CITK: Computational Intelligence Toolkit

version 0.1b

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Welcome to citk's documentation!

Quickstart

CITK is an ultimate package for State-Of-The-Art CI algorithmes, such as ANN, GMDH and Fuzzy Nets

Installation

git clone https://github.com/tupoylogin/Neural_Net_Genetic_Alg.git cd Neural_Net_Genetic_Alg pip install . (or pip install -e . to enable edit mode)

Examples

- Multilayer Perceptron trained with Genetic Algorithm
- Multilayer Perceptron trained with SGD
- Multilayer Perceptron trained with Genetic Algorithm and then with SGD
- Multilayer Perceptron trained with Conjugate SGD
- ANFIS Neural Net trained with SGD
- GMDH Neural Net with Layer Hypersearch trained with SGD
- Fuzzy GMDH Neural Net with Layer Hypersearch trained with SGD

Result Table

All experiments are carried on Boston dataset

Using such preprocessing: - Quantile Transform on Target (n_quantiles=300, output_distribution="normal") - Standard Scaling of features

Test/Train splitting: - test size - 20% - use histogram bins stratification

Data preparation code

Metric - MSE on normalized data

Exepriment name	Train score	Test score
MLP+Genetic	0.455	0.645
MLP+SGD	0.323	0.590
MLP+(Genetic->SGD)	0.284	0.558
MLP+Conjugate SGD	0.367	0.563
ANFIS+SGD	0.621	0.768
GMDH+SGD	0.191	0.386
FuzzyGMDH+SGD	0.281	0.279

API reference

citk package

Submodules

citk.functions module

citk.functions.BellMembership (x: numpy.ndarray, c: numpy.ndarray, a: numpy.ndarray) → numpy.ndarray Bell Membership Function

Parameters:

- x (np.ndarray) Input array.
- c (np.ndarray) Centroid array.
- a (np.ndarray) Bandwith.

Returns: $1/(1 + ((x - c)^{**}2)/a^{**}2)$.

Return type: np.ndarray

citk.functions.GaussianMembership (x: numpy.ndarray, c: numpy.ndarray, a: numpy.ndarray) → numpy.ndarray Gaussian Membership Function

Parameters:

- x (np.ndarray) Input array.
- c (np.ndarray) Centroid array.
- a (np.ndarray) Bandwith.

Returns: $\exp(-((x - c)^{**}2)/a^{**}2)$.

Return type: np.ndarray

citk.functions.GaussianRBF (x: numpy.ndarray, c: numpy.ndarray, r: numpy.ndarray) → numpy.ndarray Gaussian radial basis activation

Parameters:

- x (np.ndarray) Input array.
- c (np.ndarray) Centroid array.
- r (np.ndarray) Standard deviation array.

Returns: $res = res = np.exp(-||x-c||^{**}2/(2^*r^{**}2)).$

Return type: np.ndarray

 $citk.functions.Linear\ (x: numpy.ndarray) \rightarrow numpy.ndarray$

Linear activation

Parameters: **x** (*np.ndarray*) – Input array.

Returns: Copy of input. Return type: np.ndarray

ReLU: rectified linear unit activation function. Sigmoid: sigmoid activation function. Tanh: hyperbolic tangent activation function.

When scalar is passed, scalar is returned, so it is recommended to convert scalar into 1-d array instead.

```
>>> x = np.array([[1, -2], [-3, 4]])

>>> y = np.array([-3.])

>>> Linear(x)

array([[1, -2],

        [-3, 4]])

>>> Linear(y)

array([-3.])
```

```
citk.functions.LogSigmoid (x: numpy.ndarray) → numpy.ndarray
  Natural log of sigmoid function.
citk.functions.Poly (x: numpy.ndarray, deg: int, type: Optional[str] = 'full')
citk.functions.ReLU (x: numpy.ndarray) → numpy.ndarray
  Rectified Linear Unit (ReLU) activation
       Parameters:
                      x (np.ndarray) – Input array.
                       Array of element-wise maximum(0, x i) for all x i in a.
           Returns:
       Return type:
                      np.ndarray
  Linear: linear activation function. Sigmoid: sigmoid activation function. Tanh: hyperbolic tangent activation
  function.
  When scalar is passed, scalar is returned, so it is recommended to convert scalar into 1-d array instead.
   >> x = np.array([[1, -2], [-3, 4]])
   >>> y = np.array([-3.])
   >>> ReLU(x)
   array([[1, 0],
       [0, 4]]
   >>> ReLU(y)
   array([0.])
citk.functions.Sigmoid (x: numpy.ndarray) → numpy.ndarray
  Sigmoid activation
       Parameters:
                      x (np.ndarray) – Input array.
           Returns:
                       res = 1/(1+\exp(-x_i)) for x_i in x.
       Return type:
                       np.ndarray
  ReLU: rectified linear unit activation function. Linear: identity activation function. Tanh: hyperbolic tangent
  activation function.
  When scalar is passed, scalar is returned, so it is recommended to convert scalar into 1-d array instead.
   >>> x = np.array([[0, np.inf], [-np.inf, 0]])
   >>> y = np.array([-0.])
   >>> Sigmoid(x)
   array([[0.5, 1.],
       [0., 0.5]]
   >>> Sigmoid(y)
   array([0.5])
citk.functions.Sum (x: numpy.ndarray) → numpy.ndarray
  Basic sum along rows.
citk.functions.Tanh (x: numpy.ndarray) → numpy.ndarray
  Hyperbolic tangent activation
       Parameters: \mathbf{x} (np.ndarray) – Input array.
                       res = (\exp(x_i)-\exp(-x_i))/(\exp(x_i)+\exp(-x_i)) for x_i in x.
           Returns:
       Return type:
                       np.ndarray
  ReLU: rectified linear unit activation function. Linear: identity activation function. Sigmoid: sigmoid activation
  function.
  When scalar is passed, scalar is returned, so it is recommended to convert scalar into 1-d array instead.
   >>> x = np.array([[0, np.inf], [-np.inf, 0]])
   >>> y = np.array([-0.])
```

citk.layer module

```
class citk.layer.BaseLayer (nonlinearity: Callable[[Any], numpy.ndarray], *args, **kwargs)
  Bases: object
  All custom layers should be inherited from this class.
       Parameters:
                      parser (WeightsParser) - Weights Parser
  build_weights_dict (*args)
    Builds Weight Dictionary
  forward (*args, **kwargs)
    Performs forward pass logic of layer
  property parser
class citk.layer.Conv2D (kernel_shape: Tuple[int], num_filters: int, mode: str, nonlinearity: Callable[[Any],
numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  Useful for image classification tasks.
  build_weights_dict (input_shape: Tuple[int]) → Union[int, Tuple[int]]
    Weights builder
         Input_shape:
                        Input shape.
             Returns:
                        union object (number of weights, output shape)
         Return type:
                        union
  conv_output_shape (A, B)
  forward (inputs: numpy.ndarray, param_vector: numpy.ndarray) → numpy.ndarray
    Forward pass method
               Inputs:
                        Input matrix.
                        Vector of network's weights.
       Param_vector:
             Returns:
                        Result of convolution
         Return type:
                        np.ndarray
class citk.layer.Dense (size: int, nonlinearity: Callable[[Any], numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  The essential building block of an ANN.
  build_weights_dict (input_shape)
    Weights builder
         Input_shape:
                        Input shape.
                        Union object (number_of_weights, _output_shape)
             Returns:
         Return type:
                        union
  forward (inputs, param_vector)
    Forward pass method
               Inputs:
                        Input matrix.
       Param vector:
                        Vector of network's weights.
                        Nonlinearity applied to matrix multiplication between weights and input
             Returns:
          Return type:
                        np.ndarray
```

```
class citk.layer.Fuzzify (num_rules: int, msf: Callable[[Any], numpy.ndarray], nonlinearity: Callable[[Any],
numpy.ndarray] = <function Linear>, **kwargs)
  Bases: citk.layer.BaseLayer
  Main block for ANFIS-type networks
  build_weights_dict (input_shape)
    Weights builder
         Input_shape:
                        Input shape.
                        Union object (number_of_weights, _output_shape)
             Returns:
         Return type:
                        union
  forward (inputs, param_vector)
    Forward pass method
               Inputs:
                        Input matrix.
       Param_vector:
                        Vector of network's weights.
             Returns:
                        Result of fuzzy-consequence
         Return type:
                        np.ndarray
class citk.layer.FuzzyGMDHLayer (poli_type: str, nonlinearity: Callable[[Any], numpy.ndarray], msf: Callable[[Any],
numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  Building block of FGMDH pipeline. Here we combined GMDH functionality and embed it into TSK controller
  build_weights_dict (input_shape)
    Weights builder
         Input shape:
                        Input shape.
                        Union object (number_of_weights, _output_shape)
             Returns:
         Return type:
                        union
  forward (inputs, param_vector)
    Forward pass method
               Inputs:
                       Input matrix.
       Param vector:
                        Vector of network's weights.
             Returns:
                        Result of fuzzy-consequence over polynome of input
         Return type:
                        np.ndarray
class citk.layer.GMDHDense (size, degree, nonlinearity: Callable[[Any], numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  build weights dict (input shape)
    Builds Weight Dictionary
  static calc_input_shape (input_size: int, deg: int) → int
  forward (inputs, param_vector)
    Performs forward pass logic of layer
class citk.layer.GMDHLayer (poli_type: str, nonlinearity: Callable[[Any], numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  Building block of GMDH pipeline.
  build weights dict (input shape)
    Weights builder
```

```
Input_shape:
                        Input shape.
             Returns:
                        Union object (number_of_weights, _output_shape)
         Return type:
                        union
  forward (inputs, param_vector)
    Forward pass method
               Inputs:
                        Input matrix.
       Param_vector:
                        Vector of network's weights.
                        Polynome of input.
             Returns:
         Return type:
                        np.ndarray
class citk.layer.LSTM (units, size, **kwargs)
  Bases: citk.layer.BaseLayer
  build_weights_dict (input_shape)
    Weights builder
         Input_shape:
                        Input shape.
                        Union object (number_of_weights, _output_shape)
             Returns:
         Return type:
                        union
  forward (inputs, param_vector)
    Forward pass method
               Inputs:
                        Input matrix.
       Param_vector:
                        Vector of network's weights.
             Returns:
                        Result of LSTM operations.
         Return type:
                        np.ndarray
class citk.layer.MaxPool (pool_shape, nonlinearity: Callable[[Any], numpy.ndarray], **kwargs)
  Bases: citk.layer.BaseLayer
  Max Pooling layer
  build_weights_dict (input_shape: Tuple[int])
    Weights builder
         Input shape:
                        Input shape.
                        union object (number_of_weights, _output_shape)
             Returns:
         Return type:
                        union
  forward (inputs: numpy.ndarray, param_vector: numpy.ndarray)
    Forward pass method
               Inputs:
                        Input matrix.
       Param vector:
                        Vector of network's weights. (ingored)
             Returns:
                        Result of pooling
         Return type:
                        np.ndarray
class citk.layer.RBFDense (hidden: int, out: int, **kwargs)
  Bases: citk.layer.BaseLayer
  Building block of RBF-network
  build_weights_dict (input_shape)
    Weights builder
```

Input_shape: Input shape.

Returns: Union object (number_of_weights, _output_shape)

Return type: union

forward (inputs, param_vector)

Forward pass method

Inputs: Input matrix.

Param_vector: Vector of network's weights.

Returns: Nonlinearity applied to matrix multiplication between weights and input

Return type: np.ndarray

class citk.layer.SimpleRNN (units, size, **kwargs)

Bases: citk.layer.BaseLayer

build_weights_dict (input_shape)

Weights builder

Input_shape: Input shape.

Returns: Union object (number_of_weights, _output_shape)

Return type: union

forward (inputs, param_vector)

Forward pass method

Inputs: Input matrix.

Param_vector: Vector of network's weights.

Returns: Result of RNN operations.

Return type: np.ndarray

class citk.layer.WeightsParser

Bases: object

add_weights (name: str, shape: Tuple[int])
Helper tool to add weights to ANN Layers

Parameters:

• name (str) - name of layer/weights set.

• shape (tuple) - shape of layer/weights set.

get (vect: numpy.ndarray, name: str)

Helper tool to parse weights from ANN Layers

Parameters:

• vect (np.ndarray) - vector of weights.

• name (str) - name of layer/weights set.

citk.losses module

citk.losses.Huber (y_true: numpy.ndarray, y_pred: numpy.ndarray, d: Optional[float] = 1.0) → float Huber Loss

citk.losses.MAE (y_true: numpy.ndarray, y_pred: numpy.ndarray) \rightarrow float

Mean Average Loss

citk.losses.MSE (y_true: numpy.ndarray, y_pred: numpy.ndarray) → float Mean Squared Loss

citk.model module

```
class citk.model.FFN (input_shape: Tuple[int], layer_specs: List[citk.layer.BaseLayer], loss: Callable[[...],
numpy.ndarray], **kwargs)
  Bases: object
  eval (input: numpy.ndarray, output: numpy.ndarray) \rightarrow float
    Evaluate network on given input
         Parameters:
                        inputs (np.ndarray) - Input vector.
              Output:
                        Desired output
             Returns:
                        Loss value
         Return type:
                        float
                    citk.optimisers.BaseOptimizer,
                                                     train sample:
                                                                      Tuple[numpy.ndarray],
                                                                                               validation sample:
       (optimiser:
  Tuple[numpy.ndarray], batch_size: int, epochs: Optional[int] = None, verbose: Optional[bool] = None,
  load_best_model_on_end: bool = True, minimize_metric: bool = True)
    Fit network on given input
           Optimiser:
                        Algorithm to use for minimuzing loss.
         Parameters:
                            • train_sample (tuple) - Train pair (X, y).
                            • validation_sample (tuple) – Validation pair (X, y).
          Batch size:
                        Batch size.
             Epochs:
                        Number of epochs.
             Returns:
                        Tuple (trained_model, loss_history)
         Return type:
                        union[FFN, dict]
  frac_err (X, T)
  loss (W vect: numpy.ndarray, X: numpy.ndarray, y: numpy.ndarray, omit reg: bool = False) → numpy.ndarray
    Loss function constructor
             W vect:
                        Network weights vector.
                   X:
                        Input vector.
                   Y: Desired network response.
            Omit reg:
                        Omit regularization flag. Default is False
  predict (inputs: numpy.ndarray) → numpy.ndarray
    Predict method
         Parameters:
                        inputs (np.ndarray) – Input vector.
                        Network response.
             Returns:
         Return type:
                        np.ndarray
citk.optimisers module
```

```
class citk.optimisers.BaseOptimizer (*args, **kwargs)
  Bases: object
  All custom optimizers should inherit this class
  apply (loss: Callable[[...], float], graph: List[citk.layer.BaseLayer])
    Apply optimizer
class citk.optimisers.ConjugateSGDOptimizer (eta: float = 0.001, **kwargs)
```

Bases: citk.optimisers.BaseOptimizer

Conjugate Stochastic Gradient Descent Optimiser

apply (loss: Callable[[numpy.ndarray, numpy.ndarray, numpy.ndarray, Optional[Dict[str, float]]], float], input_tensor: numpy.ndarray, output_tensor: numpy.ndarray, W: numpy.ndarray, **kwargs)

Perform one step of Conjugate SGD

Parameters:

- loss (callable) Loss fitness function to minimize
- input_tensor (np.ndarray) Global input to FFN, i.e. your X variable
- output_tensor (np.ndarray) Desired FFN response, i.e. your Y variable
- W (np.ndarray) Initial network weights

Returns: union (reached tolerance flag, corrected weights, loss value)

Return type: Union [np.ndarray, float]

class citk.optimisers.GeneticAlgorithmOptimizer (num_population: int, k: int = 5, **kwargs)

Bases: citk.optimisers.BaseOptimizer

Vanilla Genetic Algorithm.

apply (loss: Callable[[numpy.ndarray, numpy.ndarray, Optional[Dict[str, float]]], float], input_tensor: numpy.ndarray, output_tensor: numpy.ndarray, W: numpy.ndarray, **kwargs)

Perform one step of GA

Parameters:

- loss (callable) Inverse fitness function to minimize
- input_tensor (np.ndarray) Global input to FFN, i.e. your X variable
- output_tensor (np.ndarray) Desired FFN response, i.e. your Y variable
- W (np.ndarray) Initial network weights

Returns: tuple (best individual so far, lowest loss so far)

Return type: Union[np.ndarray, float]

static construct_genome (W: numpy.ndarray, weight_init: Callable[[...], numpy.ndarray])
Construct random population

Parameters:

- layers_list (*list*) Genotype, i.e. FFN template to mimic to.
- weight_init (callable) Weight distribution function.

Returns: Initalized weights.

Return type: np.ndarray

static crossover (ind_1: numpy.ndarray, ind_2: numpy.ndarray) → numpy.ndarray Perform simple crossover

Parameters:

- ind 1 (np.ndarray) FFN layers weights, first individual.
- ind_2 (np.ndarray) FFN layers weights, second individual

Returns: Generated offsprings

Return type: np.ndarray

static mutate (ind: numpy.ndarray, mu: float = 0.1, sigma: float = 1.0, factor: float = 0.01) \rightarrow List[citk.layer.BaseLayer]

Perform simple mutation

Parameters:

• ind (np.ndarray) - FFN layers weights

• mu (float) - mean of distribution

• sigma (float) - scale of distribution

• factor (float) - scale factor of mutation

Returns: Generated individual

Return type: np.ndarray

class citk.optimisers.SGDOptimizer (alpha: float = 0.0, eta: float = 0.001, **kwargs)

Bases: citk.optimisers.BaseOptimizer
Stochastic Gradient Descent Optimizer

apply (loss: Callable[[numpy.ndarray, numpy.ndarray, numpy.ndarray, Optional[Dict[str, float]]], float], input_tensor: numpy.ndarray, output_tensor: numpy.ndarray, W: numpy.ndarray, **kwargs)

Perform one step of SGD

Parameters:

• loss (callable) – Loss fitness function to minimize

• input_tensor (np.ndarray) - Global input to FFN, i.e. your X variable

• output_tensor (np.ndarray) - Desired FFN response, i.e. your Y variable

• W (np.ndarray) - Initial network weights

Returns: tuple (reached tolerance flag, corrected weights, loss value)

Return type: Union [np.ndarray, float]

citk.utils module

citk.utils.concat_and_multiply (weights, *args)
citk.utils.gen_batch (dataset: Tuple[numpy.ndarray, numpy.ndarray], batch_size: int)
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