# Assignment 1

November 1, 2023

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

# 1 GAUSSIAN

### 1.1 PART I

Data generation

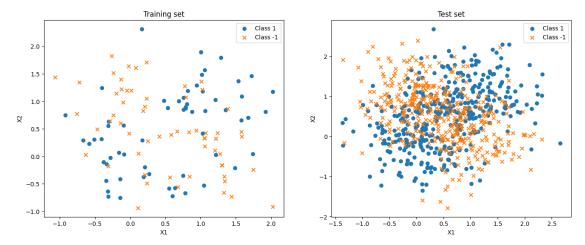
(a) Use Gaussian distribution with appropriate parameters and produce a dataset with four classes and 30 samples per class:

the classes must live in the 2D space and becentered on the corners of the unit square (0,0), (0,1), (1,1), (1,0),

all with independent components each with variance 0.3.

- (b) Obtain a 2-class train set [X, Y] by having data on opposite corners sharing the same class with labels +1 and -1.
- (c) Generate a test set  $[X_{te}, Y_{te}]$  from the same distribution, starting with 200 samples per class.
- (d) Visualize both sets using a scatter plot on a 2-D plane.
- (e) Repeat (a)-(d) for Laplace distribution.

```
labels = np.array([1]*train_samples_per_class*2 +__
      →[-1]*train_samples_per_class*2)
     X_train = np.vstack([n1a, n1b, n2a, n2b])
     Y_train = labels
     shuffle_idx = np.random.permutation(X_train.shape[0])
     X_train = X_train[shuffle_idx]
     Y_train = Y_train[shuffle_idx]
     # TEST
     test_samples_per_class = 200
     n1a = np.random.normal(loc=[0, 0], scale=np.sqrt(variance),
      ⇒size=(test_samples_per_class, 2))
     n1b = np.random.normal(loc=[1, 1], scale=np.sqrt(variance),
      size=(test_samples_per_class, 2))
     n2a = np.random.normal(loc=[0, 1], scale=np.sqrt(variance),
      ⇒size=(test_samples_per_class, 2))
     n2b = np.random.normal(loc=[1, 0], scale=np.sqrt(variance),
      ⇔size=(test_samples_per_class, 2))
     labels = np.array([1]*test_samples_per_class*2 + [-1]*test_samples_per_class*2)
     X_test = np.vstack([n1a, n1b, n2a, n2b])
     Y_test = labels
     shuffle_idx = np.random.permutation(X_test.shape[0])
     X_test = X_test[shuffle_idx]
     Y_test = Y_test[shuffle_idx]
[]: fig, ax = plt.subplots(1, 2, figsize=(16, 6))
     ax[0].scatter(X_train[Y_train == 1][:, 0], X_train[Y_train == 1][:, 1],__
      ⇔label='Class 1', marker='o')
     ax[0].scatter(X_train[Y_train == -1][:, 0], X_train[Y_train == -1][:, 1],__
      ⇔label='Class -1', marker='x')
     ax[0].set title('Training set')
     ax[0].set_xlabel('X1')
     ax[0].set_ylabel('X2')
     ax[0].legend()
```



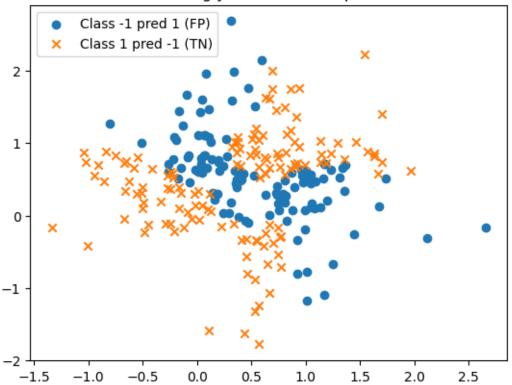
#### 1.2 PART II

### 1.2.1 Q1

kNN classification (Attempt first for the Gaussian dataset, then repeat for the Laplacian dataset)

- 1. The k-Nearest Neighbors algorithm (kNN) assigns to a test point the most frequent label of its k closest examples in the training set.
  - (a) Write a function kNNClassify to generate predictions Yp for the 2-class data generated at Section 1. Pick a "reasonable" k.
  - (b) Evaluate the classification performance (prediction error) by comparing the predicted labels Yp to the true labels Yte
  - (c) Visualize the obtained results, e.g. by plotting the wrongly classified points using different colors/markers:
  - (d) Write a function to generate & visualize the decision regions of the 2D plane that are associated with each class, for a given classifier. Overlay the test points using scatter.

# Wrongly classified samples



```
[]: # Accuracy
accuracy = 100 * np.count_nonzero(Y_test == Y_pred)/len(Y_test)
print("Classification accuracy: ", accuracy)
```

Classification accuracy: 68.625

```
[]: def plot_decision_regions(X, Y, X_test, Y_test):
    h = 0.02

x_min, x_max = X[:, 0].min() - 1, X[:, 0].max() + 1
    y_min, y_max = X[:, 1].min() - 1, X[:, 1].max() + 1
    xx, yy = np.meshgrid(np.arange(x_min, x_max, h), np.arange(y_min, y_max, h))

Z = kNNClassify(X, Y, np.c_[xx.ravel(), yy.ravel()], n_neighbors)
    Z = Z.reshape(xx.shape)

plt.contourf(xx, yy, Z, cmap=plt.cm.summer, alpha=0.5)

plt.scatter(X_test[Y_test == 1][:, 0], X_test[Y_test == 1][:, 1],

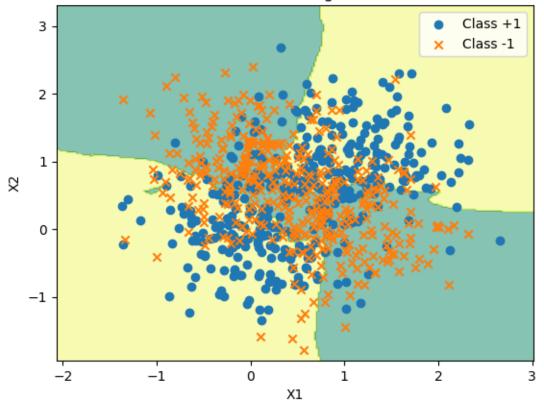
_label='Class +1', marker='o')
```

```
plt.scatter(X_test[Y_test == -1][:, 0], X_test[Y_test == -1][:, 1],u
slabel='Class -1', marker='x')

plt.xlabel("X1")
plt.ylabel("X2")
plt.legend()
plt.title("Decistion Regions")
plt.show()

plot_decision_regions(X_train, Y_train, X_test, Y_test)
```

# **Decistion Regions**

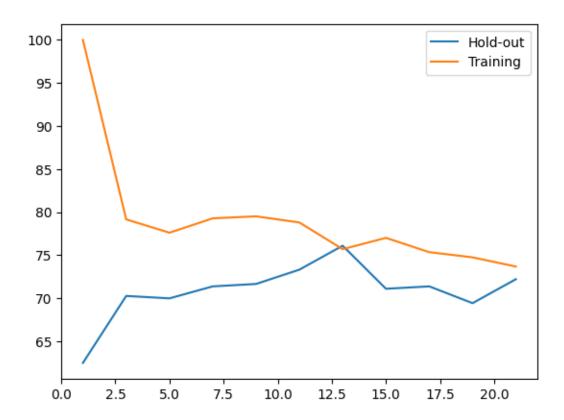


# 1.2.2 Q2

(a) Perform hold-out cross-validation by setting aside a fraction ( of the training set for validation.

```
[]: hold_out_rho = 0.3
k = 5
n_rep = 10
```

```
def outCVkNN(X, Y, k, n_rep, hold_out_rho):
        n = len(X)
        n_hold_out = int(n*hold_out_rho)
        hold_out_accuracy = np.zeros(n_rep)
        train_accuracy = np.zeros(n_rep)
        for i in range(n_rep):
            shuffle_idx = np.random.permutation(n)
            X_train = X[shuffle_idx]
            Y train = Y[shuffle idx]
            X_hold_out = X_train[:n_hold_out]
            Y hold out = Y train[:n hold out]
            X_train = X_train[n_hold_out:]
            Y_train = Y_train[n_hold_out:]
            Y_pred_hold_out = kNNClassify(X_train, Y_train, X_hold_out, k)
            hold_out_accuracy[i] = np.count_nonzero(Y_hold_out == Y_pred_hold_out)/
      →len(Y_hold_out)
            Y_pred_train = kNNClassify(X_train, Y_train, X_train, k)
            train_accuracy[i] = np.count_nonzero(Y_train == Y_pred_train)/
      →len(Y train)
        return np.round([np.mean(hold_out_accuracy)*100, np.
      →mean(train_accuracy)*100], 2)
[]: aaa = []
    for k in range(1, 23, 2):
        knnout = outCVkNN(X_train, Y_train, k, n_rep, hold_out_rho)
        print("k = ", k, ": ", knnout)
        aaa.append(knnout)
    k = 1 : [62.5 100.]
    k = 3 : [70.28 79.17]
    k = 5 : [70.
                    77.62]
    k = 7 : [71.39 79.29]
    k = 9 : [71.67 79.52]
    k = 11 : [73.33 78.81]
    k = 13 : [76.11 75.71]
    k = 15 : [71.11 \ 77.02]
    k = 17 : [71.39 75.36]
    k = 19 : [69.44 74.76]
    k = 21 : [72.22 73.69]
[]: plt.plot(range(1, 23, 2), [x[0] for x in aaa], label="Hold-out")
    plt.plot(range(1, 23, 2), [x[1] for x in aaa], label="Training")
    plt.legend()
    plt.show()
```



```
[]: k_best = np.argmax([x[0] for x in aaa])*2+1
print('k =', k_best, 'is the best k for hold-out')
```

k = 13 is the best k for hold-out

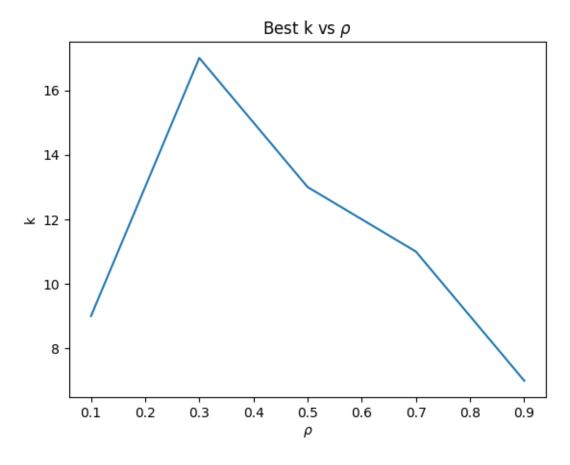
(b) How is the value of k affected by (percentage of points held out) and number of repetitions? What does a large number of repetitions provide?

```
[]: # Rho vs k
best_k = []
for rho in [0.1, 0.3, 0.5, 0.7, 0.9]:
    # print("rho = ", rho, ": ", outCVkNN(X_train, Y_train, 5, 10, rho))
    aaa = []
    for k in range(1, 23, 2):
        knnout = outCVkNN(X_train, Y_train, k, n_rep, hold_out_rho)
        aaa.append(knnout)
    best_k.append(np.argmax([x[0] for x in aaa])*2+1)
    print('Rho = ' + str(rho) + ': k = ', np.argmax([x[0] for x in aaa])*2+1, \( \to '' \) is the best k for hold-out')
```

```
Rho = 0.1: k = 9 is the best k for hold-out Rho = 0.3: k = 17 is the best k for hold-out Rho = 0.5: k = 13 is the best k for hold-out
```

```
Rho = 0.7: k = 11 is the best k for hold-out Rho = 0.9: k = 7 is the best k for hold-out
```

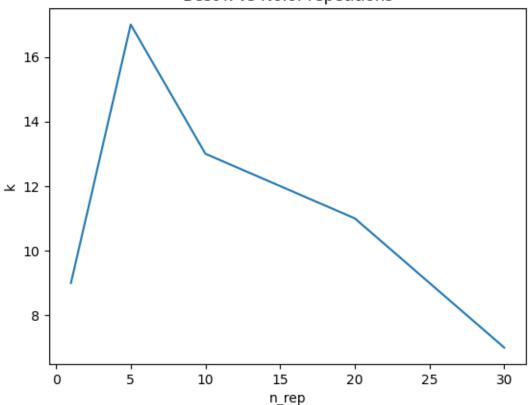
```
[]: plt.plot([0.1, 0.3, 0.5, 0.7, 0.9], best_k)
   plt.xlabel("$\\rho$")
   plt.ylabel("k")
   plt.title("Best k vs $\\rho$")
   plt.show()
```



```
# print("rho = ", rho, ": ", outCVkNN(X_train, Y_train, 5, 10, rho))
         aaa = []
         for k in range(1, 23, 2):
             knnout = outCVkNN(X_train, Y_train, k, n_rep, 0.3)
             aaa.append(knnout)
         best_k_nrep.append(np.argmax([x[0] for x in aaa])*2+1)
         \# print('N\_rep = ' + str(rho) + ': k = ', np.argmax([x[0] for x in_{\square}])
      \Rightarrow aaa])*2+1, 'is the best k for hold-out')
         print('For = ' + str(n_rep) + ' repetitions: k = ', np.argmax([x[0] for x<sub>\(\sigma\)</sub>

→in aaa])*2+1, 'is the best')
    For = 1 repetitions: k = 15 is the best
    For = 5 repetitions: k = 11 is the best
    For = 10 repetitions: k = 13 is the best
    For = 20 repetitions: k = 11 is the best
    For = 30 repetitions: k = 7 is the best
[]: | #k vs n_rep
     plt.plot([1, 5, 10, 20, 30], best_k)
     plt.xlabel('n_rep')
     plt.ylabel('k')
     plt.title('Best k vs No.of repetitions')
     plt.show()
```





(c) Apply the model obtained by cross-validation (i.e., best k) to the test set and check if there is an improvement on the classification error over the result of (1).

Classification accuracy: 69.5

Improved accuracy over (1)

### 2 LAPLACE

#### 2.1 PART I

(e) Repeat (a)-(d) for Laplace distribution.

```
[ ]: # TRAIN
    train_samples_per_class = 30
    # Set the variance for each class
    variance = 0.3
    n1a = np.random.laplace(loc=[0, 0], scale=np.sqrt(variance),__
     ⇔size=(train_samples_per_class, 2))
    n1b = np.random.laplace(loc=[1, 1], scale=np.sqrt(variance),
      ⇔size=(train_samples_per_class, 2))
    n2a = np.random.laplace(loc=[0, 1], scale=np.sqrt(variance),
     ⇔size=(train_samples_per_class, 2))
    n2b = np.random.laplace(loc=[1, 0], scale=np.sqrt(variance),
      ⇔size=(train_samples_per_class, 2))
    labels = np.array([1]*train_samples_per_class*2 +_
     X_train = np.vstack([n1a, n1b, n2a, n2b])
    Y_train = labels
    shuffle_idx = np.random.permutation(X_train.shape[0])
    X_train = X_train[shuffle_idx]
    Y_train = Y_train[shuffle_idx]
    # TEST
    test_samples_per_class = 200
    n1a = np.random.laplace(loc=[0, 0], scale=np.sqrt(variance),__

size=(test_samples_per_class, 2))
    n1b = np.random.laplace(loc=[1, 1], scale=np.sqrt(variance),__
     ⇔size=(test_samples_per_class, 2))
    n2a = np.random.laplace(loc=[0, 1], scale=np.sqrt(variance),

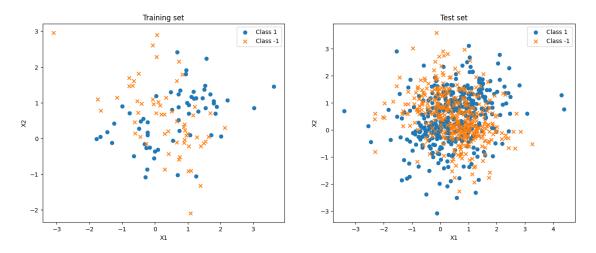
size=(test_samples_per_class, 2))
    n2b = np.random.laplace(loc=[1, 0], scale=np.sqrt(variance),
      ⇔size=(test_samples_per_class, 2))
```

```
labels = np.array([1]*test_samples_per_class*2 + [-1]*test_samples_per_class*2)

X_test = np.vstack([n1a, n1b, n2a, n2b])
Y_test = labels

shuffle_idx = np.random.permutation(X_test.shape[0])
X_test = X_test[shuffle_idx]
Y_test = Y_test[shuffle_idx]
```

```
[]: fig, ax = plt.subplots(1, 2, figsize=(16, 6))
     ax[0].scatter(X_train[Y_train == 1][:, 0], X_train[Y_train == 1][:, 1],__
      ⇔label='Class 1', marker='o')
     ax[0].scatter(X_train[Y_train == -1][:, 0], X_train[Y_train == -1][:, 1],__
      ⇔label='Class -1', marker='x')
     ax[0].set_title('Training set')
     ax[0].set_xlabel('X1')
     ax[0].set_ylabel('X2')
     ax[0].legend()
     ax[1].scatter(X_test[Y_test == 1][:, 0], X_test[Y_test == 1][:, 1],
      ⇔label='Class 1', marker='o')
     ax[1].scatter(X_test[Y_test == -1][:, 0], X_test[Y_test == -1][:, 1], 
      ⇔label='Class -1', marker='x')
     ax[1].set_title('Test set')
     ax[1].set xlabel('X1')
     ax[1].set_ylabel('X2')
     ax[1].legend()
     plt.show()
```



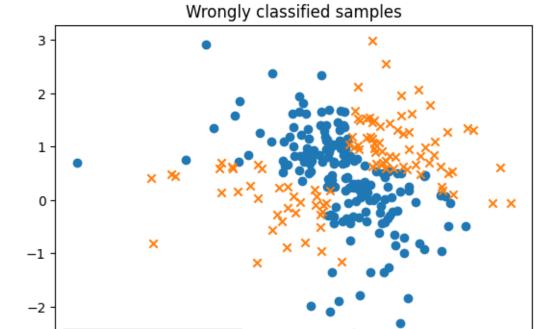
#### 2.2 PART II

#### 2.2.1 Q1

kNN classification

- 1. The k-Nearest Neighbors algorithm (kNN) assigns to a test point the most frequent label of its k closest examples in the training set.
  - (a) Write a function kNNClassify to generate predictions Yp for the 2-class data generated at Section 1. Pick a "reasonable" k.
  - (b) Evaluate the classification performance (prediction error) by comparing the predicted labels Yp to the true labels Yte
  - (c) Visualize the obtained results, e.g. by plotting the wrongly classified points using different colors/markers:
  - (d) Write a function to generate & visualize the decision regions of the 2D plane that are associated with each class, for a given classifier. Overlay the test points using scatter.

```
plt.title('Wrongly classified samples')
plt.show()
```



```
[]: # Accuracy
accuracy = 100 * np.count_nonzero(Y_test == Y_pred)/len(Y_test)
print("Classification accuracy: ", accuracy)
```

-1

0

2

Class -1 pred 1 (FP) Class 1 pred -1 (TN)

-2

Classification accuracy: 65.75

-3

-3

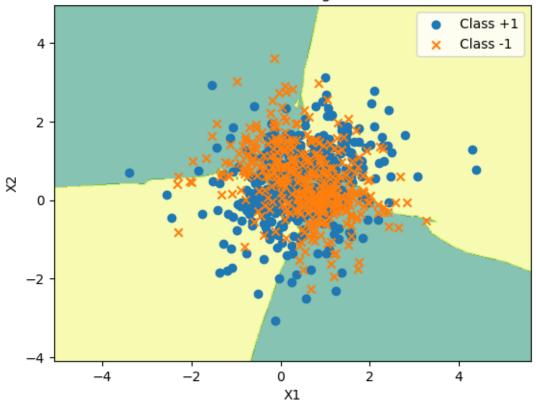
```
[]: def plot_decision_regions(X, Y, X_test, Y_test):
    h = 0.02

x_min, x_max = X[:, 0].min() - 2, X[:, 0].max() + 2
    y_min, y_max = X[:, 1].min() - 2, X[:, 1].max() + 2
    xx, yy = np.meshgrid(np.arange(x_min, x_max, h), np.arange(y_min, y_max, h))

Z = kNNClassify(X, Y, np.c_[xx.ravel(), yy.ravel()], n_neighbors)
    Z = Z.reshape(xx.shape)

plt.contourf(xx, yy, Z, cmap=plt.cm.summer, alpha=0.5)
```



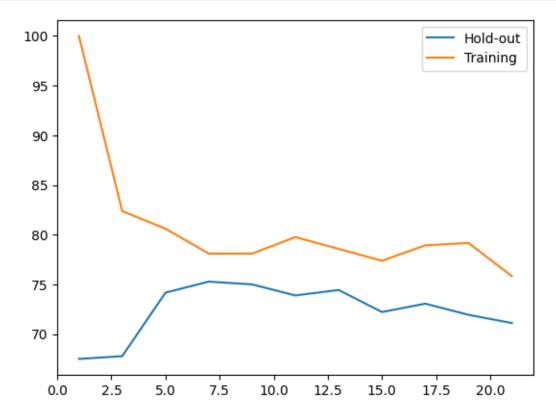


## 2.2.2 Q2

(a) Perform hold-out cross-validation by setting aside a fraction ( of the training set for validation.

```
[]: hold_out_rho = 0.3
    k = 5
    n_rep = 10
    def outCVkNN(X, Y, k, n_rep, hold_out_rho):
        n = len(X)
        n_hold_out = int(n*hold_out_rho)
        hold_out_accuracy = np.zeros(n_rep)
        train_accuracy = np.zeros(n_rep)
        for i in range(n_rep):
            shuffle_idx = np.random.permutation(n)
            X train = X[shuffle idx]
            Y_train = Y[shuffle_idx]
            X_hold_out = X_train[:n_hold_out]
            Y_hold_out = Y_train[:n_hold_out]
            X_train = X_train[n_hold_out:]
            Y_train = Y_train[n_hold_out:]
            Y_pred_hold_out = kNNClassify(X_train, Y_train, X_hold_out, k)
            hold_out_accuracy[i] = np.count_nonzero(Y_hold_out == Y_pred_hold_out)/
      →len(Y_hold_out)
            Y_pred_train = kNNClassify(X_train, Y_train, X_train, k)
             train_accuracy[i] = np.count_nonzero(Y_train == Y_pred_train)/
      ⇔len(Y_train)
        return np.round([np.mean(hold_out_accuracy)*100, np.
      →mean(train_accuracy)*100], 2)
[]: aaa = []
    for k in range(1, 23, 2):
        knnout = outCVkNN(X_train, Y_train, k, n_rep, hold_out_rho)
        print("k = ", k, ": ", knnout)
        aaa.append(knnout)
    k = 1 : [67.5 100.]
    k = 3 : [67.78 82.38]
    k = 5 : [74.17 80.6]
    k = 7 : [75.28 78.1]
    k = 9 : [75. 78.1]
    k = 11 : [73.89 79.76]
    k = 13 : [74.44 78.57]
    k = 15 : [72.22 77.38]
    k = 17 : [73.06 78.93]
    k = 19 : [71.94 79.17]
    k = 21 : [71.11 75.83]
[]: plt.plot(range(1, 23, 2), [x[0] for x in aaa], label="Hold-out")
    plt.plot(range(1, 23, 2), [x[1] for x in aaa], label="Training")
```

```
plt.legend()
plt.show()
```



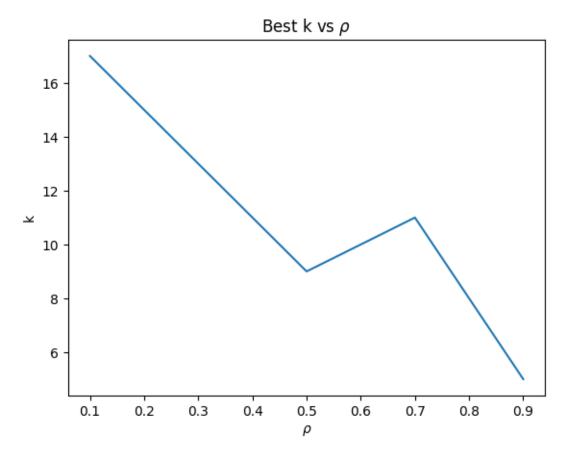
```
[]: k_best = np.argmax([x[0] for x in aaa])*2+1
print('k =', k_best, 'is the best k for hold-out')
```

### k = 7 is the best k for hold-out

(b) How is the value of k affected by (percentage of points held out) and number of repetitions? What does a large number of repetitions provide?

```
Rho = 0.1: k = 17 is the best k for hold-out
Rho = 0.3: k = 13 is the best k for hold-out
Rho = 0.5: k = 9 is the best k for hold-out
Rho = 0.7: k = 11 is the best k for hold-out
Rho = 0.9: k = 5 is the best k for hold-out

[]: plt.plot([0.1, 0.3, 0.5, 0.7, 0.9], best_k)
    plt.xlabel("$\\rho$")
    plt.ylabel("k")
    plt.title("Best k vs $\\rho$")
    plt.show()
```



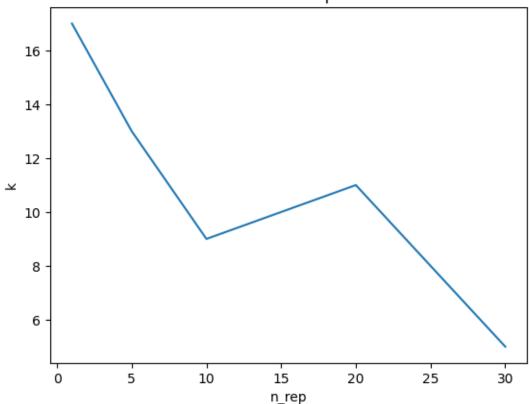
```
[]: for n_rep in [1, 5, 10, 20, 30]:
    print("n_rep = ", n_rep, ": ", outCVkNN(X_train, Y_train, 5, n_rep, 0.3))

n_rep = 1 : [77.78 79.76]
n_rep = 5 : [70.56 80.71]
n_rep = 10 : [70.28 81.55]
n_rep = 20 : [73.33 80.]
n_rep = 30 : [74.17 80.04]
```

```
[ ]: best_k_nrep = []
     for n_rep in [1, 5, 10, 20, 30]:
         # print("rho = ", rho, ": ", outCVkNN(X_train, Y_train, 5, 10, rho))
         aaa = []
         for k in range(1, 23, 2):
             knnout = outCVkNN(X_train, Y_train, k, n_rep, 0.3)
             aaa.append(knnout)
         best_k_nrep.append(np.argmax([x[0] for x in aaa])*2+1)
         \# print('N_rep = ' + str(rho) + ': k = ', np.argmax([x[0] for x in_l]))
      \Rightarrow aaa])*2+1, 'is the best k for hold-out')
         print('For = ' + str(n_rep) + ' repetitions: k = ', np.argmax([x[0] for x_{\sqcup}

→in aaa])*2+1, 'is the best')
    For = 1 repetitions: k = 13 is the best
    For = 5 repetitions: k = 7 is the best
    For = 10 repetitions: k = 15 is the best
    For = 20 repetitions: k = 11 is the best
    For = 30 repetitions: k = 15 is the best
[]: #k vs n_rep
     plt.plot([1, 5, 10, 20, 30], best_k)
     plt.xlabel('n_rep')
     plt.ylabel('k')
     plt.title('Best k vs No.of repetitions')
     plt.show()
```





(c) Apply the model obtained by cross-validation (i.e., best k) to the test set and check if there is an improvement on the classification error over the result of (1).

Classification accuracy: 66.125

```
[]: if acc_cv > accuracy:
        print("Improved accuracy over (1)")

else:
        print("No improvement over (1)")
```

Improved accuracy over (1)