sheet05_main

November 28, 2022

```
[]: import numpy as np
from matplotlib import pyplot as plt

plt.rc('font', family='monospace', size=14, serif='courier')
plt.rc('mathtext', fontset='stix')

from scipy.stats import norm
import seaborn as sns
import pandas as pd
```

0.1 1 QDA

(a)

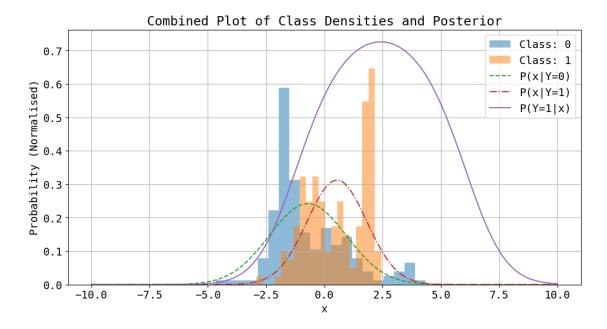
```
[]: pts = np.load('data/data1d.npy')
   labels = np.load('data/labels1d.npy')
   # TODO: group the points into two arrays pts0, pts1 according to the labels
   pts0 = pts[labels==0]
   pts1 = pts[labels==1]
   \# TODO: compute the mean and standard deviations for each class (and print_\sqcup
    \rightarrowthem)
   mu_0,std_0 = norm.fit(pts0)
   mu_1,std_1 = norm.fit(pts1)
   print(f'pts1: \n mu:{mu_0:.6f}, std:{std_0:.6f}')
   print(f'pts2: \n mu:{mu_1:.6f}, std:{std_1:.6f}')
  pts1:
   mu:-0.708592, std:1.649707
   pts2:
    mu:0.542157, std:1.278007
    (b)
```

```
[]: # fiq, ax = plt.subplots(2, 1, fiqsize=(12, 10))
   # fig.tight_layout()
   # ax[0].hist(pts0,label='Class: 0',bins=20,density=True,alpha=0.5)
   # ax[0].hist(pts1,label='Class: 1',bins=20,density=True,alpha=0.5)
   # ax[0].plot(x,lkd\ 0,label='P(X|Y=0)',linestyle='--')
   \# ax[0].plot(x,lkd_1,label='P(X|Y=1)',linestyle='-.')
   # ax[0].plot(x,post_1,label='P(Y=1|X)')
   # ax[0].set xlabel('x')
   # ax[0].set_ylabel('Counts')
   # ax[0].set_title('Combined Plot',pad=15)
   # ax[0].legend()
   # ax[0].grid()
   # ax[1].plot(x,lkd\ 0,label='P(X|Y=0)',linestyle='--')
   # ax[1].plot(x,lkd_1,label='P(X/Y=1)',linestyle='-.')
   # ax[1].fill_between(-std_0, lkd_0, 0, facecolor='yellow', alpha=0.5)
   # ax[1].fill_between(std_0, lkd_0, 0, facecolor='yellow', alpha=0.5)
   # ax[1].plot(x,post_1,label='P(Y=1/X)')
   # ax[1].set_xlabel('x')
   # ax[1].set ylabel('Counts')
   # ax[1].set_title('Prob Plots',pad=15)
   # ax[1].legend()
   # ax[1].grid()
[]: # TODO: evaluate the Gaussian class densities in a range from -10 to 10
   x = np.linspace(-10, 10, 1000)
   lkd_0 = norm.pdf(x,mu_0,std_0)
   lkd_1 = norm.pdf(x,mu_1,std_1)
   # TODO: evaulate the posterior p(y=1/x)
   post_0 = lkd_0 / (lkd_0 + lkd_1)
   post_1 = lkd_1 / (lkd_0 + lkd_1)
   # TODO: plot the class densities and the posterior p(y=1/x). (Don't forget
    →title, axis labels, legend)
   plt.figure(figsize=(12,6))
   plt.hist(pts0,label='Class: 0',bins=20,density=True,alpha=0.5)
   plt.hist(pts1,label='Class: 1',bins=20,density=True,alpha=0.5)
   plt.plot(x,lkd_0,label='P(x|Y=0)',linestyle='--')
```

```
plt.plot(x,lkd_1,label='P(x|Y=1)',linestyle='-.')

# plt.plot(x,lkd_0-lkd_1,label='Decision Boundary')
plt.plot(x,post_1,label='P(Y=1|x)')

plt.xlabel('x')
plt.ylabel('Probability (Normalised)')
plt.title('Combined Plot of Class Densities and Posterior')
plt.legend()
plt.grid()
```



0.2 Plot Inference:

- We can observe that the likelihood of class 0, P(x|Y=0), has more spread and less peak probability than the class 1, P(x|Y=1).
- Therefore, given the prior probabilities to be equal, P(x|Y=0) = P(x|Y=1), the posterior is only dependent on the class likelihoods,

$$P(Y = 1|x) = \frac{P(x|Y = 1)}{P(x|Y = 0) + P(x|Y = 1)}$$

, hence the mean of posterior is on the positive x.

• The Posterior signifies that the probability of a class Y = 1 point to be classified in class Y = 1 is higher than to be classified in class Y = 0.

1 2. Mean of the Bernoulli Distribution

```
[]: from IPython.display import Image Image(filename='Q2.jpeg')
```

[]:

2) Mean of the Bernoulli distribution

$$P(X=x) = \text{Beam}(X:y) = p^{X}(1-p)^{1-X}, p(x) = \begin{cases} 1-p & X=0 \\ p & X=1 \end{cases}$$

As Bernoulli distribution only has two X , D (tailure)

$$E[X] = \sum_{X} x \cdot p^{X}(1-p)^{1-X} = 0 \cdot p^{0}(1-p)^{1-0} + 1 \cdot p^{1}(1-p)^{1}$$

$$\Rightarrow E[X] = p \quad \text{Augt}$$

$$p = pnob. of sources$$

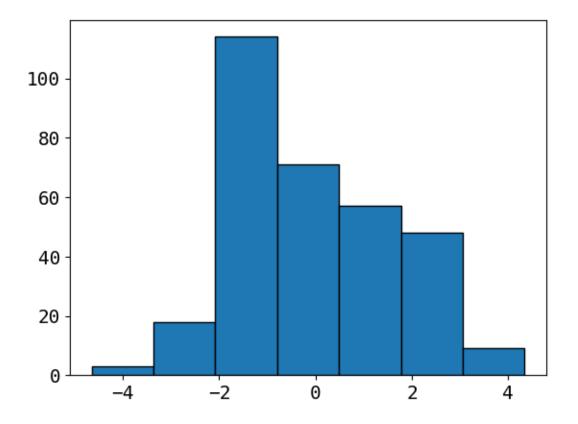
1.1 3 Trees and Random Forests

(a)

```
[]: D = pd.DataFrame.from_dict(data={'pts':pts,'labels':labels})
attribute_names = ['pts']
class_name = 'labels'

# STEP 1: Calculate gini(D)
def gini_impurity (value_counts):
    n = value_counts.sum()
    p_sum = 0
    for key in value_counts.keys():
        p_sum = p_sum + (value_counts[key] / n ) * (value_counts[key] / n )
        gini = 1 - p_sum
        return gini
```

```
class_value_counts = D[class_name].value_counts()
   print(f'Number of samples in each class is:\n{class_value_counts}')
   gini_class = gini_impurity(class_value_counts)
   print(f'\nGini Impurity of the class is {gini_class:.3f}')
   # STEP 2:
   # Calculating gini impurity for the attiributes
   def gini_split_a(attribute_name):
       attribute_values = D[attribute_name].value_counts()
       gini A = 0
       for key in attribute_values.keys():
           df_k = D[class_name][D[attribute_name] == key].value_counts()
           n_k = attribute_values[key]
           n = D.shape[0]
           gini_A = gini_A + (( n_k / n) * gini_impurity(df_k))
       return gini_A
   gini_attiribute ={}
   for key in attribute_names:
       gini_attiribute[key] = gini_split_a(key)
       print(f'Gini for {key} is {gini_attiribute[key]:.3f}')
  Number of samples in each class is:
  0.0
         170
  1.0
          150
  Name: labels, dtype: int64
  Gini Impurity of the class is 0.498
  Gini for pts is 0.000
[]: plt.hist(pts,bins=7,edgecolor='k')
   bin_edges = np.histogram_bin_edges(pts,bins=7)
```



```
[]: # base implementation - good for understanding

class node_impurity:

def __init__(self,node1,node2):
    self.node1 = node1
    self.node2 = node2

self.node2 = node2

self.n1,self.n2 = len(node1),len(node2)
    self.n = self.n1 + self.n2

def gini_a(self):
    """

    Implementation of Gini Impurity among two nodes doing split over anu
→attribute A

"""

def gini(1):
    """

Implementation for Gini index for one node/leaf, only for binary
→classification
"""
```

```
n = len(1)
                p1 = len(l[np.where(l == 0)])/n
                p2 = 1-p1
                return 2*p1*p2
            return (self.n1/self.n)*gini(self.node1) + (self.n2/self.n)*gini(self.
    →node2)
        def entropy_a(self):
            Implementation of Entropy Impurity among two nodes doing split over an ⊔
     \rightarrowattribute A
            def entropy(1):
                Implementation for Entropy for one node/leaf, only for binary_
    \hookrightarrow classification
                n = len(1)
                p1 = len(l[np.where(1 == 0)])/n
                p2 = 1-p1
                return - (p1*np.log2(p1+1e-9) + p2*np.log2(p2+1e-9))
            return (self.n1/self.n)*entropy(self.node1) + (self.n2/self.
     \rightarrown)*entropy(self.node2)
        def mcr_a(self):
            111
            Implementation of Misclassification rate among two nodes doing split \sqcup
     \rightarrowover an attribute A
            . . .
            def mcr(1):
                Implementation for Misclassification rate for one node/leaf, only_{\sqcup}
    →for binary classification
                n = len(1)
                p1 = len(l[np.where(l == 0)])/n
                p2 = 1-p1
                return 1 - np.max([p1,p2])
            return (self.n1/self.n)*mcr(self.node1) + (self.n2/self.n)*mcr(self.
    ⊸node2)
[]: # load the data
   pts = np.load('data/data1d.npy')
   labels = np.load('data/labels1d.npy')
```

```
# TODO: Sort the points to easily split them
sort_ind = np.argsort(pts)
pts = pts[sort_ind]
labels = labels[sort_ind]
# TODO: Implement or find implementation for Gini impurity, entropy and
\rightarrowmisclassification rate
class node_impurity:
    Class to calculate impurity of a node making a split over an attribute A
    def __init__(self,node1,node2):
        node1 (ndarray): first node array
        node2 (ndarray): second node array
        self.node1 = node1
        self.node2 = node2
        self.n1,self.n2 = len(node1),len(node2)
        self.n = self.n1 + self.n2
    def gini_a(self):
        Implementation of Gini Impurity among two nodes doing split over an \sqcup
 \rightarrowattribute A
        111
        def gini(1):
            Implementation for Gini index for one node/leaf
            p = np.unique(1,return_counts=True)[1]/1.shape[0]
            return 1-np.sum(p**2)
        return (self.n1/self.n)*gini(self.node1) + (self.n2/self.n)*gini(self.
 →node2)
    def entropy_a(self):
        Implementation of Entropy Impurity among two nodes doing split over an ⊔
 \rightarrowattribute A
```

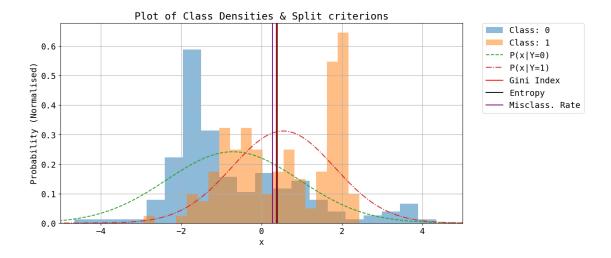
```
def entropy(1):
            Implementation for Entropy for one node/leaf
            p = np.unique(1,return_counts=True)[1]/1.shape[0]
            return np.sum(-p*np.log2(p+1e-9))
        return (self.n1/self.n)*entropy(self.node1) + (self.n2/self.
 \rightarrown)*entropy(self.node2)
    def mcr_a(self):
        Implementation of Misclassification rate among two nodes doing split_{\sqcup}
 \rightarrowover an attribute A
        111
        def mcr(1):
            Implementation for Misclassification rate for one node/leaf
            111
            \# n = len(l)
            \# p1 = len(l[np.where(l == 0)])/n
            # p2 = 1-p1
            # return 1 - np.max([p1, p2])
            p = np.unique(1,return_counts=True)[1]/1.shape[0]
            return 1 - np.max(p)
        return (self.n1/self.n)*mcr(self.node1) + (self.n2/self.n)*mcr(self.
 →node2)
\# TODO: Iterate over the possible splits, evaulating and saving the tree \sqcup
⇔criteria for each one
splits = []
for i in range(1,len(pts)-1,2):
    #assigning pts and labels to nodes
    left_pts = pts[:i]
    left_label = labels[:i]
    right_pts = pts[i:len(pts)-1]
    right_label = labels[i:len(pts)-1]
    #creating dictionary for the pts and associated labels for every i split
```

```
split={
    'left_pts ':left_pts ,
    'left_label':left_label,
    'right_pts ':right_pts ,
    'right_label':right_label
    splits.append(split)
# minimizing the impurities to get the best split value
split gini = np.
 -min([node_impurity(splits[i]['left_label'], splits[i]['right_label']).
 →gini_a() for i in range(0,len(splits))])
split_entropy = np.

→min([node_impurity(splits[i]['left_label'], splits[i]['right_label']).
 →entropy_a() for i in range(0,len(splits))])/2 #dividing by 2 to scale with
 \rightarrow gini and mcr
split_mcr = np.
 →min([node_impurity(splits[i]['left_label'],splits[i]['right_label']).mcr_a()_
 →for i in range(0,len(splits))])
print(f'Gini Index = {split_gini}')
print(f'Entropy = {split entropy}')
print(f'Misclassification Rate = {split_mcr}')
# TODO: Compute the split that each criterion favours and visualize them
        (e.g. with a histogram for each class and vertical lines to show the
\hookrightarrowsplits)
plt.figure(figsize=(12,6))
plt.hist(pts0,label='Class: 0',bins=20,density=True,alpha=0.5);
plt.hist(pts1,label='Class: 1',bins=20,density=True,alpha=0.5);
plt.plot(x,lkd 0,label='P(x|Y=0)',linestyle='--')
plt.plot(x,lkd_1,label='P(x|Y=1)',linestyle='-.')
plt.axvline(split_gini, label='Gini Index',c='r');
plt.axvline(split_entropy, label='Entropy', c='k');
plt.axvline(split_mcr, label='Misclass. Rate', c='purple');
plt.xlim(-5,5)
plt.xlabel('x')
plt.ylabel('Probability (Normalised)')
plt.title('Plot of Class Densities & Split criterions')
plt.legend(loc=(1.05,0.55))
plt.grid()
```

Gini Index = 0.3654444230272821

Entropy = 0.39100641076929926
Misclassification Rate = 0.2695924764890282



(b)

```
[]: features.shape labels.shape
```

[]: (2233,)

```
[]: # load the dijet data
   features = np.load('data/dijet_features_normalized.npy')
   labels = np.load('data/dijet_labels.npy')
   # TODO: define train, val and test splits as specified (make sure to shuffle_
    → the data before splitting it!)
   from sklearn.model_selection import train_test_split
   # set aside 20% of train and test data for evaluation
   X_train, X_test, y_train, y_test = train_test_split(features.T, labels,
       test_size=0.09, shuffle = True, random_state = 8)
   # Use the same function above for the validation set
   X_train, X_val, y_train, y_val = train_test_split(X_train, y_train,
       test_size=0.25, random_state= 8) # 0.25 x 0.8 = 0.2
   print("X_train shape: {}".format(X_train.shape))
   print("X_test shape: {}".format(X_test.shape))
   print("y_train shape: {}".format(y_train.shape))
   print("y_test shape: {}".format(y_test.shape))
```

```
print("X_val shape: {}".format(y_train.shape))
   print("y val shape: {}".format(y_test.shape))
  X_train shape: (1524, 116)
  X_test shape: (201, 116)
  y_train shape: (1524,)
  y_test shape: (201,)
  X_val shape: (1524,)
  y val shape: (201,)
[]: from sklearn.ensemble import RandomForestClassifier
   # TODO: train a random forest classifier for each combination of
    →hyperparameters as specified on the sheet
           and evaluate the performances on the validation set.
   hyp params = {'trees': [5,10,20,100], 'depth': [2,5,10,None]}
   rfc = [RandomForestClassifier(n_estimators=hyp_params['trees'][i],
                                criterion='gini',
                                 max_depth=hyp_params['depth'][i]) for i in_
    \rightarrowrange(0,4)]
[]: # TODO: for your preferred configuration, evaluate the performance of the best⊔
    →configuration on the test set
   # Fit RandomForestClassifier
   [rfc[i].fit(X_train, y_train) for i in range(0,4)]
   # Predict the test set labels
   y_pred_set = [rfc[i].predict(X_test) for i in range(0,4)]
[]: from sklearn.metrics import classification_report, confusion_matrix
   cm = [confusion_matrix(y_test, y_pred_set[i]) for i in range(0,4)]
   print(classification_report(y_test,y_pred_set[0]))
   sns.heatmap(cm[0], annot=True, fmt='d').set_title('Maternal risks confusion_
    →matrix (0 = low risk, 1 = medium risk, 2 = high risk)')
                 precision
                              recall f1-score
                                                  support
            0.0
                      0.59
                                0.86
                                          0.70
                                                       85
            1.0
                      0.73
                                0.40
                                          0.52
                                                       83
            2.0
                      1.00
                                1.00
                                          1.00
                                                       33
                                          0.69
                                                      201
      accuracy
```

0.74

201

0.78

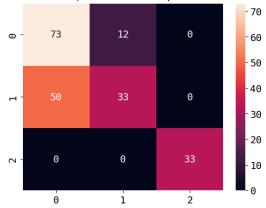
macro avg

0.75

weighted avg 0.72 0.69 0.67 201

[]: Text(0.5, 1.0, 'Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)')

Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)



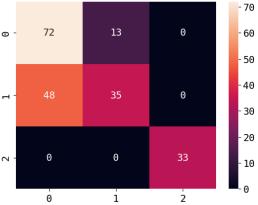
[]: print(classification_report(y_test,y_pred_set[1]))
sns.heatmap(cm[1], annot=True, fmt='d').set_title('Maternal risks confusion

→matrix (0 = low risk, 1 = medium risk, 2 = high risk)')

	precision	recall	f1-score	support
0.0	0.60	0.85	0.70	85
1.0	0.73	0.42	0.53	83
2.0	1.00	1.00	1.00	33
accuracy			0.70	201
macro avg	0.78	0.76	0.75	201
weighted avg	0.72	0.70	0.68	201

[]: Text(0.5, 1.0, 'Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)')

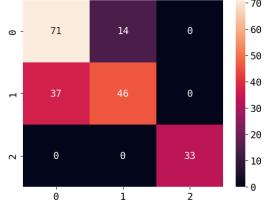
Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)



	precision	recall	f1-score	support
	_			
0.0	0.66	0.84	0.74	85
1.0	0.77	0.55	0.64	83
2.0	1.00	1.00	1.00	33
accuracy			0.75	201
macro avg	0.81	0.80	0.79	201
weighted avg	0.76	0.75	0.74	201

[]: Text(0.5, 1.0, 'Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)')

Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)



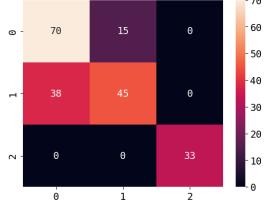
[]: print(classification_report(y_test,y_pred_set[3]))
sns.heatmap(cm[3], annot=True, fmt='d').set_title('Maternal risks confusion

→matrix (0 = low risk, 1 = medium risk, 2 = high risk)')

	precision	recall	f1-score	support
0.0	0.65	0.82	0.73	85
1.0	0.75	0.54	0.63	83
2.0	1.00	1.00	1.00	33
accuracy			0.74	201
macro avg	0.80	0.79	0.78	201
weighted avg	0.75	0.74	0.73	201

[]: Text(0.5, 1.0, 'Maternal risks confusion matrix (0 = low risk, 1 = medium risk, 2 = high risk)')





1.2 4 Beta Distribution

Answer 4.a)

given that, first we estimate $p(x|\mu_x)$ using the function given in the question i.e. using bernoulli distribution with mean μ_x .

using Bayes' Theorem we can calculate the posterior distribution as

$$p(\mu_x|x) = \frac{p(x|\mu_x)p(\mu_x)}{p(x)} \tag{1}$$

$$p(\mu_x|x) = \frac{C_{x1}p(\mu_x)}{N_x p(x)}$$
 (2)

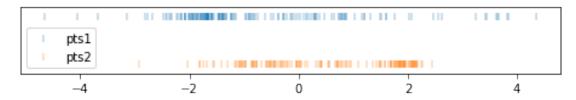
where likelihood C_{x1} is the total number of data points labelled as 1 in the interval $|x - x_i| < r$ and N_x is the total number of data points within the interval and $p(\mu_x)$ is the prior probability and p(x) can be calculated using the normalization

$$p(x) = \sum_{\mu_x} \frac{C_{x1}}{N} \tag{3}$$

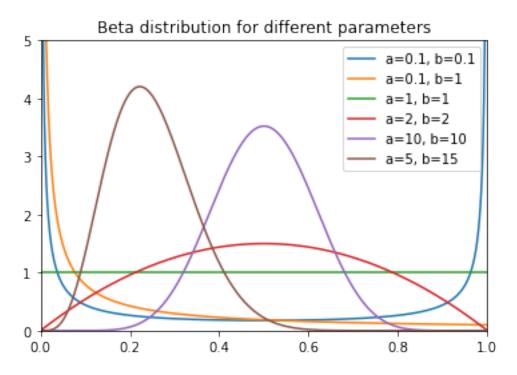
```
[]: pts = np.load('data/data1d.npy')
labels = np.load('data/labels1d.npy')

# split the data into the classes
pts1 = pts[labels==0]
pts2 = pts[labels==1]

# plot the data
fig, ax = plt.subplots(figsize=(8, 1))
plt.scatter(pts1, np.ones_like(pts1), label='pts1', marker='|', alpha=0.3)
plt.scatter(pts2, np.zeros_like(pts2), label='pts2', marker='|', alpha=0.3)
plt.legend()
plt.yticks([])
plt.yticks([])
plt.ylim(-0.2, 1.2)
plt.show()
```



```
plt.xlim(0, 1)
plt.title('Beta distribution for different parameters')
plt.show()
```



```
[]: def count_points_within_distance(x, pts, r):
    """
    Count number of points among pts within a distance r of query points x (in
    →1D).

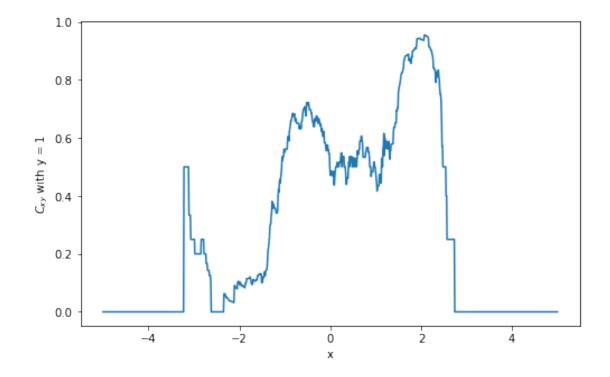
Parameters
------
x: np.ndarray
Query points of shape (M).
pts: np.ndarray
Points to be searched, shape (N).
r: float
radius.

Returns
-----
np.ndarray
Array of counts of shape (M)

"""
# TODO: sort the points
```

```
pts_sorted = 1*np.sort(pts)
    pts1 = pts_sorted[]
    # TODO: use np.searchsorted on the interval boundaries
            to find number of points inside each interval (don't use loops!)
    # first i will create a stack array os shape (M,2) columns with first
\rightarrow column for x-r and
    # second column for x+r
   M = len(x)
    x_clmn = x.reshape(M,1) ##chanqing query array to a column vector
    stack = np.hstack((x_clmn-r,x_clmn+r))
    ##creating a lambda function for np searchsorted
    count_func = lambda count_func : len(np.where(np.
 →searchsorted(count_func,pts_sorted)==1)[0]) ##performing searchsorted on_
 \rightarrow [x-r, x+r]
    counts = np.array([count_func(stack[r,:].reshape(2)) for r in range(M)])
    return counts
# use a flat prior
prior_a, prior_b = 1, 1
# define value range
vmin, vmax = -5, 5
# set the radius
r = .3
\# TODO: sample x and mu as described in the exercise
# TODO: use count_points_within_distance to calculate the counts
# TODO (optional): plot the counts vs x
x1 = np.arange(-5, 5.01, 0.01)
count_arr = count_points_within_distance(x1,pts2,r) ##pts2 because we only_
\rightarrowneed to find the points with label 1
count_arr = np.array(count_arr,dtype = float)
total_counts = count_points_within_distance(x1,pts,r) ##total points within_
\rightarrowthe interval
index = np.where(total_counts!=0)
```

[<matplotlib.lines.Line2D at 0x212f6745760>]



```
M = np.vstack((M,m_rows))

# TODO: plot the posterior as an image, specify the correct origin and extent
plt.figure(figsize = (12,10))
plt.imshow(M)
plt.show()
```



2 Attempt to avoid loops in part c

```
[]: def count_points_within_distance(x, pts, r):
        Count number of points among pts within a distance r of query points x (in \Box
    \hookrightarrow 1D).
       Parameters
        _____
        x : np.ndarray
            Query points of shape (M).
       pts : np.ndarray
            Points to be searched, shape (N).
       r:float
            radius.
       Returns
        np.ndarray
            Array of counts of shape (M)
        11 11 11
        # TODO: sort the points
       pts = np.sort(pts)
        # TODO: use np.searchsorted on the interval boundaries
                to find number of points inside each interval (don't use loops!)
```

```
r_up =x+r

r_bel = x-r

ind = np.searchsorted(r_up,r_bel) #used to create an array with boundaries_u

eg: [-0.3,0.3,0.7,1.3...] if x is [0,1,2...] and r=0.3

boundaries = np.insert (r_up,ind,r_bel)

search = np.searchsorted(boundaries,pts) #finds the indices of pts points_u

between -0.3 and 0.3, 0.3 and 0.7, etc

search = search[np.where((search%2)!=0)] #seperates indices of points lying_u

only between -0.3 and 0.3, 0.7 and 1.3,etc

counts = np.unique(search,return_counts=True)[1] # returns counts

return counts
```

2.1 This method failed becuase in our case r is bigger than the seperation between points in x.