

Homework #3

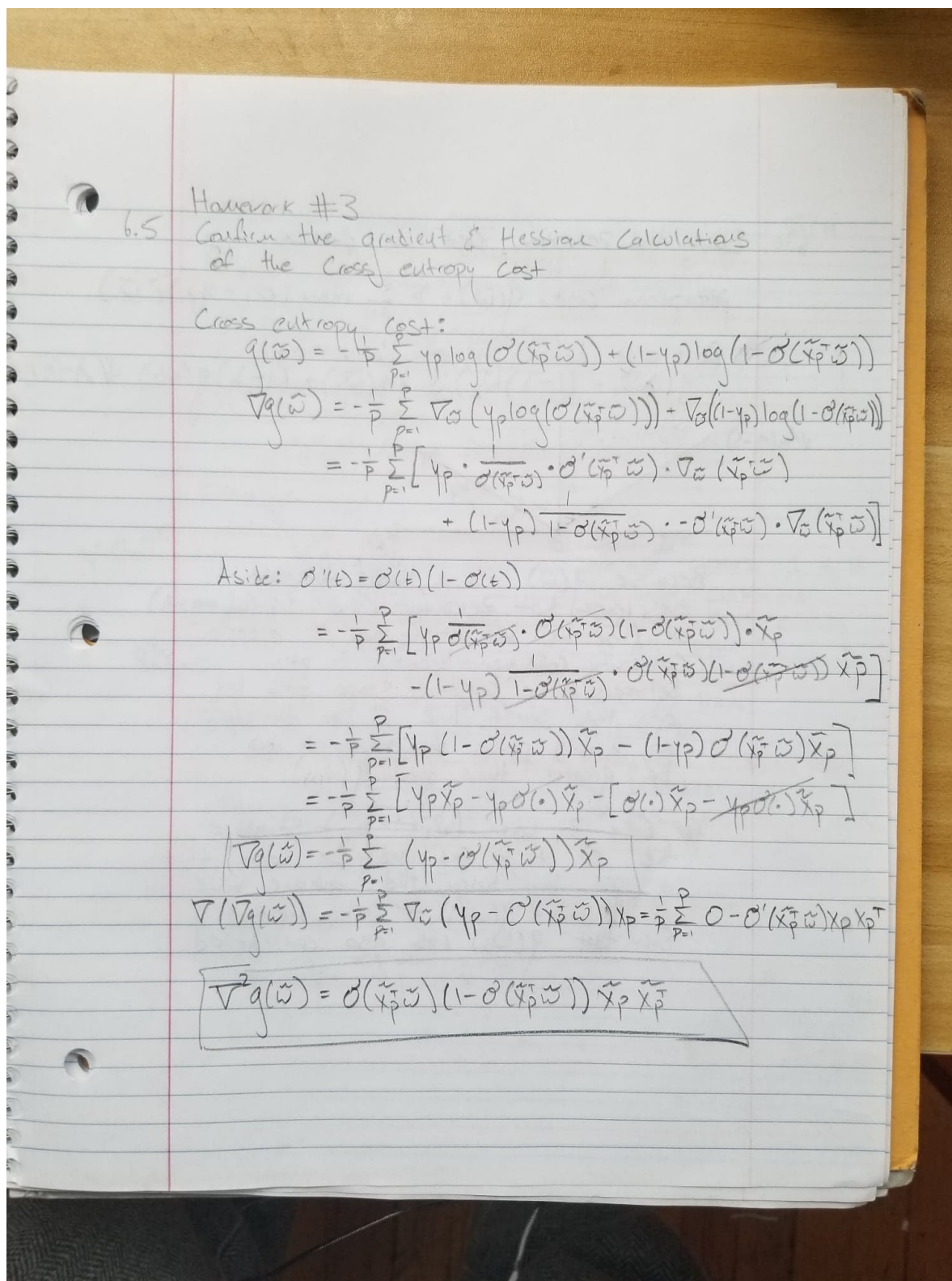
Josh Cohen

```
In [1]: import sympy as sym
import numpy as np
%matplotlib notebook
from matplotlib import pyplot as plt
from IPython.display import Image
import pandas as pd
```

Problem 6.5

In [510]: Image("65.jpg")

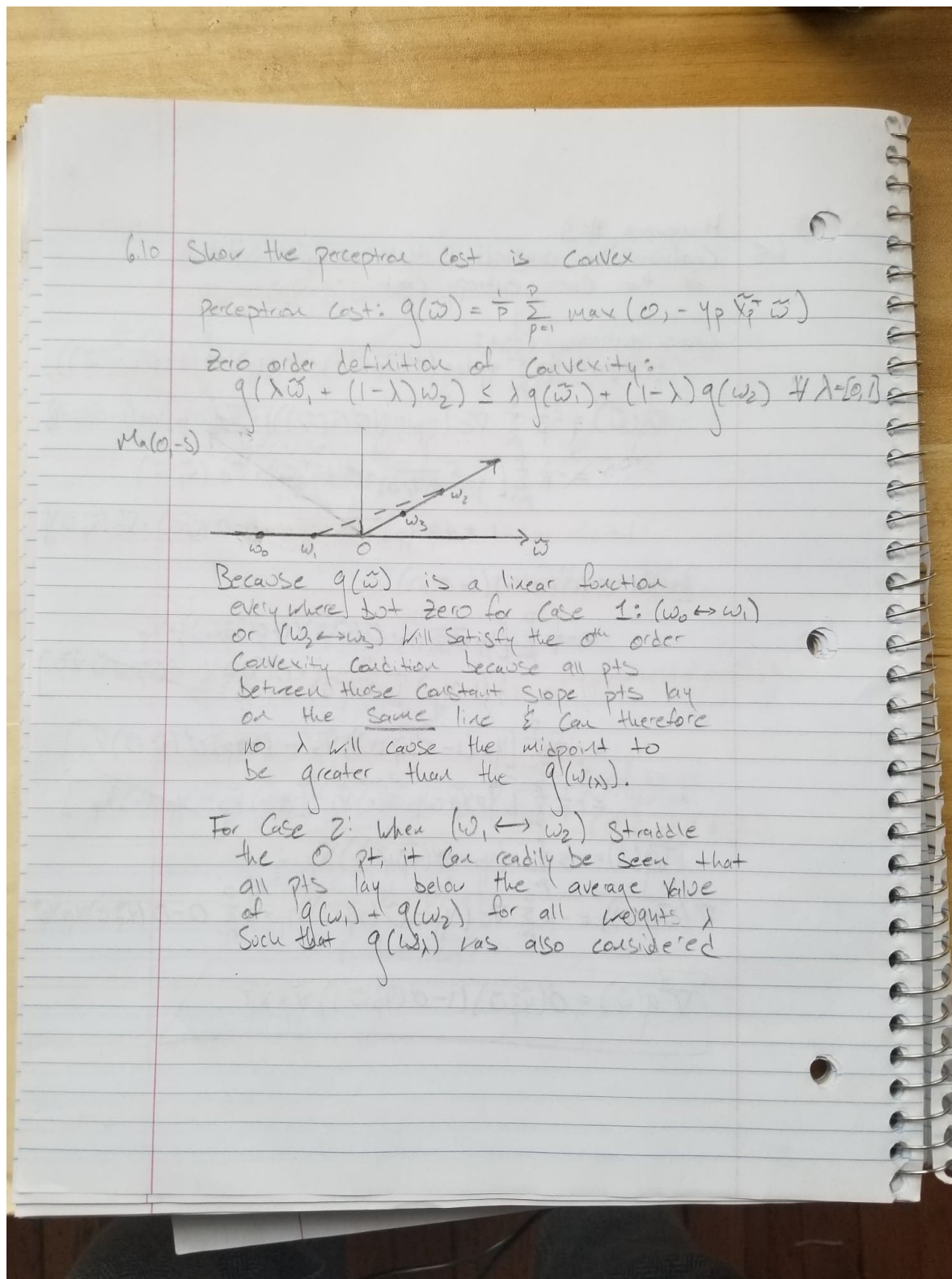
Out[510]:



Problem 6.10

In [511]: Image("610.jpg")

Out[511]:



Problem 6.13

Compare efficacy of Softmax vs Perceptron cost functions in terms of minimum number of misclassifications by pursuing gradient descent based minimization

```
In [61]: bc_df = pd.read_csv("breast_cancer_dataset.csv", header=None, index_col=None).dropna(axis=0)
```

```
In [118]: yp = sym.symbols('y_p')
xp_tilde = sym.MatrixSymbol('\widetilde{x_p}', bc_df.shape[1], 1).as_explicit()
w_tilde = sym.MatrixSymbol('\widetilde{w}', bc_df.shape[1], 1).as_explicit()
```

```
In [119]: #percep
cost = sym.Matrix([sym.log(1 + sym.exp(-yp * xp_tilde.T * w_tilde)[0])])
grad_cost = cost.jacobian(w_tilde)
cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], cost)
grad_cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], grad_cost)
# grad2_cost = grad_cost.jacobian(w_tilde)
# grad2_cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], grad2_cost)
```

```
In [120]: def p_cost(w_tilde):
    cost_sum = 0
    for i in range(bc_df.shape[0]):
        cost_sum += cost_lam(bc_df.iloc[i, -1], np.array([1, *bc_df.iloc[i, :-1].to_numpy()]), w_tilde) * 1/bc_df.shape[0]

    ans = np.squeeze(cost_sum, axis=1)
    return ans
```

```
In [121]: def grad_p_cost(w_tilde):
    grad_cost_sum = np.zeros(bc_df.shape[1])
    for i in range(bc_df.shape[0]):
        # thing = grad_cost_lam(bc_df.iloc[i, -1], np.array([1, *bc_df.iloc[i, :-1].to_numpy()]), w_tilde)
        # print(thing.shape)
        grad_cost_sum += np.squeeze(grad_cost_lam(bc_df.iloc[i, -1], np.array([1, *bc_df.iloc[i, :-1].to_numpy()]), w_tilde), axis=0) * 1/bc_df.shape[0]
    # print(grad_cost_sum.shape)
    return grad_cost_sum
```

```
In [127]: def grad_2_p_cost(w_tilde):
    grad_2_cost_sum = np.zeros((bc_df.shape[1], bc_df.shape[1]))
    for i in range(bc_df.shape[0]):
        # print(grad_2_cost_sum)
        grad_2_cost_sum += grad2_cost_lam(bc_df.iloc[i, -1], np.array([1, *bc_df.iloc[i, :-1].to_numpy()]), w_tilde)

    return grad_2_cost_sum * 1/bc_df.shape[0]
```

```

In [130]: def grad_desc(w_last):
            eps = 10e-3
            cost_vals = np.zeros(3000)
            num_its = 0
            cost_vals[0] = p_cost(w_last)
            grad_last = grad_p_cost(w_last)
            # grad_2_last = grad_2_p_cost(w_last)
            num_its += 1

            while(np.linalg.norm(grad_last) > eps):
            # w_next = w_last - np.matmul(np.linalg.inv(grad_2_last), grad_last)
                w_next = w_last - .1 * grad_last
                num_its += 1
                if (num_its > 1000):
                    break;

                w_last = w_next
                cost_vals[num_its] = p_cost(w_last)
                grad_last = grad_p_cost(w_last)
            # grad_2_last = grad_2_p_cost(w_last)
                print(np.linalg.norm(grad_last))

            return w_last, cost_vals, num_its

```

```

In [ ]: w_tilde = np.array([10, 1, 1, 1, 10, 1, 1, 1, 1, 1])
        w, costs, its = grad_desc(w_tilde)

```

```

In [ ]: w_last = np.array([10, 1, 1, 1, 10, 1, 1, 1, 1, 1])
        grad_last = grad_p_cost(w_last)
        grad_2_last = grad_2_p_cost(w_last)
        np.matmul(np.linalg.inv(grad_2_last), grad_last)

```

```

In [ ]: w_last = np.array([10, 1, 1, 1, 1, 1, 1, 1, 1, 1])

        grad_last = np.expand_dims(grad_p_cost(w_last),1)
        grad_2_last = grad_2_p_cost(w_last)
        print(grad_2_last)
        np.matmul(grad_2_last.T, grad_last)

```

```

In [148]: def misclass_calc_softmax(w_tilde):
            miscalc = 0
            for i in range(bc_df.shape[0]):
                xp_tilde = np.array([1,*bc_df.iloc[i, :-1].to_numpy()])
                yp = bc_df.iloc[i,-1]
                if np.sign(np.matmul(xp_tilde.T, w_tilde)) != np.sign(yp):
                    miscalc +=1

            return miscalc

```

```
In [149]: misclass_calc_softmax(w)
```

```
Out[149]: 20
```

```
In [152]: def misclass_calc_perceptron(w_tilde):
            miscalc = 0
            for i in range(bc_df.shape[0]):
                xp_tilde = np.array([1,*bc_df.iloc[i, :-1].to_numpy()])
                yp = bc_df.iloc[i,-1]
                if np.maximum(0, -yp * np.matmul(xp_tilde, w_tilde)) != 0:
                    miscalc += 1

            return miscalc
```

```
In [153]: misclass_calc_perceptron(w)
```

```
Out[153]: 20
```

Both methods produced 20 misclassified elements

Problem 6.15

```
In [301]: cd_df = pd.read_csv("credit_dataset.csv", header=None, index_col=None)
            .dropna(axis=0)
```

```
In [302]: cd_mean = cd_df.iloc[:,-1,:].mean(axis=1)
            cd_std = cd_df.iloc[:,-1,:].std(axis=1)
            cd_std_norm = cd_df.iloc[:,-1,:].sub(cd_mean, axis=0).div(cd_std, axis=0)
```

```
In [341]: def setup_symbols(df, axis):
            N = df.shape[axis]
            print(N)
            yp = sym.symbols('y_p')
            xp_tilde = sym.MatrixSymbol('\widetilde{x_p}', N, 1).as_explicit()
            w_tilde = sym.MatrixSymbol('\widetilde{w}', N, 1).as_explicit()

            cost = sym.Matrix([sym.log(1 + sym.exp(-yp * xp_tilde.T * w_tilde))
                                [0]])
            grad_cost = cost.jacobian(w_tilde)
            cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], cost)
            grad_cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], grad_cost)
            # grad2_cost = grad_cost.jacobian(w_tilde)
            # grad2_cost_lam = sym.lambdify([yp, xp_tilde, w_tilde], grad2_cost)

            return cost_lam, grad_cost_lam, grad2_cost_lam
```

```
In [308]: #setup specific cost functions and link to df
cost_lam, grad_cost_lam, grad2_cost_lam = setup_symbols(cd_df, 0)
xp_tildes = cd_std_norm
yps = cd_df.iloc[-1,:].to_numpy()
df = cd_df
N = df.shape[0]
P = df.shape[1]
```

```
In [313]: def cost(w_tilde):
            cost_sum = 0
            # print("AHHHHH")
            for i in range(P):
                # print(np.array([1,*xp_tildes.iloc[:,i].to_numpy()]).shape)
                cost_sum += cost_lam(yps[i], np.array([1,*xp_tildes.iloc[:,i]
                .to_numpy()]), w_tilde) * 1/P

            ans = np.squeeze(cost_sum,axis=1)
            return ans
```

```
In [314]: def grad_cost(w_tilde):
            grad_cost_sum = np.zeros(N)
            for i in range(P):
                grad_cost_sum += np.squeeze(grad_cost_lam(yps[i], np.array([1
                ,*xp_tildes.iloc[:,i].to_numpy()]), w_tilde), axis=0) * 1/P
            return grad_cost_sum
```

```
In [315]: # def grad_2_p_cost(w_tilde):
            # grad_2_cost_sum = np.zeros((cd_df.shape[0],cd_df.shape[0]))
            # for i in range(bc_df.shape[0]):
            #     grad_2_cost_sum += grad2_cost_lam(bc_df.iloc[i,-1] , np.arr
            ay([1,*bc_df.iloc[i, :-1].to_numpy()]) , w_tilde)

            # return grad_2_cost_sum * 1/df.shape[1]
```



```
In [318]: def grad_desc(w_last):
    eps = 10e-3
    cost_vals = np.zeros(3000)
    num_its = 0
    cost_vals[0] = cost(w_last)
    grad_last = grad_cost(w_last)
    num_its += 1

    while(np.linalg.norm(grad_last) > eps):
        w_next = w_last - .1 * grad_last
        num_its += 1
        if (num_its > 1000):
            print("hit max its")
            break;

        w_last = w_next
        cost_vals[num_its] = cost(w_last)
        grad_last = grad_cost(w_last)
        print(np.linalg.norm(grad_last))

    return w_last, cost_vals, num_its
```

```
In [ ]: w_tilde = np.ones(21)
        w, costs, its = grad_desc(w_tilde)
```

```
In [320]: def confusion_matrix_gen(w_tilde):
    confusion_matrix = pd.DataFrame(np.zeros((2,2)), index=["a_bad",
"a_good"], columns=["p_bad", "p_good"]).astype('int')
    for i in range(df.shape[1]):
        xp_tilde = np.array([1,*xp_tildes.iloc[:,i].to_numpy()])
        yp = yps[i]
        #correctly predicted
        if np.sign(np.matmul(xp_tilde.T, w_tilde)) == np.sign(yp):
            #pg, ag
            if (yp > 0):
                confusion_matrix.loc["a_good", "p_good"] += 1
            else:
                confusion_matrix.loc["a_bad", "p_bad"] += 1

        else:
            if (yp > 0):
                confusion_matrix.loc["a_good", "p_bad"] += 1
            else:
                confusion_matrix.loc["a_bad", "p_good"] += 1

    return confusion_matrix
```

```
In [321]: confusion_matrix = confusion_matrix_gen(w)
```



```
In [322]: confusion_matrix
```

```
Out[322]:
```

	p_bad	p_good
a_bad	146	154
a_good	76	624

```
In [323]: accuracy = 1 - (confusion_matrix.loc["a_good", "p_bad"] + confusion_m  
atrix.loc["a_bad", "p_good"])/1000
```

```
In [324]: accuracy
```

```
Out[324]: 0.77
```

Therefore it can be seen that we achieved 77% accuracy

Probelm 6.16

```
In [458]: mbal_df = pd.read_csv("3d_classification_data_v2_mbalanced.csv", head  
er=None, index_col=None)  
mbal_df.shape
```

```
Out[458]: (3, 55)
```

```
In [463]: #Non weighted calssification  
#setup specific cost functions and link to df  
# cost_lam, grad_cost_lam, grad2_cost_lam = setup_symbols(mbal_df, 0)  
yp, betap = sym.symbols('y_p beta_p')  
xp_tilde = sym.MatrixSymbol('\widetilde{x_p}', N, 1).as_explicit()  
w_tilde = sym.MatrixSymbol('\widetilde{w}', N, 1).as_explicit()  
  
cost = sym.Matrix([betap * sym.log(1 + sym.exp(-yp * xp_tilde.T * w_t  
ilde)[0])])  
grad_cost = cost.jacobian(w_tilde)  
grad2_cost = grad_cost.jacobian(w_tilde)  
  
cost_lam = sym.lambdify([yp, betap, xp_tilde, w_tilde], cost)  
grad_cost_lam = sym.lambdify([yp, betap, xp_tilde, w_tilde], grad_cost  
)  
grad2_cost_lam = sym.lambdify([yp, betap, xp_tilde, w_tilde], grad2_c  
ost)  
  
df = mbal_df  
N = df.shape[0]  
P = df.shape[1]
```

In [464]: cost

Out[464]: $\left[\beta_p \log \left(e^{-y_p \tilde{w}_{0,0} \tilde{x}_{p0,0} - y_p \tilde{w}_{1,0} \tilde{x}_{p1,0} - y_p \tilde{w}_{2,0} \tilde{x}_{p2,0}} + 1 \right) \right]$

In [465]: yps = df.iloc[-1,:]
xp_tildes = df.iloc[:-1,:]

```
In [466]: def cost(w_tilde, weight):
    cost_sum = 0
    for i in range(P):
        yp = yps[i]
        if (yp == 1):
            bp = 1
        elif (yp == -1):
            bp = weight
        cost_sum += cost_lam(yp, bp, np.array([1,*xp_tildes.iloc[:,i]
.to_numpy()])), w_tilde) * 1/P

    ans = np.squeeze(cost_sum,axis=1)
    return ans
```

```
In [467]: def grad_cost(w_tilde, weight):
    grad_cost_sum = np.zeros(N)
    for i in range(P):
        yp = yps[i]
        if (yp == 1):
            bp = 1
        elif (yp == -1):
            bp = weight
        grad_cost_sum += np.squeeze(grad_cost_lam(yp, bp, np.array([1
,*xp_tildes.iloc[:,i].to_numpy()])), w_tilde), axis=0) * 1/P

    return grad_cost_sum
```

```
In [468]: def grad2_cost(w_tilde, weight):
    grad2_cost_sum = np.zeros((N,N))
    for i in range(P):
        yp = yps[i]
        if (yp == 1):
            bp = 1
        elif (yp == -1):
            bp = weight
        grad2_cost_sum += grad2_cost_lam(yp, bp, np.array([1,*xp_tild
es.iloc[:,i].to_numpy()])), w_tilde) * 1/P

    return grad2_cost_sum
```

```

In [469]: def grad_desc(w_last, weight):
            eps = 10e-3
            cost_vals = np.zeros(3000)
            num_its = 0
            cost_vals[0] = cost(w_last, weight)
            grad_last = grad_cost(w_last, weight)
            grad2_last = grad2_cost(w_last, weight)
            num_its += 1
            steps = 5
            eps = .001
            for i in range(steps):
                w_next = w_last - np.matmul(np.linalg.inv(grad2_last + eps *
np.eye(N)), grad_last)
                num_its += 1
                if (num_its > 1000):
                    print("hit max its")
                    break;

                w_last = w_next
                cost_vals[num_its] = cost(w_last, weight)
                grad_last = grad_cost(w_last, weight)
                grad2_last = grad2_cost(w_last, weight)
                print(np.linalg.norm(grad_last))

            return w_last, cost_vals, num_its

```

```

In [494]: w, costs, its = grad_desc(np.array([3, -1, -1]), 1)

```

```

0.09206934439191436
0.21174023643425482
0.027435087017300245
0.007084143461316065
0.002726270473563379

```

```

In [495]: def missclass_calc(w_tilde):
            miscalc = 0
            for i in range(P):
                xp_tilde = np.array([1,*xp_tildes.iloc[:,i].to_numpy()])
                yp = yps[i]
                if np.maximum(0, -yp * np.matmul(xp_tilde, w_tilde)) != 0:
                    miscalc += 1

            return miscalc

```

```

In [496]: num_miss = missclass_calc(w)

```

```

In [497]: a_0 = "a_R"
          a_1 = "a_B"
          p_0 = "p_R"
          p_1 = "p_B"
          def confusion_matrix_gen(w_tilde):

              confusion_matrix = pd.DataFrame(np.zeros((2,2)), index=[a_0, a_1
], columns=[p_0,p_1]).astype('int')
              for i in range(P):
                  xp_tilde = np.array([1,*xp_tildes.iloc[:,i].to_numpy()])
                  yp = yps[i]
                  #correctly predicted
                  if np.sign(np.matmul(xp_tilde.T, w_tilde)) == np.sign(yp):
                      #pg, ag
                      if (yp > 0):
                          confusion_matrix.loc[a_0, p_0] += 1
                      else:
                          confusion_matrix.loc[a_1, p_1] += 1

                  else:
                      if (yp > 0):
                          confusion_matrix.loc[a_0, p_1] += 1
                      else:
                          confusion_matrix.loc[a_1, p_0] += 1

              return confusion_matrix

```

```

In [498]: confusion_matrix_unweight = confusion_matrix_gen(w)

```

```

In [499]: confusion_matrix_unweight

```

Out[499]:

	p_R	p_B
a_R	3	2
a_B	0	50

```
In [500]: #unbalanced accuracy
unbal_acc = 1 - 1/ P *num_miss
#balanced accuracy
red_acc = 1 - 1/(confusion_matrix_unweight.loc["a_R"].sum()) * confusion_matrix_unweight.loc["a_R", "p_B"]
blue_acc = 1 - 1/(confusion_matrix_unweight.loc["a_B"].sum()) * confusion_matrix_unweight.loc["a_B", "p_R"]
balanced_acc = (red_acc + blue_acc) /2
print("WEIGHT B = 1")
print("unbalanced classification accuracy: {:.4f}".format(unbal_acc))
print("red class accuracy: {:.4f}".format(red_acc))
print("blue class accuracy: {:.4f}".format(blue_acc))
print("resulting balanced class accuracy: {:.4f}".format(balanced_acc))
```

```
WEIGHT B = 1
unbalanced classification accuracy: 0.9636
red class accuracy: 0.6000
blue class accuracy: 1.0000
resulting balanced class accuracy: 0.8000
```

```
In [501]: w, costs, its = grad_desc(np.array([3, -1, -1]), 1/5)
```

```
0.07390558410810351
0.024902714491193502
0.004050780550253439
0.001838294500389559
0.001423678064106507
```

```
In [502]: num_miss = missclass_calc(w)
num_miss
```

```
Out[502]: 4
```

```
In [503]: confusion_matrix_w5 = confusion_matrix_gen(w)
confusion_matrix_w5
```

```
Out[503]:
```

	p_R	p_B
a_R	4	1
a_B	3	47

```
In [504]: #beta = 5
unbal_acc = 1 - 1/ P *num_miss
#balanced accuracy
red_acc = 1 - 1/(confusion_matrix_w5.loc["a_R"].sum()) * confusion_ma
trix_w5.loc["a_R", "p_B"]
blue_acc = 1 - 1/(confusion_matrix_w5.loc["a_B"].sum()) * confusion_m
atrix_w5.loc["a_B", "p_R"]
balanced_acc = (red_acc + blue_acc) /2
print("WEIGHT B = 5")
print("unbalanced classification accuracy: {:.4f}".format(unbal_acc
))
print("red class accuracy: {:.4f}".format(red_acc))
print("blue class accuracy: {:.4f}".format(blue_acc))
print("resulting balanced class accuracy: {:.4f}".format(balanced_acc
))
```

```
WEIGHT B = 5
unbalanced classification accuracy: 0.9273
red class accuracy: 0.8000
blue class accuracy: 0.9400
resulting balanced class accuracy: 0.8700
```

```
In [505]: w, costs, its = grad_desc(np.array([3, -1, -1]), 1/10)
```

```
0.053564114343693826
0.0038527327260003607
0.0021050375129540054
0.001608489211417099
0.001317451137449592
```

```
In [506]: num_miss = missclass_calc(w)
num_miss
```

```
Out[506]: 5
```

```
In [507]: confusion_matrix_w10 = confusion_matrix_gen(w)
confusion_matrix_w10
```

```
Out[507]:
```

	p_R	p_B
a_R	5	0
a_B	5	45

```
In [512]: #beta = 10
unbal_acc = 1 - 1/ P *num_miss
#balanced accuracy
red_acc = 1 - 1/(confusion_matrix_wl0.loc["a_R"].sum()) * confusion_m
atrix_wl0.loc["a_R", "p_B"]
blue_acc = 1 - 1/(confusion_matrix_wl0.loc["a_B"].sum()) * confusion_
matrix_wl0.loc["a_B", "p_R"]
balanced_acc = (red_acc + blue_acc) /2
print("WEIGHT B = 10")
print("unbalanced classification accuracy: {:.4f}".format(unbal_acc
))
print("red class accuracy: {:.4f}".format(red_acc))
print("blue class accuracy: {:.4f}".format(blue_acc))
print("resulting balanced class accuracy: {:.4f}".format(balanced_acc
))
```

```
WEIGHT B = 10
unbalanced classification accuracy: 0.9091
red class accuracy: 1.0000
blue class accuracy: 0.9000
resulting balanced class accuracy: 0.9500
```

In []: