

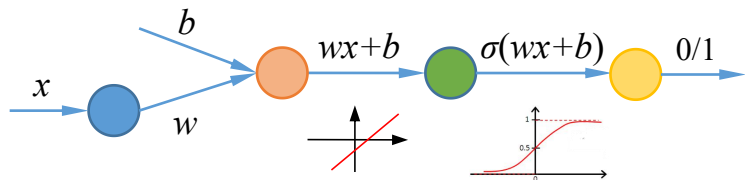


11.2 实例：实现一元逻辑回归

逻辑回归

一元逻辑回归

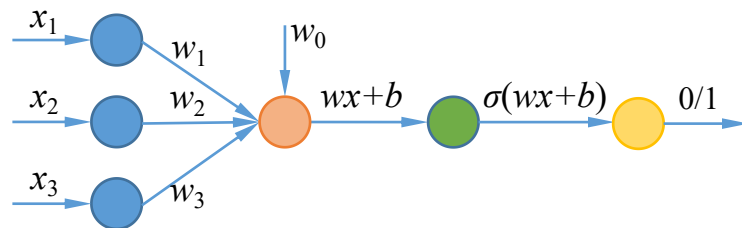
$$y = \sigma(wx + b) = \frac{1}{1 + e^{-(wx+b)}}$$



准确率 = $\frac{\text{正确分类的样本数}}{\text{总样本数}}$

多元逻辑回归

$$y = \sigma(W^T X) = \frac{1}{1 + e^{-W^T X}}$$



交叉熵损失: $Loss = -\frac{1}{n} \sum_{i=1}^n [y_i \ln \hat{y}_i + (1 - y_i) \ln(1 - \hat{y}_i)]$



□ sigmoid()函数

$$y = \frac{1}{1 + e^{-(wx+b)}}$$

```
In [1]: import tensorflow as tf  
print("TensorFlow version:", tf.__version__)
```

TensorFlow version: 2.0.0

```
In [2]: import numpy as np
```

```
In [3]: x=np.array([1.,2.,3.,4.])
```

```
In [4]: w = tf.Variable(1.)  
b = tf.Variable(1.)
```

```
In [5]: 1/(1+tf.exp(-(w*x+b)))
```

```
Out[5]: <tf.Tensor: id=25, shape=(4,), dtype=float32, numpy=array  
([0.880797 , 0.95257413, 0.98201376, 0.9933072 ], dtype=  
float32)>
```



□ 交叉熵损失函数 $Loss = -\sum_{i=1}^n [y_i \ln \hat{y}_i + (1 - y_i) \ln(1 - \hat{y}_i)]$

```
In [6]: y=np.array([0,0,1,1])  
pred=np.array([0.1, 0.2, 0.8, 0.49])
```

```
In [7]: 1-y
```

```
Out[7]: array([1, 1, 0, 0])
```

```
In [8]: 1-pred
```

```
Out[8]: array([0.9, 0.8, 0.2, 0.51])
```

```
In [9]: -tf.reduce_sum(y*tf.math.log(pred)+(1-y)*tf.math.log(1-pred))
```

```
Out[9]: <tf.Tensor: id=37, shape=(), dtype=float64, numpy=1.2649975061637104>
```

```
In [10]: -tf.reduce_mean(y*tf.math.log(pred)+(1-y)*tf.math.log(1-pred))
```

```
Out[10]: <tf.Tensor: id=49, shape=(), dtype=float64, numpy=0.3162493765409276>
```



□ 准确率

$$= \frac{\text{正确分类的样本数}}{\text{总样本数}}$$

```
In [11]: y=np.array([0,0,1,1])
         pred=np.array([0.1, 0.2, 0.8, 0.49])

In [12]: tf.round(pred)
Out[12]: <tf.Tensor: id=51, shape=(4,), dtype=float64, numpy=array([0., 0., 1., 0.]>

In [13]: tf.equal(tf.round(pred), y)
Out[13]: <tf.Tensor: id=55, shape=(4,), dtype=bool, numpy=array([ True,  True,  True, False])>

In [14]: tf.cast(tf.equal(tf.round(pred), y), tf.int8)
Out[14]: <tf.Tensor: id=60, shape=(4,), dtype=int8, numpy=array([1, 1, 1, 0], dtype=int8)>

In [15]: tf.reduce_mean(tf.cast(tf.equal(tf.round(pred), y), tf.float32))
Out[15]: <tf.Tensor: id=67, shape=(), dtype=float32, numpy=0.75>

In [16]: tf.round(0.5)
Out[16]: <tf.Tensor: id=69, shape=(), dtype=float32, numpy=0.0>

In [17]: tf.round(0.500001)
Out[17]: <tf.Tensor: id=71, shape=(), dtype=float32, numpy=1.0>
```



11.2 实例：实现一元逻辑回归

where (condition, a, b)

```
In [18]: pred=np.array([0.1, 0.2, 0.8, 0.49])
```

```
In [19]: tf.where(pred<0.5, 0, 1)
```

```
Out[19]: <tf.Tensor: id=75, shape=(4,), dtype=int32, numpy=array([0, 0, 1, 0])>
```

```
In [20]: pred<0.5
```

```
Out[20]: array([ True,  True, False,  True])
```

```
In [21]: tf.where(pred<0.4, 0, 1)
```

```
Out[21]: <tf.Tensor: id=79, shape=(4,), dtype=int32, numpy=array([0, 0, 1, 1])>
```



11.2 实例：实现一元逻辑回归

```
In [22]: pred=np.array([0.1, 0.2, 0.8, 0.49])
```

```
a=np.array([1,2,3,4])  
b=np.array([10,20,30,40])
```

```
In [23]: tf.where(pred<0.5, a, b)
```

参数a,b是数组

```
Out[23]: <tf.Tensor: id=83, shape=(4,), dtype=int32, numpy=array([ 1,  2, 30,  4])>
```

```
In [24]: tf.where(pred>=0.5)
```

参数a,b缺省

```
Out[24]: <tf.Tensor: id=85, shape=(1, 1), dtype=int64, numpy=array([[2]], dtype=int64)>
```

```
In [25]: y=np.array([0,0,1,1])  
pred=np.array([0.1, 0.2, 0.8, 0.49])
```

计算准确率

```
In [26]: tf.reduce_mean(tf.cast(tf.equal(tf.where(pred<0.5, 0, 1), y), tf.float32))
```

```
Out[26]: <tf.Tensor: id=94, shape=(), dtype=float32, numpy=0.75>
```



11.2 实例：实现一元逻辑回归

■ 房屋销售记录

序号	面积 (平方米)	类型	序号	面积 (平方米)	类型
1	137.97	1	9	106.69	0
2	104.50	1	10	<u>140.05</u>	1
3	100.00	0	11	53.75	0
4	<u>126.32</u>	1	12	46.91	0
5	79.20	0	13	68.00	0
6	99.00	1	14	63.02	0
7	124.00	1	15	81.26	0
8	114.00	0	16	86.21	0

0: 普通住宅
1: 高档住宅



11.2 实例：实现一元逻辑回归

加载数据

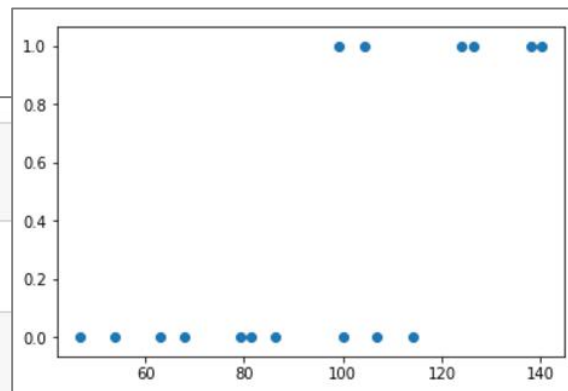
```
In [1]: import tensorflow as tf  
print("TensorFlow version:", tf.__version__)
```

TensorFlow version: 2.0.0

```
In [2]: import numpy as np  
import matplotlib.pyplot as plt
```

```
In [3]: x = np.array([137.97, 104.50, 100.00, 126.32, 79.20, 99.00, 124.00, 114.00,  
                    106.69, 140.05, 53.75, 46.91, 68.00, 63.02, 81.26, 86.21])  
y = np.array([1, 1, 0, 1, 0, 1, 1, 0, 0, 1, 0, 0, 0, 0, 0, 0])
```

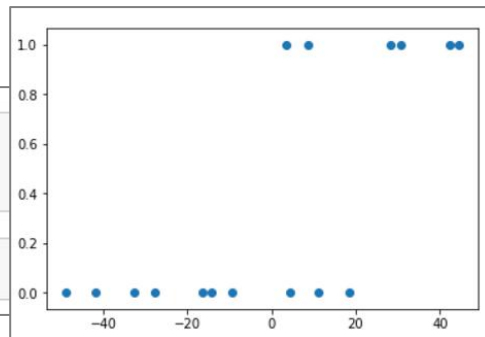
```
In [4]: plt.scatter(x, y)
```



□ 数据处理

```
In [5]: x_train=x-np.mean(x)  
        y_train=y
```

```
In [6]: plt.scatter(x_train,y_train)
```



□ 设置超参数

```
In [7]: learn_rate = 0.005  
        iter=5  
        display_step=1
```

□ 设置模型变量初始值

```
In [8]: np.random.seed(612)  
        w = tf.Variable(np.random.randn())  
        b = tf.Variable(np.random.randn())
```



11.2 实例：实现一元逻辑回归

■ 训练模型

```
In [9]: cross_train=[]
        acc_train=[]

        for i in range(0, iter+1):

            with tf.GradientTape() as tape:
                pred_train = 1/(1+tf.exp(-(w*x_train+b)))
                Loss_train = -tf.reduce_mean(y_train*tf.math.log(pred_train)+(1-y_train)*tf.math.log(1-pred_train))
                Accuracy_train = tf.reduce_mean(tf.cast(tf.equal(tf.where(pred_train<0.5, 0, 1), y_train), tf.float32))

            cross_train.append(Loss_train)
            acc_train.append(Accuracy_train)

            dL_dw, dL_db = tape.gradient(Loss_train, [w, b])

            w.assign_sub(learn_rate*dL_dw)
            b.assign_sub(learn_rate*dL_db)

            if i % display_step == 0:
                print("i: %i, Train Loss: %f, Accuracy: %f" % (i, Loss_train, Accuracy_train))
```

```
i: 0, Train Loss: 0.852807, Accuracy: 0.625000 10/16
i: 1, Train Loss: 0.400259, Accuracy: 0.875000 14/16
i: 2, Train Loss: 0.341504, Accuracy: 0.812500 13/16
i: 3, Train Loss: 0.322571, Accuracy: 0.812500
i: 4, Train Loss: 0.313972, Accuracy: 0.812500
i: 5, Train Loss: 0.309411, Accuracy: 0.812500
```

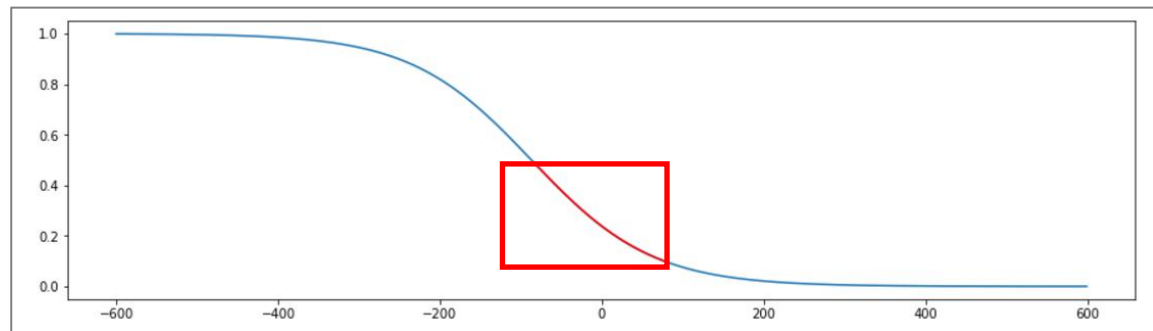
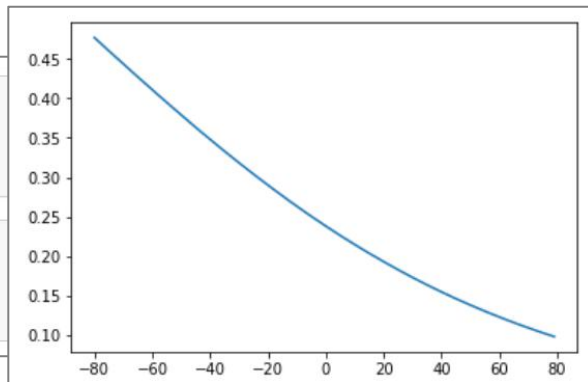


11.2 实例：实现一元逻辑回归

使用初始权值时的sigmoid函数

```
In [8]: np.random.seed(612)
w = tf.Variable(np.random.randn())
b = tf.Variable(np.random.randn())
```

```
In [9]: x_=range(-80,80)
y_=1/(1+tf.exp(-(w*x_+b)))
plt.plot(x_, y_)
```



11.2 实例：实现一元逻辑回归

```
In [10]: plt.scatter(x_train, y_train)
plt.plot(x_, y_, color="red", linewidth=3)

cross_train=[]
acc_train=[]

for i in range(0, iter+1):

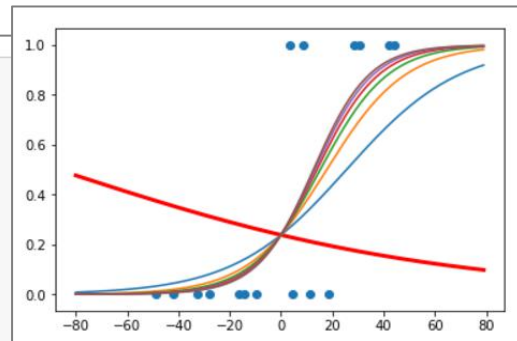
    with tf.GradientTape() as tape:
        pred_train = 1/(1+tf.exp(-(w*x_train+b)))
        Loss_train = -tf.reduce_mean(y_train*tf.math.log(pred_train)+(1-y_train)*tf.math.log(1-pred_train))
        Accuracy_train = tf.reduce_mean(tf.cast(tf.equal(tf.where(pred_train<0.5, 0, 1), y_train), tf.float32))

        cross_train.append(Loss_train)
        acc_train.append(Accuracy_train)

    dL_dw, dL_db = tape.gradient(Loss_train, [w, b])

    w.assign_sub(learn_rate*dL_dw)
    b.assign_sub(learn_rate*dL_db)

    if i % display_step == 0:
        print("i: %i, Train Loss: %f, Accuracy: %f" % (i, Loss_train, Accuracy_train))
        y_ = 1/(1+tf.exp(-(w*x_+b)))
        plt.plot(x_, y_)
```



11.2 实例：实现一元逻辑回归

```
In [11]: x_test=[128.15, 45.00, 141.43, 106.27, 99.00, 53.84, 85.36, 70.00, 162.00, 114.60]
```

```
In [12]: pred_test=1/(1+tf.exp(-(w*(x_test-np.mean(x))+b)))
```

```
In [13]: y_test=tf.where(pred_test<0.5, 0, 1)
```

```
In [14]: for i in range(len(x_test)):  
         print(x_test[i], "\t", pred_test[i].numpy(), "\t", y_test[i].numpy(), "\t")
```

128.15	0.8610252	1
45.0	0.0029561974	0
141.43	0.9545566	1
106.27	0.45318928	0
99.0	0.2981362	0
53.84	0.00663888	0
85.36	0.108105935	0
70.0	0.028681064	0
162.0	0.9928677	1
114.6	0.6406205	1



11.2 实例：实现一元逻辑回归

```
In [15]: plt.scatter(x_test, y_test)

x_ = np.array(range(-80, 80))
y_ = 1 / (1 + tf.exp(-(w * x_ + b)))
plt.plot(x_ + np.mean(x), y_)
plt.show()
```

