

Lab Course Machine Learning

Exercise Sheet 3

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Exercise 1: Gradient Descent on Rosenbrock function

1. Implement a 3D plot to visualize the function

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
from matplotlib import cm
from matplotlib.ticker import LinearLocator, NullLocator
plt.rcParams['figure.figsize'] = (10, 8)
from sympy import symbols, diff
import pandas as pd
import math
import warnings
warnings.filterwarnings('ignore')

In [3]: def f(x,y):
    a=1
    b=100
    return ((a-x)**2 + b*(y-x**2)**2)

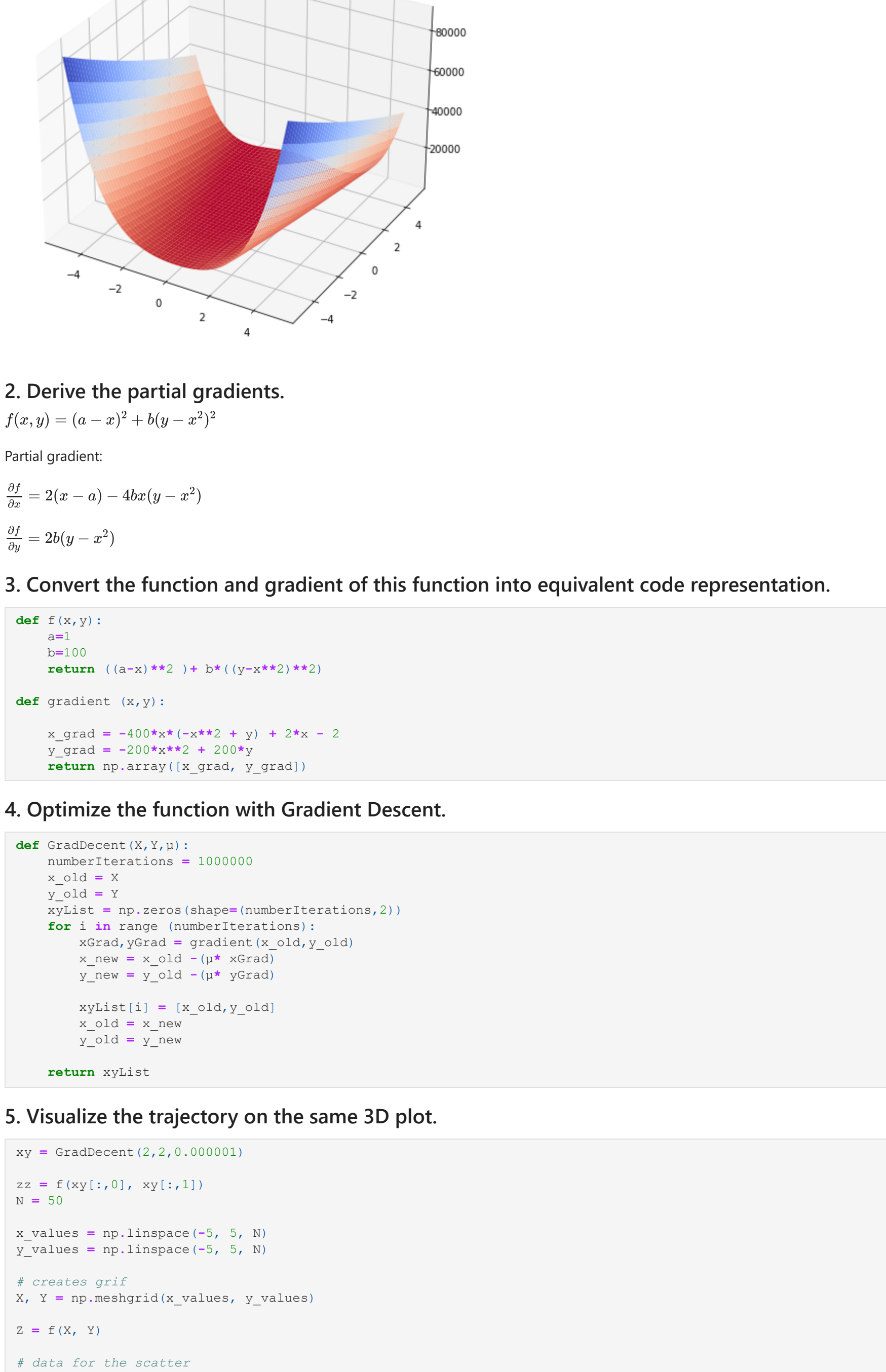
N = 50

x_values = np.linspace(-5, 5, N)
y_values = np.linspace(-5, 5, N)

# creates grid
X, Y = np.meshgrid(x_values, y_values)

Z = f(X, Y)

ax = plt.axes(projection='3d')
ax.plot_surface(X, Y, Z, rstride=1, cstride=1,
               cmap=cm.coolwarm_r, edgecolor='none');
```



2. Derive the partial gradients.

$$f(x,y) = (a-x)^2 + b(y-x^2)^2$$

Partial gradient:

$$\frac{\partial f}{\partial x} = 2(x-a) - 4bx(y-x^2)$$

$$\frac{\partial f}{\partial y} = 2b(y-x^2)$$

3. Convert the function and gradient of this function into equivalent code representation.

```
In [4]: def f(x,y):
    a=1
    b=100
    return ((a-x)**2 + b*(y-x**2)**2)

def gradient(x,y):
    x_grad = -400*x*(y-x**2)*y + 2*x - 2
    y_grad = -200*x**2 + 200*y
    return np.array([x_grad, y_grad])

In [5]: def GradDecent(X,Y,pl):
    numberIterations = 100000
    x_old = X
    y_old = Y
    xylst = np.zeros(shape=(numberIterations,2))
    for i in range(numberIterations):
        xOld,yOld = gradient(x_old,y_old)
        x_new = x_old - (mu * xOld)
        y_new = y_old - (mu * yOld)
        xylst[i] = [x_old,y_old]
        x_old = x_new
        y_old = y_new
    return xylst
```

5. Visualize the trajectory on the same 3D plot.

```
In [6]: xy = GradDecent(2,2,0.000001)

xx = f(xy[:,0], xy[:,1])
N = 50

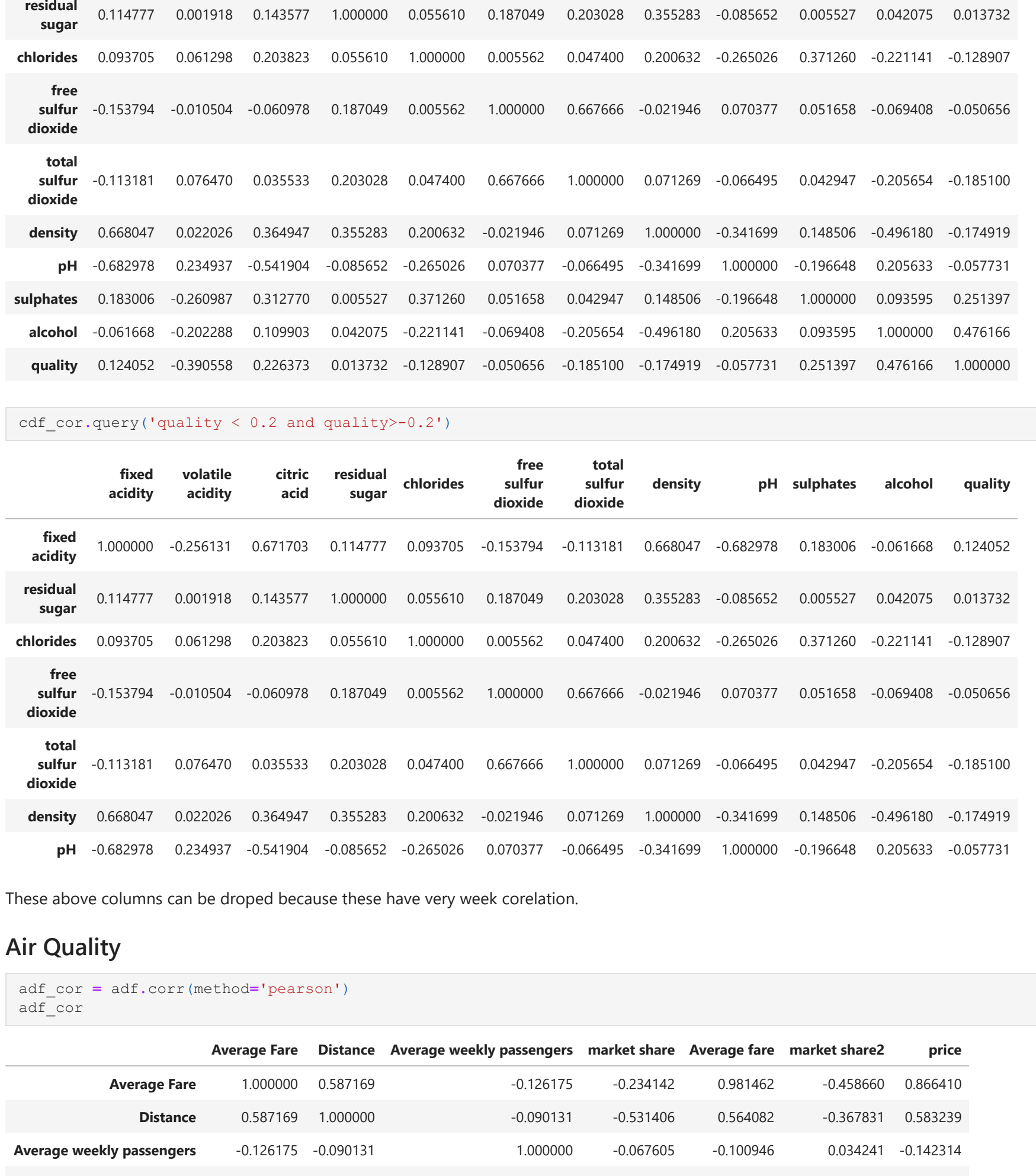
x_values = np.linspace(-5, 5, N)
y_values = np.linspace(-5, 5, N)

# creates grid
X, Y = np.meshgrid(x_values, y_values)

Z = f(X, Y)

# data for the scatter
xx = xy[:,0]
yy = xy[:,1]
zz = f(xx,yy)
fig = plt.figure(figsize=(14,10))
ax = plt.axes(projection='3d')
ax.view_init(elev=10., azim=80.)

ax.plot_surface(X, Y, Z, rstride=1, cstride=1, cmap='viridis', edgecolor='none')
ax.plot(xx, yy, zz, 'ro', alpha=0.5) # note the 'ro' (no 'r') and the alpha
plt.show()
```



Exercise 1: Gradient Descent on Rosenbrock function

```
In [139]: adf = pd.read_csv('datasets/airq402.data', sep = ' ', header=0, names=['City1', 'City2', 'Average Fare', 'Distance', 'Average weekly passengers', 'market leading airline', 'market share', 'Average fare', 'Low price airline', 'market share2', 'price'])

Out [139]:
```

	City1	City2	Average Fare	Distance	Average weekly passengers	market leading airline	market share	Average fare	Low price airline	market share2	price
0	CAK	MCO	114.47	526	424.56	FL	70.19	111.03	DL	70.19	111.03
1	CAL	ATL	122.47	860	276.84	DL	75.10	123.09	FL	72.23	118.94
2	ALB	ATL	214.42	282	215.76	DL	78.89	223.98	CO	71.27	167.12
3	AIB	BWI	69.40	858	606.84	WN	96.97	68.86	WN	96.97	68.86
4	AIB	ORD	158.13	723	313.04	UA	59.79	161.36	WN	15.34	145.42

```
In [140]: cdf = pd.read_csv('datasets/winequality-red.csv', sep = ',')
cdf.head()
```

	fixed acidity	volatile acidity	citric acid	residual sugar	chlorides	free sulfur dioxide	total sulfur dioxide	density	pH	sulphates	alcohol	quality
0	7.4	0.70	0.00	1.9	0.076	11.0	34.0	0.9978	3.51	0.56	9.4	5
1	7.8	0.88	0.00	2.6	0.098	25.0	67.0	0.9968	3.20	0.68	9.8	5
2	7.8	0.76	0.04	2.3	0.092	15.0	54.0	0.9970	3.26	0.65	9.8	5
3	11.2	0.28	0.56	1.9	0.075	17.0	60.0	0.9980	3.16	0.58	9.8	6
4	7.4	0.70	0.00	1.9	0.076	11.0	34.0	0.9978	3.51	0.56	9.4	5

```
In [141]: pdf = pd.read_csv('datasets/parkinsons_updrs.data', sep = ',')
pdf.head()
```

	subject#	age	sex	test time	motor_UPDRS	total_UPDRS	Jitter(%)	Jitter(Abs)	Jitter:RAP	Jitter:PPQS	...	Shimmer(dB)	Shimmer:APQ3
0	1	72	0	5.6431	28.199	34.398	0.00662	0.000034	0.00401	0.00317	...	0.230	0.01438
1	1	72	0	12.6660	28.447	34.894	0.00300	0.000017	0.00132	0.00150	...	0.179	0.00994
2	1	72	0	19.6810	28.695	35.389	0.00481	0.000025	0.00205	0.00208	...	0.181	0.00734
3	1	72	0	25.6470	29.805	35.810	0.00528	0.000027	0.00191	0.00264	...	0.327	0.01106
4	1	72	0	33.6420	29.187	36.375	0.00335	0.000020	0.00093	0.00130	...	0.176	0.00679

5 rows x 22 columns

4. Are there any columns that can be dropped? if so, which ones are why.

Wine Quality

```
In [142]: cdf_cor = cdf.corr(method='pearson')
cdf_cor
```

	fixed acidity	volatile acidity	citric acid	residual sugar	chlorides	free sulfur dioxide	total sulfur dioxide	density	pH	sulphates	alcohol	quality
fixed acidity	1.000000	-0.256131	0.671703	0.114777	0.093705	-0.153794	-0.113181	0.668047	-0.682978	0.183006	-0.061668	0.124052
volatile acidity	-0.256131	1.000000	-0.552496	0.001918	0.016298	-0.010504	0.076470	0.020206	0.234937	-0.260987	-0.202288	-0.390558
citric acid	0.671703	-0.552496	1.000000	0.143577	0.203823	-0.060978	0.035533	0.364947	-0.541904	0.312770	0.109903	0.226373
residual sugar	0.114777	0.001918	0.143577	1.000000	0.055610	0.187049	0.203028	0.355283	-0.085652	0.005527	0.042075	0.017332
chlorides	0.093705	0.016298	0.203823	0.055610	1.000000	0.005562	0.047400	0.200632	-0.265026	0.371260	-0.221141	-0.128907
free sulfur dioxide	-0.153794	-0.010504	-0.060978	0.187049	0.005562	1.000000	0.667666	-0.021946	0.070377	0.051658	-0.069408	-0.050656
total sulfur dioxide	-0.113181	0.076470	0.035533	0.203028	0.047400	0.667666	1.000000	0.071269	-0.066495	0.042947	-0.205654	-0.185100
density	0.668047	0.020206	0.364947	0.355283	0.200632	-0.021946	0.071269	1.000000	-0.341699	0.148506	-0.496180	-0.174919
pH	-0.682978	0.234937	-0.541904	-0.001918	-0.020632	0.074967	0.092141	-0.341699	1.000000	-0.196648	0.205633	-0.057371
sulphates	0.183006	-0.260987	0.312770	0.005527	0.371260	-0.069408	0.042947	-0.196648	0.196648	1.000000	0.093995	0.251397
alcohol	-0.061668	-0.202288	0.109903	0.042075	-0.221141	-0.069408	-0.205654	-0.496180	0.205633	0.093995	1.000000	0.476166
quality	0.124052	-0.390558	0.226373	0.017332	-0.128907	-0.050656	-0.185100	-0.174919	-0.057371	0.251397	0.476166	1.000000

```
In [143]: cdf_cor.query('quality < 0.2 and quality>=0.2')

Out [143]:
```

	fixed acidity	volatile acidity	citric acid	residual sugar	chlorides	free sulfur dioxide	total sulfur dioxide	density	pH	sulphates	alcohol	quality
fixed acidity	1.000000	-0.256131	0.671703	0.114777	0.093705	-0.153794	-0.113181	0.668047	-0.682978	0.183006	-0.061668	0.124052
residual sugar	0.114777	0.001918	0.143577	1.000000	0.055610	0.187049	0.203028	0.355283	-0.085652	0.005527	0.042075	0.017332
chlorides	0.093705	0.016298	0.203823	0.055610	1.000000	0.005562	0.047400	0.200632	-0.265026	0.371260	-0.221141	-0.128907
free sulfur dioxide	-0.153794	-0.010504	-0.060978	0.187049	0.005562	1.000000	0.667666	-0.021946	0.070377	0.051658	-0.069408	-0.050656
total sulfur dioxide	-0.113181	0.076470	0.035533	0.203028	0.047400	0.667666	1.000000	0.071269	-0.066495	0.042947	-0.205654	-0.185100
density	0.668047	0.020206	0.364947	0.355283	0.200632	-0.021946	0.071269	1.000000	-0.341699	0.148506	-0.496180	-0.174919
pH	-0.682978	0.234937	-0.541904	-0.005562	-0.265026	0.070377	-0.066495	-0.341699	1.000000	-0.196648	0.205633	-0.057371

These above columns can be dropped because these have very weak correlation.

Air Quality

```
In [144]: adf_cor = adf.corr(method='pearson')
adf_cor
```

	Average fare	Distance	Average weekly passengers	market share	Average fare	market share2	price
Average fare	1.000000	0.587169	-0.126175	-0.234142	0.981462	-0.458660	0.866410
Distance	0.587169	1.000000	-0.090131	-0.531406	0.564082	-0.367831	0.583239
Average weekly passengers	-0.126175	-0.090131	1.000000	-0.067605	-0.100946	0.034241	-0.142314
market share	-0.234142	-0.531406	-0.067605	1.000000	-0.220801	-0.047618	-0.307672
Average fare	0.981462	0.564082	-0.100946	-0.220801	1.000000	-0.047618	-0.307672
market share2	-0.458660	-0.367831	0.034241	-0.047618	-0.047618	1.000000	-0.240186
price	0.866410	0.583239	-0.142314	-0.307672	0.826511	-0.240186	1.000000

```
In [145]: adf_cor.query('price < 0.2 and price>=0.2')

Out [145]:
```

	Average fare	Distance	Average weekly passengers	market share	Average fare	market share2	price
Average weekly passengers	-0.126175	-0.090131	1.0	-0.067605	-0.100946	0.034241	-0.142314

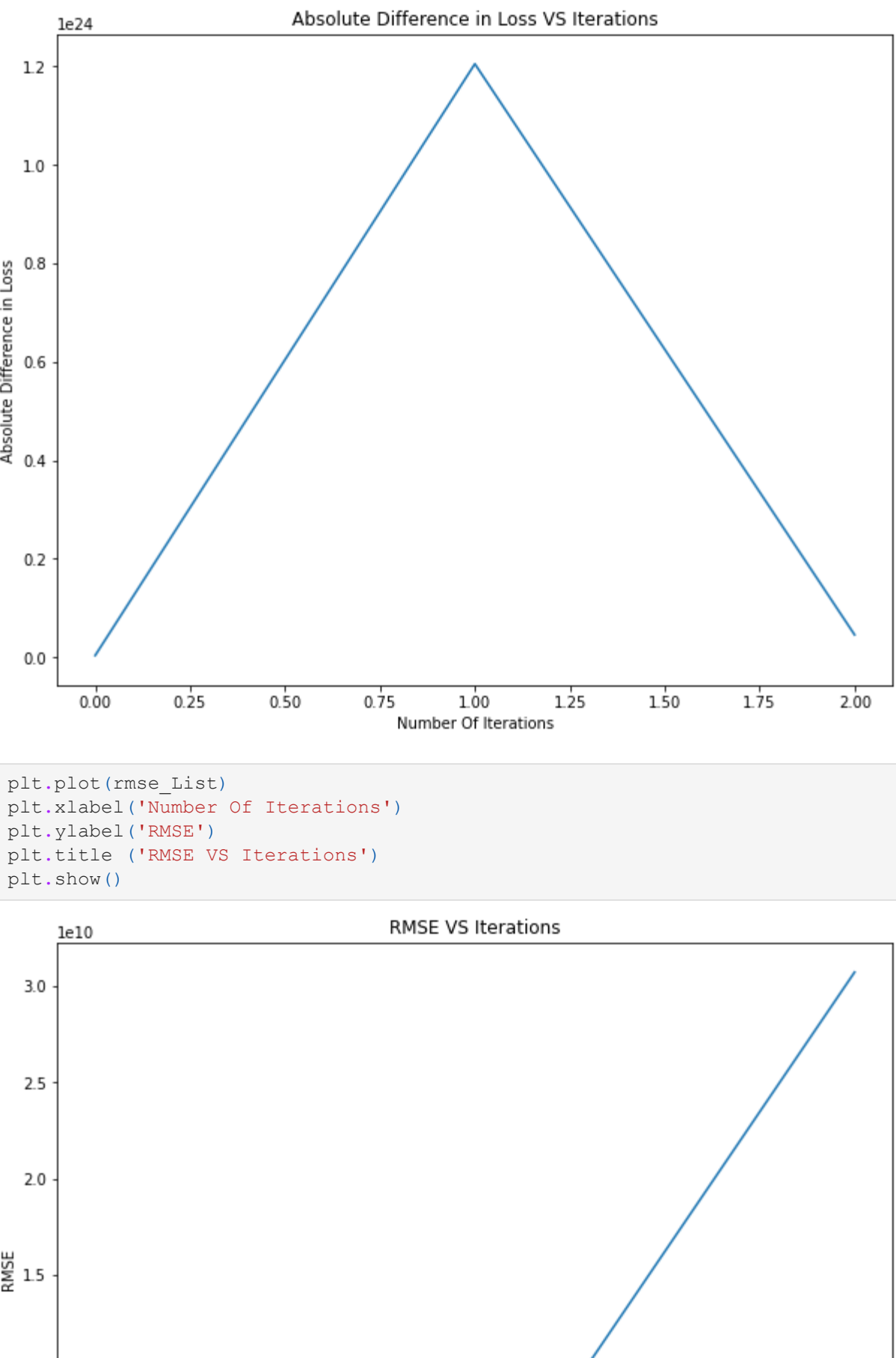
In []: These above columns can be dropped because these have very weak correlation.

Parkinsons Dataset

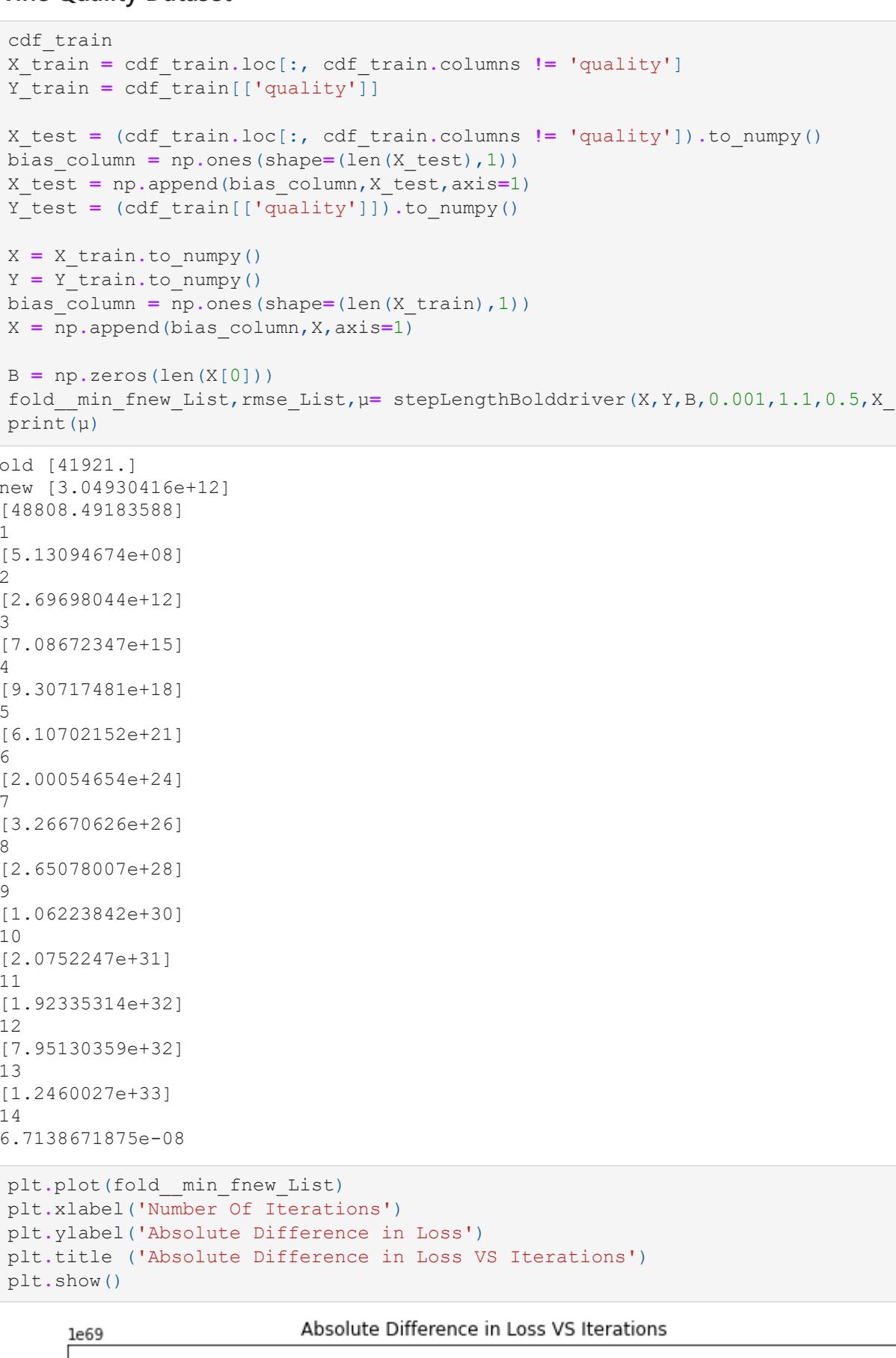
```
In [146]: pdf_cor = pdf.corr(method='pearson')
pdf_cor
```

```
plt.plot(fold_min_new_id)
plt.xlabel('Number Of Iterations')
plt.ylabel('Absolute Difference in Loss')
plt.title('Absolute Difference in Loss VS Iterations')
plt.show()
```

```
plt.plot(rmse)
plt.xlabel('Number Of Iterations')
```

```
In [96]: plt.plot(rmse_List)
plt.xlabel('Number Of Iterations')
plt.ylabel('RMSE')
plt.title ('RMSE VS Iterations')
plt.show()
```



Wine Quality Dataset

```
In [122]: cdf_train = cdf_train.loc[:, cdf_train.columns != 'quality']
X_train = cdf_train[['quality']]
Y_train = cdf_train[['quality']]

X_test = (cdf_train.loc[:, cdf_train.columns != 'quality']).to_numpy()
bias_column = np.ones(shape=(len(X_test),1))
X_test = np.append(bias_column,X_test,axis=1)
Y_test = (cdf_train[['quality']]).to_numpy()

X = X_train.to_numpy()
Y = Y_train.to_numpy()
bias_column = np.ones(shape=(len(X_train),1))
X = np.append(bias_column,X,axis=1)
B = np.zeros(len(X[0]))

fold_min_fnew_List,rmse_List,p= stepLengthBolddriver(X,Y,B,0.001,1.1,0.5,X_test,Y_test)
print(p)

old [4192.]
new [3.04930416e+12]
(48808,49183588)
1
[5.13094674e+08]
2
[2.69698044e+12]
3
[7.08672347e+15]
4
[9.30717481e+18]
5
[6.10702152e+21]
6
[2.00054654e+24]
7
[3.26670262e+26]
8
[2.5078007e+28]
9
[1.06233842e+30]
10
[2.0752247e+31]
11
[1.9235314e+32]
12
[7.95130359e+32]
13
[1.2460027e+33]
14
6.7138671875e-08
```

```
In [123]: plt.plot(fold_min_fnew_List)
plt.xlabel('Number Of Iterations')
plt.ylabel('Absolute Difference in Loss')
plt.title ('Absolute Difference in Loss VS Iterations')
plt.show()
```



```
In [124]: plt.plot(rmse_List)
plt.xlabel('Number Of Iterations')
plt.ylabel('RMSE')
plt.title ('RMSE VS Iterations')
plt.show()
```



Air Travel Dataset

```
In [101]: X_train = pdf_train.loc[:, pdf_train.columns != 'price']
Y_train = pdf_train[['price']]

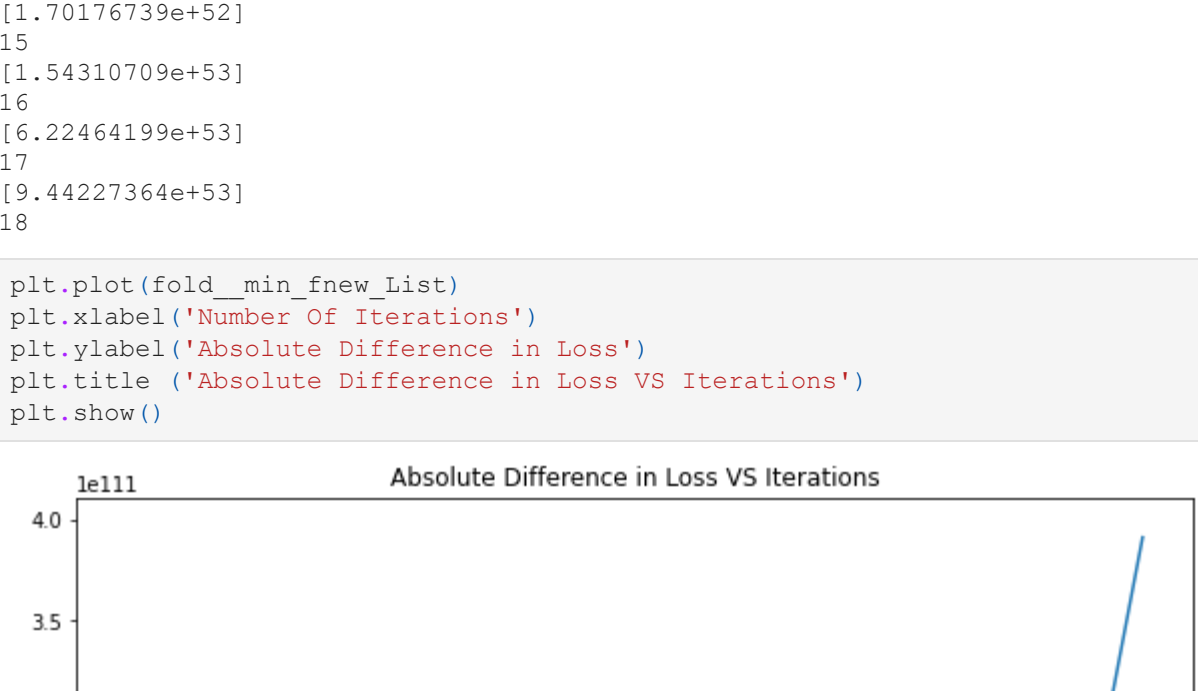
X_test = (pdf_train.loc[:, pdf_train.columns != 'price']).to_numpy()
bias_column = np.ones(shape=(len(X_test),1))
X_test = np.append(bias_column,X_test,axis=1)
Y_test = (pdf_train[['price']]).to_numpy()

X = X_train.to_numpy()
Y = Y_train.to_numpy()
bias_column = np.ones(shape=(len(X_train),1))
X = np.append(bias_column,X,axis=1)
B = np.zeros(len(X[0]))

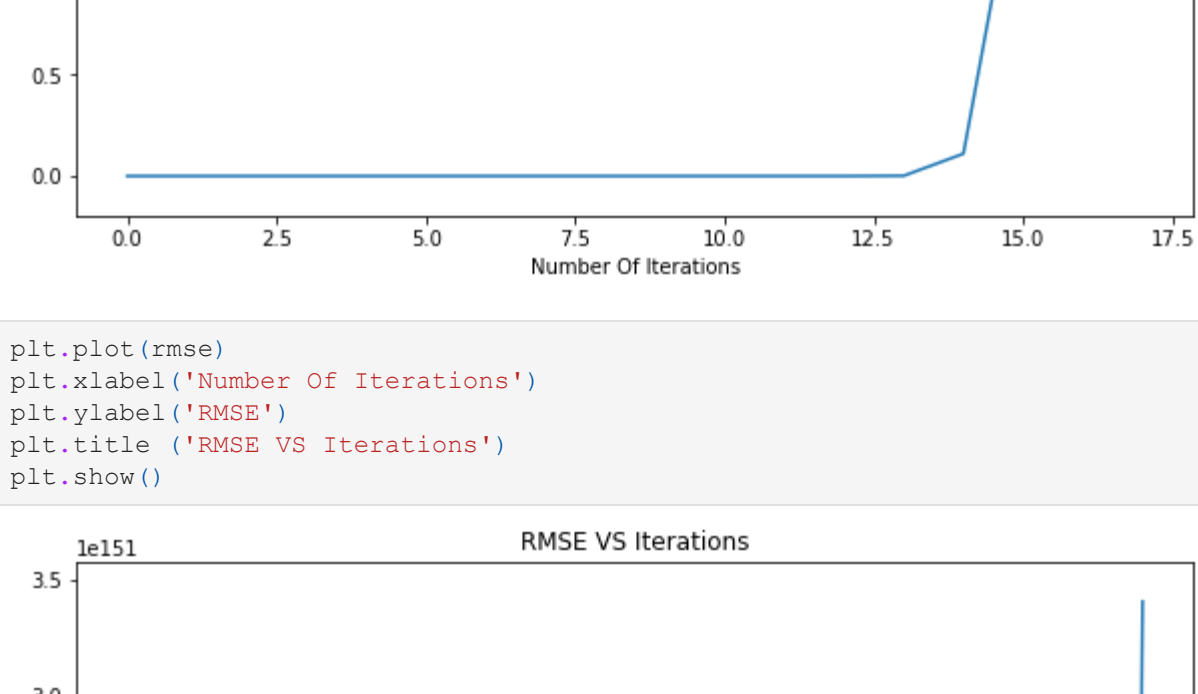
fold_min_fnew_List,rmse_List,p= stepLengthBolddriver(X,Y,B,0.001,1.1,0.5,X_test,Y_test)

old [18271457.6459]
new [1.74157925e+20]
[4.66289206e+08]
1
[1.60417376e+15]
2
[2.76407279e+21]
3
[2.3816278e+27]
4
[1.02605863e+33]
5
[2.21024187e+38]
6
[2.38053975e+43]
7
[1.2819676e+48]
8
[3.45176005e+52]
9
[4.64684325e+56]
10
[3.12761431e+60]
11
[1.05239302e+64]
12
[1.77008666e+67]
13
[1.48760853e+70]
14
[6.2438849e+72]
15
[1.30723955e+75]
16
[1.36190289e+77]
17
[7.02616499e+78]
18
[1.77729629e+80]
19
[2.1590059e+81]
20
[1.20339731e+82]
21
[2.75207886e+82]
22
```

```
In [102]: plt.plot(fold_min_fnew_List)
plt.xlabel('Number Of Iterations')
plt.ylabel('Absolute Difference in Loss')
plt.title ('Absolute Difference in Loss VS Iterations')
plt.show()
```



```
In [103]: plt.plot(rmse)
plt.xlabel('Number Of Iterations')
plt.ylabel('RMSE')
plt.title ('RMSE VS Iterations')
plt.show()
```



Parkinsons Dataset

```
In [104]: X_train = pdf_train.loc[:, pdf_train.columns != 'total_UPDRS']
Y_train = pdf_train[['total_UPDRS']]

X_test = (pdf_train.loc[:, pdf_train.columns != 'total_UPDRS']).to_numpy()
bias_column = np.ones(shape=(len(X_test),1))
X_test = np.append(bias_column,X_test,axis=1)
Y_test = (pdf_train[['total_UPDRS']]).to_numpy()

X = X_train.to_numpy()
Y = Y_train.to_numpy()
bias_column = np.ones(shape=(len(X_train),1))
X = np.append(bias_column,X,axis=1)
B = np.zeros(len(X[0]))

fold_min_fnew_List,rmse_List,p= stepLengthBolddriver(X,Y,B,0.001,1.1,0.5,X_test,Y_test)

old [3893459.50415063]
new [9.38620931e+16]
(4224151,72379144)
1
[6.96562241e+11]
2
[5.74477782e+16]
3
[2.3689275e+21]
4
[4.8841588e+25]
5
[5.03473622e+29]
6
[2.59472621e+33]
7
[6.68485643e+36]
8
[6.60783689e+39]
9
[5.53768915e+42]
10
[1.77851497e+45]
11
[2.84709611e+47]
12
[2.6461974e+49]
13
[6.89331878e+50]
14
[1.70176739e+53]
15
[1.54310709e+53]
16
[6.22464199e+53]
17
[9.44227364e+53]
18
```

```
In [105]: plt.plot(fold_min_fnew_List)
plt.xlabel('Number Of Iterations')
plt.ylabel('Absolute Difference in Loss')
plt.title ('Absolute Difference in Loss VS Iterations')
plt.show()
```



```
In [106]: plt.plot(rmse)
plt.xlabel('Number Of Iterations')
plt.ylabel('RMSE')
plt.title ('RMSE VS Iterations')
plt.show()
```



3. Look-ahead optimizer

```
In [ ]: def lookAheadOptimizer(X,Y,B_old,p,k,a,xtest,ytest):
    u = u_old + p*plus
    B_new = B_old - (u* lossGrad(X,Y,B_old))
    u = 0
    rmse_List = []
    numberOFIterations =500
    for t in range (500):
        while (loss(X,Y,B_old) - (loss(X,Y,B_new)) <= 0):
            B_new = B_old - (u* lossGrad(X,Y,B_old))
            fold_min_fnew_List.append(abs(loss(X,Y,B_old)-loss(X,Y,B_new)))
            print(RMSE(xtest,ytest,B_old))
            rmse_List.append(RMSE(xtest,ytest,B_old)[0])
            i = i + 1
            u = u*minus
        print (i)
    return fold_min_fnew_List,rmse_List,p
```

```
In [ ]: 
```

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In [ ]: 
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In [ ]: 
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In [ ]: 
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