Siamese_auxiliary

July 12, 2023

1 run load_data.ipynb BEFORE running this!

```
[25]: import numpy as np
      import torch
      device = torch.device("cuda" if torch.cuda.is_available() else "cpu")
      s = {
                              : "regression",
           'problem'
          'approach'
                              : "few-shot learning",
          'method'
                             : "non-parametric",
                             : "siamese network",
          'algorithm'
          'goal' : "learn a distribution using few samples from it",
'input' : "samples from a distribution",
'input type' : "vectors",
'input meaning' : "spectrum",
          'output'
                             : "samples from a distribution",
          'output type'
                             : "one number",
          'output meaning' : "temperature or pressure, depending on distribution",
          'number of ways' : 2,
          'number of shots' : 1,
           'number of folds' : 8,
          'support-query ratio': 0.8,
          'task size'
                              : 5,
           'learning rate'
                               : 1e-4,
          'input dimension' : 10000,
          'output dimension' : 1,
          'feature dimension': 300.
           'epoch'
                                : 1000,
          'epoch development' : 4,
          'data'
                               : 'pressure_230516_discrete',
           'cross validation round': 16,
          'cross validation round-development' : 3,
           'batch size' : 32,
           'best model folder' : 'siamese_best_model/'
      }
```

```
[26]: import data_accessor as acc
data_names_list = [
```

```
'temperature_230509_discrete',
          'pressure_230516_discrete'
     data_dictionary = acc.setup(data_names_list)
     loading temperature_230509_discrete_____
             input shape (number, dimension): (6000, 10000)
             label shape (number, dimension): (6000, 1)
             there are 16 folds
             4200 for training, 600 for validating, 1200 for testing
     loading pressure_230516_discrete_____
             input shape (number, dimension): (5000, 10000)
             label shape (number, dimension): (5000, 1)
             there are 16 folds
             3500 for training, 500 for validating, 1000 for testing
[27]: # task layout July 5, 2023
      # siamese network extract feature space difference
      # auxiliary network convert that difference into label difference
      # Bing's feedback July 7th 2023
      # need to fix:
      # 1 convergence graph good for some CV round, bad for others
      # 2 wrong use of cross-validation
     # 3 try bigger dim, to fix 1
      # 4 test on pressure data
      # 5 try different architecture
      # if layer k has dimension d_k, d_k+1 should be > d_k / 10
[28]: import torch.nn as nn
     class SiameseNetwork(torch.nn.Module):
         def __init__(self, device, input_dimension, feature_dimension,_
       →output_dimension):
              """ Input: input, anchor, anchor label
              Output: prediction for input"""
             super(). init ()
             self.input_dimension = input_dimension
             self.hidden_dimension = 400
             self.feature_hidden_dimension = 100
             self.feature_dimension = feature_dimension
             self.output_dimension = output_dimension
             self.device = device
             self.feature_sequential = torch.nn.Sequential(
                 torch.nn.Linear(self.input_dimension, self.hidden_dimension),
                 torch.nn.Linear(self.hidden_dimension, self.hidden_dimension),
```

```
nn.ReLU(),
          torch.nn.Linear(self.hidden_dimension, self.feature_dimension)
      )
      self.auxiliary_sequential = torch.nn.Sequential(
          torch.nn.Linear(self.feature_dimension, self.
→feature_hidden_dimension),
          nn.ReLU(),
          torch.nn.Linear(self.feature_hidden_dimension, self.
→feature_hidden_dimension),
          nn.ReLU(),
          torch.nn.Linear(self.feature_hidden_dimension, self.
→output_dimension)
      self.to(device)
      self.float()
  def forward(self, input, anchor, anchor label):
      feature_input = self.feature_sequential(input)
      feature_anchor = self.feature_sequential(anchor)
      feature_space_difference_input_from_anchor = feature_input -__
→feature_anchor
      label_difference_input_from_anchor = self.
-auxiliary sequential (feature space difference input from anchor)
      prediction = anchor_label + label_difference_input_from_anchor
      return prediction
```

```
[29]: from tools import SaveBestModel, PatienceEarlyStopping, Scheduler, plot loss
      class Manager:
          """ DOES: train & evaluate a Siamese network
          def __init__(self, epoch, cross_validation_round):
              self._network = SiameseNetwork(device, s['input dimension'], s['feature_

¬dimension'], s['output dimension'])
              self._network.apply(self.initializer)
              self. learning rate = s['learning rate']
              self._optimizer = torch.optim.Adam(
                  params=self._network.parameters(), lr=self._learning_rate,
                  weight decay=3e-3)
              self._energy = nn.MSELoss()
              self._train_loss = []
              self._valid_loss = []
              self._test_loss = []
              self._epoch = epoch
              self._stopper = PatienceEarlyStopping(patience=5, min_delta=1e-7)
              self._cross_validation_round = cross_validation_round
              self. saver = SaveBestModel(s['best model folder'])
              self._scheduler = Scheduler(optimizer=self._optimizer,
```

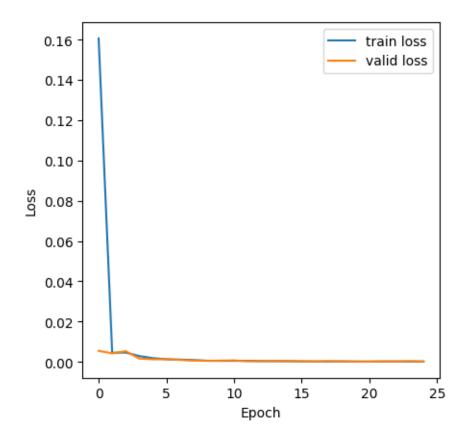
```
minimum_learning_rate=1e-6, patience=5, factor=0.5)
def initializer(self, layer):
    if type(layer) == nn.Linear:
        nn.init.kaiming_normal_(layer.weight) # normal version
def _step(self, job):
    input, input_label, anchor, anchor_label = job
    # print(f"input dtype is {input_1.dtype}")
    prediction = self._network(input, anchor, anchor_label)
    loss = self._energy(input_label, prediction)
    return loss
def train(self, train dataloader, valid dataloader):
    """ DOES: calculate loss from tasks
        NOTE: we have a BATCH of tasks here """
    for e in range(self._epoch):
        # print(f"train() epoch {e}")
        batch_train_loss = []
        for _, batch in enumerate(train_dataloader):
            self._optimizer.zero_grad()
            loss = self._step(batch)
            loss.backward()
            self._optimizer.step()
            batch train loss.append(loss.item())
        self._train_loss.append(np.mean(batch_train_loss))
        batch valid loss = []
        with torch.no_grad():
            for , batch in enumerate(valid dataloader):
                loss = self._step(batch)
                batch valid loss.append(loss.item())
        self._valid_loss.append(np.mean(batch_valid_loss))
        # saving, early stopping, scheduler for EACH epoch!
        self._saver(current_loss=np.mean(batch_valid_loss),
              model=self._network,
              round=self._cross_validation_round
        self._scheduler(np.mean(batch_valid_loss))
        self._stopper(np.mean(batch_valid_loss))
        if self._stopper.early_stop == True:
            print(f"EARLY STOPPING @ epoch {e}")
            break
    # summary printout, after we're done with epochs
    print(f"min train loss: {np.min(self. train loss)}")
    print(f"min valid loss: {np.min(self._valid_loss)}")
    plot_loss(self._train_loss, self._valid_loss)
    return np.min(self._valid_loss)
def test(self, test_dataloader):
    with torch.no_grad():
        batch_test_loss = []
```

```
for _, batch in enumerate(test_dataloader):
    loss = self._step(batch)
    batch_test_loss.append(loss.item())
    self._test_loss.append(np.mean(batch_test_loss))
return np.min(self._test_loss)
```

```
[30]: from torch.utils.data import DataLoader
      from tools import SiameseDataset, SaveBestCrossValidationModel
      CV_saver = SaveBestCrossValidationModel(s['best model folder'])
      test_indices = data_dictionary[s['data']]['test indices']
      epoch = s['epoch']
      print(f"data: {s['data']}")
      cross_validation_loss = []
      for cross_validation_round, (train, valid) in enumerate(zip(
          data_dictionary[s['data']]['train indices'],
          data dictionary[s['data']]['valid indices'])):
          if cross_validation_round < s['cross validation round']:</pre>
              print(f"CV round {cross_validation_round}")
              network_object = Manager(epoch, cross_validation_round)
              valid_loss = network_object.train(
                  DataLoader(SiameseDataset(
                  data_dictionary[s['data']]['data'],
                  data_dictionary[s['data']]['label'],
                  data_dictionary[s['data']]['train indices'][cross_validation_round],
                  device=device,), shuffle=False, batch_size=s['batch size']),
                  DataLoader(SiameseDataset(
                  data_dictionary[s['data']]['data'],
                  data_dictionary[s['data']]['label'],
                  data_dictionary[s['data']]['valid indices'][cross_validation_round],
                  device=device,), shuffle=False, batch_size=s['batch size']))
              CV saver(current loss=valid loss, round=cross validation round)
              cross_validation_loss.append(valid_loss)
      print()
      print(f"\nbest model is: {CV_saver.best_model_name} with {CV_saver.
       ⇔current_best_loss}")
      print(f"The aggregate performance is: mean {np.mean(cross_validation_loss)},_u

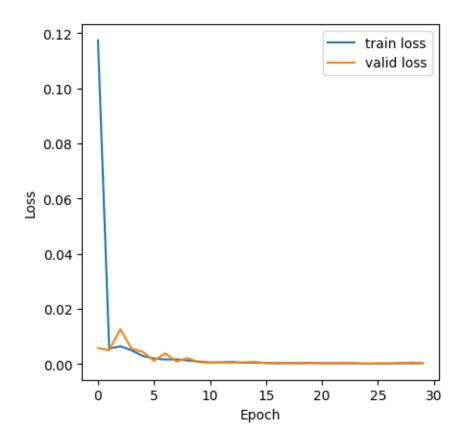
std {np.std(cross_validation_loss)}")
```

data: pressure_230516_discrete
CV round 0
EARLY STOPPING @ epoch 24
min train loss: 0.00017306936358429747
min valid loss: 0.00013779852042716811



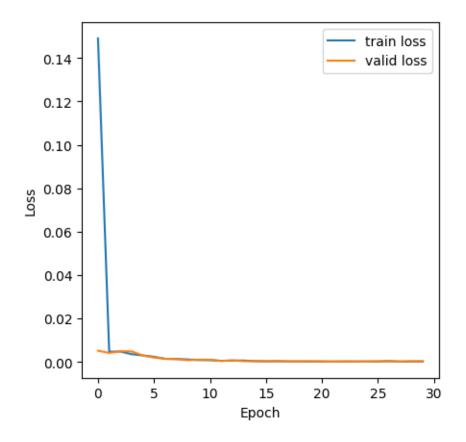
CV round 1 EARLY STOPPING @ epoch 29

min train loss: 0.0001266538158895194 min valid loss: 0.00011381913645891473



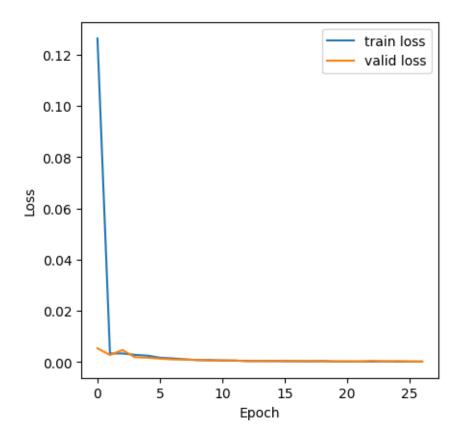
CV round 2 EARLY STOPPING @ epoch 29

min train loss: 0.0001323393067815976 min valid loss: 0.00010679203569452511



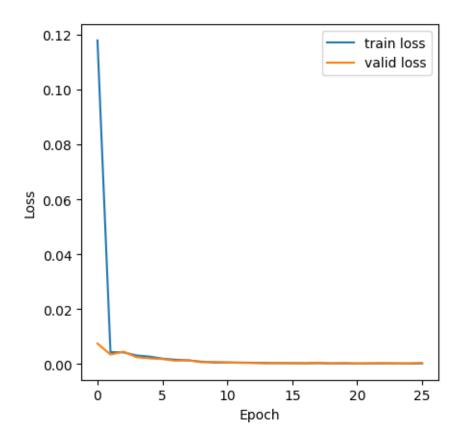
CV round 3 EARLY STOPPING @ epoch 26

min train loss: 0.0001268067367081213 min valid loss: 0.0001007187133836851



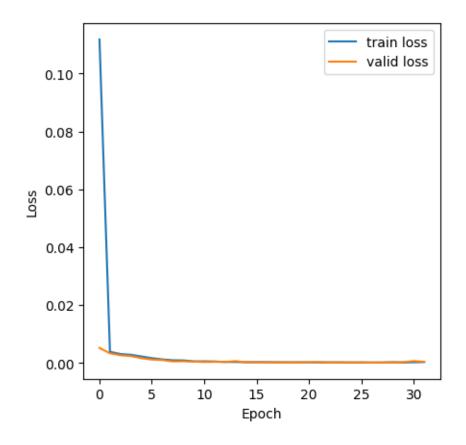
CV round 4 EARLY STOPPING @ epoch 25

min train loss: 0.0001400993069348095 min valid loss: 0.00010316407838217856



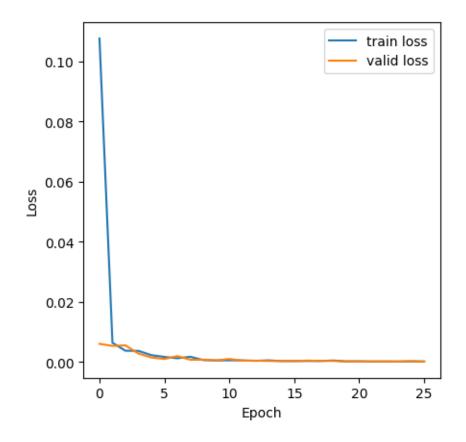
CV round 5 EARLY STOPPING @ epoch 31

min train loss: 0.00010800854619116184 min valid loss: 7.263691554726392e-05



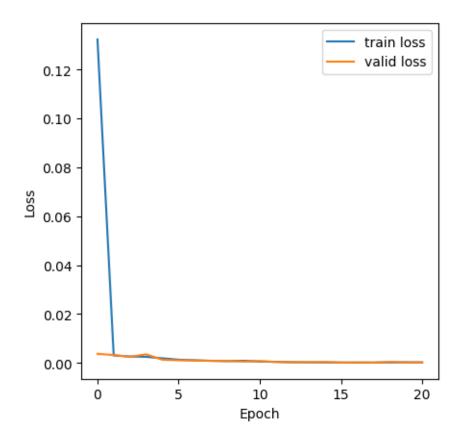
CV round 6
EARLY STOPPING @ epoch 25

min train loss: 0.00013005256256623065 min valid loss: 9.900300847220933e-05



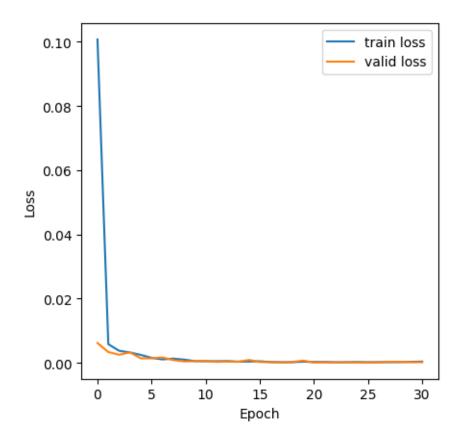
CV round 7
EARLY STOPPING @ epoch 20

min train loss: 0.00018565682099010289 min valid loss: 0.0001699877911960357



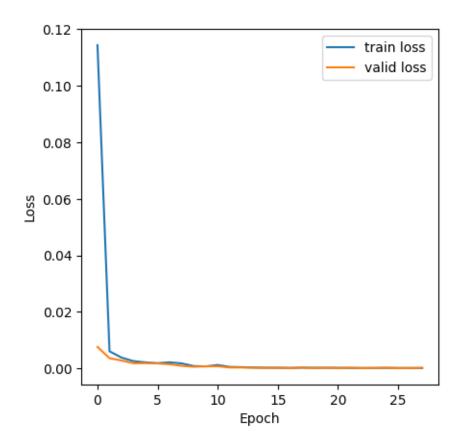
CV round 8
EARLY STOPPING @ epoch 30

min train loss: 0.00017517547884463884 min valid loss: 7.70257886415493e-05



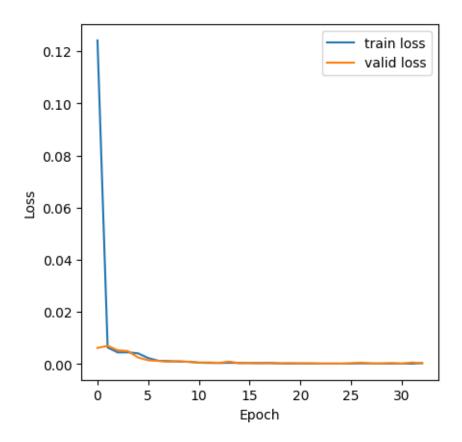
CV round 9 EARLY STOPPING @ epoch 27

min train loss: 0.00014701743103532036 min valid loss: 0.0001264191914742696



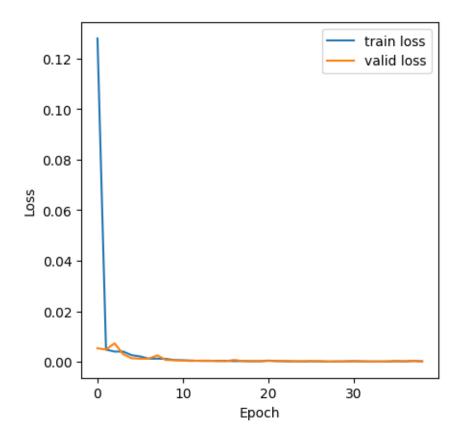
CV round 10 EARLY STOPPING @ epoch 32

min train loss: 0.00014796297936382787 min valid loss: 0.00015321240925914026



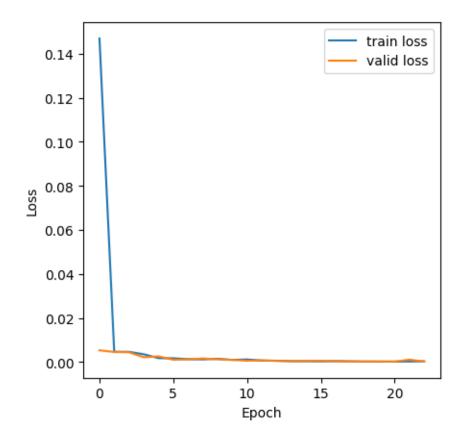
CV round 11 EARLY STOPPING @ epoch 38

min train loss: 0.00010934330655965658 min valid loss: 6.864582269372477e-05



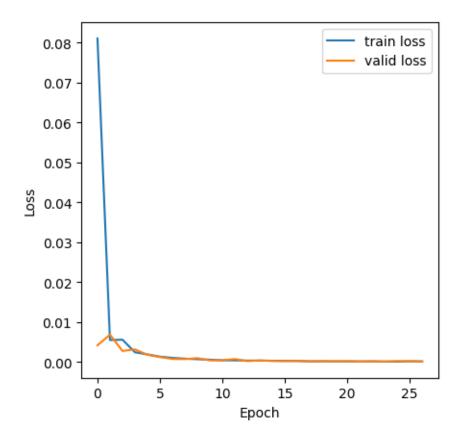
CV round 12 EARLY STOPPING @ epoch 22

min train loss: 0.00018911994742335414 min valid loss: 0.0001840337013163662



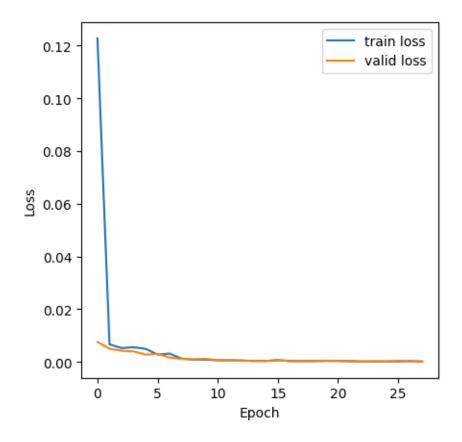
CV round 13 EARLY STOPPING @ epoch 26

min train loss: 9.736020021426322e-05 min valid loss: 9.21398273021623e-05



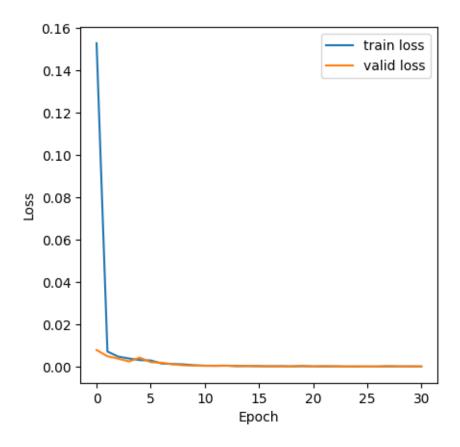
CV round 14 EARLY STOPPING @ epoch 27

min train loss: 0.0001700021616257304 min valid loss: 0.00011745436950150179



CV round 15 EARLY STOPPING @ epoch 30

min train loss: 0.0001336912813051392 min valid loss: 0.00010704575038289477



best model is: CV=11.pth with 6.864582269372477e-05 The aggregate performance is: mean 0.00011436856625834935, std 3.215126787094058e-05

testing loss: 0.00012311287446209462