homework4

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1 Homework 4: Linear Regression

1.1 Assignment Overview

Follow the TODOs and read through and understand any provided code.

For all plots, make sure all necessary axes and curves are clearly and accurately labeled. Include figure/plot titles appropriately as well.

1.1.1 Task

For this assignment you will work with different training set sizes, constructing regression models from these sets, and evaluating the training and test performance of these models. Additionally, it is good practice to have a high level understanding of the data one is working with, thus upon loading the data, general information is also displayed and/or plotted.

1.1.2 Data set

The BMI (Brain Machine Interface) data consists of several files prefixed with 'MI', 'theta', 'dtheta', 'torque', or 'time'.

- * MI files contain data with the number of activations for 48 neurons, at multiple time points, for a single fold. There are 20 folds (20 files), where each fold consists of over 1000 times points (the rows). At each time point, we record the number of activations for each neuron for 20 bins. Therefore, each time point has 48 * 20 = 960 columns.
- * theta files record the angular position of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- * dtheta files record the angular velocity of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- * torque files record the torque of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- * time files record the actual time stamp of each time point.

A fold is essentially a subset of data, useful for adjusting training, validation, and test sets sizes, to access the generality of a model.

This assignment utilizes code examples and concepts from the lectures on regression

1.1.3 Objectives

- Understand the impact of the training set size
- Linear Regression
 - Prediction
 - Multiple Regression
 - Performance Evaluation
- Do not save work within the ml_practices folder
 - create a folder in your home directory for assignments, and copy the templates there

1.1.4 General References

- Python Built-in Functions
- Python Data Structures
- Numpy Reference
- Summary of matplotlib
- Pandas DataFrames
- Sci-kit Learn Linear Models
- Sci-kit Learn Ensemble Models
- Sci-kit Learn Metrics
- Sci-kit Leatn Model Selection
- Torque

```
[1]: import pandas as pd
     import numpy as np
     import scipy.stats as stats
     import os, re, fnmatch
     import matplotlib.pyplot as plt
     import matplotlib.patheffects as peffects
     from sklearn.pipeline import Pipeline
     from sklearn.base import BaseEstimator, TransformerMixin
     from sklearn.preprocessing import StandardScaler, PolynomialFeatures
     from sklearn.model_selection import cross_val_score, cross_val_predict
     from sklearn.linear_model import LinearRegression, SGDRegressor
     from sklearn.ensemble import GradientBoostingRegressor
     from sklearn.svm import SVR
     FIGWIDTH = 5
     FIGHEIGHT = 5
     FONTSIZE = 12
     plt.rcParams['figure.figsize'] = (FIGWIDTH, FIGHEIGHT)
     plt.rcParams['font.size'] = FONTSIZE
     plt.rcParams['xtick.labelsize'] = FONTSIZE
     plt.rcParams['ytick.labelsize'] = FONTSIZE
```

```
%matplotlib inline
```

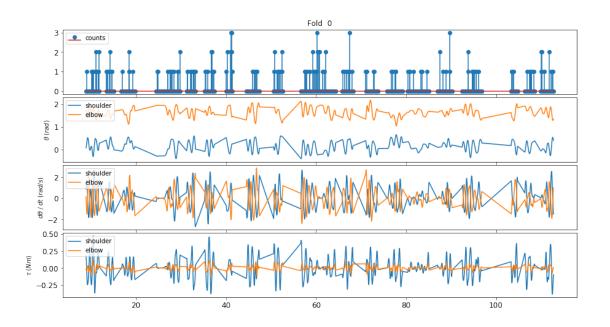
2 LOAD DATA

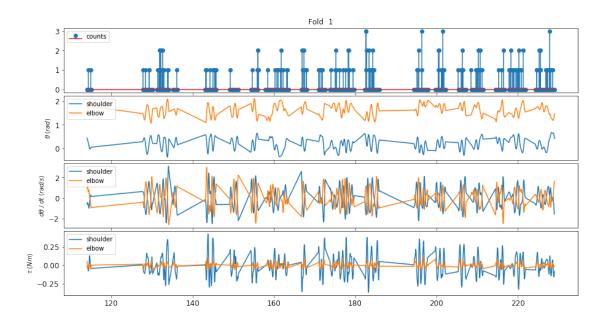
```
[2]: """ PROVIDED """
     def read_bmi_file_set(directory, filebase):
         Read a set of CSV files and append them together
         :param directory: The directory in which to scan for the CSV files
         :param filebase: A file specification that potentially includes wildcards
         :returns: A list of Numpy arrays (one for each fold)
         # The set of files in the directory
         files = fnmatch.filter(os.listdir(directory), filebase)
         files.sort()
         # Create a list of Pandas objects; each from a file in the directory that
      \rightarrow matches filebase
         lst = [pd.read_csv(directory + "/" + file, delim_whitespace=True).values⊔
      →for file in files]
         # Concatenate the Pandas objects together. ignore index is critical here
      \hookrightarrowso that
         # the duplicate row indices are addressed
         return 1st
```

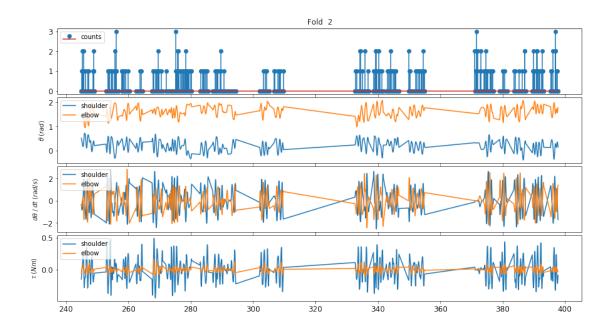
```
nfolds = len(MI_folds)
    nfolds
[3]: 20
[4]: """ TODO
    Print out the shape of all the data for each fold
    # TODO: finish by including shape of time data
    for i, (MI, theta, dtheta, torque, time) in enumerate(alldata_folds):
        print("FOLD %2d " % i, MI.shape, theta.shape,
             dtheta.shape, torque.shape, time.shape) # TODO
           (1193, 960) (1193, 2) (1193, 2) (1193, 1)
   FOLD 0
   FOLD
         1 (1104, 960) (1104, 2) (1104, 2) (1104, 2) (1104, 1)
   FOLD 2 (1531, 960) (1531, 2) (1531, 2) (1531, 2) (1531, 1)
   FOLD 3 (1265, 960) (1265, 2) (1265, 2) (1265, 2) (1265, 1)
   FOLD 4 (1498, 960) (1498, 2) (1498, 2) (1498, 2) (1498, 1)
   FOLD 5 (1252, 960) (1252, 2) (1252, 2) (1252, 2) (1252, 1)
   FOLD 6 (1375, 960) (1375, 2) (1375, 2) (1375, 2) (1375, 1)
   FOLD 7 (1130, 960) (1130, 2) (1130, 2) (1130, 2) (1130, 1)
   FOLD 8 (1247, 960) (1247, 2) (1247, 2) (1247, 2) (1247, 1)
   FOLD 9 (1257, 960) (1257, 2) (1257, 2) (1257, 2) (1257, 1)
   FOLD 10 (1265, 960) (1265, 2) (1265, 2) (1265, 2) (1265, 1)
   FOLD 11 (1146, 960) (1146, 2) (1146, 2) (1146, 2) (1146, 1)
   FOLD 12 (1225, 960) (1225, 2) (1225, 2) (1225, 2) (1225, 1)
   FOLD 13 (1238, 960) (1238, 2) (1238, 2) (1238, 2) (1238, 1)
   FOLD 14 (1570, 960) (1570, 2) (1570, 2) (1570, 2) (1570, 1)
   FOLD 15
           (1359, 960) (1359, 2) (1359, 2) (1359, 1)
   FOLD 16
           (1579, 960) (1579, 2) (1579, 2) (1579, 1)
            (1364, 960) (1364, 2) (1364, 2) (1364, 2) (1364, 1)
   FOLD 17
           (1389, 960) (1389, 2) (1389, 2) (1389, 1)
   FOLD 18
   FOLD 19
           (1289, 960) (1289, 2) (1289, 2) (1289, 2) (1289, 1)
[5]: """ PROVIDED
    Print out the first few rows and columns of the MI data
    for a few folds
    for i, MI in enumerate(MI folds[:3]):
        print("FOLD %2d" % i)
        print(MI[:5,:20])
   FOLD 0
    [[0\ 0\ 0\ 1\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0]
```

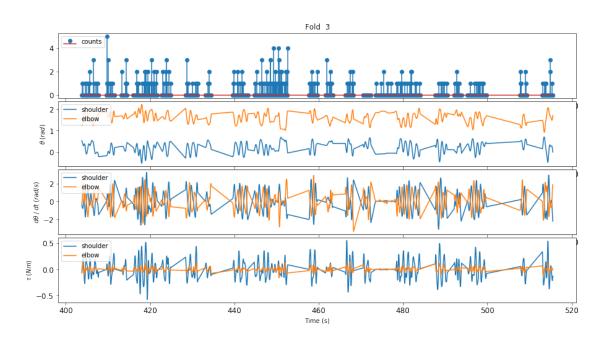
```
FOLD 1
    [[0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 1]
    [0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 1 0]
    [0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 1 0 0]
    [0 0 0 1 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0]]
   FOLD 2
    [[0 \ 0 \ 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 2 \ 1 \ 0 \ 0 \ 1 \ 0 \ 0 \ 1 \ 2 \ 0 \ 0]
    [0 0 0 0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0]
    [0 0 0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0 0]
    [0\ 0\ 1\ 0\ 1\ 2\ 1\ 0\ 0\ 1\ 0\ 0\ 1\ 2\ 0\ 0\ 0\ 0]
    [0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0 0 0 0]]
[6]: """ TODO
    Check the data for any NaNs
    def anymans(X):
        return np.isnan(X).any()
    alldata_folds = zip(MI_folds, theta_folds, dtheta_folds, torque_folds,_u
     →time_folds)
    # TODO: finish by checking the MI data for any NaNs
    for i, (MI, theta, dtheta, torque, time) in enumerate(alldata_folds):
        print("FOLD %2d " % i, anynans(MI), anynans(theta), # TODO
             anynans(dtheta), anynans(torque), anynans(time))
   FOLD 0 False False False False
   FOLD 1 False False False False
   FOLD 2 False False False False
   FOLD 3 False False False False
   FOLD 4 False False False False
   FOLD 5 False False False False
   FOLD 6 False False False False
   FOLD 7 False False False False
   FOLD 8 False False False False
   FOLD 9 False False False False
   FOLD 10 False False False False
   FOLD 11 False False False False False
   FOLD 12 False False False False
   FOLD 13 False False False False
   FOLD 14 False False False False False
   FOLD 15 False False False False
   FOLD 16 False False False False
   FOLD 17 False False False False
   FOLD 18 False False False False
   FOLD 19 False False False False
```

```
[7]: """ PROVIDED
     For several folds, plot the data for the elbow and shoulder
     and from one neuron
     HHHH
     f = 4
     data_folds = zip(MI_folds[:f], theta_folds[:f], dtheta_folds[:f],
                      torque_folds[:f], time_folds[:f])
     for i, (MI, theta, dtheta, torque, time) in enumerate(data_folds):
         fig, axs = plt.subplots(4, 1, figsize=(FIGWIDTH*3,8))
         fig.subplots adjust(hspace=.05)
         axs = axs.ravel()
         # Neural Activation Counts
         axs[0].stem(time, MI[:,0], label='counts')
         axs[0].set_title("Fold %2d" % i)
         axs[0].legend(loc='upper left')
         lgnd = ['shoulder', 'elbow']
         # Position
         axs[1].plot(time, theta)
         axs[1].set_ylabel(r"$\theta \;(rad)$")
         axs[1].legend(lgnd, loc='upper left')
         # Velocity
         axs[2].plot(time, dtheta)
         axs[2].set_ylabel(r"$d\theta\; /\; dt \;(rad/s)$")
         axs[2].legend(lgnd, loc='upper left')
         # Torque
         axs[3].plot(time, torque)
         axs[3].set_ylabel(r"$\tau \;(Nm)$")
         axs[3].legend(lgnd, loc='upper left')
         if i == (f-1):
             axs[3].set_xlabel('Time (s)')
```









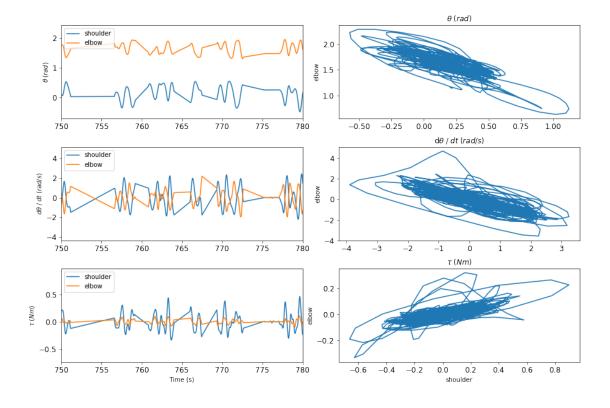
3 MODEL OUTPUTS

```
[8]: """ PROVIDED
     For the sixth fold, visualize the correlation between the shoulder
     and elbow for the angular position, the angular velocity, and the
     torque
     11 11 11
     f = 5
     y_pos = theta_folds[f]
     y_vel = dtheta_folds[f]
     y_tor = torque_folds[f]
     time = time_folds[f]
    nrows = 3
     ncols = 2
     fig, axs = plt.subplots(nrows, ncols, figsize=(FIGWIDTH*3,FIGHEIGHT*2))
     fig.subplots_adjust(wspace=.15, hspace=.3)
     axs = axs.ravel()
     xlim = [750, 780]
     # POSITION
     p = 0
     axs[p].plot(time, y_pos)
     axs[p].set_ylabel(r'$\theta \;(rad)$')
     \#axs[p].set\_title(r'\$\theta\;(rad)\$')
     axs[p].legend(['shoulder', 'elbow'], loc='upper left')
     axs[p].set_xlim(xlim)
     p = 1
     axs[p].plot(y_pos[:,0], y_pos[:,1])
     axs[p].set_ylabel('elbow')
     axs[p].set_title(r'$\theta \; (rad)$')
     # VELOCITY
     p = 2
     axs[p].plot(time, y_vel)
     axs[p].set_ylabel(r'$d\theta\;/\;(rad/s)$')
     \#axs[p].set\_title(r'$d\theta\;/\;dt\;(rad/s)$')
     axs[p].legend(['shoulder', 'elbow'], loc='upper left')
     axs[p].set_xlim(xlim)
     axs[p].plot(y_vel[:,0], y_vel[:,1])
     axs[p].set_ylabel('elbow')
     axs[p].set_title(r'd\$\theta;/\;(rad/s)\$')
```

```
# TORQUE
p = 4
axs[p].plot(time, y_tor)
axs[p].set_ylabel(r'$\tau \;(Nm)$')
#axs[p].set_title(r'$\tau$')
axs[p].legend(['shoulder', 'elbow'], loc='upper left')
axs[p].set_xlabel('Time (s)')
axs[p].set_xlim(xlim)

p = 5
axs[p].plot(y_tor[:,0], y_tor[:,1])
axs[p].set_xlabel('shoulder')
axs[p].set_ylabel('elbow')
axs[p].set_title(r'$\tau \;(Nm)$')
```

[8]: Text(0.5, 1.0, '\$\\tau \\;(Nm)\$')



4 REGRESSION

Predict torque of the shoulder and the elbow from the neural activations

```
[9]: """ TODO
     Evaluate the training performance of an already trained model
     def mse_rmse(trues, preds):
         Compute MSE and rMSE for each column separately.
         mse = np.sum(np.square(trues - preds), axis=0) / trues.shape[0]
         rmse rads = np.sqrt(mse)
         rmse_degs = rmse_rads * 180 / np.pi
         return mse, rmse rads, np.reshape(rmse degs, (1, -1))
     # TODO: finish implementation
     def predict_score_eval(model, X, y):
         Compute the model predictions and corresponding scores.
         PARAMS:
            X: feature data
             y: corresponding output
         RETURNS:
            mse: mean squared error for each column
            rmse_rads: rMSE in radians
            rmse_deg: rMSE in degrees
            score: score computed by the models score() method
            preds: predictions of the model from X
         preds = model.predict(X)
         score = model.score(X, y)
         # for the LinearRegression model, this is the coefficient of determination:
     →R^2
         # see the Sci-kit Learn documentation for LinearRegression for more details
         mse, rmse_rads, rmse_deg = mse_rmse(y, preds)
         return mse, rmse_rads, rmse_deg, score, preds
```

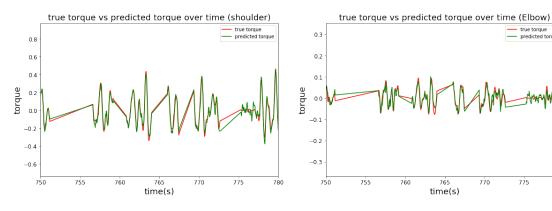
4.0.1 Training

```
[10]: """ TODO
Extract the MI data from fold 5 as input and the torque data from
  fold 5 as the output, for a multiple linear regression model (i.e.
  the model will simultaneously predict shoulder and elbow torque).
  Create a LinearRegression() model and train it using fit() on the
  data from fold 5
    """
  f = 5
    X = MI_folds[f]
  y = torque_folds[f]
```

```
time = time_folds[f]
      model = LinearRegression()
      model.fit(X, y)
[10]: LinearRegression(copy_X=True, fit_intercept=True, n_jobs=None,
               normalize=False)
[11]: """ TODO
      Evaluate the training performace of the model, using predict score eval()
      Print the results displaying MSE, rMSE in rads and degrees, and the
      correlation
      ,, ,, ,,
      # TODO: call predict_score_eval() and get the corresponding outputs
      output_1, output_2, output_3, output_4, output_5 = predict_score_eval(model, X,_
      →y)
      # TODO: print the results of predict_score_eval()
      print("mse:", output_1)
      print("rmse_rads:", output_2)
      print("rmse_deg:", output_3)
      print("score:", output_4)
      print("preds:", output_5)
     mse: [0.0016154 0.00023508]
     rmse_rads: [0.04019205 0.01533239]
     rmse_deg: [[2.30283461 0.87848135]]
     score: 0.9524780104221541
     preds: [[-0.02121785 0.01745515]
      [-0.0483844 0.00708094]
      [-0.00317419 -0.00564707]
      [-0.04346495 -0.00914585]
      [-0.09447689 -0.01704347]
      [-0.13216702 -0.01524937]]
[14]: """ TODO
      Plot the true torque and the predicted torque for the shoulder and
      elbow, over time. Use 2 subplots (one subplot per output).
      Focus on the time range 750 to 780 seconds
      titles = ['Shoulder', 'Elbow']
      xlim = (750, 780)
      FIGURESIZE=(10,6)
      # TODO: Generate the plots
      plt.figure(figsize = (FIGURESIZE[0]*2, FIGURESIZE[1]))
```

```
plt.subplot(121)
plt.xlim(750, 780)
plt.plot(time, y[:,0], 'r')
plt.plot(time, output_5[:,0], 'g')
plt.legend(['true torque', 'predicted torque'])
plt.xlabel('time(s)', FONTSIZE=18)
plt.ylabel('torque', FONTSIZE=18)
plt.title('true torque vs predicted torque over time (shoulder)', FONTSIZE=18)
plt.subplot(122)
plt.xlim(750, 780)
plt.plot(time, y[:,1], 'r')
plt.plot(time, output_5[:,1], 'g')
plt.legend(['true torque', 'predicted torque'])
plt.xlabel('time(s)', FONTSIZE=18)
plt.ylabel('torque', FONTSIZE=18)
plt.title('true torque vs predicted torque over time (Elbow)', FONTSIZE=18)
```

[14]: Text(0.5, 1.0, 'true torque vs predicted torque over time (Elbow)')



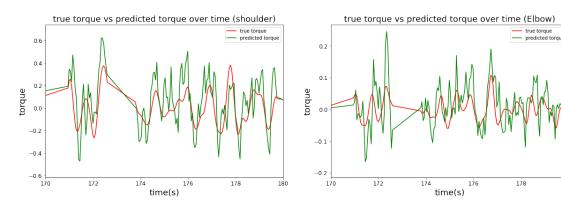
4.0.2 Testing

```
[15]: """ TODO
    Evaluate the performace of the model on unseen data from fold 1.
    Recall that your model was trained using data from fold 5.
    Print the results displaying MSE, rMSE in rads and degrees, and
    the correlation
    """
    ft = 1
    Xtest = MI_folds[ft]
    ytest = torque_folds[ft]
    time_tst = time_folds[ft]
```

```
# TODO: call predict_score_eval() and get the corresponding outputs
      output_1, output_2, output_3, output_4, output_5 = predict_score_eval(model,_
      →Xtest, ytest)
      # TODO: print the results of predict_score_eval()
      print("mse:", output_1)
      print("rmse_rads:", output_2)
      print("rmse_deg:", output_3)
      print("score:", output_4)
      print("preds:", output_5)
     mse: [0.03178992 0.00421368]
     rmse_rads: [0.17829727 0.06491284]
     rmse_deg: [[10.21568095 3.7192317]]
     score: -0.675233985287204
     preds: [[ 0.01705051 -0.01002633]
      [ 0.09071857  0.00101667]
      [ 0.07183283 -0.06066337]
      [-0.20246063 -0.03309132]
      [-0.08541131 0.00544795]
      [ 0.06796495 -0.01787921]]
[16]: """ TODO
      Plot the true torque and the predicted torque over time, for the
      shoulder and the elbow. Use 2 subplots (one for the shoulder and
      the other for the elbow)
      Focus on the time range 170 to 180 seconds
      11 11 11
      titles = ['Shoulder', 'Elbow']
      xlim = (170, 180)
      # TODO: Generate the plots
      plt.figure(figsize = (FIGURESIZE[0]*2, FIGURESIZE[1]))
      plt.subplot(121)
      plt.xlim(170, 180)
      plt.plot(time_tst, ytest[:,0], 'r')
      plt.plot(time_tst, output_5[:,0], 'g')
      plt.legend(['true torque', 'predicted torque'])
      plt.xlabel('time(s)', FONTSIZE=18)
      plt.ylabel('torque', FONTSIZE=18)
      plt.title('true torque vs predicted torque over time (shoulder)', FONTSIZE=18)
```

```
plt.subplot(122)
plt.xlim(170, 180)
plt.plot(time_tst, ytest[:,1], 'r')
plt.plot(time_tst, output_5[:,1], 'g')
plt.legend(['true torque', 'predicted torque'])
plt.xlabel('time(s)', FONTSIZE=18)
plt.ylabel('torque', FONTSIZE=18)
plt.title('true torque vs predicted torque over time (Elbow)', FONTSIZE=18)
```

[16]: Text(0.5, 1.0, 'true torque vs predicted torque over time (Elbow)')



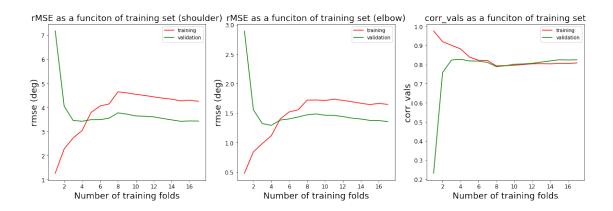
4.0.3 Training Size Sensitivity

For this section, you will be training the model on a different number of folds, each time testing it on the same unseen data from another fold not used in the training procedure.

```
# Initialize log of performance metrics
          ncats = y[0].shape[1]
          rmse = {'train':np.empty((0, ncats)), 'val':np.empty((0, ncats))}
          corr = {'train':[], 'val':[]}
          # Data used for validation
          Xval = X[val_fold_idx]
          yval = y[val_fold_idx]
          # Loop over the different experiments
          for f in folds_inds:
              # Construct training set
              Xtrain = np.concatenate(X[:f])
              ytrain = np.concatenate(y[:f])
              # Build the model
              model.fit(Xtrain, ytrain)
              # TODO: call predict_score_eval using the training data
              _, _, rmse_degs, score, _ = predict_score_eval(model, Xtrain, ytrain)
              # TODO: call predict_score_eval using the validation data
              _, _, rmse_degs_val, score_val, _ = predict_score_eval(model, Xval,_
       →yval)
              # Record the performance metrics for this experiment
              rmse['train'] = np.append(rmse['train'], rmse_degs, axis=0)
              corr['train'].append(score)
              rmse['val'] = np.append(rmse['val'], rmse_degs_val, axis=0)
              corr['val'].append(score_val)
          return rmse, corr
[18]: """ TODO
      Create a new linear model and train the model on different training set sizes,
      using training set_size_loop() with training set sizes of folds 1 through 17
      and use 18 as the val_fold_idx.
      The input data is the MI data and the output data is the torque for both the
      shoulder and elbow.
      11 11 11
      val_fold = 18
      folds = range(1,val_fold)
      # TODO: Create a new LinearRegression model
      model 2 = LinearRegression()
      # TODO: get the list of rMSE and correlation values per training set size, by
```

```
[19]: """ TODO
      Plot rMSE as a function of the training set size for
      the shoulder and the elbow; also plot correlation as
      a function of training set size. Use three subplots
      (one for the shoulder rMSE, one for the elbow rMSE, and
      one with the correlation)
      FIGURESIZE=(10,6)
      plt.figure(figsize = (FIGURESIZE[0]*2, FIGURESIZE[1]))
      plt.subplot(131)
      plt.plot(folds, rmse_list['train'][:,0], 'r')
      plt.plot(folds, rmse list['val'][:,0], 'g')
      plt.legend(['training', 'validation'])
      plt.xlabel('Number of training folds', FONTSIZE=18)
      plt.ylabel('rmse (deg)', FONTSIZE=18)
      plt.title('rMSE as a funciton of training set (shoulder)', FONTSIZE=18)
      plt.subplot(132)
      plt.plot(folds, rmse_list['train'][:,1], 'r')
      plt.plot(folds, rmse_list['val'][:,1], 'g')
      plt.legend(['training', 'validation'])
      plt.xlabel('Number of training folds', FONTSIZE=18)
      plt.ylabel('rmse (deg)', FONTSIZE=18)
      plt.title('rMSE as a funciton of training set (elbow)', FONTSIZE=18)
      plt.subplot(133)
      plt.plot(folds, corr vals['train'], 'r')
      plt.plot(folds, corr_vals['val'], 'g')
      plt.legend(['training', 'validation'])
      plt.xlabel('Number of training folds', FONTSIZE=18)
      plt.ylabel('corr_vals', FONTSIZE=18)
      plt.title('corr_vals as a funciton of training set', FONTSIZE=18)
```

[19]: Text(0.5, 1.0, 'corr_vals as a funciton of training set')



[]: