Implement SGD Classifier with Logloss and L2 regularization Using SGD without using sklearn

There will be some functions that start with the word "grader" ex: grader_weights(), grader_sigmoid(), grader_logloss() etc, you should not change those function definition.

Every Grader function has to return True.

Importing packages

```
In [49]: import numpy as np
import pandas as pd
from sklearn.datasets import make_classification
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn import linear_model
```

Creating custom dataset

Splitting data into train and test

```
In [52]: #please don't change random state
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=15)

In [53]: # # Standardizing the data.
# scaler = StandardScaler()
# X_train = scaler.fit_transform(X_train)
# X_test = scaler.transform(X_test)

In [54]: X_train.shape, y_train.shape, X_test.shape, y_test.shape
Out[54]: ((37500, 15), (37500,), (12500, 15), (12500,))
```

SGD classifier

```
In [55]: # alpha : float
# Constant that multiplies the regularization term.

# eta0 : double
# The initial learning rate for the 'constant', 'invscaling' or 'adaptive' schedules.

clf = linear_model.SGDClassifier(eta0=0.0001, alpha=0.0001, loss='log', random_state=15, penalty='12', tol=1e-3, verbose=2, learning_rate='constant')
clf
# Please check this documentation (https://scikit-learn.org/stable/modules/generated/sklearn.linear_model.SGDClassifier.html)
Out[55]: SGDClassifier(eta0=0.0001, learning rate='constant', loss='log',
```

random state=15, verbose=2)

```
In [56]: clf.fit(X=X_train, y=y_train) # fitting our model
         -- Epoch 1
         Norm: 0.77, NNZs: 15, Bias: -0.316653, T: 37500, Avg. loss: 0.455552
         Total training time: 0.01 seconds.
         -- Epoch 2
         Norm: 0.91, NNZs: 15, Bias: -0.472747, T: 75000, Avg. loss: 0.394686
         Total training time: 0.02 seconds.
         -- Epoch 3
         Norm: 0.98, NNZs: 15, Bias: -0.580082, T: 112500, Avg. loss: 0.385711
         Total training time: 0.03 seconds.
         -- Epoch 4
         Norm: 1.02, NNZs: 15, Bias: -0.658292, T: 150000, Avg. loss: 0.382083
         Total training time: 0.04 seconds.
         -- Epoch 5
         Norm: 1.04, NNZs: 15, Bias: -0.719528, T: 187500, Avg. loss: 0.380486
         Total training time: 0.05 seconds.
         -- Epoch 6
         Norm: 1.05, NNZs: 15, Bias: -0.763409, T: 225000, Avg. loss: 0.379578
         Total training time: 0.06 seconds.
         -- Epoch 7
         Norm: 1.06, NNZs: 15, Bias: -0.795106, T: 262500, Avg. loss: 0.379150
         Total training time: 0.06 seconds.
         -- Epoch 8
         Norm: 1.06, NNZs: 15, Bias: -0.819925, T: 300000, Avg. loss: 0.378856
         Total training time: 0.07 seconds.
         -- Epoch 9
         Norm: 1.07, NNZs: 15, Bias: -0.837805, T: 337500, Avg. loss: 0.378585
         Total training time: 0.08 seconds.
         -- Epoch 10
         Norm: 1.08, NNZs: 15, Bias: -0.853138, T: 375000, Avg. loss: 0.378630
         Total training time: 0.08 seconds.
         Convergence after 10 epochs took 0.08 seconds
Out[56]: SGDClassifier(eta0=0.0001, learning_rate='constant', loss='log',
                       random state=15, verbose=2)
```

This is formatted as code

Implement Logistic Regression with L2 regularization Using SGD: without using sklearn

- 1. We will be giving you some functions, please write code in that functions only.
- 2. After every function, we will be giving you expected output, please make sure that you get that output.

- Initialize the weight vector and intercept term to zeros (Write your code in def initialize weights())
- Create a loss function (Write your code in def logloss())

$$log los s = -1 * rac{1}{n} \Sigma_{for each Yt, Y_{pred}} (Yt log 10(Y_{pred}) + (1-Yt) log 10(1-Y_{pred}))$$

- · for each epoch:
 - for each batch of data points in train: (keep batch size=1)
 - calculate the gradient of loss function w.r.t each weight in weight vector (write your code in def gradient dw())

$$dw^{(t)} = x_n(y_n - \sigma((w^{(t)})^Tx_n + b^t)) - rac{\lambda}{N}w^{(t)})$$

• Calculate the gradient of the intercept (write your code in def gradient_db()) check this (https://drive.google.com/file/d/1nQ08-XY4zvOLzRX-IGf8EYB5arb7-m1H/view?usp=sharing)

$$db^{(t)} = y_n - \sigma((w^{(t)})^T x_n + b^t))$$

• Update weights and intercept (check the equation number 32 in the above mentioned pdf (https://drive.google.com/file/d/1nQ08-XY4zvOLzRX-IGf8EYB5arb7-m1H/view?usp=sharing)): $w^{(t+1)} \leftarrow w^{(t)} + \alpha(dw^{(t)})$

$$b^{(t+1)} \leftarrow b^{(t)} + lpha(db^{(t)})$$

- calculate the log loss for train and test with the updated weights (you can check the python assignment 10th question)
- And if you wish, you can compare the previous loss and the current loss, if it is not updating, then you can stop the training
- append this loss in the list (this will be used to see how loss is changing for each epoch after the training is over)

Initialize weights

```
In [62]: def initialize_weights(dim):
    ''' In this function, we will initialize our weights and bias'''
    #initialize the weights to zeros array of (1,dim) dimensions
    #you use zeros_like function to initialize zero, check this link https://docs.scipy.org/doc/numpy/reference/generated/numpy.zeros_like.html
    #initialize bias to zero

w = np.zeros_like(dim) # initializing weight as array of zeros using numpy
b = 0 # initializing bias as zero

return w,b
```

```
9 sgd mdiqbalbajmi00786@gmail.com
  In [63]: | dim=X train[0]
          w,b = initialize weights(dim)
          print('w =',(w))
          print('b =',str(b))
          b = 0
Grader function - 1
  In [64]: dim=X train[0]
          print(dim)
          w,b = initialize weights(dim)
          print(w)
```

```
def grader weights(w,b):
   assert((len(w)==len(dim))) and b==0 and np.sum(w)==0.0)
   return True
grader weights(w,b)
[-0.57349184 -0.19015688 -0.06584143 -0.86990562 -2.80927706 -1.43345052
 -2.2575668 -1.93628665 1.65242231]
```

Out[64]: True

Compute sigmoid

```
sigmoid(z) = 1/(1 + exp(-z))
   In [65]: def sigmoid(z):
                ''' In this function, we will return sigmoid of z'''
                # compute sigmoid(z) and return
                sig = 1/(1+np.exp(-z))
                return sig
```

Grader function - 2

Compute loss

```
logloss = -1 * \frac{1}{n} \Sigma_{foreachYt,Y_{pred}}(Ytlog10(Y_{pred}) + (1 - Yt)log10(1 - Y_{pred}))
In [67]: \begin{cases} \text{def logloss}(y\_{true},y\_{pred}): \\ \text{'''In this function, we will compute log loss '''} \\ \text{temp} = \emptyset \\ \text{loss} = \emptyset \\ \text{n} = \text{len}(y\_{true}) \\ \text{for i in range}(\text{len}(y\_{true})): \\ \text{print}(y\_{true}[i]) \\ \text{print}(y\_{pred}[i]) \\ \text{temp} = \text{temp} + y\_{true}[i]*np.log10(y\_{pred}[i]) + (1-y\_{true}[i])*np.log10(1-y\_{pred}[i]) \end{cases}
```

Grader function - 3

loss = -1* (temp/n)
return float(loss)

Out[68]: True

Compute gradient w.r.to 'w'

```
dw^{(t)} = x_n(y_n - \sigma((w^{(t)})^T x_n + b^t)) - \frac{\lambda}{N} w^{(t)} In [85]:  \begin{aligned} &\text{def gradient\_dw}(x,y,w,b,alpha,N): \\ &\text{'''In this function, we will compute the gardient w.r.to w '''} \\ &z = \text{np.dot}(w.T,x) + b \\ &\text{sigma} = 1 \ / \ (1 + \text{np.exp}(-z)) \\ &\text{dw} = x^*(y - \text{sigma}) - ((\text{alpha/N})^*w) \\ &\text{return dw} \end{aligned}
```

Grader function - 4

0.43385535 0.02036643 -0.42413939 -0.99725862 -1.83576236 -0.00725938 -1.00531444 -0.03686952 2.77293046] 2.613689585

Out[86]: True

Compute gradient w.r.to 'b'

Grader function - 5

-0.5

Out[72]: True

Implementing logistic regression

In []:

```
In [73]: def train(X train, y train, X test, y test, epochs, alpha, eta0):
             ''' In this function, we will implement logistic regression'''
             #Here eta0 is learning rate
             #implement the code as follows
             # initalize the weights (call the initialize weights(X train[0]) function)
             # for every epoch
                 # for every data point(X train, y train)
                    #compute gradient w.r.to w (call the gradient dw() function)
                    #compute gradient w.r.to b (call the gradient db() function)
                    #update w, b
                 # predict the output of x train[for all data points in X train] using w,b
                 #compute the loss between predicted and actual values (call the loss function)
                 # store all the train loss values in a list
                 # predict the output of x test[for all data points in X test] using w,b
                 #compute the loss between predicted and actual values (call the loss function)
                 # store all the test loss values in a list
                 # you can also compare previous loss and current loss, if loss is not updating then stop the process and return w,b
             # initializing weight and bias
             w, b = initialize weights(X train[0])
             # No.of data points
             N = len(X train)
             # lists to store losses for each epoch
             train losses = []
             test losses = []
             for e in range(epochs): # for each epoch
                 for i in range(len(X train)): # for each datapoint
                     # find gradient of weight and biases
                     dw = gradient dw(X train[i], y train[i], w, b, alpha, N)
                     db = gradient db(X train[i], y train[i], w, b)
                     # update weight and biases
                     w = w + eta0*dw
                     b = b + eta0*db
```

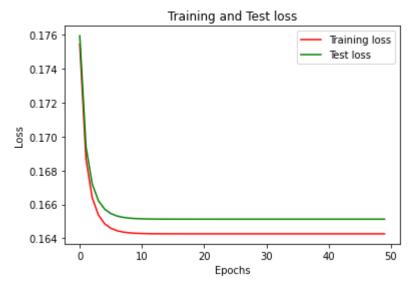
```
##### calculate train loss for total data points using updataed w and b #######
  y train pred = []
  for i in range(len(X train)):
     x = X train[i]
     z = np.dot(w.T,x) + b
     y predicted = sigmoid(z)
     y train pred.append(y predicted)
  train loss = logloss(y train, y train pred)
  train losses.append(train loss)
  ### Calculate test loss for total data points using updated w and b ##########
  y test pred = []
  for i in range(len(X test)):
     x = X \text{ test[i]}
     z = np.dot(w.T,x) + b
     y predicted = sigmoid(z)
     y test pred.append(y predicted)
  test loss = logloss(y test, y test pred)
  test losses.append(test loss)
  print("epoch :", e+1, " Train loss: ",train loss, " Test loss: ",test loss)
  ###### Check, if there is no minimization in test loss then return #########
    if e!=0 and (test\ losses[e]-test\ losses[e-1]) < 0.00001: # if not first epoch
          return w, b
return w,b,train losses,test losses
```

```
In [74]: alpha=0.0001
    eta0=0.0001
    N=len(X_train)
    epochs=50
    w_,b_, train_loss_, test_loss_=train(X_train,y_train,X_test,y_test,epochs,alpha,eta0)
```

```
epoch: 1 Train loss: 0.17545748442854608 Test loss: 0.1759547442321374
epoch : 2 Train loss:
                      0.16867157050333045 Test loss:
                                                    0.16939931358951013
epoch: 3 Train loss: 0.1663916799246292 Test loss: 0.16720591194885742
epoch: 4 Train loss: 0.16536827537403162 Test loss: 0.1662171779933495
epoch: 5 Train loss:
                      0.16485707459547083 Test loss: 0.16571959463978406
epoch: 6 Train loss: 0.1645882001292827 Test loss: 0.1654555709550864
epoch : 7 Train loss:
                      0.16444271323364382 Test loss: 0.1653113502079951
epoch: 8 Train loss:
                      0.16436263615826985
                                          Test loss:
                                                    0.1652311685317927
                      0.16431806946667746
epoch: 9 Train loss:
                                         Test loss:
                                                    0.1651860589844903
epoch: 10 Train loss: 0.1642930737413251 Test loss: 0.16516045651849884
epoch: 11 Train loss: 0.1642789743093407 Test loss: 0.16514582028704106
epoch: 12 Train loss: 0.16427098545835503 Test loss: 0.16513739835366367
epoch: 13 Train loss: 0.1642664419100352 Test loss: 0.16513252084404828
epoch: 14 Train loss: 0.16426384911424854 Test loss: 0.1651296765934633
epoch: 15 Train loss: 0.16426236468266475 Test loss: 0.1651280051869749
epoch : 16 Train loss:
                       0.16426151190514926 Test loss: 0.16512701421034165
epoch: 17 Train loss:
                      0.16426102013167446 Test loss: 0.16512642050180534
epoch: 18 Train loss:
                      0.1642607352750557 Test loss: 0.16512606043934003
epoch: 19 Train loss: 0.1642605693884229 Test loss: 0.16512583897905464
epoch: 20 Train loss: 0.16426047215122602 Test loss: 0.16512570058201864
epoch: 21 Train loss: 0.16426041469677802 Test loss: 0.16512561256556316
epoch: 22 Train loss: 0.1642603804172862 Test loss: 0.16512555553536112
epoch : 23 Train loss:
                       0.16426035972510467 Test loss: 0.16512551786674262
                       0.1642603470622927 Test loss: 0.1651254925088858
epoch : 24 Train loss:
                      0.16426033919038657 Test loss: 0.1651254751256673
epoch : 25 Train loss:
epoch: 26 Train loss: 0.1642603342104248 Test loss: 0.16512546300819161
epoch: 27 Train loss: 0.1642603310001301 Test loss: 0.16512545443448257
epoch: 28 Train loss: 0.16426032888986594 Test loss: 0.16512544828939998
epoch: 29 Train loss: 0.16426032747541439 Test loss: 0.16512544383683098
epoch: 30 Train loss: 0.16426032650945105 Test loss: 0.16512544058152992
epoch: 31 Train loss: 0.16426032583825456 Test loss: 0.16512543818419045
                       0.16426032536459445 Test loss: 0.16512543640841265
epoch: 32 Train loss:
                      0.16426032502581867 Test loss: 0.16512543508700558
epoch: 33 Train loss:
epoch: 34 Train loss:
                      0.16426032478075378 Test loss: 0.16512543410018002
                      0.16426032460180723 Test loss: 0.16512543336117225
epoch: 35 Train loss:
epoch: 36 Train loss: 0.16426032447014866 Test loss: 0.16512543280655914
epoch: 37 Train loss: 0.1642603243726961 Test loss: 0.16512543238964958
epoch: 38 Train loss: 0.16426032430021448 Test loss: 0.16512543207585434
epoch: 39 Train loss:
                       0.164260324246105 Test loss: 0.16512543183944392
epoch: 40 Train loss: 0.16426032420559727 Test loss: 0.1651254316612056
epoch: 41 Train loss: 0.1642603241752011 Test loss: 0.165125431526748
epoch: 42 Train loss: 0.16426032415235478 Test loss: 0.16512543142527641
epoch: 43 Train loss: 0.16426032413516095 Test loss: 0.16512543134867216
```

```
epoch : 44 Train loss: 0.16426032412221028 Test loss: 0.16512543129082813 epoch : 45 Train loss: 0.16426032411244418 Test loss: 0.16512543124714216 epoch : 46 Train loss: 0.16426032410507813 Test loss: 0.16512543121414358 epoch : 47 Train loss: 0.16426032409951882 Test loss: 0.1651254311892149 epoch : 48 Train loss: 0.1642603240953229 Test loss: 0.1651254311703816 epoch : 49 Train loss: 0.16426032409215466 Test loss: 0.16512543115615208 epoch : 50 Train loss: 0.16426032408976063 Test loss: 0.16512543114540162
```

Plotting train and test loss



```
In [ ]:
```

Training with loss comparison

```
In [76]: def train(X train, y train, X test, y test, epochs, alpha, eta0):
             ''' In this function, we will implement logistic regression'''
             #Here eta0 is learning rate
             #implement the code as follows
             # initalize the weights (call the initialize weights(X train[0]) function)
             # for every epoch
                 # for every data point(X train, y train)
                    #compute gradient w.r.to w (call the gradient dw() function)
                    #compute gradient w.r.to b (call the gradient db() function)
                    #update w, b
                 # predict the output of x train[for all data points in X train] using w,b
                 #compute the loss between predicted and actual values (call the loss function)
                 # store all the train loss values in a list
                 # predict the output of x test[for all data points in X test] using w,b
                 #compute the loss between predicted and actual values (call the loss function)
                 # store all the test loss values in a list
                 # you can also compare previous loss and current loss, if loss is not updating then stop the process and return w,b
             # initializing weight and bias
             w, b = initialize weights(X train[0])
             # No.of data points
             N = len(X train)
             # lists to store losses for each epoch
             train losses = []
             test losses = []
             epoch no=0
             for e in range(epochs): # for each epoch
                 epoch no+=1 # update the epoch no
                 for i in range(len(X train)): # for each datapoint
                     # find gradient of weight and biases
                     dw = gradient_dw(X_train[i], y_train[i], w, b, alpha, N)
                     db = gradient db(X train[i], y train[i], w, b)
                     # update weight and biases
                     w = w + eta0*dw
                     b = b + eta0*db
```

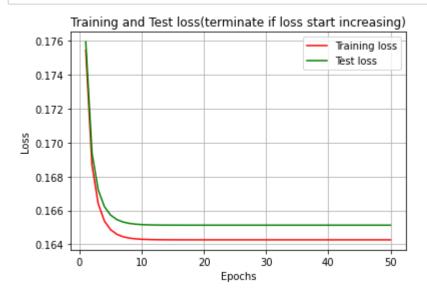
```
##### calculate train loss for total data points using updataed w and b #######
  y train pred = []
  for i in range(len(X train)):
     x = X train[i]
     z = np.dot(w.T,x) + b
     y predicted = sigmoid(z)
     y train pred.append(y predicted)
  train loss = logloss(y train, y train pred)
  train losses.append(train loss)
   ### Calculate test loss for total data points using updated w and b ##########
  y test pred = []
  for i in range(len(X test)):
     x = X \text{ test[i]}
     z = np.dot(w.T,x) + b
     y predicted = sigmoid(z)
     y_test_pred.append(y predicted)
  test loss = logloss(y test, y test pred)
  test losses.append(test loss)
   print("epoch :", e+1, " Train loss: ",train loss, " Test loss: ",test loss)
  ###### Check, if there is no minimization in test loss and if loss start increasing then return ##########
  if e!=0 and (test losses[e]-test losses[e-1]) > 0.0 : # if not first epoch
        return w, b, train losses, test losses, epoch no
return w,b,train losses,test losses,epoch no
```

```
In [77]: alpha=0.0001
    eta0=0.0001
    N=len(X_train)
    epochs=50
    w,b,train_loss,test_loss,e=train(X_train,y_train,X_test,y_test,epochs,alpha,eta0)
```

```
epoch: 1 Train loss: 0.17545748442854608 Test loss: 0.1759547442321374
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epoch : 7 Train loss:
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epoch: 8 Train loss:
                      0.16436263615826985
                                          Test loss:
                                                    0.1652311685317927
                      0.16431806946667746
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                                                     0.1651860589844903
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                       0.1642603470622927 Test loss: 0.1651254925088858
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```

```
In [78]: import matplotlib.pyplot as plt
    epoch = range(1,e+1)
    plt.plot(epoch, train_loss, 'r', label='Training loss')
    plt.plot(epoch, test_loss, 'g', label='Test loss')
    plt.xlabel('Epochs')
    plt.ylabel('Loss')
    plt.title('Training and Test loss(terminate if loss start increasing)')
    plt.legend()
    plt.grid()
    plt.show()
```



```
In [ ]:
```

Goal of assignment

Compare your implementation and SGDClassifier's the weights and intercept, make sure they are as close as possible i.e difference should be in terms of 10^-3

Plot epoch number vs train, test loss

- epoch number on X-axis
- loss on Y-axis

Answer: I have plotted above

```
In [ ]:
```

Accuracy with 50 epochs