Homework 4

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2022-10-03

1 Murphy Chapter 13 & ISLR Chapter 10 Summaries

Section 10.6 When to Use Deep Learning

The text shows three way to determine when to use deep learning: 1: Occam's razor principle: when faced with several methods that give roughly equivalent performance, pick the simplest. 2: According to the text, "if we can produce models with the simpler tools that perform as well, they are likely to be easier to fit and understand, and potentially less fragile than the more complex approaches." 3: When the sample size of the data is extremely large and the interpretability of the model is not our main priority, we should use Deep Learning to be our first choice.

Section 10.7 Fitting a Neural Network

When fitting a neural network model, the text provide two general strategies: 1. Slow Learning 2. Regularization

- 10.7.1 Backpropagation Backpropagation is a process that the act of differentiation assigns a fraction of the residual to each of the parameters via the chain rule.
- 10.7.2 Regularization and Stochastic Gradient Descent Stochastic Gradient Descent is a process that we sample a small fraction of n observations' summation of the derivatives of $R_i(\theta)$ with respect to β_k and $w_k j$ each time we compute a gradient step if n is large. In this process, Regularization is essential to avoid overfitting.
- **10.7.3 Dropout Learning** Dropout learning is a way to randomly remove a fraction ϕ of the units in a layer when fitting the model.
- 10.7.4 Network Tuning There are three ways provided for network tuning in the text, which are "The number of hidden layers, and the number of units per layer", "The number of hidden layers, and the number of units per layer", and "The number of hidden layers, and the number of units per layer".

Section 10.8 Interpolation and Double Descent

Double descent is a phenomenon that the test error has a U-shape before the interpolation threshold is reached, then it descends again as an increasingly flexible model is fit. That may applied to deep learning as well. However, even though double descent can occasionally occur in neural networks model, we do not rely on this behavior typically; meanwhile, it is important to know that the bias-variance trade-off always holds.

2 Reproduction of ISLR Lab 10.9

10.9.1 A Single Layer Network on the Hitters Data

First, We load the Hitters data and split it to training and test set.

```
Gitters <- na.omit(Hitters)
n <- nrow(Gitters)
set.seed(13)
ntest <- trunc(n/3)
testid <- sample(1:n, ntest)</pre>
```

Then, we fit a linear model and obtain the mean absolute prediction error, which is 254.6687.

```
lfit <- lm(Salary ~., data=Gitters[-testid,])
lpred <- predict(lfit, Gitters[testid,])
with(Gitters[testid,], mean(abs(lpred - Salary)))</pre>
```

[1] 254.6687

Next, we fit a lasso model. Similarly, we calculate the absolute prediction error of the lasso model, which is slightly less than the result of linear model.

```
library(glmnet)
x <- scale(model.matrix(Salary ~. -1, data=Gitters))
y <- Gitters$Salary

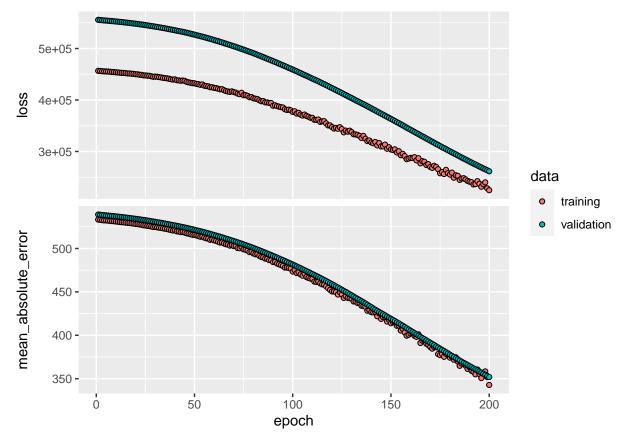
cvfit <- cv.glmnet(x[-testid, ], y[-testid], type.measure='mae')
cpred <- predict(cvfit, x[testid,], s='lambda.min')
mean(abs(y[testid] - cpred))</pre>
```

[1] 252.2994

Last, we fit the neural network with library keras. As the text written, it is a challenge to get keras running on computer. The error I got is "CondaSSLError: Encountered an SSL error. Most likely a certificate verification issue." Still figure out a way to get this installing.

```
modnn <- keras_model_sequential() %>%
  layer_dense(units=50, activation='relu', input_shape = ncol(x)) %>%
  layer_dropout(rate=0.4) %>%
  layer_dense(units=1)

modnn %>% compile(loss='mse', optimizer=optimizer_rmsprop(), metrics=list('mean_absolute_error'))
history <- modnn %>% fit(
  x[-testid, ], y[-testid], epochs=200, batch_size=32,
  validation_data=list(x[testid,], y[testid])
)
plot(history, smooth = FALSE)
```



```
npred <- predict(modnn, x[testid,])
mean(abs(y[testid] - npred))</pre>
```

[1] 351.8675

10.9.2 A Multilayer Network on the MNIST Digit Data

```
mnist <- dataset_mnist()</pre>
x_train <- mnist$train$x</pre>
g_train <- mnist$train$y</pre>
x_{\text{test}} \leftarrow \text{mnist}
g_test <- mnist$test$y</pre>
dim(x_train)
## [1] 60000
                          28
                   28
x_train <- array_reshape(x_train, c(nrow(x_train), 784))</pre>
x_test <- array_reshape(x_test, c(nrow(x_test), 784))</pre>
y_train <- to_categorical(g_train, 10)</pre>
y_test <- to_categorical(g_test, 10)</pre>
x_train <- x_train/255</pre>
x_{\text{test}} < x_{\text{test}}/255
modelnn <- keras_model_sequential()</pre>
modelnn %>%
  layer_dense(units=256, activation="relu", input_shape=c(784)) %>%
```

```
layer_dropout(rate=0.4) %>%
  layer_dense(units=128, activation='relu') %>%
  layer_dropout(rate=0.3) %>%
  layer_dense(units=10, activation='softmax')
#summary(modelnn)
modelnn %>% compile(loss='categorical_crossentropy', optimizer=optimizer_rmsprop(), metrics=c("accuracy
system.time(
 history <- modelnn %>%
    fit(x_train, y_train, epochs=30, batch_size=128, validation_split=0.2)
##
      user system elapsed
             7.724 48.001
## 109.581
accuracy <- function(pred, truth) {</pre>
   mean(drop(as.numeric(pred)) == drop(truth)) }
modelnn %>% predict(x_test) %>% k_argmax() %>% accuracy(g_test)
## [1] 0.9814
modellr <- keras_model_sequential() %>%
   layer_dense(input_shape = 784, units = 10,
       activation = "softmax")
#summary(modellr)
modellr %>% compile(loss = "categorical_crossentropy",
     optimizer = optimizer_rmsprop(), metrics = c("accuracy"))
modellr %>% fit(x train, y train, epochs = 30,
      batch_size = 128, validation_split = 0.2)
modellr %>% predict(x_test) %>% k_argmax() %>% accuracy(g_test)
## [1] 0.9285
10.9.3 Convolutional Neural Networks
cifar100 <- dataset cifar100()</pre>
names(cifar100)
## [1] "train" "test"
x_train <- cifar100$train$x</pre>
g_train <- cifar100$train$y</pre>
x_test <- cifar100$test$x</pre>
g_test <- cifar100$test$y</pre>
dim(x train)
## [1] 50000
                32
range(x_train[1,,, 1])
## [1] 13 255
x_train <- x_train / 255</pre>
x_test <- x_test / 255
y_train <- to_categorical(g_train, 100)</pre>
```

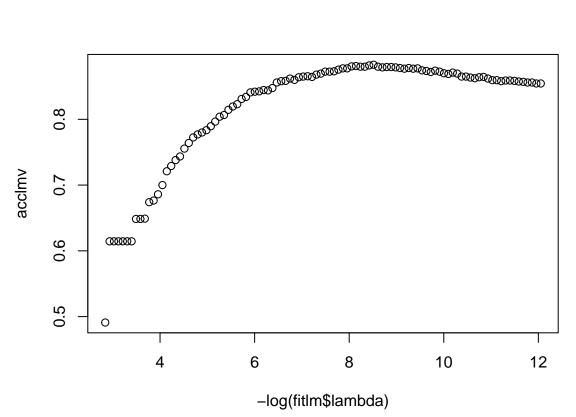
dim(y_train) ## [1] 50000 100 library(jpeg) par(mar = c(0, 0, 0, 0), mfrow = c(5, 5))index <- sample(seq(50000), 25)</pre> for (i in index) plot(as.raster(x_train[i,,,])) model <- keras_model_sequential() %>% layer_conv_2d(filters = 32, kernel_size = c(3, 3), padding = "same", activation = "relu", $input_shape = c(32, 32, 3)) \%>\%$ layer_max_pooling_2d(pool_size = c(2, 2)) %>% layer_conv_2d(filters = 64, kernel_size = c(3, 3), padding = "same", activation = "relu") %>% layer_max_pooling_2d(pool_size = c(2, 2)) %>% layer_conv_2d(filters = 128, kernel_size = c(3, 3), padding = "same", activation = "relu") %>% layer_max_pooling_2d(pool_size = c(2, 2)) %>% layer_conv_2d(filters = 256, kernel_size = c(3, 3), padding = "same", activation = "relu") %>% layer_max_pooling_2d(pool_size = c(2, 2)) %>% layer_flatten() %>% layer_dropout(rate = 0.5) %>% layer_dense(units = 512, activation = "relu") %>%

layer_dense(units = 100, activation = "softmax")

```
#summary(model)
model %>% compile(loss = "categorical_crossentropy",
    optimizer = optimizer_rmsprop(), metrics = c("accuracy"))
#history <- model %>% fit(x_train, y_train, epochs = 30,
history <- model %>% fit(x_train, y_train, epochs = 10,
    batch_size = 128, validation_split = 0.2)
model %>% predict(x_test) %>% k_argmax() %>% accuracy(g_test)
## [1] 0.4058
10.9.4 Using Pretrained CNN Models
img_dir <- "book_images"</pre>
image_names <- list.files(img_dir)</pre>
num_images <- length(image_names)</pre>
x \leftarrow array(dim = c(num\_images, 224, 224, 3))
for (i in 1:num images) {
   img_path <- paste(img_dir, image_names[i], sep = "/")</pre>
   img <- image_load(img_path, target_size = c(224, 224))</pre>
  x[i,,, ] <- image_to_array(img)</pre>
}
x <- imagenet_preprocess_input(x)</pre>
model <- application_resnet50(weights = "imagenet")</pre>
#summary(model)
pred6 <- model %>% predict(x) %>%
   imagenet_decode_predictions(top = 3)
names(pred6) <- image_names</pre>
print(pred6)
## $flamingo.jpg
     class_name class_description
## 1 n02007558
                         flamingo 0.926349819
## 2 n02006656
                         spoonbill 0.071699291
## 3 n02002556
                      white_stork 0.001228209
##
## $hawk_cropped.jpeg
   class name class description
                                        score
## 1 n01608432
                             kite 0.72270876
                   great_grey_owl 0.08182590
## 2 n01622779
                   house_finch 0.04218867
## 3 n01532829
##
## $hawk.jpg
     class_name class_description
                                       score
## 1 n03388043
                     fountain 0.2788654
## 2 n03532672
                             hook 0.1785550
## 3 n03804744
                              nail 0.1080727
##
## $huey.jpg
##
                          class_description
     class_name
                                                   score
## 1 n02097474
                             Tibetan_terrier 0.50929713
## 2 n02098413
                                       Lhasa 0.42209816
```

```
## 3 n02098105 soft-coated_wheaten_terrier 0.01695861
##
## $kitty.jpg
                    class_description
##
     class_name
                                             score
## 1 n02105641 Old_English_sheepdog 0.83265942
                             Shih-Tzu 0.04513892
## 2 n02086240
## 3 n03223299
                              doormat 0.03299790
##
## $weaver.jpg
##
     class_name class_description
## 1 n01843065
                           jacamar 0.49795377
## 2 n01818515
                             macaw 0.22193290
## 3 n02494079 squirrel_monkey 0.04287881
10.9.5 IMDb Document Classification
max features <- 10000
imdb <- dataset_imdb(num_words = max_features)</pre>
c(c(x_train, y_train), c(x_test, y_test)) %<-% imdb
x_train[[1]][1:12]
## [1]
                14
                          16
                                43 530 973 1622 1385 65 458 4468
word index <- dataset imdb word index()</pre>
decode_review <- function(text, word_index) {</pre>
   word <- names(word index)</pre>
   idx <- unlist(word_index, use.names = FALSE)</pre>
   word <- c("<PAD>", "<START>", "<UNK>", "<UNUSED>", word)
   idx \leftarrow c(0:3, idx + 3)
   words <- word[match(text, idx, 2)]</pre>
   paste(words, collapse = " ")
decode_review(x_train[[1]][1:12], word_index)
## [1] "<START> this film was just brilliant casting location scenery story direction everyone's"
library(Matrix)
one_hot <- function(sequences, dimension) {</pre>
   seqlen <- sapply(sequences, length)</pre>
   n <- length(seqlen)</pre>
  rowind <- rep(1:n, seqlen)</pre>
   colind <- unlist(sequences)</pre>
   sparseMatrix(i = rowind, j = colind,
      dims = c(n, dimension))
}
x_train_1h <- one_hot(x_train, 10000)</pre>
x_{test_1h} \leftarrow one_{hot}(x_{test_10000})
dim(x_train_1h)
## [1] 25000 10000
nnzero(x_train_1h) / (25000 * 10000)
```

[1] 0.01316987

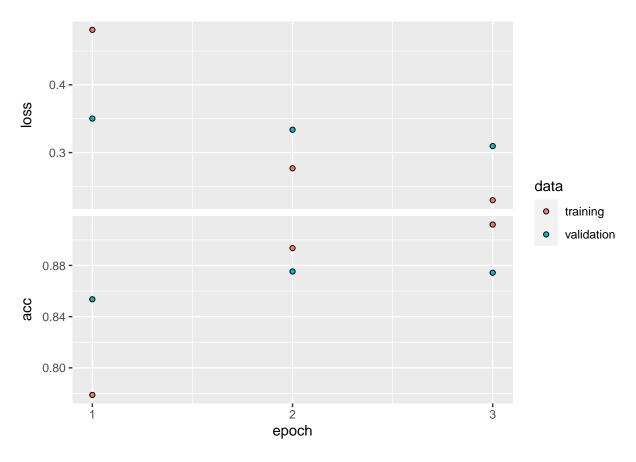


10.9.6 Recurrent Neural Networks

```
wc <- sapply(x_train, length)
median(wc)</pre>
```

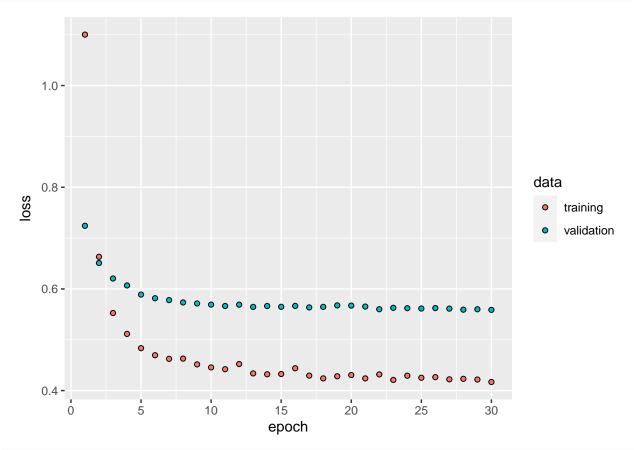
Sequential Models for Document Classification

```
## [1] 178
sum(wc <= 500) / length(wc)</pre>
## [1] 0.91568
maxlen <- 500
x_train <- pad_sequences(x_train, maxlen = maxlen)</pre>
x_test <- pad_sequences(x_test, maxlen = maxlen)</pre>
dim(x_train)
## [1] 25000
               500
dim(x_test)
## [1] 25000
               500
x_train[1, 490:500]
## [1]
          16 4472 113 103
                               32
                                    15
                                         16 5345
                                                   19 178
                                                              32
model <- keras_model_sequential() %>%
   layer_embedding(input_dim = 10000, output_dim = 32) %>%
   layer_lstm(units = 32) %>%
   layer_dense(units = 1, activation = "sigmoid")
model %>% compile(optimizer = "rmsprop",
    loss = "binary_crossentropy", metrics = c("acc"))
#history <- model %>% fit(x_train, y_train, epochs = 10,
history <- model %>% fit(x_train, y_train, epochs = 3,
    batch_size = 128, validation_data = list(x_test, y_test))
plot(history, smooth = FALSE)
```



```
xdata <- data.matrix(</pre>
NYSE[, c("DJ_return", "log_volume","log_volatility")]
istrain <- NYSE[, "train"]</pre>
xdata <- scale(xdata)</pre>
lagm \leftarrow function(x, k = 1) {
   n \leftarrow nrow(x)
   pad <- matrix(NA, k, ncol(x))</pre>
   rbind(pad, x[1:(n - k),])
}
arframe <- data.frame(log_volume = xdata[, "log_volume"],</pre>
 L1 = lagm(xdata, 1), L2 = lagm(xdata, 2),
   L3 = lagm(xdata, 3), L4 = lagm(xdata, 4),
   L5 = lagm(xdata, 5)
arframe <- arframe[-(1:5), ]</pre>
istrain <- istrain[-(1:5)]</pre>
arfit <- lm(log_volume ~ ., data = arframe[istrain, ])</pre>
```

```
arpred <- predict(arfit, arframe[!istrain, ])</pre>
V0 <- var(arframe[!istrain, "log_volume"])</pre>
1 - mean((arpred - arframe[!istrain, "log_volume"])^2) / VO
Time Series Prediction
## [1] 0.413223
arframed <-
    data.frame(day = NYSE[-(1:5), "day_of_week"], arframe)
arfitd <- lm(log_volume ~ ., data = arframed[istrain, ])</pre>
arpredd <- predict(arfitd, arframed[!istrain, ])</pre>
1 - mean((arpredd - arframe[!istrain, "log_volume"])^2) / VO
## [1] 0.4598616
n <- nrow(arframe)</pre>
xrnn <- data.matrix(arframe[, -1])</pre>
xrnn <- array(xrnn, c(n, 3, 5))
xrnn <- xrnn[,, 5:1]</pre>
xrnn \leftarrow aperm(xrnn, c(1, 3, 2))
dim(xrnn)
## [1] 6046
model <- keras_model_sequential() %>%
   layer_simple_rnn(units = 12,
      input_shape = list(5, 3),
      dropout = 0.1, recurrent_dropout = 0.1) %>%
   layer_dense(units = 1)
model %>% compile(optimizer = optimizer_rmsprop(),
   loss = "mse")
history <- model %>% fit(
    xrnn[istrain,, ], arframe[istrain, "log_volume"],
     batch\_size = 64, epochs = 200,
    batch_size = 64, epochs = 75,
    validation_data =
      list(xrnn[!istrain,, ], arframe[!istrain, "log_volume"])
kpred <- predict(model, xrnn[!istrain,, ])</pre>
1 - mean((kpred - arframe[!istrain, "log_volume"])^2) / VO
## [1] 0.407035
model <- keras_model_sequential() %>%
   layer_flatten(input_shape = c(5, 3)) %>%
   layer dense(units = 1)
x <- model.matrix(log_volume ~ . - 1, data = arframed)</pre>
colnames(x)
## [1] "dayfri"
                             "daymon"
                                                  "daythur"
## [4] "daytues"
                             "daywed"
                                                  "L1.DJ_return"
## [7] "L1.log_volume"
                             "L1.log_volatility" "L2.DJ_return"
                             "L2.log_volatility" "L3.DJ_return"
## [10] "L2.log_volume"
## [13] "L3.log volume"
                             "L3.log volatility" "L4.DJ return"
                             "L4.log_volatility" "L5.DJ_return"
## [16] "L4.log_volume"
```



```
npred <- predict(arnnd, x[!istrain, ])
1 - mean((arframe[!istrain, "log_volume"] - npred)^2) / V0</pre>
```

[1] 0.4698843

3 ISLR Problems

10.7

We fit a neural network with a single hidden layer and 10 units to the Default data, and compare its performance to a logistic regression model. First, we scale our data in a model matrix, excluding the usual

first column of 1's for an intercept term, and create a separate response vector of 1's and 0's.

```
x <- model.matrix(default ~ . -1, data = Default) |> scale()
y <- ifelse(Default$default == "Yes",1,0)</pre>
```

Next, we partition our data into training and test datasets, training on a random set of 80% of the data, and testing on the remaining 20%.

```
n <- nrow(x)
test_ind <- sample(1:n, n/5)

x_train <- x[-test_ind,]
x_test <- x[test_ind,]
y_train <- y[-test_ind]
y_test <- y[test_ind]</pre>
```

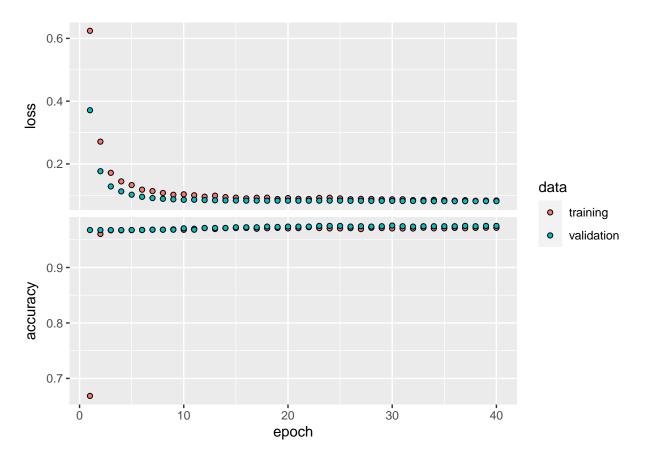
Now, we build the model architecture, defining a single layer model with 10 units in the hidden layer, with the usual ReLU activation function and a dropout rate of 20% for regularization. Since we are predicting a binary response, we use the sigmoid activation function in the output layer. Then, we compile the model, using the binary cross entropy loss function as a measure of fit.

```
nnmodel <- keras_model_sequential() |>
  layer_dense(units = 10, activation = "relu", input_shape = ncol(x)) |>
  layer_dropout(rate = 0.20) |>
  layer_dense(units = 1, activation = "sigmoid")

nnmodel |> compile(
  loss = "binary_crossentropy",
  optimizer = optimizer_rmsprop(),
  metrics = "accuracy")
```

We fit the model using a batch size of 30 with 40 epochs. We also further split the data into a third validation set, again with 20%, so we fit the model on 6400 training observations. Then, each epoch is $6400/30 \approx 214$ stochastic gradient descent steps. We plot the loss of the model alongside its

```
history <- nnmodel |>
  fit(x_train, y_train, epochs = 40, batch_size = 30, validation_split = 0.2)
plot(history, smooth = FALSE)
```



Now, we make our predictions on the test set and find the model's misclassification rate.

```
y_test_pred <- nnmodel |> predict(x_test)
NN_misclass_rate <- 1/length(y_test)*sum(y_test != round(y_test_pred))</pre>
```

Now, we compare this with a logistic regression model.

```
log_model <- glm(y_train ~ x_train, family = binomial(link = logit))
y_log_test_pred <- round(predict(log_model, newdata = data.frame(x_test), type = "response"))
logistic_misclass_rate <- 1/length(y_test)*sum(y_test != round(y_log_test_pred))</pre>
```

The table shows the misclassification rates for both models

```
misclass <- data.frame(Logistic = logistic_misclass_rate, NeuralNet = NN_misclass_rate)
knitr::kable(misclass)</pre>
```

| Logistic | NeuralNet |
|----------|-------------|
| Logistic | rieuraniieu |
| 0.1915 | 0.029 |

In the table, we see that the logistic regression model performed considerably worse, with a misclassification rate of about 19.15% versus the neural net's misclassification rate of about 2.9%.

10.8

```
img_dir <- "MyAnimalPics"
image_names <- list.files (img_dir)
num_images <- length (image_names)</pre>
```

```
x \leftarrow array (dim = c(num_images, 224, 224, 3))
for (i in 1:num_images) {
  img_path <- paste (img_dir , image_names[i], sep = "/")</pre>
  img <- image_load (img_path, target_size = c(224, 224))</pre>
  x[i,,, ] <- image_to_array(img)</pre>
x <- imagenet_preprocess_input (x)</pre>
model <- application_resnet50(weights = "imagenet")</pre>
#summary (model)
pred6 <- model %>% predict (x) %>%
  imagenet_decode_predictions (top = 5)
names (pred6) <- image_names</pre>
print (pred6)
## $Bear.jpg
     class_name class_description
                                        score
## 1 n02363005
                           beaver 0.63836390
## 2 n02077923
                         sea lion 0.15228654
## 3 n02504458 African_elephant 0.04073466
## 4 n02444819
                            otter 0.02228249
## 5 n02396427
                        wild_boar 0.01866793
##
## $Cat.jpg
     class_name class_description
##
                                        score
## 1 n03786901
                         mortar 0.36851746
## 2 n03794056
                      mousetrap 0.20677969
## 3 n04399382
                          teddy 0.05336932
## 4 n02328150
                           Angora 0.04163421
## 5 n02950826
                           cannon 0.03490378
##
## $Coyote.jpg
     class_name class_description
##
                                         score
## 1 n04275548
                      spider web 0.738270223
## 2 n02325366
                      wood_rabbit 0.097948611
## 3 n02494079
                 squirrel_monkey 0.020395182
## 4 n02457408 three-toed sloth 0.018195676
## 5 n02486410
                           baboon 0.008232873
##
## $Dog.jpg
##
                class_description
     class_name
## 1 n02106662
                   German_shepherd 0.846454084
## 2 n02105412
                            kelpie 0.093938135
## 3 n02105162
                          malinois 0.021421773
## 4 n02106550
                        Rottweiler 0.007880141
## 5 n02099712 Labrador_retriever 0.005973050
##
## $Fish.jpg
     class name class description
## 1 n03908714 pencil_sharpener 0.30948049
## 2 n03127747
                    crash helmet 0.06694938
## 3 n04311174
                      steel_drum 0.05349804
## 4 n02843684
                       birdhouse 0.04055086
```

```
## 5 n03443371
                           goblet 0.04000980
##
## $Hamster.jpg
##
     class_name class_description
                                       score
## 1
     n03793489
                            mouse 0.34858209
## 2 n02233338
                        cockroach 0.06264669
## 3
     n02909870
                           bucket 0.04642543
## 4
     n03794056
                        mousetrap 0.04376448
## 5
     n04192698
                           shield 0.03958284
##
## $Lizard.jpg
##
     class_name class_description
## 1
     n13044778
                        earthstar 0.16892505
## 2
     n07749582
                            lemon 0.09082820
## 3
     n13054560
                           bolete 0.07577771
## 4
     n07754684
                        jackfruit 0.04505501
## 5
     n02219486
                              ant 0.04071513
##
## $Monkey.jpg
     class name class description
## 1 n02489166
                proboscis_monkey 0.18063334
     n02493509
                             titi 0.14519861
## 3
     n02492035
                         capuchin 0.14259827
## 4
     n02492660
                    howler monkey 0.10484368
                            chime 0.09478551
## 5 n03017168
## $Parrot.jpg
     class_name class_description
##
                                       score
                              pot 0.32824290
## 1
     n03991062
## 2
     n01580077
                              jay 0.22052953
## 3
     n01882714
                            koala 0.11813702
     n01818515
                            macaw 0.03252555
## 5
     n02843684
                        birdhouse 0.02874277
##
## $Penguin.jpg
##
     class_name class_description
                                       score
## 1 n04523525
                            vault 0.30266422
## 2
     n04553703
                        washbasin 0.10002303
## 3
     n04005630
                           prison 0.06567439
## 4
     n04040759
                         radiator 0.04754867
     n03874599
                          padlock 0.02866268
##
## $Stingray.jpg
##
     class_name class_description
                                         score
     n01496331
                     electric_ray 0.817473173
## 1
## 2
                         stingray 0.154839367
     n01498041
                         flatworm 0.020372352
## 3
     n01924916
## 4 n07734744
                         mushroom 0.002621449
                         sea_slug 0.002227621
## 5 n01950731
```

Interestingly, the model does decently well for semi- obvious, clear pictures such as the Stingray, monkey, and dog images. However, it does really poorly when the animal is not obvious such as the coyote, parrot, and fish.