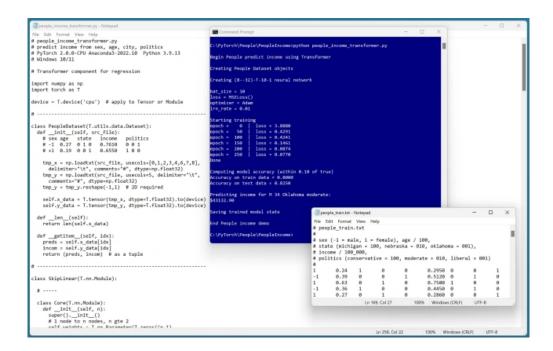
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## Regression Using a PyTorch Neural Network with a Transformer Component

Posted on December 1, 2023 by jamesdmccaffrey

Transformers are software modules that are the basis of large language models (GPT-4, Orca-2, LLaMA-2, etc.) A regression problem is one that predicts a single numeric value. Neural network regression systems are well-studied, but what happens if a Transformer is inserted into a regression system?



I put together a demo using one of my standard synthetic datasets. The goal is to predict a person's income (divided by \$100,000) from sex (male = -1, female = +1), age (divided by 100), State (Michigan = 100, Nebraska = 010, Oklahoma = 001), and political leaning (conservative = 100, moderate - 010, liberal = 001). The tab-delimited data looks like:

```
1 0.24 1 0 0 0.2950 0 0 1

-1 0.39 0 0 1 0.5120 0 1 0

1 0.63 0 1 0 0.7580 1 0 0

-1 0.36 1 0 0 0.4450 0 1 0

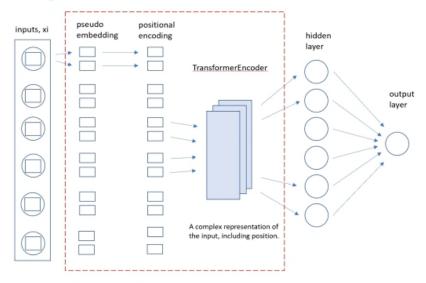
1 0.27 0 1 0 0.2860 0 0 1
```

There are 200 training items and 40 test items. The technique works but it's not clear if adding a Transformer to a regression system improves the system enough to warrant the added complexity.

For natural language problems, a Transformer component expects data in a very specific format. Each input

sentence is broken into integer tokens, each token is projected to an embedding vector, and each embedding vector is augmented with positional encoding. Therefore, my biggest challenge was to create a custom PyTorch layer module that transforms my input into a form that can be consumed by the Transformer component. I did so by implementing a custom SkipLinear module (I'm not sure why I used such a weird name).

## **Transformer Regression**



From a practical point of view, the major downside to adding a Transformer to a regression system is dealing with the five additional hyperparameters: pseudo-embedding size, positional dropout rate, number heads, internal feedforward size, number Transformer layer. I suspect that a regression system that incorporates a Transformer is most likely useful for very difficult problems with a very large dataset and a large number of predictor variables.







Neural systems have an element of randomness due to the random initialization of weights and biases. Here are three interesting sets of dice. Left: A pair of 7-sided dice. This design has generated a lot of commentary. I'm highly skeptical the dice are completely fair but they're probably good enough for board games where money isn't involved. Center: Skewed dice. Each side has the same shape so the dice are fair, subject to manufacturing tolerances. Right: Designer AKO ("another kind of dice") dice. Experiments show the dice are close to, but not completely, fair.

Demo code. Replace "lt" with Boolean less-than operator symbol. (My lame blog editor often chokes on symbols).

```
# predict income from sex, age, city, politics
# PyTorch 2.0.0-CPU Anaconda3-2022.10 Python 3.9.13
# Windows 10/11
# Transformer component for regression
import numpy as np
import torch as T
device = T.device('cpu') # apply to Tensor or Module
# -----
class PeopleDataset(T.utils.data.Dataset):
 def __init__(self, src_file):
   # sex age state income politics
   # -1 0.27 0 1 0 0.7610 0 0 1
   # +1 0.19 0 0 1 0.6550 1 0 0
   tmp x = np.loadtxt(src file, usecols=[0,1,2,3,4,6,7,8],
     delimiter="\t", comments="#", dtype=np.float32)
   tmp_y = np.loadtxt(src_file, usecols=5, delimiter="\t",
     comments="#", dtype=np.float32)
   tmp_y = tmp_y.reshape(-1,1) # 2D required
   self.x_data = T.tensor(tmp_x, dtype=T.float32).to(device)
   self.y_data = T.tensor(tmp_y, dtype=T.float32).to(device)
 def len (self):
   return len(self.x_data)
 def __getitem__(self, idx):
   preds = self.x data[idx]
   incom = self.y data[idx]
   return (preds, incom) # as a tuple
# -----
class SkipLinear(T.nn.Module):
 # ----
 class Core(T.nn.Module):
   def __init__(self, n):
     super(). init ()
     # 1 node to n nodes, n gte 2
     self.weights = T.nn.Parameter(T.zeros((n,1),
       dtype=T.float32))
     self.biases = T.nn.Parameter(T.tensor(n,
       dtype=T.float32))
     lim = 0.01
     T.nn.init.uniform_(self.weights, -lim, lim)
     T.nn.init.zeros (self.biases)
   def forward(self, x):
     wx= T.mm(x, self.weights.t())
     v = T.add(wx, self.biases)
     return v
```

```
def init (self, n in, n out):
   super(). init ()
   self.n_in = n_in; self.n_out = n_out
   if n out % n in != 0:
     print("FATAL: n out must be divisible by n in")
   n = n_out // n_in # num nodes per input
   self.lst modules = \
     T.nn.ModuleList([SkipLinear.Core(n) for \
       i in range(n in)])
  def forward(self, x):
   lst nodes = []
   for i in range(self.n in):
     xi = x[:,i].reshape(-1,1)
     oupt = self.lst modules[i](xi)
     lst_nodes.append(oupt)
   result = T.cat((lst nodes[0], lst nodes[1]), 1)
   for i in range(2,self.n in):
     result = T.cat((result, lst_nodes[i]), 1)
   result = result.reshape(-1, self.n_out)
   return result
# -----
class PositionalEncoding(T.nn.Module): # documentation code
  def init (self, d model: int, dropout: float=0.1,
  max len: int=5000):
   super(PositionalEncoding, self). init () # old syntax
   self.dropout = T.nn.Dropout(p=dropout)
   pe = T.zeros(max_len, d_model) # like 10x4
   position = \
     T.arange(0, max_len, dtype=T.float).unsqueeze(1)
   div term = T.exp(T.arange(0, d model, 2).float() * \
     (-np.log(10\ 000.0) / d\ model))
   pe[:, 0::2] = T.sin(position * div term)
   pe[:, 1::2] = T.cos(position * div_term)
   pe = pe.unsqueeze(0).transpose(0, 1)
   self.register_buffer('pe', pe) # allows state-save
  def forward(self, x):
   x = x + self.pe[:x.size(0), :]
   return self.dropout(x)
# -----
class TransformerNet(T.nn.Module):
  def __init__(self):
   super(TransformerNet, self).__init__()
   self.embed = SkipLinear(8, 32) # 8 inputs, each goes to 4
   self.pos enc = \
     PositionalEncoding(4, dropout=0.20) # positional
   self.enc layer = T.nn.TransformerEncoderLayer(d model=4,
     nhead=2, dim feedforward=10,
     batch_first=True) # d_model divisible by nhead
   self.trans enc = T.nn.TransformerEncoder(self.enc layer,
     num_layers=2) # 6 layers default
```

# ----

```
self.fc1 = T.nn.Linear(32, 10) # 8--32-T-10-1
   self.fc2 = T.nn.Linear(10, 1)
   # default weight and bias initialization
 def forward(self, x):
   z = self.embed(x) # 8 inpts to 32 embed
   z = z.reshape(-1, 8, 4) # bat seq embed
   z = self.pos enc(z)
   z = self.trans_enc(z)
   z = z.reshape(-1, 32) # torch.Size([bs, xxx])
   z = T.tanh(self.fcl(z))
   z = self.fc2(z) # regression: no activation
   return z
# -----
def accuracy(model, ds, pct_close):
 # assumes model.eval()
 # correct within pct of true income
 n_correct = 0; n_wrong = 0
 for i in range(len(ds)):
   X = ds[i][0].reshape(1,-1) # make it a batch
   Y = ds[i][1].reshape(1)
   with T.no grad():
     oupt = model(X)
                          # computed income
   if T.abs(oupt - Y) "lt" T.abs(pct_close * Y):
     n correct += 1
   else:
     n wrong += 1
 acc = (n correct * 1.0) / (n correct + n wrong)
 return acc
def accuracy_x(model, ds, pct_close):
 # all-at-once (quick)
 # assumes model.eval()
 X = ds.x data # all inputs
 Y = ds.y_data # all targets
 n_{items} = len(X)
 with T.no grad():
   pred = model(X) # all predicted incomes
 n_correct = T.sum((T.abs(pred - Y) "lt" \
   T.abs(pct close * Y)))
 result = (n_correct.item() / n_items) # scalar
 return result
# _______
def train(model, ds, bs, lr, me, le, test_ds):
 # dataset, bat_size, lrn_rate, max_epochs, log interval
 train_ldr = T.utils.data.DataLoader(ds, batch_size=bs,
   shuffle=True)
 loss_func = T.nn.MSELoss()
```

```
optimizer = T.optim.Adam(model.parameters(), lr=lr)
  for epoch in range(0, me):
   epoch loss = 0.0 # for one full epoch
   for (b idx, batch) in enumerate(train ldr):
     X = batch[0] # predictors
     y = batch[1] # target income
     optimizer.zero_grad()
     oupt = model(X)
     loss_val = loss_func(oupt, y) # a tensor
     epoch_loss += loss_val.item() # accumulate
     loss val.backward() # compute gradients
                        # update weights
     optimizer.step()
   if epoch % le == 0:
     print("epoch = %4d | loss = %0.4f" % \
       (epoch, epoch_loss))
     # model.eval()
     # print("----")
     # acc train = accuracy(model, ds, 0.10)
     # print("Accuracy on train data = %0.4f" % acc train)
     # acc_test = accuracy(model, test_ds, 0.10)
     # print("Accuracy on test data = %0.4f" % acc_test)
     # model.train()
     # print("----")
def main():
  # 0. get started
  print("\nBegin People predict income using Transformer ")
  T.manual_seed(0)
  np.random.seed(0)
  # 1. create Dataset objects
  print("\nCreating People Dataset objects ")
  train file = ".\\Data\\people train.txt"
  train ds = PeopleDataset(train file) # 200 rows
  test file = ".\\Data\\people test.txt"
  test_ds = PeopleDataset(test_file) # 40 rows
  # 2. create network
  print("\nCreating (8--32)-T-10-1 neural network ")
 net = TransformerNet().to(device)
# _______
  # 3. train model
 print("\nbat_size = 10 ")
  print("loss = MSELoss() ")
  print("optimizer = Adam ")
  print("lrn rate = 0.01 ")
  print("\nStarting training")
  net.train()
  train(net, train_ds, bs=10, lr=0.01, me=300,
   le=50, test ds=test ds)
  print("Done ")
```

```
_____
 # 4. evaluate model accuracy
 print("\nComputing model accuracy (within 0.10 of true) ")
 net.eval()
 acc_train = accuracy(net, train_ds, 0.10) # item-by-item
 print("Accuracy on train data = %0.4f" % acc_train)
 acc_test = accuracy_x(net, test_ds, 0.10) # all-at-once
 print("Accuracy on test data = %0.4f" % acc_test)
# ______
 # 5. make a prediction
 print("\nPredicting income for M 34 Oklahoma moderate: ")
 x = np.array([[-1, 0.34, 0,0,1, 0,1,0]],
   dtype=np.float32)
 x = T.tensor(x, dtype=T.float32).to(device)
 with T.no grad():
   pred_inc = net(x)
 pred_inc = pred_inc.item() # scalar
 print("$%0.2f" % (pred_inc * 100_000)) # un-normalized
# ______
 # 6. save model (state_dict approach)
 print("\nSaving trained model state")
 fn = ".\\Models\\people_income_model.pt"
 T.save(net.state dict(), fn)
 # model = Net()
 # model.load state dict(T.load(fn))
 # use model to make prediction(s)
 print("\nEnd People income demo ")
if __name__ == "__main__":
 main()
```

Training data. Tab-delimited. Replace space-space with tab or comma.

```
# people_train.txt
#
# sex (-1 = male, 1 = female), age / 100,
# state (michigan = 100, nebraska = 010, oklahoma = 001),
# income / 100_000,
# politics (conservative = 100, moderate = 010, liberal = 001)
#
1  0.24  1  0  0  0.2950  0  0  1
-1  0.39  0  0  1  0.5120  0  1  0
1  0.63  0  1  0  0.7580  1  0  0
-1  0.36  1  0  0  0.4450  0  1  0
1  0.27  0  1  0  0.2860  0  0  1
1  0.50  0  1  0  0.5650  0  1  0
```

```
1 0.50 0 0 1 0.5500 0 1 0
-1 0.19 0 0 1 0.3270 1 0 0
1 0.22 0 1 0 0.2770 0 1 0
-1 0.39 0 0 1 0.4710 0 0 1
1 0.34 1 0 0 0.3940 0 1 0
-1 0.22 1 0 0 0.3350 1 0 0
1 0.35 0 0 1 0.3520 0 0 1
-1 0.33 0 1 0 0.4640 0 1 0
1 0.45 0 1 0 0.5410 0 1 0
1 0.42 0 1 0 0.5070 0 1 0
-1 0.33 0 1 0 0.4680 0 1 0
1 0.25 0 0 1 0.3000 0 1 0
-1 0.31 0 1 0 0.4640 1 0 0
1 0.27 1 0 0 0.3250 0 0 1
1 0.48 1 0 0 0.5400 0 1 0
-1 0.64 0 1 0 0.7130 0 0 1
1 0.61 0 1 0 0.7240 1 0 0
 0.54 0 0 1 0.6100 1 0 0
1 0.29 1 0 0 0.3630
                   1 0 0
 0.50 0 0 1 0.5500 0 1 0
1
1 0.55 0 0 1 0.6250 1 0 0
1 0.40 1 0 0 0.5240 1
                      0 0
1 0.22 1 0 0 0.2360 0 0 1
1 0.68 0 1 0 0.7840 1 0 0
-1 0.60 1 0 0 0.7170 0 0 1
-1 0.34 0 0 1 0.4650 0 1 0
-1 0.25 0 0 1 0.3710 1 0 0
-1 0.31 0 1 0 0.4890 0 1 0
1 0.43 0 0 1 0.4800 0 1 0
1 0.58 0 1 0 0.6540 0 0 1
-1 0.55 0 1 0 0.6070 0 0 1
-1 0.43 0 1 0 0.5110 0 1 0
-1 0.43 0 0 1 0.5320 0 1 0
-1 0.21 1 0 0 0.3720 1 0 0
1 0.55 0 0 1 0.6460 1 0 0
1 0.64 0 1 0 0.7480 1 0 0
-1 0.41 1 0 0 0.5880 0 1 0
1 0.64 0 0 1 0.7270 1 0 0
-1 0.56 0 0 1 0.6660 0 0 1
1 0.31 0 0 1 0.3600 0 1 0
-1 0.65 0 0 1 0.7010 0 0 1
1 0.55 0 0 1 0.6430 1 0 0
-1 0.25 1 0 0 0.4030 1 0 0
1 0.46 0 0 1 0.5100 0 1 0
-1 0.36 1 0 0 0.5350 1 0 0
1 0.52 0 1 0 0.5810 0 1 0
1 0.61 0 0 1 0.6790 1 0 0
1 0.57 0 0 1 0.6570 1 0 0
-1 0.46 0 1 0 0.5260 0 1 0
-1 0.62 1 0 0 0.6680 0 0 1
1 0.55 0 0 1 0.6270 1 0 0
-1 0.22 0 0 1 0.2770 0
                      1
-1 0.50 1 0 0 0.6290 1 0 0
-1 0.32 0 1 0 0.4180 0 1 0
  0.21 0 0 1 0.3560
                    1
1 0.44 0 1 0 0.5200 0 1 0
1 0.46 0 1 0 0.5170 0 1 0
1 0.62 0 1 0 0.6970 1
1 0.57 0 1 0 0.6640 1 0 0
```

```
-1 0.67 0 0 1 0.7580 0 0 1
1 0.29 1 0 0 0.3430 0 0 1
1 0.53 1 0 0 0.6010 1 0 0
-1 0.44 1 0 0 0.5480 0 1 0
1 0.46 0 1 0 0.5230 0 1 0
-1 0.20 0 1 0 0.3010 0 1 0
-1 0.38 1 0 0 0.5350 0 1 0
 0.50 0 1 0 0.5860 0 1 0
1 0.33 0 1 0 0.4250 0 1 0
-1 0.33 0 1 0 0.3930 0 1 0
1 0.26 0 1 0 0.4040 1 0 0
1 0.58 1 0 0 0.7070 1 0 0
1 0.43 0 0 1 0.4800 0 1 0
-1 0.46 1 0 0 0.6440 1 0 0
1 0.60 1 0 0 0.7170 1 0 0
-1 0.42 1 0 0 0.4890 0 1 0
-1 0.56 0 0 1 0.5640 0 0 1
-1 0.62 0 1 0 0.6630 0 0 1
-1 0.50 1 0 0 0.6480 0 1 0
1 0.47 0 0 1 0.5200 0 1 0
-1 0.67 0 1 0 0.8040 0 0 1
-1 0.40 0 0 1 0.5040 0 1 0
1 0.42 0 1 0 0.4840 0 1 0
1 0.64 1 0 0 0.7200 1 0 0
-1 0.47 1 0 0 0.5870 0 0 1
1 0.45 0 1 0 0.5280 0 1 0
-1 0.25 0 0 1 0.4090 1 0 0
1 0.38 1 0 0 0.4840 1 0 0
1 0.55 0 0 1 0.6000 0 1 0
-1 0.44 1 0 0 0.6060 0 1 0
1 0.33 1 0 0 0.4100 0 1 0
1 0.34 0 0 1 0.3900 0 1 0
1 0.27 0 1 0 0.3370 0 0 1
1 0.32 0 1 0 0.4070 0 1 0
1 0.42 0 0 1 0.4700 0 1 0
-1 0.24 0 0 1 0.4030 1 0 0
1 0.42 0 1 0 0.5030 0 1 0
1 0.25 0 0 1 0.2800 0 0 1
1 0.51 0 1 0 0.5800 0 1 0
-1 0.55 0 1 0 0.6350 0 0 1
1 0.44 1 0 0 0.4780 0 0 1
-1 0.18 1 0 0 0.3980 1 0 0
-1 0.67 0 1 0 0.7160 0 0 1
1 0.45 0 0 1 0.5000 0 1 0
1 0.48 1 0 0 0.5580 0 1 0
-1 0.25 0 1 0 0.3900 0 1 0
-1 0.67 1 0 0 0.7830 0 1 0
1 0.37 0 0 1 0.4200 0 1 0
-1 0.32 1 0 0 0.4270 0 1 0
1 0.48 1 0 0 0.5700 0 1 0
-1 0.66 0 0 1 0.7500 0 0 1
1 0.61 1 0 0 0.7000 1 0 0
-1 0.58 0 0 1 0.6890 0 1 0
1 0.19 1 0 0 0.2400 0 0 1
1 0.38 0 0 1 0.4300 0 1 0
-1 0.27 1 0 0 0.3640 0 1 0
1 0.42 1 0 0 0.4800 0 1 0
1 0.60 1 0 0 0.7130 1 0 0
-1 0.27 0 0 1 0.3480 1 0 0
```

```
1 0.29 0 1 0 0.3710 1 0 0
-1 0.43 1 0 0 0.5670 0 1 0
1 0.48 1 0 0 0.5670 0 1 0
1 0.27 0 0 1 0.2940 0 0 1
-1 0.44 1 0 0 0.5520 1 0 0
1 0.23 0 1 0 0.2630 0 0 1
-1 0.36 0 1 0 0.5300 0 0 1
1 0.64 0 0 1 0.7250 1 0 0
1 0.29 0 0 1 0.3000 0 0 1
-1 0.33 1 0 0 0.4930 0 1 0
-1 0.66 0 1 0 0.7500 0 0 1
-1 0.21 0 0 1 0.3430 1 0 0
1 0.27 1 0 0 0.3270 0 0 1
1 0.29 1 0 0 0.3180 0 0 1
-1 0.31 1 0 0 0.4860 0 1 0
1 0.36 0 0 1 0.4100 0 1 0
1 0.49 0 1 0 0.5570 0 1 0
-1 0.28 1 0 0 0.3840 1 0 0
-1 0.43 0 0 1 0.5660 0 1 0
-1 0.46 0 1 0 0.5880 0 1 0
1 0.57 1 0 0 0.6980 1 0 0
-1 0.52 0 0 1 0.5940 0 1 0
-1 0.31 0 0 1 0.4350 0 1 0
-1 0.55 1 0 0 0.6200 0 0 1
1 0.50 1 0 0 0.5640 0 1 0
1 0.48 0 1 0 0.5590 0 1 0
-1 0.22 0 0 1 0.3450 1 0 0
1 0.59 0 0 1 0.6670 1 0 0
1 0.34 1 0 0 0.4280 0 0 1
-1 0.64 1 0 0 0.7720 0 0 1
1 0.29 0 0 1 0.3350 0 0 1
-1 0.34 0 1 0 0.4320 0 1 0
-1 0.61 1 0 0 0.7500 0 0 1
1 0.64 0 0 1 0.7110 1 0 0
-1 0.29 1 0 0 0.4130 1 0 0
1 0.63 0 1 0 0.7060 1 0 0
-1 0.29 0 1 0 0.4000 1 0 0
-1 0.51 1 0 0 0.6270 0 1 0
-1 0.24 0 0 1 0.3770 1 0 0
1 0.48 0 1 0 0.5750 0 1 0
1 0.18 1 0 0 0.2740 1 0 0
1 0.18 1 0 0 0.2030 0 0 1
1 0.33 0 1 0 0.3820 0 0 1
-1 0.20 0 0 1 0.3480 1 0 0
1 0.29 0 0 1 0.3300 0 0 1
-1 0.44 0 0 1 0.6300 1 0 0
-1 0.65 0 0 1 0.8180 1 0 0
-1 0.56 1 0 0 0.6370 0 0 1
-1
  0.52 0 0 1 0.5840
                    0
                       1
-1 0.29 0 1 0 0.4860 1 0 0
-1 0.47 0 1 0 0.5890 0 1 0
1 0.68 1 0 0 0.7260 0 0
1 0.31 0 0 1 0.3600 0 1 0
1 0.61 0 1 0 0.6250 0 0 1
1 0.19 0 1 0 0.2150 0 0
1 0.38 0 0 1 0.4300 0 1 0
-1 0.26 1 0 0 0.4230 1 0 0
1 0.61 0 1 0 0.6740 1 0 0
1 0.40 1 0 0 0.4650 0 1 0
```

```
0
               0 0.6520
  0.56
                0.6750
                  0.6600
  0.52
                 0.5630
   0.18
            0
              0
                  0.2980
   0.56
                  0.5930
   0.52
         0
              0
                  0.6440
           1
-1
   0.18
        0 1
              0
                  0.2860
   0.58
              0
                  0.6620
   0.39
        0
           1
              0
                  0.5510
   0.46
         1
           0
               0
                  0.6290
   0.60
         1
            0
              0
                  0.7270
                         0
                 0.4070
  0.36
       0 1
             0
                        0
                 0.5230
  0.28 1
           0
             0
                 0.3130
                           0
                        0
  0.54 0 0 1 0.6260
                        1
```

Test data. Tab-delimited. Replace space-space with tab or comma.

```
# people_test.txt
   0.51 1 0 0
-1
                  0.6120
            1
               0
                  0.4610
  0.55
                 0.6270
  0.25
           0
              1
                 0.2620
                 0.3730
  0.33
        0
           0
              1
                         0
                  0.4620
  0.65
                 0.7270
   0.43
            1
               0
                  0.5140
                 0.7270
  0.61
        0
              0
           1
  0.52
        0
           1
              0
                 0.6360
                0.3350
   0.29
                 0.3140
            0
                  0.5940
               1
                 0.5200
              1
   0.49
            0
               0
                  0.5860
   0.3
                 0.3920
   0.61
         0
            0
               1
                  0.6960
                  0.5870
  0.3
                0.3450
   0.51
         0
            0
               1
                  0.5800
                  0.3880
   0.49
            0
               0
                  0.6450
  0.66
        0
          0 1
                 0.7450
                  0.7690
   0.65
               0
   0.46
                  0.5800
            1
               0
                  0.5180
         0
            0
               1
                  0.6360
   0.29
            0
               0
                  0.4480
-1
   0.57
         0
            0
               1
                  0.6930
   0.2 1 0 0 0.2870
   0.35
         1 0 0 0.4340
```

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James D. McCaffrey

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