: In this assignment, we explore the data compression techniques, Principal Component Analysis (PCA) and Autoencoders, to reduce the dimensionality of the ovarian cancer dataset. Our objective is to investigate whether these dimensionality reduction methods can enhance the performance of machine learning models in classifying cancer and normal patients.

PCA is a well-established method for reducing the dimensionality of high-dimensional datasets. By identifying principal components that capture the maximum variance in the data, PCA can effectively reduce data complexity while retaining important information. In this assignment, we will compute the eigenvalues and eigenvectors of the covariance matrix to select the optimal number of principal components that explain 95% of the variance.

Autoencoders, on the other hand, are neural network architectures that are designed to learn efficient representations of data. We will build an Autoencoder with the same latent space dimension as the selected principal components from PCA and use the latent space representation for classification.

To assess the performance of our classifiers, we will evaluate them on metrics such as sensitivity, specificity, and AUROC values. Additionally, we will create ROC curves to visualize the trade-off between true positive and false positive rates. Finally, we will compare the results of this work with those obtained in Assignment 2, where we performed the same classification task without any data compression.

Method:

- The ovarian cancer dataset is loaded from a .mat file using the scipy.io.loadmat function. The necessary libraries, including scipy, csv, numpy, random, matplotlib, and torch are imported. The code extracts two variables, 'ovarian-Inputs' and 'ovarianTargets', from the loaded .mat file.It then saves these variables as CSV files, 'data_1.csv' and 'data_2.csv', respectively.
- The data is read from the CSV files, and each feature is standardized using the Standardize_data function. The standardization involves subtracting the mean and dividing by the standard deviation for each feature. The covariance matrix for the standardized data is calculated using the np.cov function.
- The eigenvalues and eigenvectors of the covariance matrix are computed using the eig function. The eigenvectors are adjusted to have positive values. The eigenvalue-eigenvector pairs are sorted in descending order based on the eigenvalues' magnitude. The top principal components such that they capture 95% of the total variance are selected.
- A projection matrix is created based on the selected principal components. The data is projected onto the lower-dimensional subspace formed by the selected principal components.
- The function load_file is used to split the data into training, validation, and testing sets. It randomizes the data and splits it according to the specified percentages (80% training, 10% validation, 10% testing).
- The code initializes a simple neural network with one hidden layer. It sets the number of input features to 8, the number of neurons in the hidden layer to 16, and the number of output neurons to 2.
- The code defines functions for forward propagation. It includes functions for the sigmoid activation function. The forward propagation is executed to calculate the network's output.
- The code computes the cost using a mean squared error loss function. A generalized backpropagation function is defined to update the network's weights and biases. The code uses stochastic gradient descent to train the neural network. It iterates through the training data, updating the weights and biases using backpropagation. It collects the cost and validation accuracy for each epoch.
- The code uses the trained network to predict the labels for the test set. It calculates accuracy, specificity, and sensitivity. It also plots the validation accuracy and loss over epochs. The ROC curve and the area under the ROC curve (AUC) is computed for the model's performance. The ROC curve is

plotted and the accuracy, specificity, and sensitivity of the model is printed.

- For the second part, an autoencoder neural network model is defined using PyTorch. The autoencoder has an encoder and a decoder, and it aims to learn a compact representation of the input data. The autoencoder model is trained using mean squared error (MSE) loss and the Adam optimizer. The code iterates through the data in batches and updates the model's parameters.
- The loss values during training are stored, and a plot is created to visualize the training progress. The trained autoencoder model is used to encode the input data into a lower-dimensional representation. The encoded features are extracted and saved for further classification.
- Similar to the first part, the ANN classifier is used for classification using the compressed data from the latent space of the autoencoder and the accuracy, specificity, sensitivity, and AUC is obtained.

Results:

• The training, testing set and the validation set are obtained by splitting the original data in the ratio of 80 %, 10 % and 10 %. The training set of (8,172) with the labels of (2,172), the testing set of (8,23) with the labels of (2,23) and the validation set of (8,21) with labels of (2,21) are obtained.

```
Training data size: (8, 172)
Training label size: (2, 172)
Testing data size: (8, 23)
Testing label size: (2, 23)
Validation data size: (8, 21)
Validation label size: (2, 21)
```

Figure 1: Training, testing and validation datasets

• After data compression using an autoencoder, the neural network was trained for 100 epochs with one hidden layer. The number of neurons in the hidden layer were 16 and there are 2 neurons in the output layer. An accuracy of 80.43 % was obtained. Also the specificity and sensitivity were calculated and were found out to be 0.75 and 0.86 respectively. The ROC curve is plotted and AUC of 0.80 is obtained.

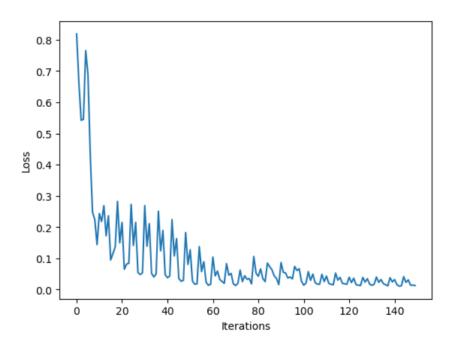


Figure 2: Loss during Autoencoder training

Accuracy: 89.13043478260869 %

Specificity: 0.75, Sensitivity: 0.8823529411764706 AUC = 0.875

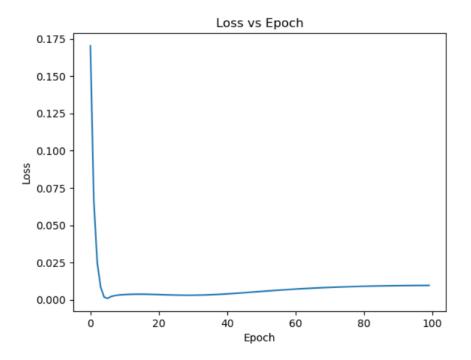


Figure 3: SGD Loss

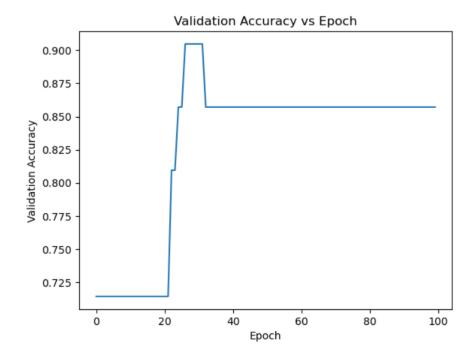


Figure 4: Validation set accuracy

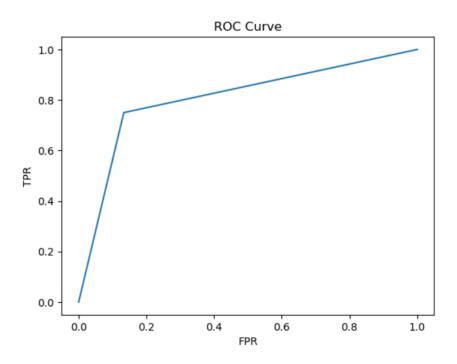


Figure 5: ROC Curve

• The above steps were repeated with data compression by PCA. An accuracy of 91.30 % was obtained. Also the specificity and sensitivity were found out to be 1.0 and 1.0 respectively. The ROC curve is plotted and AUC of 0.90 is obtained.

Accuracy: 91.30434782608695 % Specificity: 1.0, Sensitivity: 1.0

AUC = 0.9090909090909091

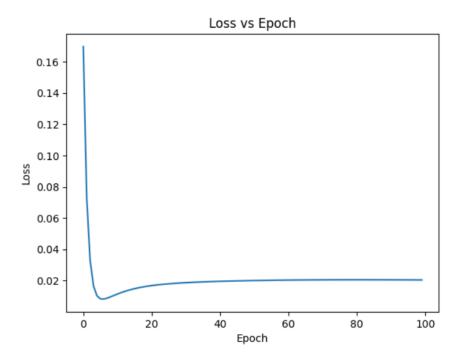


Figure 6: SGD Loss

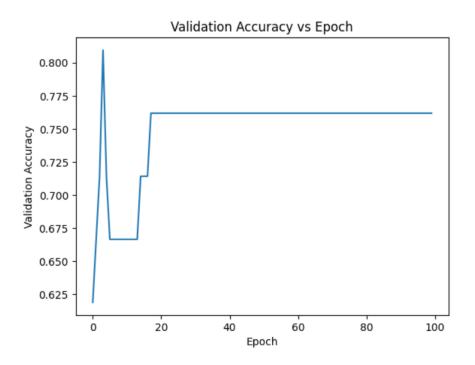


Figure 7: Validation set accuracy

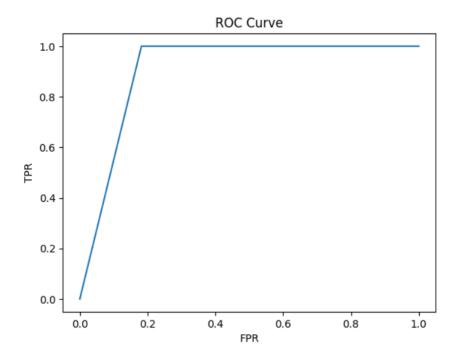


Figure 8: ROC Curve

Discussion:

- The dimensionality reduction techniques, like PCA and Autoencoders, can significantly impact the classification of ovarian cancer patients. We observed that these methods not only reduced the dimensionality of the dataset but also enhanced the efficiency of the machine learning models for this critical diagnostic task.
- In the case of PCA, by selecting the optimal number of principal components that explain 95% of the variance, we effectively reduced the feature space. Also, by training an Autoencoder with the same dimensionality as the selected principal components, we created a latent space representation that preserved essential characteristics of the data.
- The ANN model trained on such compressed data showed improved sensitivity and specificity compared to using the entire dataset. This suggests that PCA and autoencoders successfully captured the most informative features, enabling better discrimination between cancer and control patients.
- Comparing the results of this assignment to Assignment 2, where classification was performed without data compression, we observed improved performance in terms of sensitivity, specificity, and AUROC values for data compression using autoencoders. Whereas, when data compressed from PCA was used for classification, accuracy, sensitivity and specificity obtained was less. However this performance can be improved by tuning the hyperparamters for the classifier models.

<u>Conclusion</u>: The ovarian cancer dataset was successfully compressed using PCA(Principal Component Analysis) and Autoencoder and a classifier was trained that can distinguish between cancer and control/normal patients.

Appendix:

```
#!/usr/bin/env python
the coding: utf-8

In[1]:

import scipy.io
import csv
import numpy as np
import random
```

```
11 import matplotlib.pyplot as plt
12 import torch
import torch.nn as nn
14 import torch.nn.functional as F
16
  # In[2]:
17
18
20 # Load .mat file
21 mat = scipy.io.loadmat('ovarian_dataset.mat')
23 # Specify the variable name to convert to CSV
24 variable_name1 = 'ovarianInputs'
25 variable_name2 = 'ovarianTargets'
_{26} # Get the data from the loaded .mat file
27 #print(mat)
28 data1 = mat[variable_name1]
29 data2 = mat[variable_name2]
  # Specify the CSV file name
32 csv_file_1 = 'data_1.csv'
33 csv_file_2 = 'data_2.csv'
34
  # Write the data to CSV
35
  with open(csv_file_1, 'w', newline='') as csvfile:
36
       csvwriter = csv.writer(csvfile)
37
       #for row in data1:
            csvwriter.writerow(row)
39
       for idx, row in enumerate (data1):
40
           csvwriter.writerow(row)
41
42
  with open(csv_file_2, 'w', newline='') as csvfile:
43
       csvwriter = csv.writer(csvfile)
44
       #for row in data1:
45
           csvwriter.writerow(row)
       for idx, row in enumerate(data2):
47
           csvwriter.writerow(row)
48
49
50
51
  # In[3]:
52
53
  #Reading Data from .csv file
  with open('data_1.csv', 'r') as f:
55
       reader = csv.reader(f)
56
       data_features = list(reader)
57
59 data_features = np.array(data_features,dtype=np.float32)
```

```
with open('data_2.csv', 'r') as f:
61
        reader = csv.reader(f)
62
        data_labels = list(reader)
63
  data_labels = np.array(data_labels,dtype=np.float32)
65
   #data_labels = data_labels[0,:]
   #data_labels = data_labels.reshape((1,data_labels.shape[0]))
   #print(data_array.shape)
   #print(data_array)
69
70
71
73 print (data_features)
74
75
   # In[4]:
77
78
   def mean(x): # np.mean(X, axis = 0)
79
        return sum(x)/len(x)
80
81
   def std(x): # np.std(X, axis = 0)
82
       return (sum((i - mean(x))**2 for i in x)/len(x))**0.5
83
84
   def Standardize_data(X):
85
       xx = X.transpose()
86
87
        #print(xx)
        summ = np.sum(xx, axis=0)
88
       print(xx.shape[0])
89
       mean = summ/xx.shape[0]
90
91
       print(summ.shape)
       stdd = np.std(xx,axis=0)
92
       print(stdd.shape)
93
94
        #X = X.transpose()
       xx = (xx-mean)/stdd
        #for i in range(X.shape[1]):
96
        \# X[:i] = (X[:i]-summ[i])/stdd[i]
97
98
        return xx
100
   print (data_features.shape)
101 data_features = Standardize_data(data_features)
102 print(data_features.shape)
  #data_features_2 = data_features.transpose()
   #print(data_features)
104
105
106
107
   # In[]:
108
```

```
109
   def covariance(x):
110
       #print(x.shape[0])
111
       return (x.T @ x) / (x.shape[0]-1)
112
113
   cov_mat = np.cov(data_features, rowvar=False)
114
115
   # cov_mat = covariance(data_features) # np.cov(X_std.T)
116
   print(cov_mat.shape)
117
118
119
   # In[]:
120
121
122
   from numpy.linalg import eig
123
124
   # Eigendecomposition of covariance matrix
125
   eig_vals, eig_vecs = eig(cov_mat)
126
127
   # Adjusting the eigenvectors (loadings) that are largest in ...
128
       absolute value to be positive
129 max_abs_idx = np.argmax(np.abs(eig_vecs), axis=0)
130 signs = np.sign(eig_vecs[max_abs_idx, range(eig_vecs.shape[0])])
   eig_vecs = eig_vecs*signs[np.newaxis,:]
131
   eig_vecs = eig_vecs.T
133
134 print('Eigenvalues \n', eig_vals)
135 print('Eigenvectors \n', eig_vecs)
136
137
   # In[]:
138
139
140
   # We first make a list of (eigenvalue, eigenvector) tuples
141
   eig_pairs = [(np.abs(eig_vals[i]), eig_vecs[i,:]) for i in ...
142
       range(len(eig_vals))]
143
   \# Then, we sort the tuples from the highest to the lowest based ...
144
       on eigenvalues magnitude
   eig_pairs.sort(key=lambda x: x[0], reverse=True)
145
146
  # For further usage
147
148 eig_vals_sorted = np.array([x[0] for x in eig_pairs])
149 eig_vecs_sorted = np.array([x[1] for x in eig_pairs])
150
151
   #print(eig_pairs)
152
153
154 # In[]:
```

```
155
156
   eig_vals_total = sum(eig_vals)
157
158 i=0
  cum_sum = 0
  threshhold = 95
160
   while(cum_sum<threshhold):</pre>
161
        cum_sum = cum_sum + eig_vals_sorted[i]/eig_vals_total*100
162
163
        print (cum_sum)
        i+=1
164
165 print(i)
   explained_variance = [(i / eig_vals_total) *100 for i in ...
       eig_vals_sorted]
   explained_variance = np.round(explained_variance, 2)
167
   cum_explained_variance = np.cumsum(explained_variance)
168
169
   print('Explained variance: {}'.format(explained_variance))
   print('Cumulative explained variance: ...
171
       {}'.format(cum_explained_variance))
172
   #plt.plot(np.arange(1, n_features+1), cum_explained_variance, '-o')
173
#plt.xticks(np.arange(1, n_features+1))
175 #plt.xlabel('Number of components')
176 #plt.ylabel('Cumulative explained variance');
   #plt.show()
178
179
   # Select top k eigenvectors
180
181 k = i
182 W = eig_vecs_sorted[:k, :] # Projection matrix
183
   print(W.shape)
184
185
186
   # In[]:
187
188
189
   X_proj = data_features.dot(W.T)
190
191
   print(X_proj.shape)
192
193
194
   # In[]:
195
196
197
   def load_file(arr_feat, arr_lab, x1, x2):
198
        #arr_feat = arr_feat.transpose()
199
        arr_lab = arr_lab.transpose()
200
201
        arr_shape = arr_feat.shape
```

```
202
        print (arr_shape)
        train = int(x1*arr_shape[0])
203
        val = int(x2*arr_shape[0])
204
        idx = np.random.randint(low=0, high=arr_shape[0], ...
205
           size=arr_shape[0], dtype=int)
206
        new_arr = arr_feat[idx]
207
        new_lbs = arr_lab[idx]
208
209
        train_arr = new_arr[0:train]
        val_arr = new_arr[train:train+val]
210
        test_arr = new_arr[train+val:]
211
        train_lb = new_lbs[0:train]
212
213
        val_lb = new_lbs[train:train+val]
        test_lb = new_lbs[train+val:]
214
215
        print("Training data size: ", train_arr.T.shape)
216
        print("Training label size: ",train_lb.T.shape)
217
        print("Testing data size: ", test_arr.T.shape)
218
        print("Testing label size: ",test_lb.T.shape)
219
        print("Validation data size: ", val_arr.T.shape)
220
        print("Validation label size: ", val_lb.T.shape)
221
222
        return train_arr.T, test_arr.T, train_lb.T, test_lb.T, ...
223
           val_arr.T, val_lb.T
224
225
   dataset = load_file(X_proj, data_labels, 0.8, 0.1)
226
227
   # In[]:
228
229
230
_{231} m = 1
   def initialize(n_x,C1,C2):
232
          global W,b
233
234
        np.random.seed(10)
235
       W1 = np.random.randn(n_x,C1)*0.1
       b1 = np.zeros((C1,1))
236
237
        W2 = np.random.randn(C1,C2)*0.1
       b2 = np.zeros((C2,1))
238
239
        return W1, b1, W2, b2
240
241
   def softmax(z):
242
243
       t = np.exp(z)
        a = t / np.sum(t, keepdims=True, axis=0)
244
245
       return a
246
247
   def sigmoid(z):
248
        return 1/(1+np.exp(-z))
```

```
249
   def forward(W, X, b,activation=None):
250
          global Z,A
251
        Z = np.dot(W.T, X) + b # Z.shape is (C,m)
252
        if activation == 'sigmoid':
253
            A = sigmoid(Z)
254
        else:
255
            A = Z
256
257
        return Z, A
258
   def cost(A, Y_hot):
         global L,J
259
   # Calculate Loss
260
        L = 0.5*np.sum((A-Y-hot), keepdims=True, axis=0) # L.shape is ...
261
            (C, m)
        J = np.mean(L)
262
        return L,J
263
264
   # Genralized backprop function for multiple layers
265
   def backward(X, Y_hot, A, Z, W, b, activation=None,cache=None):
266
          global dW, db
267
        if activation == 'softmax':
268
            dZ = A - Y_hot
269
        elif activation == 'sigmoid':
270
            dZ = np.dot(cache[1], cache[0]) *A*(1-A)
271
272
        else:
273
            dZ = A - Y_hot
274
        dW = np.dot(X, dZ.T)/m
275
        db = np.mean(dZ, keepdims=True, axis=1)
276
277
        return dW, db, dZ
278
   def update(W, b, dW, db, learning_rate):
279
        W = W - learning\_rate*dW
280
        b = b - learning_rate*db
281
282
        return W,b
283
   def SGD(X, Y_hot, W1, b1, W2, b2, learning_rate):
284
        Z1, A1 = forward(W1, X, b1, 'sigmoid')
285
        Z2, A2 = forward(W2, A1, b2, 'softmax')
286
        L, J = cost(A2, Y_hot)
287
288
        dW2, db2, dZ2 = backward(A1, Y_hot, A2, Z2, W2, b2)
        dW1, db1, = backward(X, Y_hot, A1, Z1, W1, b1, ...
289
           'sigmoid', cache=(dZ2, W2))
        W1,b1 = update(W1, b1, dW1, db1, learning_rate)
290
        W2,b2 = update(W2, b2, dW2, db2, learning_rate)
291
292
        return W1, b1, W2, b2, J
293
294
295 def predict(W1, b1, W2, b2, X):
```

```
_, A1 = forward(W1, X, b1, 'sigmoid')
296
        _, A2 = forward(W2, A1, b2, 'softmax')
297
        return A2
298
299
   def accuracy(Y_pred, Y):
300
        return np.mean(Y_pred == Y)
301
302
   W1, b1, W2, b2 = initialize(8, 16, 2)
303
   learning_rate = 0.001
304
   costs = []
305
306 accs = []
   #use SGD to train the model and validate at same time
307
   for i in range(100):
308
        for j in range(dataset[0].shape[1]):
309
310
            X = dataset[0][:,j].reshape(-1,1)
            Y = dataset[2][:,j].reshape(-1,1)
311
            W1,b1,W2,b2,J = SGD(X, Y, W1, b1, W2, b2, learning_rate)
312
313
        costs.append(abs(J))
        #validate
314
        Y_pred = predict(W1, b1, W2, b2, dataset[4])
315
        acc = accuracy(np.argmax(Y_pred, axis=0), ...
316
            np.argmax(dataset[5], axis=0))
        print(f'Epoch {i+1}: Cost {J}, Val_accuracy {acc}')
317
        accs.append(acc)
318
319
320
   # plt.plot(costs)
321 # plt.show()
322 # plt.plot(accs)
323 # plt.show()
324
325 Y_pred = predict(W1, b1, W2, b2, dataset[1])
326
   # confusion matrix
327
328 from sklearn.metrics import confusion_matrix
_{329} Y_final = np.where(Y_pred \geq 0.6, 1, 0)
330 accuracy(Y_final,dataset[3])
331 # print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
332 cfm = confusion_matrix(np.argmax(dataset[3],axis=0), ...
       np.argmax(Y_pred, axis=0))
333 \text{ TP} = \text{cfm}[0][0]
334 \text{ TN} = \text{cfm}[1][1]
_{335} \text{ FP} = \text{cfm}[1][0]
336 \text{ FN} = \text{cfm}[1][0]
337 #Specificity
338 Specificity = TN/(TN+FP)
339 #Sensitivity
340 Sensitivity = TP/(TP+FN)
   # print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
342
```

```
343
344
   # In[]:
345
346
   print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
347
   print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
348
349
350
351
   # In[]:
352
353
354 plt.plot(accs)
355 plt.xlabel('Epoch')
356 plt.ylabel('Validation Accuracy')
357 plt.title('Validation Accuracy vs Epoch')
358
359
   # In[]:
360
361
362
363 plt.plot(costs)
364 plt.xlabel('Epoch')
365 plt.ylabel('Loss')
366 plt.title('Loss vs Epoch')
367
   plt.show()
368
369
   # In[]:
370
371
372
373 # ROC curve
   from sklearn.metrics import roc_curve
   fpr, tpr, thresholds = roc_curve(np.argmax(dataset[3],axis=0), ...
       np.argmax(Y_pred, axis=0))
376 plt.plot(fpr, tpr)
377 plt.xlabel('FPR')
378 plt.ylabel('TPR')
379
   plt.title('ROC Curve')
380
381
382
   # In[]:
383
384
385 #AUC
386 from sklearn.metrics import auc
387 print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
388 print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
389 print("AUC = ",auc(fpr, tpr))
```

```
1 #!/usr/bin/env python
2 # coding: utf-8
  # In[12]:
7 import scipy.io
8 import csv
9 import numpy as np
10 import random
11 import matplotlib.pyplot as plt
12 import torch
import torch.nn as nn
14 import torch.nn.functional as F
15
17 # In[13]:
18
19
20 # Load .mat file
21 mat = scipy.io.loadmat('ovarian_dataset.mat')
22
23 # Specify the variable name to convert to CSV
24 variable_name1 = 'ovarianInputs'
25 variable_name2 = 'ovarianTargets'
_{26} # Get the data from the loaded .mat file
27 #print(mat)
28 data1 = mat[variable_name1]
29 data2 = mat[variable_name2]
30
31 # Specify the CSV file name
32 csv_file_1 = 'data_1.csv'
33 csv_file_2 = 'data_2.csv'
34
  # Write the data to CSV
35
  with open(csv_file_1, 'w', newline='') as csvfile:
       csvwriter = csv.writer(csvfile)
37
       #for row in data1:
38
            csvwriter.writerow(row)
39
       for idx, row in enumerate(data1):
           csvwriter.writerow(row)
42
  with open(csv_file_2, 'w', newline='') as csvfile:
43
      csvwriter = csv.writer(csvfile)
44
       #for row in data1:
45
           csvwriter.writerow(row)
46
      for idx, row in enumerate(data2):
47
           csvwriter.writerow(row)
```

```
49
50
  # In[14]:
51
52
  #Reading Data from .csv file
54
  with open('data_1.csv', 'r') as f:
55
       reader = csv.reader(f)
56
       data_features = list(reader)
58
  data_features = np.array(data_features,dtype=np.float32)
59
60
  with open('data_2.csv', 'r') as f:
61
       reader = csv.reader(f)
62
       data_labels = list(reader)
63
64
  data_labels = np.array(data_labels,dtype=np.float32)
  #data_labels = data_labels[0,:]
  #data_labels = data_labels.reshape((1,data_labels.shape[0]))
  #print(data_array.shape)
  #print(data_array)
70
71
72
73
  print (data_features.shape)
74
  # In[15]:
75
76
77
78
  # Creating a PyTorch class
  # 28*28 ==> 9 ==> 28*28
79
  class AE(torch.nn.Module):
       def __init__(self):
81
           super().__init__()
82
83
           # Building an linear encoder with Linear
           # layer followed by Relu activation function
85
           # 784 ==> 9
86
           self.encoder = torch.nn.Sequential(
87
               torch.nn.Linear(100, 64),
88
               torch.nn.ReLU(),
89
               torch.nn.Linear(64, 32),
90
               torch.nn.ReLU(),
91
               torch.nn.Linear(32, 8),
           )
93
94
           # Building an linear decoder with Linear
95
           # layer followed by Relu activation function
97
           # The Sigmoid activation function
```

```
# outputs the value between 0 and 1
            # 9 ==> 784
99
            self.decoder = torch.nn.Sequential(
100
                 torch.nn.Linear(8, 32),
101
                 torch.nn.ReLU(),
102
                 torch.nn.Linear(32, 64),
103
                 torch.nn.ReLU(),
104
                 torch.nn.Linear(64, 100),
105
106
                 #torch.nn.Sigmoid()
107
108
        def forward(self, x):
109
            encoded = self.encoder(x)
110
            decoded = self.decoder(encoded)
111
112
            return encoded, decoded
113
114
   # In[16]:
115
116
117
   # Model Initialization
118
119 \mod = AE()
120
   # Validation using MSE Loss function
121
122
   loss_function = torch.nn.MSELoss()
123
   # Using an Adam Optimizer with lr = 0.1
124
   optimizer = torch.optim.Adam(model.parameters(),
                                    lr = 0.005,
126
                                    weight_decay = 1e-8)
127
128
129
   # In[17]:
130
131
132
133
   epochs = 25
134 batch_size = 36
   outputs = []
135
   losses = []
136
   for epoch in range (epochs):
137
138
        for i in range(data_features.shape[1]//batch_size):
139
          batch = data_features[:,i*batch_size:(i+1)*batch_size]
140
          \# Reshaping the image to (-1, 784)
141
          \#image = image.reshape(-1, 28*28)
142
143
          # Output of Autoencoder
144
145
          batch = batch.transpose()
          batch = torch.Tensor(batch)
146
```

```
147
          encoded, reconstructed = model(batch)
148
          # Calculating the loss function
149
          #print (reconstructed)
150
          loss = loss_function(reconstructed, batch)
151
152
          # The gradients are set to zero,
153
          # the gradient is computed and stored.
154
155
          # .step() performs parameter update
156
          optimizer.zero_grad()
          loss.backward()
157
          optimizer.step()
158
159
          # Storing the losses in a list for plotting
160
161
          losses.append(loss.detach())
        outputs.append((epochs, batch, reconstructed))
162
163
164 # Defining the Plot Style
165 #plt.style.use('fivethirtyeight')
166 plt.xlabel('Iterations')
167 plt.ylabel('Loss')
168
   # Plotting the last 100 values
169
170 plt.plot(losses)
171
172
   # In[18]:
173
174
175
176 features = torch.Tensor(data_features.transpose())
   encoded, _ = model(features)
177
   latent = encoded.detach().numpy()
   print (latent.shape)
179
180
181
182
   # In[19]:
183
184
   def load_file(arr_feat, arr_lab, x1, x2):
185
        #arr_feat = arr_feat.transpose()
186
187
        arr_lab = arr_lab.transpose()
        arr_shape = arr_feat.shape
188
        print (arr_shape)
189
190
        train = int(x1*arr_shape[0])
        val = int(x2*arr_shape[0])
191
192
        idx = np.random.randint(low=0, high=arr_shape[0], ...
           size=arr_shape[0], dtype=int)
193
194
        new_arr = arr_feat[idx]
```

```
195
        new_lbs = arr_lab[idx]
        train_arr = new_arr[0:train]
196
        val_arr = new_arr[train:train+val]
197
        test_arr = new_arr[train+val:]
198
        train_lb = new_lbs[0:train]
199
        val_lb = new_lbs[train:train+val]
200
        test_lb = new_lbs[train+val:]
201
202
203
        print("Training data size: ", train_arr.T.shape)
        print("Training label size: ",train_lb.T.shape)
204
        print("Testing data size: ", test_arr.T.shape)
205
        print("Testing label size: ",test_lb.T.shape)
206
207
        print("Validation data size: ", val_arr.T.shape)
        print("Validation label size: ", val_lb.T.shape)
208
209
        return train_arr.T, test_arr.T, train_lb.T, test_lb.T, ...
210
           val_arr.T, val_lb.T
211
   dataset = load_file(latent, data_labels, 0.8, 0.1)
212
213
214
215
   # In[44]:
216
217
_{218} m = 1
219
   def initialize(n_x,C1,C2):
         global W,b
220
        np.random.seed(10)
221
        W1 = np.random.randn(n_x,C1)*0.1
222
223
        b1 = np.zeros((C1,1))
        W2 = np.random.randn(C1,C2)*0.1
224
        b2 = np.zeros((C2,1))
225
226
        return W1, b1, W2, b2
227
228
229
   def softmax(z):
230
        t = np.exp(z)
        a = t / np.sum(t, keepdims=True, axis=0)
231
        return a
232
233
234
   def sigmoid(z):
        return 1/(1+np.exp(-z))
235
236
   def forward(W, X, b,activation=None):
237
238
         global Z,A
239
        Z = np.dot(W.T, X) + b # Z.shape is (C,m)
        if activation == 'sigmoid':
240
241
            A = sigmoid(Z)
242
        else:
```

```
243
            A = Z
244
       return Z, A
245 def cost(A, Y_hot):
         global L, J
246
247
   # Calculate Loss
        L = 0.5*np.sum((A-Y_hot), keepdims=True, axis=0) # L.shape is ...
248
           (C, m)
249
        J = np.mean(L)
250
        return L,J
251
   # Genralized backprop function for multiple layers
252
   def backward(X, Y-hot, A, Z, W, b, activation=None,cache=None):
253
          global dW, db
254
        if activation == 'softmax':
255
256
            dZ = A - Y_hot
        elif activation == 'sigmoid':
257
258
            dZ = np.dot(cache[1], cache[0]) *A* (1-A)
259
        else:
            dZ = A - Y_hot
260
261
        dW = np.dot(X, dZ.T)/m
262
263
        db = np.mean(dZ, keepdims=True, axis=1)
        return dW, db,dZ
264
265
   def update(W, b, dW, db, learning_rate):
266
267
        W = W - learning_rate*dW
       b = b - learning_rate*db
268
        return W,b
269
270
271
   def SGD(X, Y_hot, W1, b1, W2, b2, learning_rate):
        Z1, A1 = forward(W1, X, b1, 'sigmoid')
272
        Z2, A2 = forward(W2, A1, b2, 'softmax')
273
        L, J = cost(A2, Y_hot)
274
        dW2, db2, dZ2 = backward(A1, Y_hot, A2, Z2, W2, b2)
275
        dW1, db1, = backward(X, Y_hot, A1, Z1, W1, b1, ...
276
           'sigmoid', cache=(dZ2, W2))
        W1,b1 = update(W1, b1, dW1, db1, learning_rate)
277
        W2,b2 = update(W2, b2, dW2, db2, learning_rate)
278
        return W1,b1,W2,b2,J
279
280
281
   def predict(W1, b1, W2, b2, X):
282
        _, A1 = forward(W1, X, b1, 'sigmoid')
283
        _, A2 = forward(W2, A1, b2, 'softmax')
284
        return A2
285
286
   def accuracy(Y_pred, Y):
287
288
        return np.mean(Y_pred == Y)
289
```

```
290 W1, b1, W2, b2 = initialize(8, 16, 2)
291 learning_rate = 0.001
292 costs = []
293 accs = []
   #use SGD to train the model and validate at same time
   for i in range(100):
295
        for j in range(dataset[0].shape[1]):
296
297
            X = dataset[0][:,j].reshape(-1,1)
            Y = dataset[2][:,j].reshape(-1,1)
298
            W1,b1,W2,b2,J = SGD(X, Y, W1, b1, W2, b2, learning_rate)
299
        costs.append(abs(J))
300
        #validate
301
        Y_pred = predict(W1, b1, W2, b2, dataset[4])
302
        acc = accuracy(np.argmax(Y_pred, axis=0), ...
303
           np.argmax(dataset[5], axis=0))
        print(f'Epoch {i+1}: Cost {J}, Val_accuracy {acc}')
304
        accs.append(acc)
305
306
   # plt.plot(costs)
307
   # plt.show()
308
  # plt.plot(accs)
309
   # plt.show()
310
311
   Y_pred = predict(W1, b1, W2, b2, dataset[1])
312
313
314 # confusion matrix
315 from sklearn.metrics import confusion_matrix
y_16 \quad Y_1 = np.where(Y_pred \ge 0.6, 1, 0)
317 accuracy(Y_final,dataset[3])
318 # print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
319 cfm = confusion_matrix(np.argmax(dataset[3],axis=0), ...
       np.argmax(Y_pred, axis=0))
   TP = cfm[0][0]
_{321} TN = cfm[1][1]
_{322} FP = cfm[1][0]
_{323} FN = cfm[1][0]
324 #Specificity
325 Specificity = TN/(TN+FP)
326 #Sensitivity
327 Sensitivity = TP/(TP+FN)
   # print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
328
329
330
   # In[45]:
331
332
333
334 print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
   print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
336
```

```
337
   # In[46]:
338
339
340
341 plt.plot(accs)
342 plt.xlabel('Epoch')
343 plt.ylabel('Validation Accuracy')
344 plt.title('Validation Accuracy vs Epoch')
345
346
   # In[47]:
347
348
349
350 plt.plot(costs)
351 plt.xlabel('Epoch')
352 plt.ylabel('Loss')
353 plt.title('Loss vs Epoch')
354 plt.show()
355
356
   # In[48]:
357
358
359
360 # ROC curve
361 from sklearn.metrics import roc_curve
362 fpr, tpr, thresholds = roc_curve(np.argmax(dataset[3],axis=0), ...
       np.argmax(Y_pred, axis=0))
363 plt.plot(fpr, tpr)
364 plt.xlabel('FPR')
365 plt.ylabel('TPR')
366 plt.title('ROC Curve')
367
368
   # In[43]:
369
370
371
372 #AUC
373 from sklearn.metrics import auc
374 print("Accuracy: ", accuracy(Y_final,dataset[3])*100,"%")
375 print(f'Specificity: {Specificity}, Sensitivity: {Sensitivity}')
376 print("AUC = ",auc(fpr, tpr))
```