Homework 06

The UCI ML hand-written digits datasets contains 8x8 images of digits belonging to 10 different classes:

```
In [18]:
         import sklearn
         from sklearn.datasets import load_digits
         dataset = load_digits()
         x, y = dataset.data, dataset.target
         print("predictors shape =", x.shape)
         print("labels shape =", y.shape)
         print("n. unique labels =", len(np.unique(y)))
         predictors shape = (1797, 64)
         labels shape = (1797,)
         n. unique labels = 10
In [21]: import numpy as np
         import matplotlib.pyplot as plt
         plt.figure(figsize=(8,3))
         for index, (image, label) in enumerate(zip(x[0:5], y[0:5])):
              plt.subplot(1, 5, index + 1)
             plt.imshow(np.reshape(image, (8,8)), cmap=plt.cm.gray)
             plt.title('Label: %i\n' % label, fontsize = 10)
              Label: 0
                          Label: 1
                                     Label: 2
                                                 Label: 3
                                                            Label: 4
```

- 1. Normalize the matrix of predictors and perform a train/test split using train_test_split from sklearn library.
- 2. Use pyro to write a multinomial bayesian logistic regression model¹. You should define both a guide() function and a model() function. Use a Categorical distributions on the outcomes to solve this multiclass classification problem.
- 3. Run SVI inference using pyro Adam optimizer and plot the ELBO loss using matplotlib.plot function.

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4. Evaluate your model on the test data: compute the overall test accuracy and the class-wise accuracy for the 10 categories.

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¹ Section "Bayesian logistic regression" in notebook 07.