Session 1 Challenge

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```
In [1]: # For data handling and visualization
    import numpy as np
    import pandas as pd
    import matplotlib.pyplot as plt
```

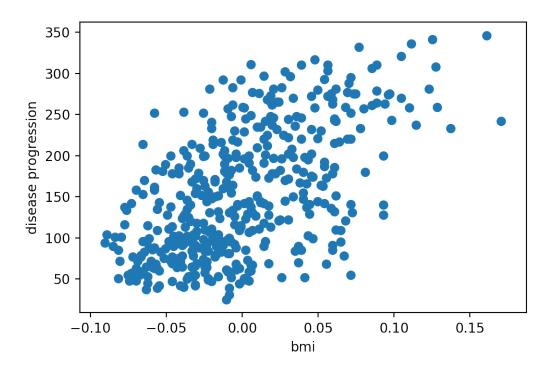
1 Linear Regression example

https://scikit-learn.org/stable/datasets/index.html#diabetes-dataset

```
In [2]: \# Load the dataset
        from sklearn import datasets
        diabetes = datasets.load_diabetes()
In [3]: # Get input, output, and their names
        X = diabetes.data
        y = diabetes.target
        names = diabetes.feature_names
In [4]: # First 5 data points
        df = pd.DataFrame(np.concatenate((X, y[:, np.newaxis]), axis=1), columns=names + ['dis
        df.head()
Out [4]:
                                      bmi
                                                 bp
                                                                      s2
                                                                                 s3
                age
        0.038076 \quad 0.050680 \quad 0.061696 \quad 0.021872 \quad -0.044223 \quad -0.034821 \quad -0.043401
        1 \ -0.001882 \ -0.044642 \ -0.051474 \ -0.026328 \ -0.008449 \ -0.019163 \ \ 0.074412
        2 0.085299 0.050680 0.044451 -0.005671 -0.045599 -0.034194 -0.032356
        3 -0.089063 -0.044642 -0.011595 -0.036656 0.012191 0.024991 -0.036038
        4 0.005383 -0.044642 -0.036385 0.021872 0.003935 0.015596 0.008142
                                          disease progression
                 s4
                            s5
        0 -0.002592 0.019908 -0.017646
                                                          151.0
                                                          75.0
        1 -0.039493 -0.068330 -0.092204
        2 -0.002592 0.002864 -0.025930
                                                         141.0
        3 0.034309 0.022692 -0.009362
                                                         206.0
        4 -0.002592 -0.031991 -0.046641
                                                         135.0
In [5]: # Only one feature
        bmi = X[:, np.newaxis, 2]
```

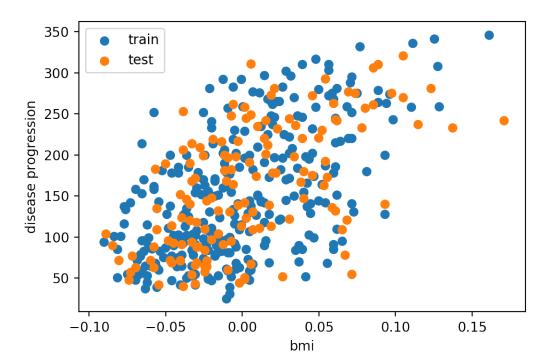
```
In [6]: # Plot bmi vs. target variable
    plt.figure(dpi=200)
    plt.scatter(bmi, y)
    plt.xlabel('bmi')
    plt.ylabel('disease progression')
```

Out[6]: Text(0, 0.5, 'disease progression')

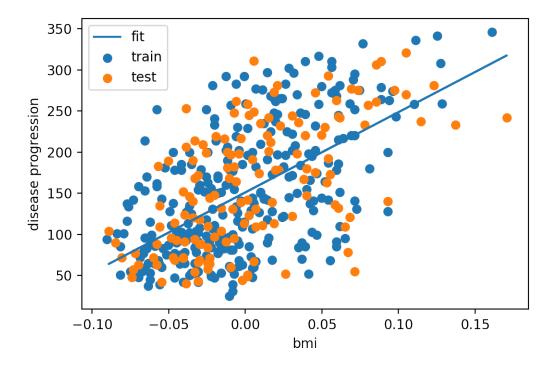


```
plt.xlabel('bmi')
plt.ylabel('disease progression')
plt.legend()
```

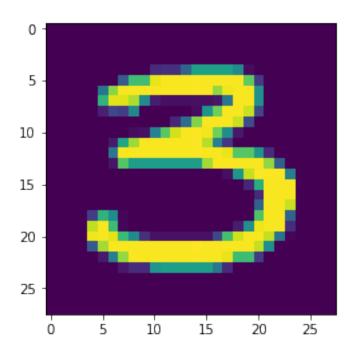
Out[9]: <matplotlib.legend.Legend at 0x11e1bd9e8>



```
In [14]: # Quantify the error
        preds[:10] - y_test[:10]
Out[14]: array([ -52.21389021, 62.10097299, -14.11883594, -51.06735092,
               -139.56833227, -11.61981729, 105.1821584, -51.20793713,
                 -7.92872741, 10.33661346])
In [15]: # Use absolute values to avoid positive/negative errors canceling each other
         abs(preds[:10] - y_test[:10])
Out[15]: array([ 52.21389021, 62.10097299, 14.11883594, 51.06735092,
               139.56833227, 11.61981729, 105.1821584, 51.20793713,
                 7.92872741, 10.33661346])
In [16]: # Find the mean abs error
        np.mean(abs(preds[:10] - y test[:10]))
Out[16]: 50.53446360349993
In [17]: # Find the mean abs error, for all test data
        np.mean(abs(preds - y_test))
Out[17]: 50.59683538302396
In [18]: # This and many other metrics are available in sklearn
        from sklearn import metrics
        metrics.mean_absolute_error(y_test, preds)
Out[18]: 50.59683538302396
In [19]: # Plot train/test data with fit
        plt.figure(dpi=200)
        plt.scatter(X_train, y_train, label='train')
        plt.plot(X_test, model1.predict(X_test), label='fit')
        plt.scatter(X_test, y_test, label='test')
        plt.xlabel('bmi')
        plt.ylabel('disease progression')
        plt.legend()
Out[19]: <matplotlib.legend.Legend at 0x11ea96f28>
```



2 Deep learning example

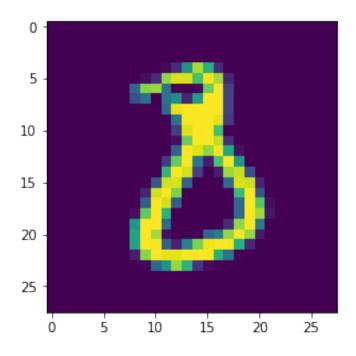


In [22]: # Build the architecture
 from keras.models import Sequential
 from keras.layers import Conv2D, Flatten, Activation, Dense

model2 = Sequential()
 model2.add(Conv2D(32, (3, 3), padding='same', input_shape=(28, 28, 1)))
 model2.add(Activation('relu'))
 model2.add(Conv2D(32, (3, 3), strides=2, padding='same'))
 model2.add(Activation('relu'))
 model2.add(Flatten())
 model2.add(Dense(10))
 model2.add(Activation('softmax'))
 model2.summary()

Layer (type)	Output Shape	Param #
conv2d_1 (Conv2D)	(None, 28, 28, 32)	320
activation_1 (Activation)	(None, 28, 28, 32)	0
conv2d_2 (Conv2D)	(None, 14, 14, 32)	9248
activation_2 (Activation)	(None, 14, 14, 32)	0
flatten_1 (Flatten)	(None, 6272)	0

```
(None, 10)
dense_1 (Dense)
                                                 62730
activation_3 (Activation) (None, 10)
______
Total params: 72,298
Trainable params: 72,298
Non-trainable params: 0
______
In [23]: # Set the optimizer and the loss
        from keras.optimizers import Adam, SGD
        opt = SGD(lr=0.001)
        model2.compile(optimizer=opt, loss='binary_crossentropy', metrics=['accuracy'])
In [24]: # Put data into suitable shape
        from keras.utils import to_categorical
        y_test = to_categorical(y_test)
        y_train = to_categorical(y_train)
        x_{train} = x_{train.reshape}(-1, 28, 28, 1)
        x \text{ test} = x \text{ test.reshape}(-1, 28, 28, 1)
In [25]: # Train and test
        H = model2.fit(x_train, y_train, batch_size=32, epochs=1, validation_data=(x_test, y_
Train on 60000 samples, validate on 10000 samples
Epoch 1/1
60000/60000 [=============== ] - 53s 889us/step - loss: 0.1489 - acc: 0.9710 - va
In [26]: # Random image from the test set
        index = np.random.randint(0, 10000)
        random_image = x_test[np.newaxis, index]
        plt.imshow(random_image.reshape(28, 28))
        print('Label:', np.argmax(y_test[index]))
        print('Prediction: ', np.argmax(model2.predict(random_image))) # model.predict(image
Label: 8
Prediction: 3
```



3 Challenge 1

- Repeat the example: predict disease progression from bmi
- Check errors with different metrics e.g. mean squared error (mse) https://scikit-learn.org/stable/modules/classes.html#module-sklearn.metrics
- Compare mse with mae
- Find the intercept and slope using sklearn.linear_model.LinearRegression attributes https://scikit-learn.org/stable/modules/generated/sklearn.linear_model.LinearRegression.html
- Instead of bmi only, use more features and fit again, check if the performance improves
- Use other algorithms e.g. Random Forests

4 Data = Signal + Noise

- Data generation
 - Signal
 - Noise
 - Signal + Noise

```
In [28]: # Newton's second law as signal
         m = 2 \# kq
         F = 10 \# N
         a = F/m \# m/s2
         \# a = intercept + slope * F
         a
Out[28]: 5.0
In [29]: # 10 random F's between 0 and 1
         F = np.random.rand(10, 1)
         F
Out[29]: array([[0.27265566],
                 [0.45639664],
                 [0.59645395],
                 [0.93229163],
                 [0.42039381],
                 [0.79091579],
                 [0.92921021],
                 [0.89619034],
                 [0.93065236],
                 [0.95336649]])
In [30]: # 10 random F's between 0 and 100
         F = np.random.rand(10, 1)*100
Out[30]: array([[17.48382141],
                 [76.99769087],
                 [ 9.11378162],
                 [89.1453672],
                 [69.00352034],
                 [18.27328023],
                 [93.63434462],
                 [41.13464976],
                 [56.54294344],
                [20.48335529]])
In [31]: # Calculate a using Newton's second law
         a = F/m
         a
Out[31]: array([[ 8.7419107 ],
                [38.49884543],
```

```
[ 4.55689081],

[44.5726836],

[34.50176017],

[ 9.13664012],

[46.81717231],

[20.56732488],

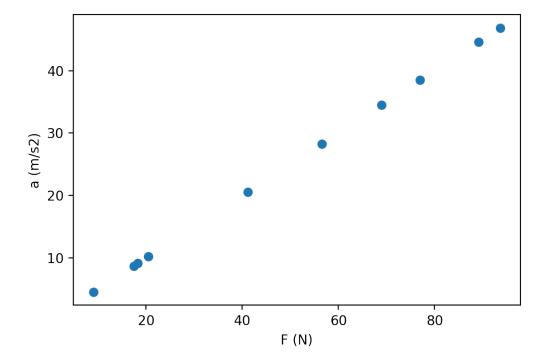
[28.27147172],

[10.24167764]])

In [32]: # Plot F vs. a
```

In [32]: # Plot F vs. a plt.figure(dpi=200) plt.scatter(F, a) plt.xlabel('F (N)') plt.ylabel('a (m/s2)')

Out[32]: Text(0, 0.5, 'a (m/s2)')

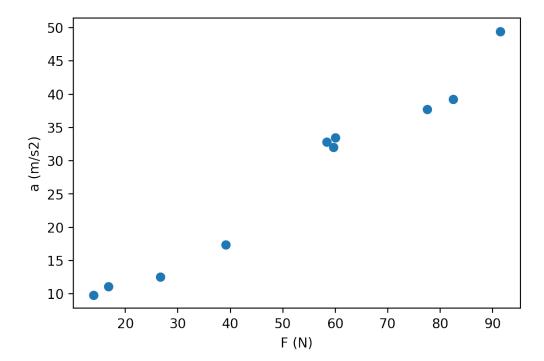


```
In [33]: # Let's add noise to the signal
    m = 2  # kg
    F = np.random.rand(10, 1) * 100  # N
    noise = np.random.rand(10, 1) * 10 - 5
    a = F/m + noise  # m/s2

# Plot F vs. a
    plt.figure(dpi=200)
```

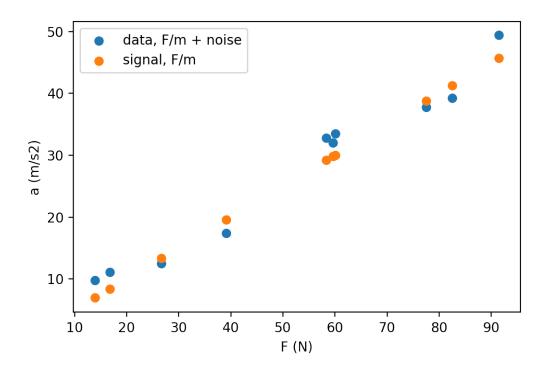
```
plt.scatter(F, a)
    plt.xlabel('F (N)')
    plt.ylabel('a (m/s2)')

Out[33]: Text(0, 0.5, 'a (m/s2)')
```



```
Data = Signal + Noise a = F/m + noise
```

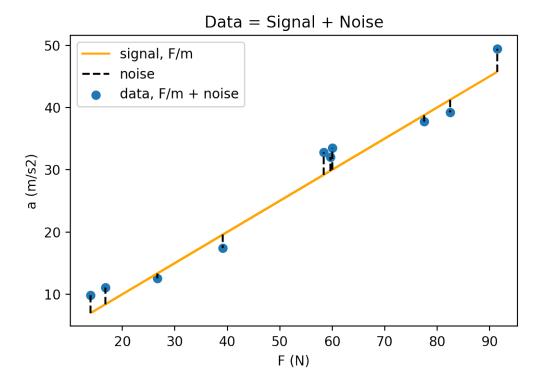
Out[34]: <matplotlib.legend.Legend at 0x135919eb8>



```
In [35]: # Data = Signal + Noise
    plt.figure(dpi=200)
    plt.scatter(F, a, label='data, F/m + noise')
    plt.plot(F, F/m, label='signal, F/m', color='orange')

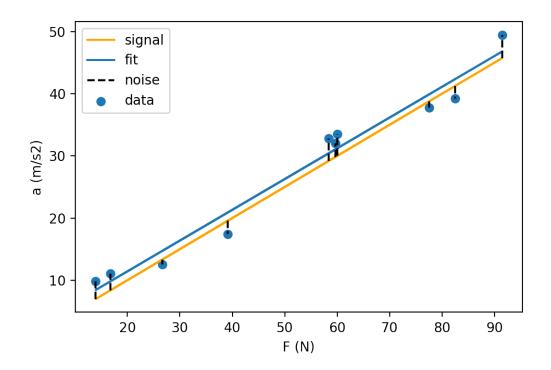
for i in range(len(F)):
        plt.plot([F[i], F[i]], [F[i]/m, a[i]], 'k--', label='noise' if i == 0 else None)

plt.xlabel('F (N)')
    plt.ylabel('a (m/s2)')
    plt.legend()
    plt.title('Data = Signal + Noise')
Out[35]: Text(0.5, 1.0, 'Data = Signal + Noise')
```

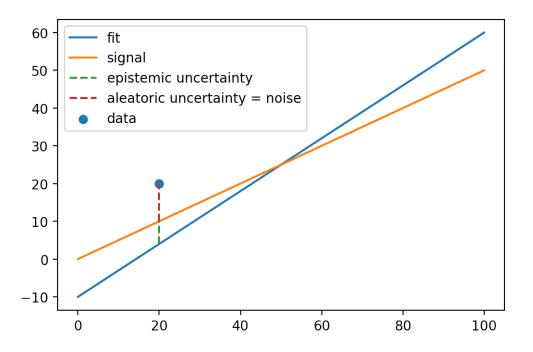


The aim of machine learning is to find the signal

```
In [36]: # We know the signal, let's see if ML can find it
         from sklearn.linear_model import LinearRegression
         linear_model = LinearRegression()
         linear_model.fit(F, a)
Out[36]: LinearRegression(copy_X=True, fit_intercept=True, n_jobs=None,
                  normalize=False)
In [37]: # Signal vs. Fit
         plt.figure(dpi=200)
         plt.scatter(F, a, label='data')
         plt.plot(F, F/m, label='signal', color='orange')
         plt.plot(F, linear_model.predict(F), label='fit')
         for i in range(len(F)):
             plt.plot([F[i], F[i]], [F[i]/m, a[i]], 'k--', label='noise' if i == 0 else None)
         plt.xlabel('F (N)')
         plt.ylabel('a (m/s2)')
         plt.legend()
Out[37]: <matplotlib.legend.Legend at 0x136332320>
```



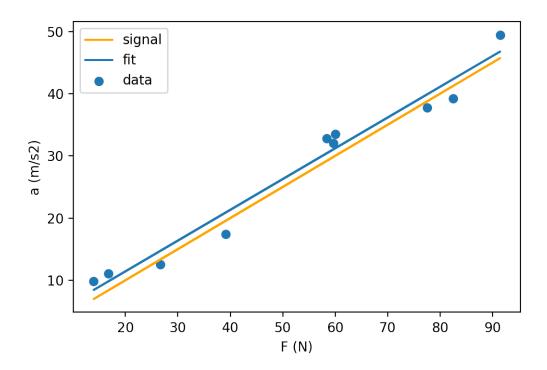
Out[38]: <matplotlib.legend.Legend at 0x136370198>

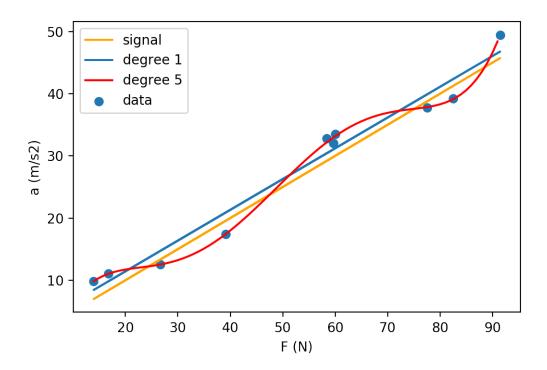


5 Challenge 2

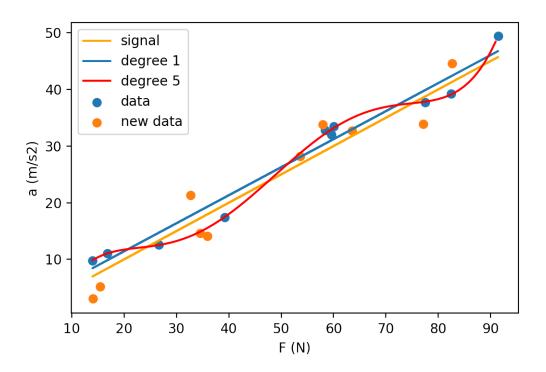
- Plot how epistemic and aleatoric uncertainity will change wrt the number of data. (fixed noise)
- Plot how epistemic and aleatoric uncertainty will change wrt the noise. (fixed number of data)
- Make an educated guess before plotting.

6 Overfitting





```
In [42]: # Generate new data
         m = 2 \# kq
         F_{new} = np.random.rand(10, 1) * (max(F)-min(F)) + min(F) # N
         noise = np.random.rand(10, 1) * 10 - 5
         a_new = F_new/m + noise # m/s2
In [43]: # Both fits on train and test data
         plt.figure(dpi=200)
         plt.scatter(F, a, label='data')
         plt.scatter(F_new, a_new, label='new data')
        plt.plot(F, F/m, label='signal', color='orange')
         plt.plot(F, linear_model.predict(F), label='degree 1')
         plt.plot(np.arange(min(F), max(F)), z(np.arange(min(F), max(F))), label='degree 5', c
         plt.xlabel('F (N)')
         plt.ylabel('a (m/s2)')
        plt.legend()
Out[43]: <matplotlib.legend.Legend at 0x136cd4710>
```



7 Challenge 3

- Calculate training error for both fits
- Calculate test error for both fits
- Fit different degree polynomials and plot training and test errors wrt degree of the polynomial fit
- Generate data using a quartic signal, repeat previous step, and discover yourself what "underfitting" is.

8 Challenge 4

Implement linear regression using gradient descent

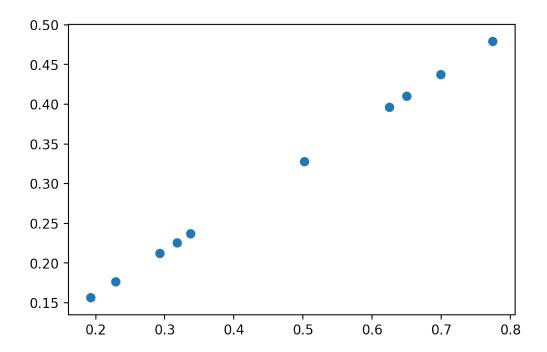
```
In [44]: import numpy as np
        import matplotlib.pyplot as plt

In [45]: # Generate data
        # 1. Define m and n
        m = 10 # number of examples
        n = 1 # number of features

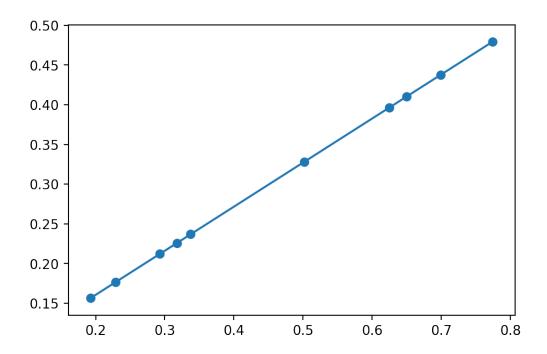
In [46]: # 2. Generate X
        X = np.random.uniform(size=(m, n))
        X
```

```
Out[46]: array([[0.64985039],
                [0.62500976],
                [0.69915575],
                [0.33744647],
                [0.31746079],
                [0.50201737],
                [0.77397666],
                [0.22890078],
                [0.193001],
                [0.29300021]])
In [47]: # 3. Add 1's to X for the bias term for the dot product
         X = np.concatenate((np.ones((m, 1)), X), axis=1)
         Х
Out[47]: array([[1.
                            , 0.64985039],
                            , 0.62500976],
                            , 0.69915575],
                [1.
                            , 0.33744647],
                [1.
                           , 0.31746079],
                [1.
                            , 0.50201737],
                [1.
                            , 0.77397666],
                [1.
                            , 0.22890078],
                            , 0.193001 ],
                [1.
                Γ1.
                            , 0.29300021]])
In [48]: # 4. Randomly generate parameters
         theta_true = np.random.uniform(size=(n+1, 1))
         theta_true
Out[48]: array([[0.04970101],
                [0.55483883]])
In [49]: # 5. Calculate y
         y = np.dot(X, theta_true)
         У
Out [49]: array([[0.41026324],
                [0.39648069],
                [0.43761977],
                [0.23692942],
                [0.22584059],
                [0.32823974],
                [0.47913332],
                [0.17670406],
                [0.15678546],
                [0.21226891]])
In [50]: # 6. Plot the generated X and y
         plt.figure(dpi=200)
         plt.scatter(X[:, 1], y)
```

Out[50]: <matplotlib.collections.PathCollection at 0x1376178d0>



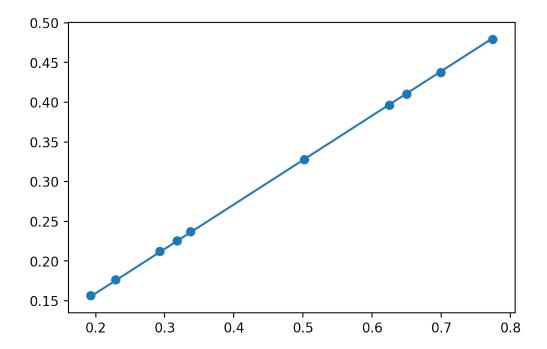
In [52]: # 7. Plot the generated X and y, together with the signal used to generate them plotter(X, y, theta_true)



8.1 Gradient Descent

```
In [55]: # Sub-challenge 1
         def cost_function(X, y, theta):
             Arguments:
                 X: np array with shape (m, 1+n)
                 y: np array with shape (m, 1)
                 theta: np array with shape (1+n, 1)
             Returns:
                 cost, a float.
             return cost
In [56]: # It should be a positive number
         cost_function(X, y, theta)
Out [56]: 4.9675336216256785
In [57]: # It should be zero
         cost_function(X, y, theta_true)
Out[57]: 0.0
In [58]: # Sub-challenge 2
         # Take the theta, update it using the GD rule
         def GD_one_step(X, y, theta, lr):
```

```
111
             Updates theta using one gradient descent step.
             Arguments:
                 X: np array with shape (m, 1+n)
                 y: np array with shape (m, 1)
                 theta: np array with shape (1+n, 1)
                 lr: learning rate, a float
             Returns:
                 theta_new: np array with shape (1+n, 1), updated after one GD step
            return theta_new
In [59]: print('theta: ', theta.T) # Theta before update
        print('theta_true: ', theta_true.T) # True theta
theta: [[0.29412786 0.70486621]]
theta_true: [[0.04970101 0.55483883]]
In [60]: theta = GD_one_step(X, y, theta, lr=0.01)
In [61]: print('theta: ', theta.T) # Theta after the first update
         print('theta_true: ', theta_true.T) # True theta
theta: [[0.2909905 0.70335549]]
theta_true: [[0.04970101 0.55483883]]
In [62]: # Sub-challenge 3
         # Repeat update
         def GD(X, y, lr, epoch):
             Finds theta from X and y using gradient descent.
             Starts by random init. of theta
             Repeats GD_one_step for predefined number of epochs
             Arguments:
                 X: np array with shape (m, 1+n)
                 y: np array with shape (m, 1)
                 lr: learning rate, a float
                 epoch: an integer
             Returns:
                 theta: np array with shape (1+n, 1), final theta after training
            return theta
In [63]: # Linear regression with Gradient Descent
         theta = GD(X, y, lr=0.01, epoch=10000)
```



```
In [65]: def plotter_multiple(X, y, theta, theta_true):
             For comparing the learned theta with the true theta
             Arguments:
                 n = 1
                 X: np array with shape (m, 1+n)
                 y: np array with shape (m, 1)
                 theta: np array with shape (1+n, 1)
                 theta_true: np array with shape (1+n, 1)
             Returns:
                 None
                 Plots X, y, fit(theta), signal(theta_true)
             plt.figure(dpi=200)
             plt.scatter(X[:, 1], y)
             line_x = np.array([X[:, 1].min(), X[:, 1].max()])
             plt.plot(line_x, theta[0] + theta[1]*line_x, '--', label='fit')
             plt.plot(line_x, theta_true[0] + theta_true[1]*line_x, ':', label='signal')
             plt.legend()
In [66]: # Fit (learned theta) vs. Signal (true theta)
```

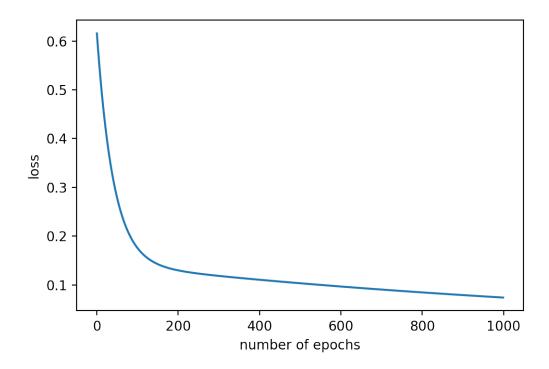
plotter_multiple(X, y, theta, theta_true)

```
0.50
             fit
              signal
0.45
0.40
0.35
0.30
0.25
0.20
0.15
                    0.3
                               0.4
                                                                0.7
         0.2
                                          0.5
                                                     0.6
                                                                           0.8
```

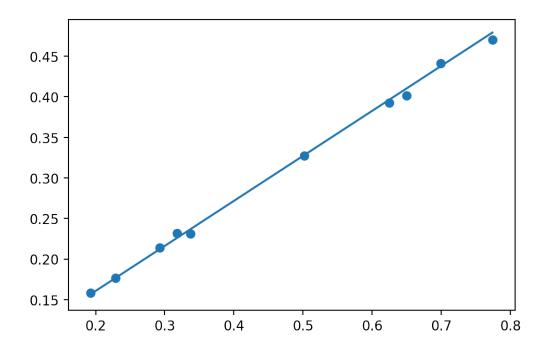
```
In [67]: # Sub-challenge 3 cont.
         # Save loss at each epoch for plotting
         def GD_memory(X, y, lr, epoch):
             111
             Finds theta from X and y using gradient descent.
             Starts by random init. of theta
             Repeats GD_one_step for predefined number of epochs
             At each epoch calculates the loss and saves it into a list
             Arguments:
                 X: np array with shape (m, 1+n)
                 y: np array with shape (m, 1)
                 lr: learning rate, a float
                 epoch: an integer
             Returns:
                 theta: np array with shape (1+n, 1), final theta after training
                 memory: a list of floats, each item is loss at each epoch
             memory = []
             return theta, memory
In [68]: theta, memory = GD_memory(X, y, lr=0.01, epoch=1000)
In [69]: def loss_plotter(memory):
             Plots the list of losses
```

```
plt.figure(dpi=200)
plt.plot(memory)
plt.ylabel('loss')
plt.xlabel('number of epochs')
```

In [70]: loss_plotter(memory)

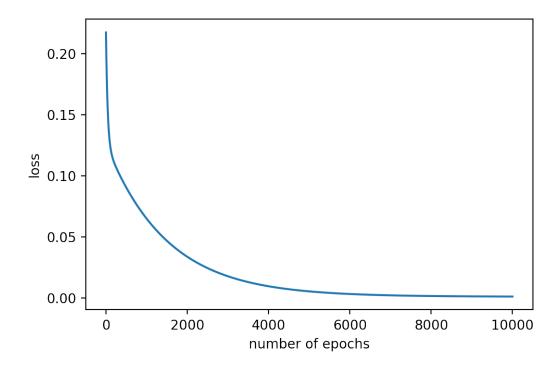


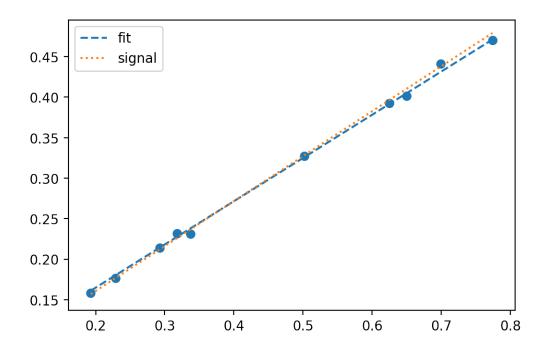
8.2 It should work with noisy data as well



In [73]: theta, memory = GD_memory(X, y_real, lr=0.01, epoch=10000)

In [74]: loss_plotter(memory)





8.3 How about more features and noise

```
In [76]: # Repeat data generation with more features + noise
        m = 10 # number of examples
        n = 2 # number of features
In [77]: X = np.random.uniform(size=(m, n))
Out[77]: array([[0.20011324, 0.06261688],
                [0.953954, 0.24166609],
                [0.07787241, 0.92590823],
                [0.96146176, 0.19724506],
                [0.17035948, 0.99479614],
                [0.00209128, 0.02980649],
                [0.05672694, 0.07903966],
                [0.87311992, 0.01305432],
                [0.12750353, 0.7170062],
                [0.41163831, 0.59416031]])
In [78]: X = np.concatenate((np.ones((m, 1)), X), axis=1)
         X
```

```
Out[78]: array([[1.
                            , 0.20011324, 0.06261688],
                [1.
                             0.953954 , 0.24166609],
                [1.
                            , 0.07787241, 0.92590823],
                [1.
                             0.96146176, 0.19724506],
                             0.17035948, 0.99479614],
                Г1.
                             0.00209128, 0.02980649],
                [1.
                [1.
                            , 0.05672694, 0.07903966],
                Г1.
                             0.87311992, 0.01305432],
                [1.
                             0.12750353, 0.7170062 ],
                            , 0.41163831, 0.59416031]])
                [1.
In [79]: theta_true = np.random.uniform(size=(n+1, 1))
         theta_true
Out[79]: array([[0.10835929],
                [0.88547444],
                [0.82740538]])
In [80]: y = np.dot(X, theta_true)
In [81]: # Add noise
         y = y * np.random.uniform(0.97, 1.03, m).reshape(-1, 1)
In [82]: theta, memory = GD_memory(X, y, lr=0.1, epoch=10000)
         loss_plotter(memory)
           12
           10
            8
            6
            4
            2
            0
                          2000
                 0
                                     4000
                                                6000
                                                           8000
                                                                      10000
                                     number of epochs
```