

# 2019A7PS0155H\_nnfl\_assignment

October 12, 2021

```
[2]: from google.colab import drive
drive.mount('/content/drive')
```

Mounted at /content/drive

Q1. Implement linear regression (LR) approach using batch gradient descent (BGD), stochastic gradient descent (SGD), and mini-batch gradient descent (MBGD) algorithms. Show the cost-function vs. epoch plots for LR with BGD, LR with SGD, and LR with MBGD models. Show the contour plots for cost function vs.  $w_1$  vs.  $w_2$  evaluated using LR with BGD, LR with SGD, and LR with MBGD models. For Q1, the data-q1.xlsx file must be used. The data q1.xlsx file contains two inputs and one output. You can consider  $w_1$  and  $w_2$  are the weight values of features

```
[ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

full_data=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q1.
→xlsx')

full_data=full_data.values

x_full=full_data[:, [0,1]]
y_full=full_data[:, [2]]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/(np.std(x_full[:,
→,i:i+1]))

y_norm=(y_full-np.mean(y_full))/np.std(y_full)

def cost_func(x,y,w):
    j=0.5/len(x) * np.sum((x@w - y)**2)
    return j
```

```

def batch_gradient_descent(x,y,alpha,itr):
    w=np.zeros((x.shape[1],1))
    w_history=[]
    j_history=np.zeros((itr,1))
    for i in range(itr):
        j_history[i]=cost_func(x,y,w)
        w=w - (alpha/len(x)) * x.T @ (x @ w - y)
        w_history.append(w)
    return (j_history,w_history,w)

x=x_norm
y=y_norm

num_iter=1000
cost_values_min,w_history_min,w_min=batch_gradient_descent(x,y,0.01,num_iter)
print('w_min is ',w_min)

```

```

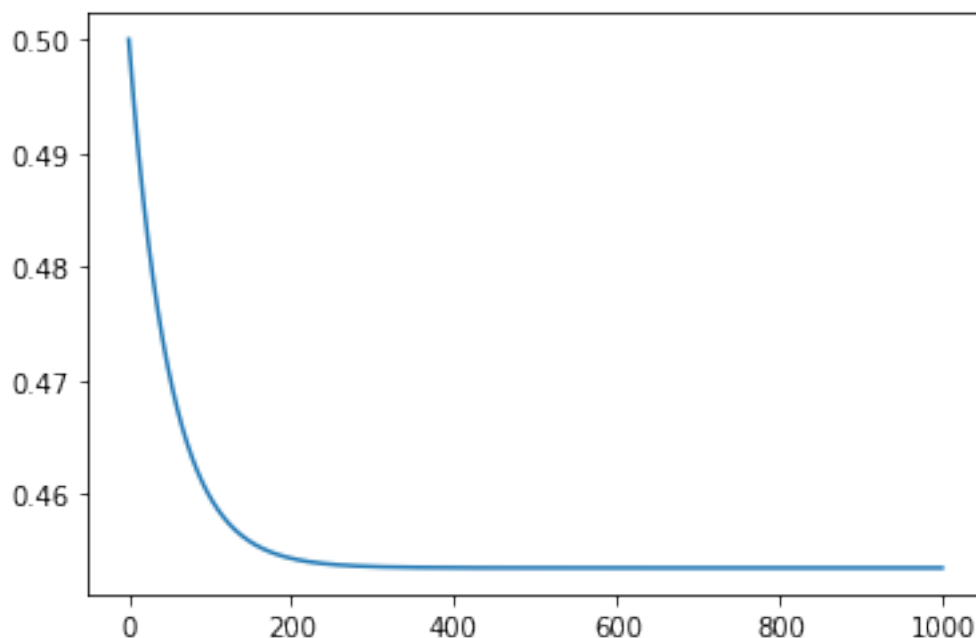
w_min is [[8.37943744e-16]
 [3.47662964e-02]
 [3.02724831e-01]]

```

```

[:]: plt.plot(range(num_iter),cost_values_min)
plt.show()

```

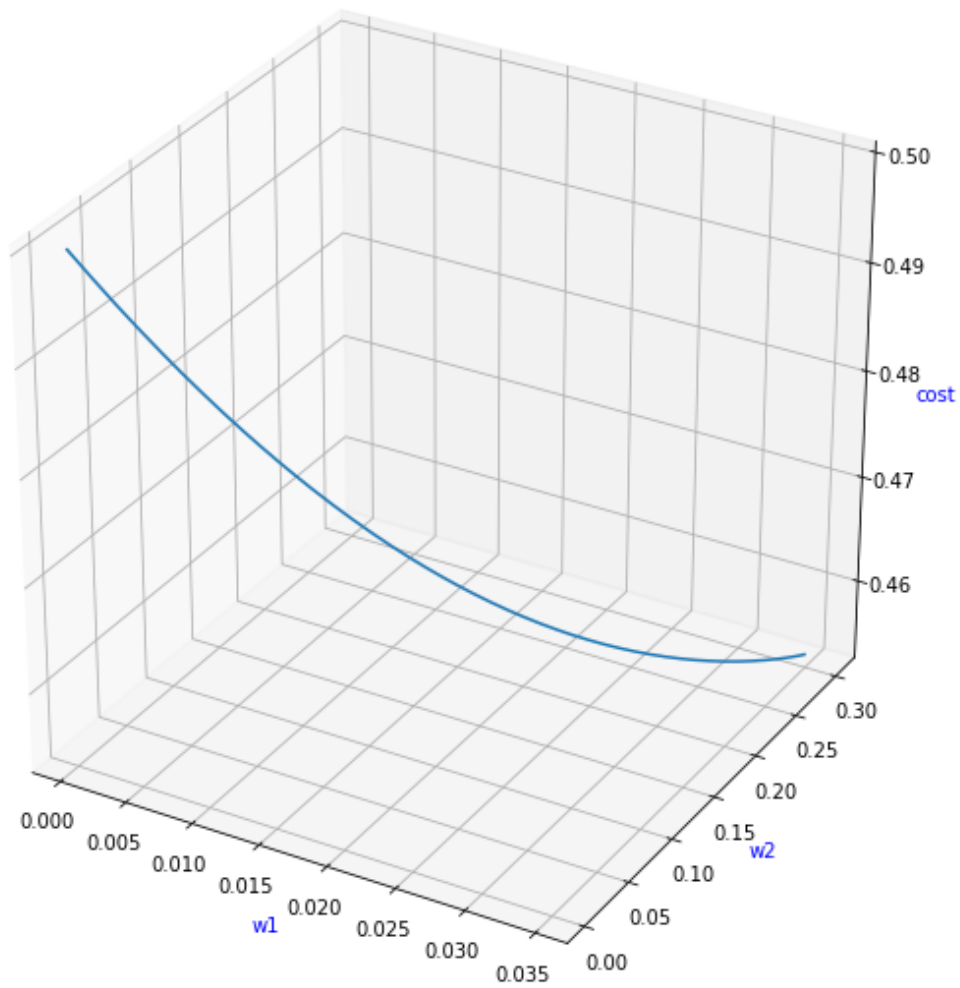


```
[ ]: def make_as_list(cost_values_min,w_history_min):
    l=cost_values_min.flatten().tolist()
    w1_history=[]
    w2_history=[]
    for i in range(len(w_history_min)):
        w1_history.append(w_history_min[i][1])
        w2_history.append(w_history_min[i][2])
    return w1_history,w2_history,l

w1_history,w2_history,l=make_as_list(cost_values_min,w_history_min)

def plot_3d_fig(w1_history, w2_history,l):
    fig=plt.figure(figsize=[10,10])
    gr = plt.axes(projection='3d')
    gr.plot3D(w1_history, w2_history,l)
    gr.set_xlabel("w1",color="blue")
    gr.set_ylabel("w2",color="blue")
    gr.set_zlabel("cost",color="blue")

plot_3d_fig(w1_history, w2_history,l)
```



```
[ ]: def func(w1_model,w2_model):
    mse=0
    for i in range(len(x)):
        mse=mse+(w_min[0][0]+x[i][1]*w1_model+x[i][2]*w2_model - y[i][0])**2
    return mse*0.5/len(x)

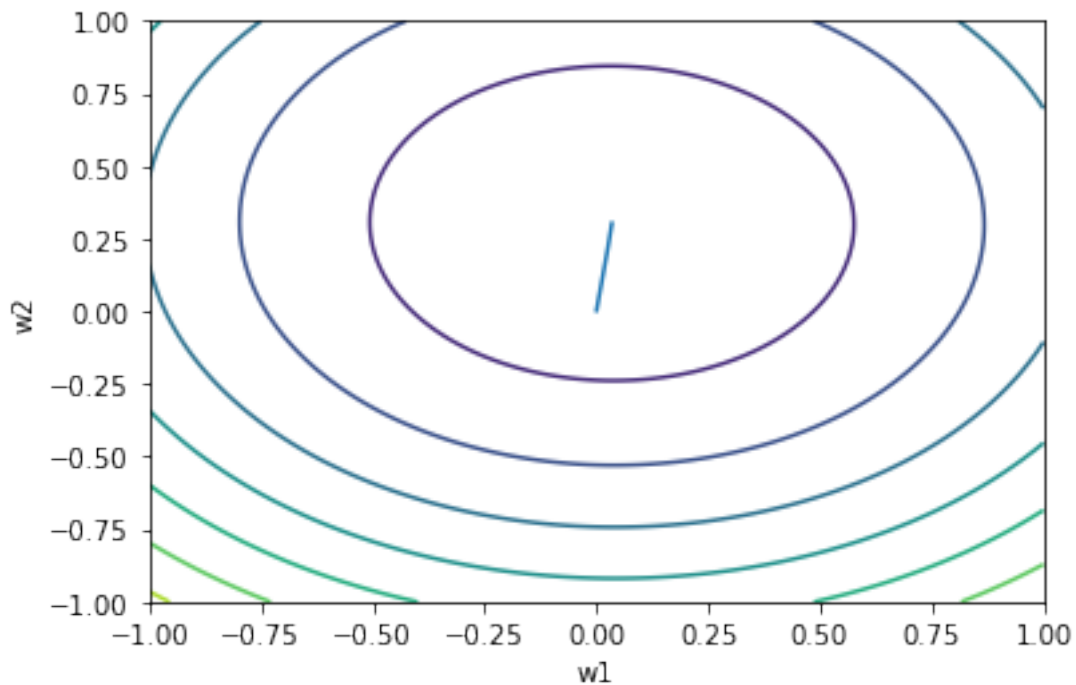
w1_model = np.linspace(-1,1,1000)
w2_model = np.linspace(-1,1,1000)
w1_arr,w2_arr= np.meshgrid(w1_model,w2_model)
z= func(w1_arr,w2_arr)

[ ]: plt.contour(w1_arr,w2_arr,z)

plt.plot(w1_history,w2_history)
plt.xlabel('w1')
```

```
plt.ylabel('w2')
```

```
[ ]: Text(0, 0.5, 'w2')
```

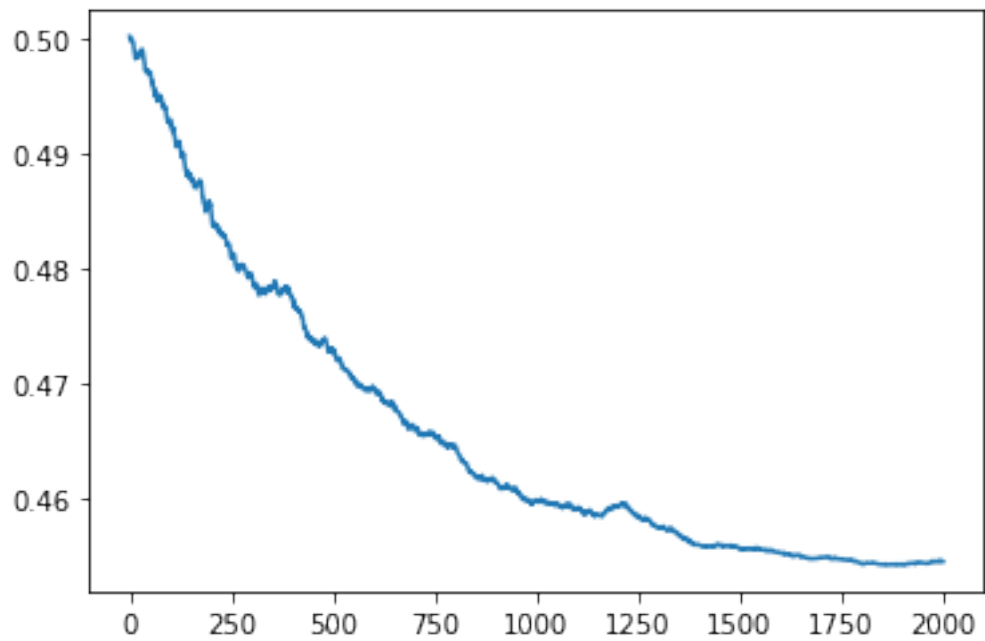


```
[ ]: def SGD(x,y,w,alpha,iter):
    j_history=np.zeros(iter)
    w_history=[]
    for i in range(iter):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=x@w - y
        w=w-alpha*(ind_x.T @ h[rand_index:rand_index+1])
        j_history[i]=cost_func(x,y,w)
        w_history.append(w)
    return (j_history,w_history,w)

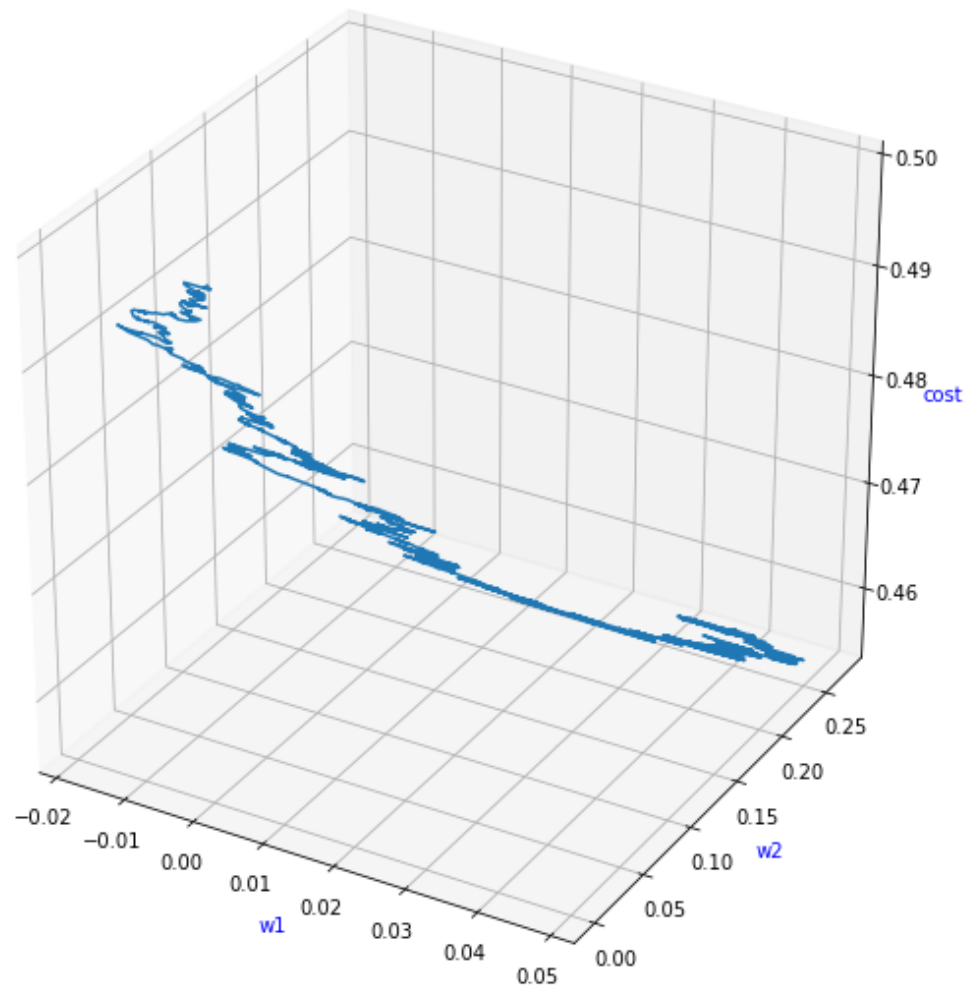
w=np.zeros((x.shape[1],1))
num_iter=2000
cost_values_min,w_history_min,w_min=SGD(x,y,w,0.001,num_iter)
print('w_min is ',w_min)
```

```
w_min is [[-0.03460744]
 [ 0.03738859]
 [ 0.27142654]]
```

```
[ ]: plt.plot(range(num_iter),cost_values_min)
plt.show()
```



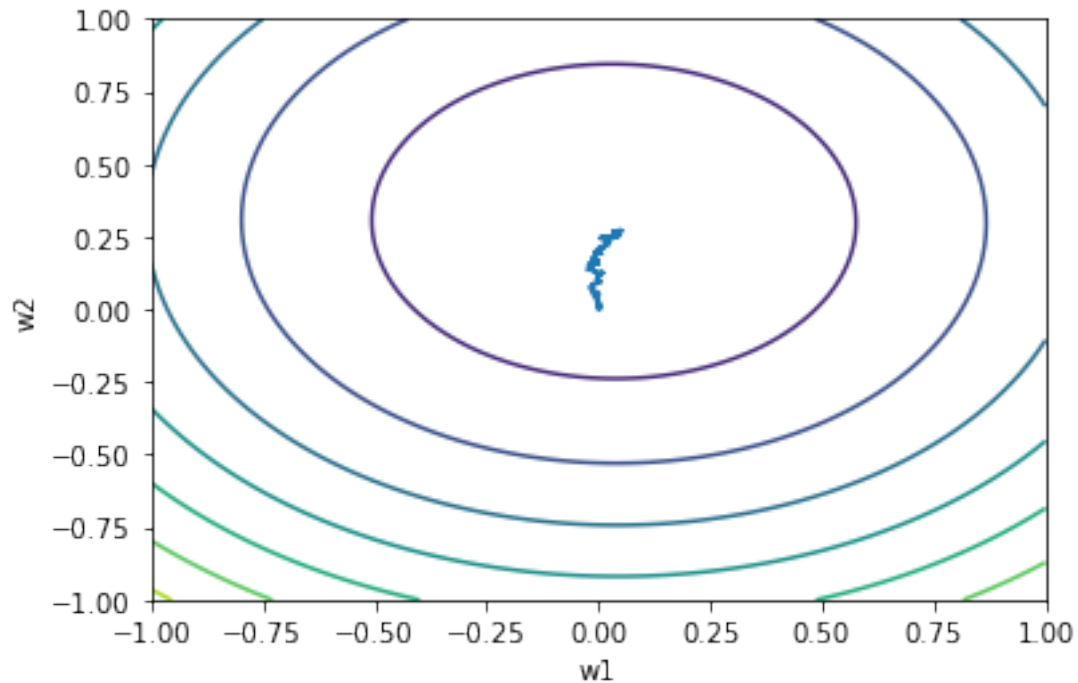
```
[ ]: w1_history,w2_history,l=make_as_list(cost_values_min,w_history_min)
plot_3d_fig(w1_history, w2_history,l)
```



```
[ ]: plt.contour(w1_arr,w2_arr,z)

plt.plot(w1_history,w2_history)
plt.xlabel('w1')
plt.ylabel('w2')
```

```
[ ]: Text(0, 0.5, 'w2')
```



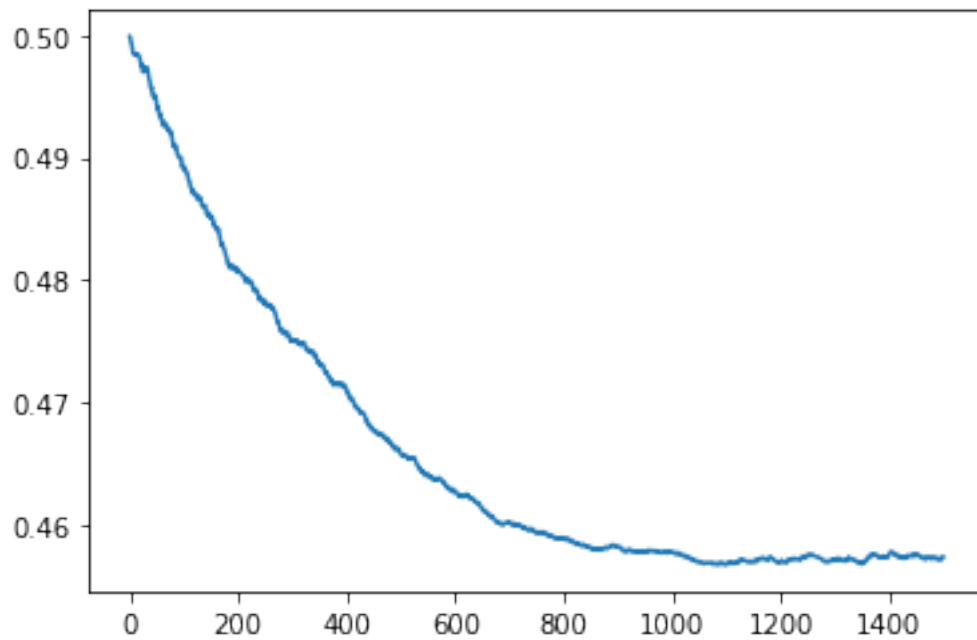
```
[ ]: def MBGD(x,y,w,alpha,iter,batch_size):
    j_history=np.zeros(iter)
    w_history=[]
    for i in range(iter):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        w=w-alpha/batch_size*(ind_x.T @ (ind_x@w -ind_y))
        j_history[i]=cost_func(x,y,w)
        w_history.append(w)
    return (j_history,w_history,w)

num_iter=1500
w=np.zeros((x.shape[1],1))
cost_values_min,w_history_min,w_min=MBGD(x,y,w,0.001,num_iter,15)
print('w_min is ',w_min)
```

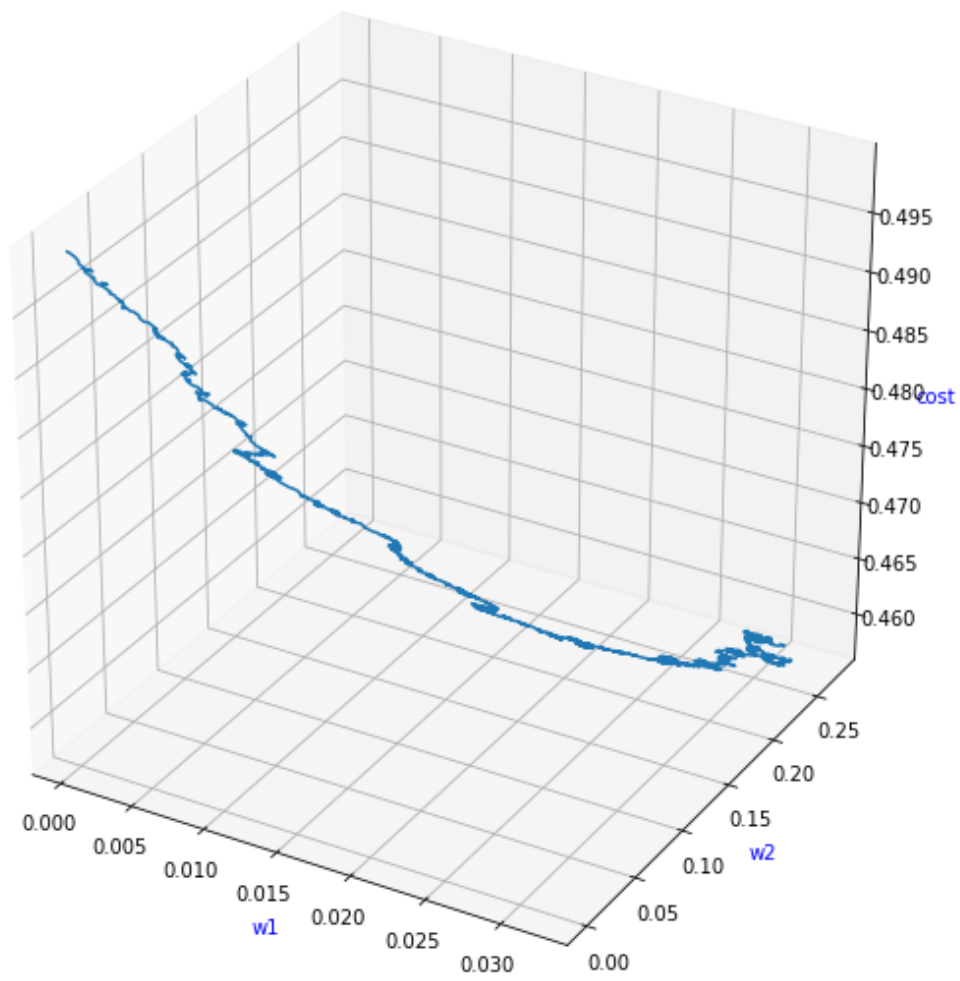
```
w_min is  [[-0.08325579]
 [ 0.03050112]
 [ 0.27179984]]
```

```
[ ]: plt.plot(range(num_iter),cost_values_min)
plt.show()
```





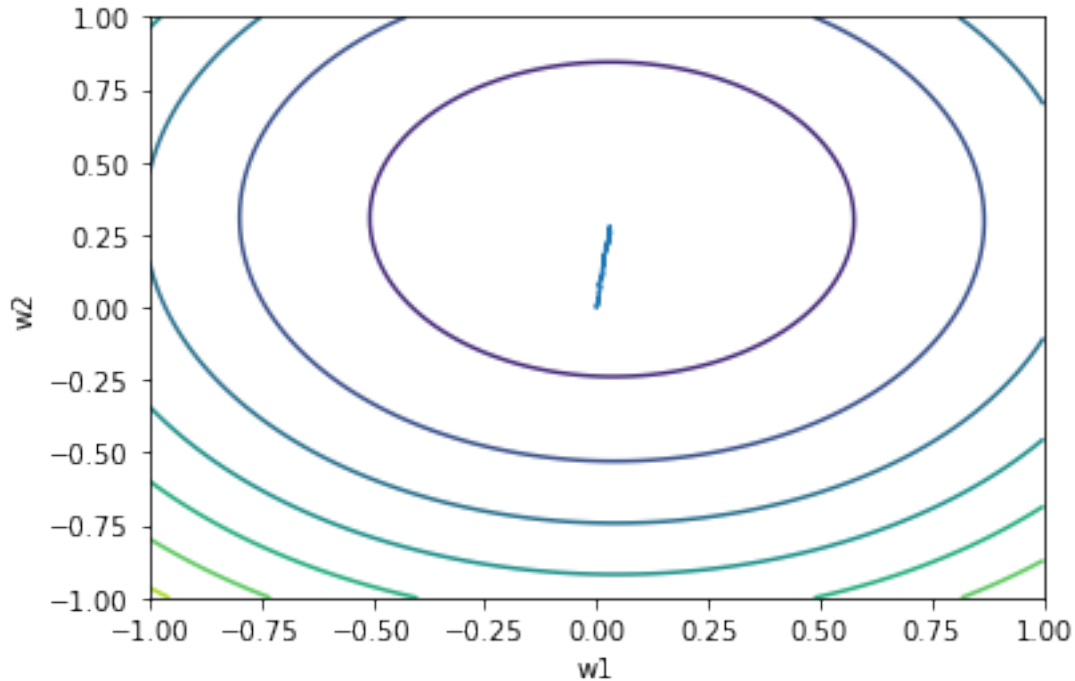
```
[ ]: w1_history,w2_history,l=make_as_list(cost_values_min,w_history_min)
      plot_3d_fig(w1_history, w2_history,l)
```



```
[ ]: plt.contour(w1_arr,w2_arr,z)

plt.plot(w1_history,w2_history)
plt.xlabel('w1')
plt.ylabel('w2')
```

```
[ ]: Text(0, 0.5, 'w2')
```



Q2. Implement linear regression with the L2-norm regularization (Ridge regression) approach using BGD, SGD, and MBGD algorithms. The ridge regression model weight parameters must be evaluated from the training data. After evaluating the weight parameters, evaluate the predicted output for the parameters, evaluate the predicted output for the test feature vectors. For Q2, the data\_q2\_q3.xlsx file must be used. Evaluate the mean square error (MSE), mean absolute error (MAE), and correlation coefficient (CC) by comparing the actual test output and predicted test output for ridge regression models with BGD, SGD, and MBGD algorithms. You can use grid search to evaluate the optimal parameters of the model. You can divide the dataset into training, validation, and testing using hold-out cross-validation (70% (training), 10% (validation), and 20% (testing)).

```
[ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q2_q3.
→xlsx')

full=full.values
np.random.shuffle(full)

x_full=full[:,0:4]
y_full=full[:,4:5]
```

```

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])

y_norm=(y_full[:,0:1]-np.mean(y_full))/np.std(y_full)

def divide_tr_te_2(x_norm,y_norm):
    x_tr=x_norm[:math.floor(0.7*x_norm.shape[0])]
    x_va=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.shape[0])]
    x_te=x_norm[math.floor(0.8*x_norm.shape[0]):]

    y_tr=y_norm[:math.floor(0.7*y_norm.shape[0])]
    y_va=y_norm[math.floor(0.7*y_norm.shape[0]):math.floor(0.8*y_norm.shape[0])]
    y_te=y_norm[math.floor(0.8*y_norm.shape[0]):]
    return x_tr,x_va,x_te,y_tr,y_va,y_te

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)
y_te_store=(y_te*np.std(y_full))+np.mean(y_full)    #denormalised y_te

def calc_cost_func(x,y,w):
    j=1/(2*len(x)) * np.sum(((x @ w) - y)**2)
    return j

def calc_cost_func_ridge(x,y,w,l):
    j=calc_cost_func(x,y,w)+(0.5/len(x))*l*(np.sum(np.square(w)))
    return j

def batch_gradient_descent_2(x,y,w,alpha,l,itr):
    j_history=np.zeros((itr,1))
    for i in range(itr):
        w=w*(1-alpha*l) - (alpha/len(x))*(x.T@(x@w - y))
        j_history[i]=calc_cost_func_ridge(x,y,w,l)

    return w,j_history

l_arr=np.arange(0.1,1.1,0.1)
alpha_arr=np.arange(0.001,0.02,0.001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]
for i in range(len(alpha_arr)):
    for j in range(len(l_arr)):
        c[i][j]=float('inf')
break_=False
for alpha in range(len(alpha_arr)):

```

```

for i in range(len(l_arr)):
    w=np.zeros((x_tr.shape[1],1))
    ↳
    ↳w,j_history=batch_gradient_descent_2(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],2000)
    if j_history[-1]>j_history[0]:
        # print("cost is increasing")
        break_=True
        break
    c[alpha][i]=calc_cost_func_ridge(x_va,y_va,w,l_arr[i])
    w_arr.append(w)
    if(break_):
        break

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]

w_min=w_arr[index[0]*len(l_arr) + index[1]]

# print('best alpha is ',alpha_arr[index[0]])
# print('best lambda is ',l_arr[index[1]])
# print('minimum cost is ',c[index[0]][index[1]])
print('w_min is ',w_min)

def print_results(w_min):
    y_predicted=np.zeros((x_te.shape[0],w_min.shape[1]))
    y_predicted=(x_te @ w_min)

    y_predicted=(y_predicted*np.std(y_full))+np.mean(y_full)

    y_te=y_te_store
    mse=0
    mae=0
    mse=1/y_te.shape[0] * np.sum((y_predicted-y_te)**2)
    mae=1/(y_te.shape[0]) * np.sum(abs((y_predicted-y_te)))
    def cc_func(y_te,y_pr):
        num= np.sum((y_te-np.mean(y_pr)) * (y_pr-np.mean(y_te)))
        den=math.pow(np.sum( (y_te-np.mean(y_pr))**2 ),0.5)*math.pow(np.sum(↳
↳(y_pr-np.mean(y_te))**2 ),0.5)
        return num/den
    cc=cc_func(y_te,y_predicted)
    print('Mean Square Error is ',mse)
    print('Mean Absolute Error is ',mae)
    print('correlation coefficient is ',cc)

print_results(w_min)

```

```
w_min is [[-0.00368258]
 [ 0.57753864]
 [ 0.08326551]
 [ 0.07510523]
 [ 0.23234059]]
Mean Square Error is 0.15778250368962593
Mean Absolute Error is 0.32498106664672716
correlation coefficient is 0.719548765381614
```

### Stochastic Gradient Descent

```
[ ]: def stochastic_gradient_descent_2(df,dfY,w,alpha,l,iter):
    for i in range(iter):
        rand_index=random.randint(0,len(df)-1)
        x_temp=df[rand_index:rand_index+1]
        y_temp=dfY[rand_index:rand_index+1]
        w=w*(1-alpha*l)-(alpha)*(x_temp.T @ (x_temp@w - y_temp))
    return w

l_arr=np.arange(0.1,1,0.1)
alpha_arr=np.arange(0.001,0.1,0.001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]
for alpha in range(len(alpha_arr)):
    for i in range(len(l_arr)):
        w=np.zeros((x_tr.shape[1],1))
        w=stochastic_gradient_descent_2(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],500)
        c[alpha][i]=calc_cost_func_ridge(x_va,y_va,w,l_arr[i])
    w_arr.append(w)

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]
w_min=w_arr[index[0]*len(l_arr) + index[1]]
# print('best alpha is ',alpha_arr[index[0]])
# print('lambda is ',l_arr[index[1]])
# print('minimum cost was ',c[index[0]][index[1]])
print('w_min is ',w_min)

print_results(w_min)
```

```
w_min is [[-0.02658516]
 [ 0.84208332]
 [ 0.14526723]
 [ 0.01354207]
 [ 0.42171514]]
Mean Square Error is 0.16923096845326072
Mean Absolute Error is 0.29232683800748827
correlation coefficient is 0.6748808392780342
```

### Mini-Batch Gradient Descent

```
[ ]: def mini_batch_gradient_descent_2(x,y,w,alpha,lam,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        w=w*(1-alpha*lam) - (alpha/batch_size)*(ind_x.T@(ind_x*w - ind_y))
    return w

l_arr=np.arange(0.1,1,0.1)
alpha_arr=np.arange(0.001,0.1,0.001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]

for alpha in range(len(alpha_arr)):
    for i in range(len(l_arr)):
        w=np.zeros((x_tr.shape[1],1))
        ↪w=mini_batch_gradient_descent_2(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],500,20)
        c[alpha][i]=calc_cost_func_ridge(x_va,y_va,w,l_arr[i])
        w_arr.append(w)

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]
w_min=w_arr[index[0]*len(l_arr) + index[1]]
# print('best alpha is ',alpha_arr[index[0]])
# print('lambda is ',l_arr[index[1]])
# print('minimum cost was ',c[index[0]][index[1]])
print('w_min is ',w_min)

print_results(w_min)
```

```
w_min is  [[-0.03252237]
 [ 0.60925042]
 [ 0.13443236]
 [ 0.11568078]
 [ 0.22636344]]
Mean Square Error is  0.16801875313393505
Mean Absolute Error is  0.33877256923226073
correlation coefficient is  0.6790051828887842
```

Q3.Repeat question no. Q2 using least angle regression models with BGD, SGD, and MBGD algorithms. Evaluate MSE, MAE, and CC values for the test data. You can use grid search to evaluate the optimal parameters of the models. You can divide the dataset into training, validation, and testing using hold-out cross-validation (70% (training), 10% (validation), and 20% (testing)). For Q3, the data\_q2\_q3.xlsx file must be used.

```

[: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

full=pd.read_excel('/content/drive/My Drive/n nfl_assignment_data/data_q2_q3.
→xlsx')

full=full.values
np.random.shuffle(full)

x_full=full[:,0:4]
y_full=full[:,4:5]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])

y_norm=(y_full[:,0:1]-np.mean(y_full))/np.std(y_full)

def divide_tr_te_2(x_norm,y_norm):
    x_tr=x_norm[:,math.floor(0.7*x_norm.shape[0])]
    x_va=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.shape[0])]
    x_te=x_norm[math.floor(0.8*x_norm.shape[0]):]

    y_tr=y_norm[:,math.floor(0.7*y_norm.shape[0])]
    y_va=y_norm[math.floor(0.7*y_norm.shape[0]):math.floor(0.8*y_norm.shape[0])]
    y_te=y_norm[math.floor(0.8*y_norm.shape[0]):]
    return x_tr,x_va,x_te,y_tr,y_va,y_te

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)
y_te_store=np.copy(y_te)    #denormalised y_te

def calc_cost_func(x,y,w):
    j=1/(2*len(x)) * np.sum(((x @ w) - y)**2)
    return j

def calc_cost_func_l1(x,y,w,l):
    j=0
    for i in range(len(w)):
        j=j+(1/2)*abs(w[i][0])
    j=j+calc_cost_func(x,y,w)
    return j

def batch_gradient_descent_l1(x,y,w,alpha,lam_l1,it):

```



```

j_history=np.zeros((itr,1))
for i in range(itr):
    h=x@w
    for j in range(0,x.shape[1]):
        if(w[j]>=0):
            w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) - alpha*lam_l1/2
        else:
            w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) + alpha*lam_l1/2
    j_history[i]=calc_cost_func(x,y,w)
return j_history,w

l_arr=np.arange(0.1,1,0.01)
alpha_arr=np.arange(0.0001,0.001,0.0001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]
for i in range(len(alpha_arr)):
    for j in range(len(l_arr)):
        c[i][j]=float('inf')
break_=False
for alpha in range(len(alpha_arr)):
    # print('for alpha ',alpha_arr[alpha])
    for i in range(len(l_arr)):
        w=np.zeros((x_tr.shape[1],1))
        ↵
        ↪j_history,w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],500)
        if j_history[1]>j_history[0]:
            break_=True
            break
        c[alpha][i]=calc_cost_func(x_va,y_va,w)
        w_arr.append(w)
    if(break_):
        break

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]

w_min=w_arr[index[0]*len(l_arr) + index[1]]

# print('alpha is ',alpha_arr[index[0]])
# print('lambda is ',l_arr[index[1]])
# print('minimum cost is ',c[index[0]][index[1]])
print('w_min is ',w_min)

def print_errors(x_te,y_te,w_min):
    y_predicted=np.zeros((x_te.shape[0],w_min.shape[1]))

```

```

y_predicted=(x_te @ w_min)

y_predicted=(y_predicted*np.std(y_full))+np.mean(y_full)

y_test=(y_te*np.std(y_full))+np.mean(y_full)
mse=0
mae=0
mse=1/(y_test.shape[0]) * np.sum((y_predicted-y_test)**2)
mae=1/y_test.shape[0] * np.sum(abs((y_predicted-y_test)))
def cc_func(y_test,y_pr):
    num= np.sum((y_test-np.mean(y_pr)) * (y_pr-np.mean(y_test)))
    den=math.pow(np.sum( (y_test-np.mean(y_pr))**2 ),0.5)*math.pow(np.sum(
→(y_pr-np.mean(y_test))**2 ),0.5)
    return num/den

cc=cc_func(y_test,y_predicted)
print('mean square error is ',mse)
print('mean absolute error is ',mae)
print('correlation coefficient is ',cc)

print_errors(x_te,y_te,w_min)

```

```

w_min is [[ 0.03324603]
 [ 0.6404457 ]
 [-0.04723293]
 [ 0.05090554]
 [ 0.26909256]]
mean square error is 0.1660550013345807
mean absolute error is 0.3357663327254936
correlation coefficient is 0.7890381234224434

```

### Stochastic Gradient Descent

```

[ ]: def stochastic_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    j_history=np.zeros((ittr,1))
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=ind_x@w
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) + alpha*lam_l1/2
        j_history[i]=calc_cost_func(x,y,w)
    return w,j_history

```

```

l_arr=np.arange(0.1,1,0.1)
alpha_arr=np.arange(0.001,0.01,0.001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]

for alpha in range(len(alpha_arr)):
    for i in range(len(l_arr)):
        w=np.zeros((x_tr.shape[1],1))
        ↪w,j_history=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],500)
        c[alpha][i]=calc_cost_func(x_va,y_va,w)
        w_arr.append(w)

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]
w_min=w_arr[index[0]*len(l_arr) + index[1]]

# print(alpha_arr[index[0]])
# print(l_arr[index[1]])
# print(c[index[0]][index[1]])
print('w_min is ',w_min)

print_errors(x_te,y_te,w_min)

```

```

w_min is [[ 0.02173409]
 [ 0.59506768]
 [-0.00826779]
 [ 0.02181473]
 [ 0.2658168 ]]
mean square error is 0.16868186872623822
mean absolute error is 0.336434121320378
correlation coefficient is 0.7987600815911211

```

#### Mini-Batch Gradient Descent

```

[:]: def mini_batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr, batch_size):
    j_history=np.zeros((ittr,1))
    for i in range(ittr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (ind_x@w-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (ind_x@w-ind_y)) + alpha*lam_l1/2
        j_history[i]=calc_cost_func(x,y,w)

```

```

    return w,j_history

l_arr=np.arange(0.1,1,0.1)
alpha_arr=np.arange(0.0001,0.001,0.0001)
c=np.zeros((len(alpha_arr),len(l_arr)))
w_arr=[]

for alpha in range(len(alpha_arr)):
    for i in range(len(l_arr)):
        w=np.zeros((x_tr.shape[1],1))
        ↪w,j_history=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_arr[alpha],l_arr[i],500,20)
        c[alpha][i]=calc_cost_func(x_va,y_va,w)
        w_arr.append(w)

result = np.where(c == np.amin(c))
listOfCoordinates = list(zip(result[0], result[1]))
index=listOfCoordinates[0]
w_min=w_arr[index[0]*len(l_arr) + index[1]]

# print(alpha_arr[index[0]])
# print(l_arr[index[1]])
# print(c[index[0]][index[1]])
print('w_min is ',w_min)

print_errors(x_te,y_te,w_min)

```

```

w_min is  [[-0.02566598]
 [ 0.65956462]
 [-0.04574358]
 [ 0.04417096]
 [ 0.28992856]]
mean square error is  0.16146455763552692
mean absolute error is  0.3237402618033627
correlation coefficient is  0.7997486291371495

```

Q4. Implement logistic regression (LOR), LOR with L2-norm regularization, and LOR with L1-norm regularization models using BGD, SGD, and MBGD algorithms. The dataset in data\_q4\_q5.xlsx contains 30 features and one output. The class label 'M' stands for malignant, and 'B' is the Benign class. You must use hold-out cross-validation ((CV) with 70% as training, 10% as validation and 20% as testing) to evaluate training, validation, and testing instances for each model. Evaluate the performance of each model using accuracy, sensitivity, and specificity measures.

```

[6]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math

```

```

import random

import warnings
warnings.filterwarnings('ignore')

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q4_q5.
→xlsx')

full=full.values
np.random.shuffle(full)

x_full=full[:,0:30]
y_full=full[:,30:31]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])
y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
for i in range(len(y_full)):
    if y_full[i]=='M':
        y_norm[i]=1

def divide_tr_te_2(x_norm,y_norm):
    x_tr=x_norm[:math.floor(0.7*x_norm.shape[0])]
    x_va=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.shape[0])]
    x_te=x_norm[math.floor(0.8*x_norm.shape[0]):]

    y_tr=y_norm[:math.floor(0.7*y_norm.shape[0])]
    y_va=y_norm[math.floor(0.7*y_norm.shape[0]):math.floor(0.8*y_norm.shape[0])]
    y_te=y_norm[math.floor(0.8*y_norm.shape[0]):]
    return x_tr,x_va,x_te,y_tr,y_va,y_te

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)
y_te_store=np.copy(y_te)

def g(x,w):
    z = 1/(1 + np.exp(-1*(x @ w)[0]))
    return z

def sigmoid(x):
    return 1/(1+np.exp(-x))

def cost(y_pred,y):
    c=(-1/len(y)) * (np.sum((y*np.log(y_pred)) + (1-y)*np.log(1-y_pred)))
    return c

```

```

def batch_gradient_descent(x,y,w,alpha,itr):
    costs=np.zeros((itr,1))
    for i in range(itr):
        temp=sigmoid(x@w)
        w=w - (alpha/len(y))*(x.T@(temp-y))
        costs[i]=cost(temp,y)
        w=w.astype(float)
    return w, costs

alpha_vals=np.arange(0.01,0.1,0.01)
costs=np.ones(len(alpha_vals))
diff=np.zeros(len(alpha_vals))
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[j])
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w,j_his=batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
    if j_his[-1]<0 or math.isnan(j_his[-1]):
        break
    w_arr.append(w)
    y_pred=sigmoid(x_va@w)
    costs[j]=cost(y_pred,y_va)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min):
        diff_min=diff[j]
        j_min=j
        w_min=w
    elif(diff[j]==diff_min and costs[j]<costs[j_min]):
        diff_min=diff[j]
        j_min=j
        w_min=w
    # print('min cost is ',costs[j_min])
    # print('alpha is ',alpha_vals[j_min])
print('w_min is ',w_min)

def test_result(x_te,y_te,w):
    y_pred=sigmoid(x_te@w)
    for i in range(len(y_pred)):
        if(y_pred[i]>=0.5):
            y_pred[i]=1

```

```

    else:
        y_pred[i]=0

tn=0
fp=0
fn=0
tp=0
for i in range(len(y_pred)):
    if y_pred[i]==1:
        if y_te[i]==1:
            tp+=1
        else:
            fp+=1
    else:
        if y_te[i]==1:
            fn+=1
        else:
            tn+=1

accuracy=(tp+tn)/(len(y_te)) * 100
sen=tp/(tp+fn) * 100
spe=tn/(tn+fp) * 100
print('accuracy is ',accuracy)
print('sensitivity is ',sen)
print('specificity is ',spe)

test_result(x_te,y_te,w_min)

```

```

w_min is [[-0.36358101]
 [ 0.39445224]
 [ 0.33934655]
 [ 0.39015085]
 [ 0.39184452]
 [ 0.14487743]
 [ 0.15206143]
 [ 0.30898892]
 [ 0.38744775]
 [ 0.13454067]
 [-0.16490375]
 [ 0.36515577]
 [ 0.00687244]
 [ 0.31188946]
 [ 0.3307275 ]
 [-0.03147352]
 [-0.110974  ]
 [-0.06880258]
 [ 0.02829981]

```

```

[-0.06514532]
[-0.19451806]
[ 0.46444868]
[ 0.41543984]
[ 0.4463859 ]
[ 0.43928116]
[ 0.28588864]
[ 0.1898732 ]
[ 0.27205606]
[ 0.36898917]
[ 0.27691677]
[ 0.070222  ]]
accuracy is 98.24561403508771
sensitivity is 95.83333333333334
specificity is 100.0

```

LOR with L2-norm regularisation using BGD

```

[7]: def batch_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        temp=sigmoid(x@w)
        w=w*(1-alpha*lam) - (alpha)*(x.T@(temp-y))
        w=w.astype(float)
    return w

num_iter=1000
alpha_vals=np.arange(0.0001,0.001,0.0001)
lam=np.linspace(0.1,1,10)
diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c) or c<0):
            costs[a][j]=10000
            # print('cost is not appropriate',c)
            break
        else:

```



```

        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is  [[-0.47156815]
 [ 0.51849331]
 [ 0.52967206]
 [ 0.50921958]
 [ 0.52815745]
 [ 0.18714485]
 [ 0.12802004]
 [ 0.49433681]
 [ 0.56690439]
 [ 0.17804062]
 [-0.27801478]
 [ 0.60281996]
 [ 0.01306936]
 [ 0.48024389]
 [ 0.52036711]
 [-0.0425262 ]
 [-0.30151067]
 [-0.10408297]
 [-0.00719203]
 [-0.13690145]
 [-0.40540134]
 [ 0.68294589]
 [ 0.73053488]
 [ 0.64080621]
 [ 0.65029298]

```

```

[ 0.46796406]
[ 0.20150208]
[ 0.44885304]
[ 0.52992348]
[ 0.45436794]
[ 0.08675431]]
accuracy is 97.36842105263158
sensitivity is 93.75
specificity is 100.0

```

BGD with L1 norm

```

[8]: def batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        h=sigmoid(x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) + alpha*lam_l1/2
        w=w.astype(float)
    return w

num_iter=1000
alpha_vals=np.arange(0.002,0.01,0.001)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):

```

```

        y_pred[i]=1
    else:
        y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is  [[-1.37846920e-01]
 [-6.13399555e-04]
 [ 1.61588573e-01]
 [ 6.84447931e-04]
 [ 1.91892421e-01]
 [-3.46689180e-04]
 [-9.84777519e-05]
 [ 1.46940981e+00]
 [ 1.19728777e+00]
 [ 1.40504260e-03]
 [-1.40838614e-03]
 [ 1.78725897e+00]
 [-4.35758149e-01]
 [ 4.74855353e-01]
 [ 1.28225783e+00]
 [-9.22086799e-04]
 [-6.70366110e-01]
 [-1.12142654e-03]
 [-1.10460943e-03]
 [-4.91612604e-02]
 [-1.46304527e+00]
 [ 1.73265031e+00]
 [ 2.09386471e+00]
 [ 1.33924022e+00]
 [ 1.62985049e+00]
 [ 5.02982001e-01]
 [-7.11836917e-04]
 [ 9.43373878e-01]

```

```

[ 9.20039835e-01]
[ 5.71286606e-01]
[ 9.17772265e-02]]
accuracy is 97.36842105263158
sensitivity is 95.83333333333334
specificity is 98.48484848484848

```

### Mini-Batch Gradient Descent

```

[9]: def mini_batch_gradient_descent(x,y,w,alpha,itr,batch_size):

    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        w=w-alpha/batch_size*(ind_x.T @ (temp_batch -ind_y))
    w=w.astype(float)
    return w

alpha_vals=np.arange(0.001,0.01,0.001)
costs=np.zeros(50)
diff=np.zeros(50)
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=mini_batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000,10)
    w_arr.append(w)
    y_pred=sigmoid(x_va@w)
    costs[j]=cost(y_pred,y_va)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w
# print(costs[j_min])
# print(alpha_vals[j_min])
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is  [[-0.37098251]
 [ 0.37514406]
 [ 0.31792761]
 [ 0.37161658]
 [ 0.3769831 ]
 [ 0.16216428]
 [ 0.15090814]
 [ 0.30051621]
 [ 0.38758242]
 [ 0.12402754]
 [-0.14278468]
 [ 0.35143218]
 [-0.0009094 ]
 [ 0.29886672]
 [ 0.32031947]
 [-0.01542231]
 [-0.11770962]
 [-0.08450083]
 [ 0.02218613]
 [-0.06487985]
 [-0.19322115]
 [ 0.44478984]
 [ 0.39544069]
 [ 0.42744774]
 [ 0.42361551]
 [ 0.29735348]
 [ 0.18206916]
 [ 0.25149442]
 [ 0.36241239]
 [ 0.26515836]
 [ 0.07286669]]
accuracy is  97.36842105263158
sensitivity is  93.75
specificity is  100.0

```

MBGD with L2

```

[10]: def mini_batch_gradient_descent_l2(x,y,w,alpha,lam,ittr, batch_size):
      for i in range(ittr):
          rand_index=np.random.randint(len(y)-batch_size)
          ind_x=x[rand_index:rand_index+batch_size]
          ind_y=y[rand_index:rand_index+batch_size]
          temp=sigmoid(x@w)
          temp_batch=temp[rand_index:rand_index+batch_size]
          w=w*(1-alpha*lam) - (alpha/batch_size)*(ind_x.T@(temp_batch-ind_y))
      w=w.astype(float)
      return w

```

```

num_iter=1000
alpha_vals=np.arange(0.001,0.01,0.001)
lam=np.linspace(0.1,1,10)
diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=mini_batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

    # print('lambda is ',lam_min)
    # print('alpha is ',a_min)
    print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is  [[-0.26445561]
 [ 0.27937147]
 [ 0.21783399]

```

```

[ 0.27715431]
[ 0.27730426]
[ 0.11054232]
[ 0.11869604]
[ 0.21998914]
[ 0.28056042]
[ 0.09910981]
[-0.10694281]
[ 0.25510661]
[ 0.00165298]
[ 0.21708117]
[ 0.2302977 ]
[-0.01583402]
[-0.05035845]
[-0.03634774]
[ 0.03737415]
[-0.03426282]
[-0.11337379]
[ 0.32207547]
[ 0.26587499]
[ 0.31189443]
[ 0.30518839]
[ 0.19458929]
[ 0.14360983]
[ 0.19033461]
[ 0.26491887]
[ 0.18182811]
[ 0.05636469]]
accuracy is 96.49122807017544
sensitivity is 93.75
specificity is 98.48484848484848

```

MBGD with L1 norm

```

[11]: def mini_batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr, batch_size):
    for i in range(ittr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-(alpha/batch_size)*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) -
→alpha*lam_l1/2
            else:
                w[j]=w[j]-(alpha/batch_size)*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) +
→alpha*lam_l1/2

```

```

w=w.astype(float)
return w

num_iter=1000
alpha_vals=np.arange(0.001,0.01,0.001)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)
print('w_min is ',w_min)

```



```
test_result(x_te,y_te,w_min)
```

```
w_min is  [[-2.19427835e-01]
 [ 2.11786832e-01]
 [ 8.16014187e-02]
 [ 2.17339790e-01]
 [ 2.02871151e-01]
 [ 2.04696005e-03]
 [ 3.12322480e-04]
 [ 1.60949829e-01]
 [ 2.74789894e-01]
 [ 2.61359148e-03]
 [ 1.92265864e-03]
 [ 1.42444941e-01]
 [ 9.43674237e-04]
 [ 8.29873401e-02]
 [ 9.14163108e-02]
 [ 1.18625220e-03]
 [ 4.71192318e-04]
 [ 6.83580086e-04]
 [ 1.81207696e-04]
 [ 5.02598235e-04]
 [ 7.89130636e-04]
 [ 3.14848600e-01]
 [ 1.84456508e-01]
 [ 3.03965546e-01]
 [ 2.71799460e-01]
 [ 1.16213532e-01]
 [ 4.33825573e-02]
 [ 1.25418996e-01]
 [ 2.64106765e-01]
 [ 8.59688753e-02]
 [ 1.59366922e-03]]
accuracy is  98.24561403508771
sensitivity is  95.83333333333334
specificity is  100.0
```

#### Stochastic Gradient Descent

```
[12]: def stochastic_gradient_descent(x,y,w,alpha,ittr):
      for i in range(ittr):
          rand_index=np.random.randint(len(y))
          ind_x=x[rand_index:rand_index+1]
          ind_y=y[rand_index:rand_index+1]
          temp=sigmoid(ind_x@w)
          w=w-alpha*(ind_x.T @ (temp -ind_y))
      w=w.astype(float)
      return w
```

```

alpha_vals=np.arange(0.01,0.5,0.01)
costs=np.zeros(len(alpha_vals))
diff=np.zeros(len(alpha_vals))
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=stochastic_gradient_descent(x_tr,y_tr,w,alpha_vals[j],2000)
    w_arr.append(w)
    y_pred=sigmoid(x_va@w)
    costs[j]=cost(y_pred,y_va)
    if costs[j]<0 or np.isnan(costs[j]):
        continue
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w

# print(costs[j_min])
# print(alpha_vals[j_min])
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is [[-0.65041569]
 [ 0.55976367]
 [ 0.67534864]
 [ 0.54252855]
 [ 0.57400681]
 [ 0.36534469]
 [ 0.13738975]
 [ 0.68524496]
 [ 0.78703632]
 [ 0.20204797]
 [-0.23599054]
 [ 1.0290575 ]
 [ 0.03644694]
 [ 0.74285921]
 [ 0.81388999]

```

```

[-0.10889621]
[-0.48738508]
[-0.18871906]
[-0.06277485]
[-0.4085871 ]
[-0.6417067 ]
[ 0.92114883]
[ 1.04189355]
[ 0.81659759]
[ 0.86338897]
[ 0.66541518]
[ 0.2846027 ]
[ 0.70687516]
[ 0.73383434]
[ 0.53081138]
[ 0.21699352]]
accuracy is 96.49122807017544
sensitivity is 93.75
specificity is 98.48484848484848

```

SGD with L2 norm

```

[13]: def stochastic_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp-ind_y))
        w=w.astype(float)
    return w

num_iter=800
alpha_vals=np.arange(0.01,1,0.01)
lam=np.arange(0.05,0.3,0.01)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)

```

```

    ↪w=stochastic_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
    y_pred=sigmoid(x_va@w)
    c=cost(y_pred,y_va)
    if(math.isnan(c) or math.isinf(c)):
        costs[a][j]=10000
    else:
        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
    ↪costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

print('lambda is ',lam_min)
print('alpha is ',a_min)
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

lambda is  0.11000000000000001
alpha is  0.74
w_min is  [[-0.71622129]
 [ 0.45635754]
 [ 0.80597295]
 [ 0.48413551]
 [ 0.46328743]
 [ 0.27340944]
 [ 0.40767606]
 [ 0.27666293]
 [ 0.5808675 ]
 [ 0.29316024]
 [-0.36105928]
 [ 0.70360641]
 [-0.02766503]
 [ 0.59640936]
 [ 0.56319388]
 [-0.02466883]

```

```

[-0.15408864]
[-0.31696234]
[ 0.32106726]
[ 0.09349382]
[-0.30510452]
[ 0.66128012]
[ 0.75924901]
[ 0.64611609]
[ 0.64397148]
[ 0.58024177]
[ 0.30429926]
[-0.05699459]
[ 0.66326347]
[ 0.29155389]
[-0.06972293]]
accuracy is 96.49122807017544
sensitivity is 93.75
specificity is 98.48484848484848

```

SGD with L1 norm

```

[14]: def stochastic_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=sigmoid(ind_x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) + alpha*lam_l1/2

        w=w.astype(float)
    return w

num_iter=1000
alpha_vals=np.arange(0.01,0.1,0.01)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

```

```

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↵
        ↪w=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↵
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)
print('w_min is ',w_min)

test_result(x_te,y_te,w_min)

```

```

w_min is [[-1.58432616e-01]
[-1.81702108e-03]
[ 1.31349860e-02]
[ 5.10051324e-03]
[ 3.76986142e-03]
[ 5.71127984e-02]
[ 6.11622234e-03]
[ 9.10427239e-02]
[ 4.59474357e-01]
[ 6.56362489e-02]
[ 1.85112788e-02]
[ 1.68159873e-02]
[-7.62410241e-03]
[ 8.94365833e-03]

```

```

[ 1.28665633e-02]
[ 2.67926980e-03]
[ 8.11308442e-03]
[ 9.17514740e-03]
[ 5.49011020e-03]
[-1.75411886e-04]
[ 1.09283568e-02]
[ 6.00871552e-01]
[ 4.16304369e-01]
[ 5.00736598e-01]
[ 3.31246929e-01]
[ 2.83481537e-01]
[ 4.45424606e-02]
[ 8.28323576e-02]
[ 5.11330540e-01]
[ 1.47264219e-01]
[ 3.64941120e-02]]
accuracy is 97.36842105263158
sensitivity is 95.83333333333334
specificity is 98.48484848484848

```

Q5.Repeat the Q4 using a 5-fold CV-based selection of training and test instances for each model. Evaluate the accuracy, sensitivity, and specificity values of LoR, LoR+L2-norm regularization, LoR+L1-norm regularization models using BGD, SGD, and MBGD algorithms. You must use the dataset data\_q4\_q5.xlsx for this question.

```

[19]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

import warnings
warnings.filterwarnings('ignore')

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q4_q5.
→xlsx')

full=full.values
np.random.shuffle(full)

x_full=full[:,0:30]
y_full=full[:,30:31]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])

```

```

y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
for i in range(len(y_full)):
    if y_full[i]=='M':
        y_norm[i]=1

def g(x,w):
    z = 1/(1 + np.exp(-1*(x @ w)[0]))
    return z

def sigmoid(x):
    return 1/(1+np.exp(-x))

def cost(y_pred,y):
    c=(-1/len(y)) * (np.sum((y*np.log(y_pred)) + (1-y)*np.log(1-y_pred)))
    return c

def batch_gradient_descent(x,y,w,alpha,ittr):
    for i in range(ittr):
        temp=sigmoid(x@w)
        w=w - (alpha/len(y))*(x.T@(temp-y))
    w=w.astype(float)
    return w

def test_result(x_te,y_te,w):
    y_pred=sigmoid(x_te@w)
    for i in range(len(y_pred)):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0

tn=0
fp=0
fn=0
tp=0
for i in range(len(y_pred)):
    if y_pred[i]==1:
        if y_te[i]==1:
            tp+=1
        else:
            fp+=1
    else:
        if y_te[i]==1:
            fn+=1
        else:

```



```

        tn+=1

accuracy=(tp+tn)/(len(y_te)) * 100
sen=tp/(tp+fn) * 100
spe=tn/(tn+fp) * 100
print('accuracy is ',accuracy)
print('sensitivity is ',sen)
print('specificity is ',spe)
return accuracy,sen,spe

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    alpha_vals=np.arange(0.01,0.2,0.01)
    costs=np.zeros(len(alpha_vals))
    diff=np.zeros(len(alpha_vals))
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
        w_arr.append(w)
        y_pred=sigmoid(x_tr@w)
        costs[j]=cost(y_pred,y_tr)
        if costs[j]<0 or math.isnan(costs[j]):
            costs[j]=1000
            continue
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w

    # print('alpha is ',alpha_vals[j_min])

    accuracy,sen,spe=test_result(x_te,y_te,w_min)
    return accuracy,sen,spe

```

```

[20]: def divide_tr_te_k_fold(x_norm,y_norm,k):
    batch_size=math.floor(len(x_norm)/k)
    x_norm_k=[]
    y_norm_k=[]
    start=0

```

```

end=batch_size
for t in range(5):
    if(t==4):
        x_norm_k.append(x_norm[start:])
        y_norm_k.append(y_norm[start:])
    else:
        x_norm_k.append(x_norm[start:end])
        y_norm_k.append(y_norm[start:end])
    start=end
    end=end+batch_size

return x_norm_k,y_norm_k

```

```

x_norm_k,y_norm_k=divide_tr_te_k_fold(x_norm,y_norm,5)

```

```

def perform():
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for z in range(len(x_norm_k)):
        print('for fold ',z+1)
        x_te=x_norm_k[z]
        y_te=y_norm_k[z]
        is_x_tr_defined=False
        for q in range(len(x_norm_k)):
            if (z==q):
                continue
            if not is_x_tr_defined:
                x_tr=x_norm_k[q]
                y_tr=y_norm_k[q]
                is_x_tr_defined=True
            else:
                x_tr=np.concatenate((x_tr,x_norm_k[q]),axis=0)
                y_tr=np.concatenate((y_tr,y_norm_k[q]),axis=0)
        accuracy,sen,spe=calc_acc_sen_spe(x_tr,y_tr,x_te,y_te)
        acc_arr.append(accuracy)
        sen_arr.append(sen)
        spe_arr.append(spe)
    print('average accuracy is ',sum(acc_arr)/len(acc_arr))
    print('average sensitivity is ',sum(sen_arr)/len(sen_arr))
    print('average specificity is ',sum(spe_arr)/len(spe_arr))

```

[21]: perform()

```

for fold 1
accuracy is 100.0
sensitivity is 100.0

```

```

specificity is 100.0
for fold 2
accuracy is 99.11504424778761
sensitivity is 97.72727272727273
specificity is 100.0
for fold 3
accuracy is 96.46017699115043
sensitivity is 92.6829268292683
specificity is 98.61111111111111
for fold 4
accuracy is 99.11504424778761
sensitivity is 97.14285714285714
specificity is 100.0
for fold 5
accuracy is 96.58119658119658
sensitivity is 92.5
specificity is 98.7012987012987
average accuracy is 98.25429241358447
average sensitivity is 96.01061133987965
average specificity is 99.46248196248196

```

BGD with L2 norm

```

[22]: def batch_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        temp=sigmoid(x@w)
        w=w*(1-alpha*lam) - (alpha)*(x.T@(temp-y))
    w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=1000
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            w=batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
            y_pred=sigmoid(x_tr@w)

```

```

c=cost(y_pred,y_tr)
if(math.isnan(c) or math.isinf(c)):
    costs[a][j]=10000
else:
    costs[a][j]=c
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=1
    else:
        y_pred[i]=0
A=abs(y_pred-y_tr)
diff[a][j]=np.sum(A)
if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
    diff_min=diff[a][j]
    a_min=alpha_vals[a]
    lam_min=lam[j]
    w_min=w
    cost_min=costs[a][j]

accuracy,sen,spe=test_result(x_te,y_te,w_min)
return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 98.07692307692307
specificity is 100.0
for fold 2
accuracy is 97.34513274336283
sensitivity is 95.45454545454545
specificity is 98.55072463768117
for fold 3
accuracy is 95.57522123893806
sensitivity is 97.5609756097561
specificity is 94.44444444444444
for fold 4
accuracy is 98.23008849557522
sensitivity is 97.14285714285714
specificity is 98.71794871794873
for fold 5
accuracy is 96.58119658119658
sensitivity is 95.0
specificity is 97.40259740259741
average accuracy is 97.36933666137206
average sensitivity is 96.64706025681635

```

average specificity is 97.82314304053435

BGD with L1

```
[23]: def batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        h=sigmoid(x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) + alpha*lam_l1/2
        w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=500
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    # j_min=0
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)
    alpha_min=0

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
            y_pred=sigmoid(x_tr@w)
            c=cost(y_pred,y_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:
                costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
```

```

        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)

accuracy,sen,spe=test_result(x_te,y_te,w_min)
return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 98.07692307692307
specificity is 100.0
for fold 2
accuracy is 96.46017699115043
sensitivity is 95.45454545454545
specificity is 97.10144927536231
for fold 3
accuracy is 95.57522123893806
sensitivity is 97.5609756097561
specificity is 94.44444444444444
for fold 4
accuracy is 96.46017699115043
sensitivity is 94.28571428571428
specificity is 97.43589743589743
for fold 5
accuracy is 95.72649572649573
sensitivity is 95.0
specificity is 96.1038961038961
average accuracy is 96.66742303910445
average sensitivity is 96.07563168538778
average specificity is 97.01713745192005

```

#### Mini-Batch Gradient Descent

```

[24]: def mini_batch_gradient_descent(x,y,w,alpha,ittr,batch_size):
        for i in range(ittr):
            rand_index=np.random.randint(len(y)-batch_size)
            ind_x=x[rand_index:rand_index+batch_size]
            ind_y=y[rand_index:rand_index+batch_size]
            temp=sigmoid(x@w)

```

```

    temp_batch=temp[rand_index:rand_index+batch_size]
    w=w-alpha/batch_size*(ind_x.T @ (temp_batch -ind_y))
w=w.astype(float)
return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    alpha_vals=np.arange(0.01,0.2,0.01)
    costs=np.zeros(len(alpha_vals))
    diff=np.zeros(len(alpha_vals))
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=mini_batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000,10)
        w_arr.append(w)
        y_pred=sigmoid(x_tr@w)
        costs[j]=cost(y_pred,y_tr)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w
    # print('alpha is ',alpha_vals[j_min])

    accuracy,sen,spe=test_result(x_te,y_te,w_min)
    return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 100.0
sensitivity is 100.0
specificity is 100.0
for fold 2
accuracy is 97.34513274336283
sensitivity is 93.18181818181817
specificity is 100.0
for fold 3
accuracy is 96.46017699115043
sensitivity is 95.1219512195122
specificity is 97.22222222222221

```

```

for fold 4
accuracy is 98.23008849557522
sensitivity is 94.28571428571428
specificity is 100.0
for fold 5
accuracy is 95.72649572649573
sensitivity is 92.5
specificity is 97.40259740259741
average accuracy is 97.55237879131684
average sensitivity is 95.01789673740893
average specificity is 98.92496392496392

```

MBGD with L2 norm

```

[25]: def mini_batch_gradient_descent_l2(x,y,w,alpha,lam,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp_batch-ind_y))
        w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=1000
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            ↪w=mini_batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
            y_pred=sigmoid(x_tr@w)
            c=cost(y_pred,y_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:

```



```

        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_tr)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
    ↪costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)

accuracy,sen,spe=test_result(x_te,y_te,w_min)
return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 98.07692307692307
specificity is 100.0
for fold 2
accuracy is 99.11504424778761
sensitivity is 97.72727272727273
specificity is 100.0
for fold 3
accuracy is 97.34513274336283
sensitivity is 95.1219512195122
specificity is 98.61111111111111
for fold 4
accuracy is 99.11504424778761
sensitivity is 97.14285714285714
specificity is 100.0
for fold 5
accuracy is 96.58119658119658
sensitivity is 92.5
specificity is 98.7012987012987
average accuracy is 98.25429241358447
average sensitivity is 96.11380083331304
average specificity is 99.46248196248196

```

MBGD with L1 norm

```
[26]: def mini_batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr, batch_size):
    for i in range(ittr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) + alpha*lam_l1/2

    w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=500
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)
    alpha_min=0

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            ↪w=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
            y_pred=sigmoid(x_tr@w)
            c=cost(y_pred,y_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:
                costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
```

```

        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)

accuracy,sen,spe=test_result(x_te,y_te,w_min)
return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 98.07692307692307
specificity is 100.0
for fold 2
accuracy is 98.23008849557522
sensitivity is 95.45454545454545
specificity is 100.0
for fold 3
accuracy is 97.34513274336283
sensitivity is 95.1219512195122
specificity is 98.61111111111111
for fold 4
accuracy is 99.11504424778761
sensitivity is 97.14285714285714
specificity is 100.0
for fold 5
accuracy is 96.58119658119658
sensitivity is 92.5
specificity is 98.7012987012987
average accuracy is 98.07730126314196
average sensitivity is 95.65925537876758
average specificity is 99.46248196248196

```

### Stochastic Gradient Descent

```

[27]: def stochastic_gradient_descent(x,y,w,alpha,ittr):
        for i in range(ittr):
            rand_index=np.random.randint(len(y))
            ind_x=x[rand_index:rand_index+1]

```

```

    ind_y=y[rand_index:rand_index+1]
    temp=sigmoid(ind_x@w)
    w=w-alpha*(ind_x.T @ (temp -ind_y))
    w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    alpha_vals=np.arange(0.01,0.1,0.01)
    costs=np.zeros(len(alpha_vals))
    diff=np.zeros(len(alpha_vals))
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=stochastic_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
        w_arr.append(w)
        y_pred=sigmoid(x_tr@w)
        costs[j]=cost(y_pred,y_tr)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w
    # print(alpha_vals[j_min])

    accuracy,sen,spe=test_result(x_te,y_te,w_min)
    return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 100.0
specificity is 98.36065573770492
for fold 2
accuracy is 97.34513274336283
sensitivity is 93.18181818181817
specificity is 100.0
for fold 3
accuracy is 97.34513274336283
sensitivity is 95.1219512195122

```

```

specificity is 98.61111111111111
for fold 4
accuracy is 99.11504424778761
sensitivity is 97.14285714285714
specificity is 100.0
for fold 5
accuracy is 96.58119658119658
sensitivity is 92.5
specificity is 98.7012987012987
average accuracy is 97.90031011269949
average sensitivity is 95.58932530883752
average specificity is 99.13461311002295

```

### SGD with L2

```

[28]: def stochastic_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp-ind_y))
    w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=1000
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            ↪w=stochastic_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
            y_pred=sigmoid(x_tr@w)
            c=cost(y_pred,y_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:

```

```

        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_tr)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
↪costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)

    accuracy,sen,spe=test_result(x_te,y_te,w_min)
    return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 98.07692307692307
specificity is 100.0
for fold 2
accuracy is 98.23008849557522
sensitivity is 97.72727272727273
specificity is 98.55072463768117
for fold 3
accuracy is 95.57522123893806
sensitivity is 92.6829268292683
specificity is 97.22222222222221
for fold 4
accuracy is 99.11504424778761
sensitivity is 97.14285714285714
specificity is 100.0
for fold 5
accuracy is 95.72649572649573
sensitivity is 90.0
specificity is 98.7012987012987
average accuracy is 97.55237879131684
average sensitivity is 95.12599595526424
average specificity is 98.89484911224042

```

### SGD with L1 norm

```
[29]: def stochastic_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=sigmoid(ind_x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) + alpha*lam_l1/2

    w=w.astype(float)
    return w

def calc_acc_sen_spe(x_tr,y_tr,x_te,y_te):
    num_iter=500
    alpha_vals=np.arange(0.01,0.1,0.01)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))
    costs=np.zeros((len(alpha_vals),len(lam)))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    # x_va=x_va.astype(float)
    alpha_min=0

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            ↪w=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
            y_pred=sigmoid(x_tr@w)
            c=cost(y_pred,y_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:
                costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
```

```

        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

# print('lambda is ',lam_min)
# print('alpha is ',a_min)

    accuracy,sen,spe=test_result(x_te,y_te,w_min)
    return accuracy,sen,spe

perform()

```

```

for fold 1
accuracy is 99.11504424778761
sensitivity is 100.0
specificity is 98.36065573770492
for fold 2
accuracy is 98.23008849557522
sensitivity is 95.45454545454545
specificity is 100.0
for fold 3
accuracy is 93.80530973451327
sensitivity is 92.6829268292683
specificity is 94.44444444444444
for fold 4
accuracy is 96.46017699115043
sensitivity is 97.14285714285714
specificity is 96.15384615384616
for fold 5
accuracy is 97.43589743589743
sensitivity is 92.5
specificity is 100.0
average accuracy is 97.00930338098479
average sensitivity is 95.55606588533416
average specificity is 97.7917892671991

```

Q6. Implement multiclass LOR, multiclass LOR with L2-norm regularization, and multiclass LOR with L1-norm regularization models using BGD, SGD, and MBGD algorithms. The multiclass extension of the LOR models must be done using One vs. one and one vs. All coding algorithms. The dataset in data\_q6\_q7.txt contains 7 features and one output. The output is classified as class 1, class2, or class 3. You must use hold-out cross-validation ((CV) with 70% as training, 10% as validation and 20% as testing) for the evaluation of training, validation, and testing in-



stances for each model. Evaluate the performance of each model using individual accuracy and overall accuracy measures.

```
[40]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

import warnings
warnings.filterwarnings('ignore')

full=pd.read_excel('/content/drive/My Drive/n nfl_assignment_data/data_q6_q7.
→xlsx',header=None,names=["A","B","C","D","E","F","G","class"])

full=full.values
np.random.shuffle(full)

x_full=full[:,0:7]
y_full=full[:,7:8]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])

def divide_tr_te_2(x_norm,y_norm):
    x_tr=x_norm[:math.floor(0.7*x_norm.shape[0])]
    x_va=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.shape[0])]
    x_te=x_norm[math.floor(0.8*x_norm.shape[0]):]

    y_tr=y_norm[:math.floor(0.7*y_norm.shape[0])]
    y_va=y_norm[math.floor(0.7*y_norm.shape[0]):math.floor(0.8*y_norm.shape[0])]
    y_te=y_norm[math.floor(0.8*y_norm.shape[0]):]
    return x_tr,x_va,x_te,y_tr,y_va,y_te

def g(x,w):
    z = 1/(1 + np.exp(-1*(x @ w)[0]))
    return z

def sigmoid(x):
    return 1/(1+np.exp(-x))

def cost(y_pred,y):
    c=(-1/len(y)) * (np.sum((y*np.log(y_pred)) + (1-y)*np.log(1-y_pred)))
    return c
```

```
def batch_gradient_descent(x,y,w,alpha,ittr):
    for i in range(ittr):
        temp=sigmoid(x@w)
        w=w - (alpha/len(y))*(x.T@(temp-y))
    w=w.astype(float)
    return w
```

```
def test_result(x_te,y_te,w):
    y_pred=sigmoid(x_te@w)
    for i in range(len(y_pred)):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0

    tn=0
    fp=0
    fn=0
    tp=0
    for i in range(len(y_pred)):
        if y_pred[i]==1:
            if y_te[i]==1:
                tp+=1
            else:
                fp+=1
        else:
            if y_te[i]==1:
                fn+=1
            else:
                tn+=1

    accuracy=(tp+tn)/(len(y_te)) * 100
    sen=tp/(tp+fn) * 100
    spe=tn/(tn+fp) * 100
    return accuracy,sen,spe
```

```
[41]: def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
```

```

        y_norm[i]=0
    x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)
    alpha_vals=np.arange(0.1,1.1,0.1)
    costs=np.zeros(10)
    diff=np.zeros(10)
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
        w_arr.append(w)
        y_pred=sigmoid(x_va@w)
        costs[j]=cost(y_pred,y_va)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w
    # print(alpha_vals[j_min])
    y_pred=sigmoid(x_te@w_min)
    y_pred_all.append(y_pred)

    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

def perform_one_vs_all():
    y_pred_all,acc_arr,sen_arr,spe_arr=one_vs_all(x_norm,y_full)
    y_overall=np.zeros((42,1))
    y_all=np.concatenate((y_pred_all[0],y_pred_all[1],y_pred_all[2]),axis=1)
    for i in range(len(y_overall)):
        y_overall[i]=np.argmax(y_all[i])+1

    y_te=y_full[math.floor(0.8*y_full.shape[0]):]
    c1=0
    c1_tot=0
    c2=0
    c2_tot=0
    c3=0

```

```

c3_tot=0
for index in range(len(y_te)):
    if y_te[index]==1:
        c1_tot+=1
        if y_overall[index]==1:
            c1+=1
    elif y_te[index]==2:
        c2_tot+=1
        if y_overall[index]==2:
            c2+=1
    else:
        c3_tot+=1
        if y_overall[index]==3:
            c3+=1
accuracy=(c1+c2+c3)/len(y_te)*100
print('Overall accuracy is ',accuracy)
print('accuracy for class 1 is ',c1/c1_tot * 100)
print('accuracy for class 2 is ',c2/c2_tot * 100)
print('accuracy for class 3 is ',c3/c3_tot * 100)
print('average accuracy of individual models is ',sum(acc_arr)/len(acc_arr))

```

[42]: perform\_one\_vs\_all()

```

Overall accuracy is  97.61904761904762
accuracy for class 1 is  90.0
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
average accuracy of individual models is  96.82539682539682

```

```

[43]: def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))
            y_norm_now=np.ndarray((0,1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:

```

```

        y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
        x_norm_now=np.concatenate((x_norm_now,x_norm[y_index]
→reshape((1,8))),axis=0)
        elif y_full[y_index][0]==float(model_num_2) or_
→y_full[y_index][0]==model_num_2:
            y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
            x_norm_now=np.concatenate((x_norm_now,x_norm[y_index]
→reshape((1,8))),axis=0)

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)
alpha_vals=np.arange(0.1,1.1,0.1)
costs=np.zeros(10)
diff=np.zeros(10)
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
    w_arr.append(w)
    y_pred=sigmoid(x_va_from_full@w)
    costs[j]=cost(y_pred,y_va_from_full)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    A=abs(y_pred-y_va_from_full)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w
# print(alpha_vals[j_min])
best_alpha=alpha_vals[j_min]
y_pred=sigmoid(x_te_from_full@w_min)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=model_num_2
    else:
        y_pred[i]=model_num
y_pred_all.append(y_pred)
# y_act_all.append(y_te)

x_te=x_te.astype(float)
acc,sen,spe=test_result(x_te,y_te,w_min)
acc_arr.append(acc)
sen_arr.append(sen)

```

```

        spe_arr.append(spe)
    return y_pred_all, acc_arr, sen_arr, spe_arr

def perform_one_vs_one():
    y_pred_all, acc_arr, sen_arr, spe_arr=one_vs_one(x_norm,y_full)
    y_overall=np.zeros((42,1))
    y_all=np.concatenate((y_pred_all[0],y_pred_all[1],y_pred_all[2]),axis=1)
    for i in range(len(y_overall)):
        temp=y_all[i]
        temp_counts=np.zeros(3)
        temp_counts[0]=np.count_nonzero(temp == 1)
        temp_counts[1]=np.count_nonzero(temp == 2)
        temp_counts[2]=np.count_nonzero(temp == 3)
        y_overall[i]=np.argmax(temp_counts)+1

    y_te=y_full[math.floor(0.8*y_full.shape[0]):]
    c1=0
    c1_tot=0
    c2=0
    c2_tot=0
    c3=0
    c3_tot=0
    for index in range(len(y_te)):
        if y_te[index]==1:
            c1_tot+=1
            if y_overall[index]==1:
                c1+=1
        elif y_te[index]==2:
            c2_tot+=1
            if y_overall[index]==2:
                c2+=1
        else:
            c3_tot+=1
            if y_overall[index]==3:
                c3+=1
    accuracy=(c1+c2+c3)/len(y_te)*100
    print('Overall accuracy is ',accuracy)
    print('accuracy for class 1 is ',c1/c1_tot * 100)
    print('accuracy for class 2 is ',c2/c2_tot * 100)
    print('accuracy for class 3 is ',c3/c3_tot * 100)
    print('average accuracy of individual models is ',sum(acc_arr)/len(acc_arr))

```

[44]: perform\_one\_vs\_one()

```

Overall accuracy is 95.23809523809523
accuracy for class 1 is 90.0
accuracy for class 2 is 92.85714285714286
accuracy for class 3 is 100.0

```

average accuracy of individual models is 97.61904761904763

BGD with L2 norm

```
[45]: def batch_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        temp=sigmoid(x@w)
        w=w*(1-alpha*lam) - (alpha)*(x.T@(temp-y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
        x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

        num_iter=1000
        alpha_vals=np.arange(0.05,0.5,0.01)
        lam=np.linspace(0.1,1,10)
        diff=np.zeros((len(alpha_vals),len(lam)))
        costs=np.zeros((len(alpha_vals),len(lam)))
        diff_min=float('inf')
        cost_min=float('inf')
        lam_min=0
        x_tr=x_tr.astype(float)
        x_va=x_va.astype(float)

        for a in range(len(alpha_vals)):
            # print('for alpha ',alpha_vals[a])
            for j in range(len(lam)):
                w=np.zeros((x_tr.shape[1],1),dtype=float)
                w=batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
                y_pred=sigmoid(x_va@w)
                c=cost(y_pred,y_va)
                if(math.isnan(c) or math.isinf(c)):
                    costs[a][j]=10000
                else:
                    costs[a][j]=c
            for i in range(y_pred.shape[0]):
```

```

        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
        # print('lambda is ',lam_min)
        # print('alpha is ',a_min)
        y_pred=sigmoid(x_te@w_min)
        y_pred_all.append(y_pred)

    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 92.85714285714286  
 accuracy for class 1 is 100.0  
 accuracy for class 2 is 100.0  
 accuracy for class 3 is 83.33333333333334  
 average accuracy of individual models is 96.03174603174602

[46]:

```

def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))

```



```

y_norm_now=np.ndarray((0,1))
for y_index in range(len(y_full)):
    if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
        y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
        x_norm_now=np.concatenate((x_norm_now,x_norm[y_index]
→reshape((1,8))),axis=0)
        elif y_full[y_index][0]==float(model_num_2) or
→y_full[y_index][0]==model_num_2:
            y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
            x_norm_now=np.concatenate((x_norm_now,x_norm[y_index]
→reshape((1,8))),axis=0)

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

num_iter=1000
alpha_vals=np.linspace(0.1,2,20)
lam=np.linspace(0.1,1,10)
diff=np.zeros((20,10))
costs=np.zeros((20,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
            A=abs(y_pred-y_va)
            diff[a][j]=np.sum(A)
            if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
                diff_min=diff[a][j]

```

```

        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]
    y_pred=sigmoid(x_te_from_full@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)

    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_one()

```

Overall accuracy is 92.85714285714286  
 accuracy for class 1 is 100.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 88.88888888888889  
 average accuracy of individual models is 96.42857142857143

BGD with L1 norm

```

[47]: def batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        h=sigmoid(x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) + alpha*lam_l1/2
        w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):

```

```

    if y_full[i]==model_num:
        y_norm[i]=1
    else:
        y_norm[i]=0
x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

num_iter=500
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
        y_pred=sigmoid(x_te@w_min)
        y_pred_all.append(y_pred)

x_te=x_te.astype(float)

```

```

    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 90.47619047619048  
accuracy for class 1 is 80.0  
accuracy for class 2 is 85.71428571428571  
accuracy for class 3 is 100.0  
average accuracy of individual models is 95.23809523809524

```

[48]: def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))
            y_norm_now=np.ndarray((0,1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
                    y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                    x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)
                    elif y_full[y_index][0]==float(model_num_2) or
→y_full[y_index][0]==model_num_2:
                        y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
                        x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

            x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

    num_iter=750
    alpha_vals=np.arange(0.1,1,0.1)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((9,10))

```

```

costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

    # print('lambda is ',lam_min)
    # print('alpha is ',a_min)
    y_pred=sigmoid(x_te_from_full@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)

```

```

        spe_arr.append(spe)
    return y_pred_all, acc_arr, sen_arr, spe_arr

perform_one_vs_one()

```

Overall accuracy is 92.85714285714286  
 accuracy for class 1 is 80.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 96.42857142857143

### Mini-Batch Gradient Descent

```

[49]: def mini_batch_gradient_descent(x,y,w,alpha,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        w=w-alpha/batch_size*(ind_x.T @ (temp_batch -ind_y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
        x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

        alpha_vals=np.linspace(0.1,5,50)
        costs=np.zeros(50)
        diff=np.zeros(50)
        diff_min=float('inf')
        w_arr=[]
        for j in range(len(alpha_vals)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            w=mini_batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000,10)
            w_arr.append(w)
            y_pred=sigmoid(x_va@w)

```

```

        costs[j]=cost(y_pred,y_va)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w
# print(alpha_vals[j_min])

        y_pred=sigmoid(x_te@w_min)
        y_pred_all.append(y_pred)

        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 95.23809523809523  
 accuracy for class 1 is 80.0  
 accuracy for class 2 is 100.0  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 95.23809523809524

```

[50]: def one_vs_one(x_norm,y_full):
        y_pred_all=[]
        acc_arr=[]
        sen_arr=[]
        spe_arr=[]
        y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
        x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
        x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
        y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
        for model_num in range(1,3):
            for model_num_2 in range(model_num+1,4):
                x_norm_now=np.ndarray((0,8))
                y_norm_now=np.ndarray((0,1))

```

```

        for y_index in range(len(y_full)):
            if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
                y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)
                elif y_full[y_index][0]==float(model_num_2) or
→y_full[y_index][0]==model_num_2:
                    y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
                    x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

alpha_vals=np.linspace(0.1,5,50)
costs=np.zeros(50)
diff=np.zeros(50)
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=mini_batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000,10)
    w_arr.append(w)
    y_pred=sigmoid(x_va@w)
    costs[j]=cost(y_pred,y_va)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w
# print(alpha_vals[j_min])
y_pred=sigmoid(x_te_from_full@w_min)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=model_num_2
    else:
        y_pred[i]=model_num
y_pred_all.append(y_pred)

x_te=x_te.astype(float)
acc,sen,spe=test_result(x_te,y_te,w_min)

```



```

        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all, acc_arr, sen_arr, spe_arr

perform_one_vs_one()

```

Overall accuracy is 92.85714285714286  
 accuracy for class 1 is 80.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 96.42857142857143

MBGD with L2 norm

```

[51]: def mini_batch_gradient_descent_l2(x,y,w,alpha,lam,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp_batch-ind_y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
    x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

    num_iter=1000
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((9,10))
    costs=np.zeros((9,10))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0

```

```

x_tr=x_tr.astype(float)
x_va=x_va.astype(float)

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↵
        ↪w=mini_batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↵
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
# print('lambda is ',lam_min)
# print('alpha is ',a_min)

        y_pred=sigmoid(x_te@w_min)
        y_pred_all.append(y_pred)

        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 95.23809523809523  
accuracy for class 1 is 100.0  
accuracy for class 2 is 100.0

accuracy for class 3 is 88.88888888888889  
average accuracy of individual models is 92.06349206349205

```
[52]: def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))
            y_norm_now=np.ndarray((0,1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0]==float(model_num) or_
→y_full[y_index][0]==model_num:
                    y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                    x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)
                    elif y_full[y_index][0]==float(model_num_2) or_
→y_full[y_index][0]==model_num_2:
                        y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
                        x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

            x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

            num_iter=1000
            alpha_vals=np.linspace(0.1,0.9,9)
            lam=np.linspace(0.1,1,10)
            diff=np.zeros((9,10))
            costs=np.zeros((9,10))
            diff_min=float('inf')
            cost_min=float('inf')
            lam_min=0
            x_tr=x_tr.astype(float)
            x_va=x_va.astype(float)

            for a in range(len(alpha_vals)):
                # print('for alpha ',alpha_vals[a])
                for j in range(len(lam)):
                    w=np.zeros((x_tr.shape[1],1),dtype=float)
```

```

        ↪w=mini_batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
# print('lambda is ',lam_min)
# print('alpha is ',a_min)
        y_pred=sigmoid(x_te_from_full@w_min)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)

        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_one()

```

Overall accuracy is 95.23809523809523  
 accuracy for class 1 is 90.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 97.61904761904763

MBGD with L1 norm

```

[53]: def mini_batch_gradient_descent_l1(x,y,w,alpha,lam_l1,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) + alpha*lam_l1/2

    w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
    x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

    num_iter=1000
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((9,10))
    costs=np.zeros((9,10))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    x_tr=x_tr.astype(float)
    x_va=x_va.astype(float)
    alpha_min=0

    for a in range(len(alpha_vals)):
        # print('for alpha ',alpha_vals[a])
        for j in range(len(lam)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)

```

```

        ↪w=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

        y_pred=sigmoid(x_te@w_min)
        y_pred_all.append(y_pred)

        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 95.23809523809523  
 accuracy for class 1 is 80.0  
 accuracy for class 2 is 100.0  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 96.03174603174602

```

[54]: def one_vs_one(x_norm,y_full):
        y_pred_all=[]
        acc_arr=[]
        sen_arr=[]
        spe_arr=[]
        y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]

```

```

x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
for model_num in range(1,3):
    for model_num_2 in range(model_num+1,4):
        x_norm_now=np.ndarray((0,8))
        y_norm_now=np.ndarray((0,1))
        for y_index in range(len(y_full)):
            if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
                y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)
            elif y_full[y_index][0]==float(model_num_2) or
→y_full[y_index][0]==model_num_2:
                y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
                x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

        x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

num_iter=1000
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        □
→w=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:

```

```

        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_va)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]
    y_pred=sigmoid(x_te_from_full@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_one()

```

Overall accuracy is 92.85714285714286  
 accuracy for class 1 is 80.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 100.0  
 average accuracy of individual models is 96.42857142857143

### Stochastic Gradient Descent

```

[55]: def stochastic_gradient_descent(x,y,w,alpha,itr):
    for i in range(itr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w-alpha*(ind_x.T @ (temp -ind_y))
    w=w.astype(float)
    return w

```



```

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
        x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

        alpha_vals=np.linspace(0.1,5,50)
        costs=np.zeros(50)
        diff=np.zeros(50)
        diff_min=float('inf')
        w_arr=[]
        for j in range(len(alpha_vals)):
            w=np.zeros((x_tr.shape[1],1),dtype=float)
            w=stochastic_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
            w_arr.append(w)
            y_pred=sigmoid(x_va@w)
            costs[j]=cost(y_pred,y_va)
            for i in range(y_pred.shape[0]):
                if(y_pred[i]>=0.5):
                    y_pred[i]=1
                else:
                    y_pred[i]=0
            A=abs(y_pred-y_va)
            diff[j]=np.sum(A)
            if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
                diff_min=diff[j]
                j_min=j
                w_min=w
    # print(alpha_vals[j_min])

    y_pred=sigmoid(x_te@w_min)
    y_pred_all.append(y_pred)

    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)

```

```

    return y_pred_all, acc_arr, sen_arr, spe_arr

perform_one_vs_all()

```

Overall accuracy is 95.23809523809523  
accuracy for class 1 is 90.0  
accuracy for class 2 is 92.85714285714286  
accuracy for class 3 is 100.0  
average accuracy of individual models is 96.82539682539682

```

[56]: def one_vs_one(x_norm, y_full):
    y_pred_all = []
    acc_arr = []
    sen_arr = []
    spe_arr = []
    y_te_from_full = y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full = x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full = x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full = y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1, 3):
        for model_num_2 in range(model_num+1, 4):
            x_norm_now = np.ndarray((0, 8))
            y_norm_now = np.ndarray((0, 1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0] == float(model_num) or
→y_full[y_index][0] == model_num:
                    y_norm_now = np.concatenate((y_norm_now, np.zeros((1, 1))), axis=0)
                    x_norm_now = np.concatenate((x_norm_now, x_norm[y_index].
→reshape((1, 8))), axis=0)
                elif y_full[y_index][0] == float(model_num_2) or
→y_full[y_index][0] == model_num_2:
                    y_norm_now = np.concatenate((y_norm_now, np.ones((1, 1))), axis=0)
                    x_norm_now = np.concatenate((x_norm_now, x_norm[y_index].
→reshape((1, 8))), axis=0)

            x_tr, x_va, x_te, y_tr, y_va, y_te = divide_tr_te_2(x_norm_now, y_norm_now)

            alpha_vals = np.linspace(0.1, 5, 50)
            costs = np.zeros(50)
            diff = np.zeros(50)
            diff_min = float('inf')
            w_arr = []
            for j in range(len(alpha_vals)):
                w = np.zeros((x_tr.shape[1], 1), dtype=float)
                w = stochastic_gradient_descent(x_tr, y_tr, w, alpha_vals[j], 1000)

```

```

w_arr.append(w)
y_pred=sigmoid(x_va@w)
costs[j]=cost(y_pred,y_va)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=1
    else:
        y_pred[i]=0
A=abs(y_pred-y_va)
diff[j]=np.sum(A)
if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
    diff_min=diff[j]
    j_min=j
    w_min=w
# print(alpha_vals[j_min])
y_pred=sigmoid(x_te_from_full@w_min)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=model_num_2
    else:
        y_pred[i]=model_num
y_pred_all.append(y_pred)
x_te=x_te.astype(float)
acc,sen,spe=test_result(x_te,y_te,w_min)
acc_arr.append(acc)
sen_arr.append(sen)
spe_arr.append(spe)
return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_one()

```

Overall accuracy is 95.23809523809523  
accuracy for class 1 is 90.0  
accuracy for class 2 is 92.85714285714286  
accuracy for class 3 is 100.0  
average accuracy of individual models is 97.61904761904763

SGD with L2 norm

```

[57]: def stochastic_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp-ind_y))
    w=w.astype(float)
    return w

```

```

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1
            else:
                y_norm[i]=0
        x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

        num_iter=1000
        alpha_vals=np.linspace(0.1,0.9,9)
        lam=np.linspace(0.1,1,10)
        diff=np.zeros((len(alpha_vals),len(lam)))
        costs=np.zeros((len(alpha_vals),len(lam)))
        diff_min=float('inf')
        cost_min=float('inf')
        lam_min=0
        x_tr=x_tr.astype(float)
        x_va=x_va.astype(float)
        alpha_min=0

        for a in range(len(alpha_vals)):
            # print('for alpha ',alpha_vals[a])
            for j in range(len(lam)):
                w=np.zeros((x_tr.shape[1],1),dtype=float)
                ↪w=stochastic_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
                y_pred=sigmoid(x_va@w)
                c=cost(y_pred,y_va)
                if(math.isnan(c) or math.isinf(c)):
                    costs[a][j]=10000
                else:
                    costs[a][j]=c
            for i in range(y_pred.shape[0]):
                if(y_pred[i]>=0.5):
                    y_pred[i]=1
                else:
                    y_pred[i]=0
            A=abs(y_pred-y_va)
            diff[a][j]=np.sum(A)

```

```

        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

    y_pred=sigmoid(x_te@w_min)
    y_pred_all.append(y_pred)

    x_te=x_te.astype(float)
    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 85.71428571428571  
accuracy for class 1 is 100.0  
accuracy for class 2 is 85.71428571428571  
accuracy for class 3 is 77.77777777777779  
average accuracy of individual models is 80.95238095238095

```

[58]: def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))
            y_norm_now=np.ndarray((0,1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
                    y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                    x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

```

```

        elif y_full[y_index][0]==float(model_num_2) or 
→y_full[y_index][0]==model_num_2:
            y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
            x_norm_now=np.concatenate((x_norm_now,x_norm[y_index] .
→reshape((1,8))),axis=0)

            x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

            num_iter=1000
            alpha_vals=np.linspace(0.1,0.9,9)
            lam=np.linspace(0.1,1,10)
            diff=np.zeros((len(alpha_vals),len(lam)))
            costs=np.zeros((len(alpha_vals),len(lam)))
            diff_min=float('inf')
            cost_min=float('inf')
            lam_min=0
            x_tr=x_tr.astype(float)
            x_va=x_va.astype(float)
            alpha_min=0

            for a in range(len(alpha_vals)):
                # print('for alpha ',alpha_vals[a])
                for j in range(len(lam)):
                    w=np.zeros((x_tr.shape[1],1),dtype=float)

→w=stochastic_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
                    y_pred=sigmoid(x_va@w)
                    c=cost(y_pred,y_va)
                    if(math.isnan(c) or math.isinf(c)):
                        costs[a][j]=10000
                    else:
                        costs[a][j]=c
                    for i in range(y_pred.shape[0]):
                        if(y_pred[i]>=0.5):
                            y_pred[i]=1
                        else:
                            y_pred[i]=0
                    A=abs(y_pred-y_va)
                    diff[a][j]=np.sum(A)
                    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and 
→costs[a][j]<cost_min)):
                        diff_min=diff[a][j]
                        a_min=alpha_vals[a]
                        lam_min=lam[j]
                        w_min=w
                        cost_min=costs[a][j]
                    y_pred=sigmoid(x_te_from_full@w_min)

```

```

        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)
        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_one()

```

Overall accuracy is 88.09523809523809  
 accuracy for class 1 is 100.0  
 accuracy for class 2 is 92.85714285714286  
 accuracy for class 3 is 77.77777777777779  
 average accuracy of individual models is 94.04761904761904

SGD with L1 norm

```

[59]: def stochastic_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=sigmoid(ind_x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) + alpha*lam_l1/2

        w=w.astype(float)
    return w

def one_vs_all(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm=np.zeros((y_full.shape[0],y_full.shape[1]))
        for i in range(len(y_full)):
            if y_full[i]==model_num:
                y_norm[i]=1

```

```

    else:
        y_norm[i]=0
x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm,y_norm)

num_iter=500
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),len(lam)))
costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

y_pred=sigmoid(x_te@w_min)
y_pred_all.append(y_pred)

x_te=x_te.astype(float)

```



```

    acc,sen,spe=test_result(x_te,y_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_one_vs_all()

```

Overall accuracy is 90.47619047619048  
accuracy for class 1 is 100.0  
accuracy for class 2 is 85.71428571428571  
accuracy for class 3 is 88.88888888888889  
average accuracy of individual models is 79.36507936507937

```

[60]: def one_vs_one(x_norm,y_full):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    y_te_from_full=y_full[math.floor(0.8*y_full.shape[0]):]
    x_te_from_full=x_norm[math.floor(0.8*x_norm.shape[0]):]
    x_va_from_full=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.
→shape[0])]
    y_va_from_full=y_full[math.floor(0.7*y_full.shape[0]):math.floor(0.8*y_full.
→shape[0])]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_norm_now=np.ndarray((0,8))
            y_norm_now=np.ndarray((0,1))
            for y_index in range(len(y_full)):
                if y_full[y_index][0]==float(model_num) or
→y_full[y_index][0]==model_num:
                    y_norm_now=np.concatenate((y_norm_now,np.zeros((1,1))),axis=0)
                    x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)
                    elif y_full[y_index][0]==float(model_num_2) or
→y_full[y_index][0]==model_num_2:
                        y_norm_now=np.concatenate((y_norm_now,np.ones((1,1))),axis=0)
                        x_norm_now=np.concatenate((x_norm_now,x_norm[y_index].
→reshape((1,8))),axis=0)

            x_tr,x_va,x_te,y_tr,y_va,y_te=divide_tr_te_2(x_norm_now,y_norm_now)

    num_iter=500
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((len(alpha_vals),len(lam)))

```

```

costs=np.zeros((len(alpha_vals),len(lam)))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
x_tr=x_tr.astype(float)
x_va=x_va.astype(float)
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_va@w)
        c=cost(y_pred,y_va)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_va)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
        y_pred=sigmoid(x_te_from_full@w_min)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)
        x_te=x_te.astype(float)
        acc,sen,spe=test_result(x_te,y_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
return y_pred_all,acc_arr,sen_arr,spe_arr

```

```
perform_one_vs_one()
```

```
Overall accuracy is 88.09523809523809
accuracy for class 1 is 100.0
accuracy for class 2 is 92.85714285714286
accuracy for class 3 is 77.77777777777779
average accuracy of individual models is 94.04761904761904
```

Q7. Repeat Q7 using a 5-fold CV-based selection of training and test instances for each model. Evaluate the accuracy, sensitivity, and specificity values of multiclass LoR, multiclass LoR+L2-norm regularization, multiclass LoR+L1-norm regularization models using BGD, SGD, and MBGD algorithms. Evaluate the performance of each model using individual accuracy and overall accuracy measures. You must use the dataset data\_q6\_q7.txt for this question.

```
[61]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
import random

import warnings
warnings.filterwarnings('ignore')

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q6_q7.
→xlsx',header=None,names=["A","B","C","D","E","F","G","class"])

full=full.values
np.random.shuffle(full)

x_full=full[:,0:7]
y_full=full[:,7:8]

x_norm=np.ones((x_full.shape[0],x_full.shape[1]+1))
for i in range(x_full.shape[1]):
    x_norm[:,i+1:i+2]=(x_full[:,i:i+1]-np.mean(x_full[:,i:i+1]))/np.std(x_full[:,
→,i:i+1])

def divide_tr_te_2(x_norm,y_norm):
    x_tr=x_norm[:,math.floor(0.7*x_norm.shape[0])]
    x_va=x_norm[math.floor(0.7*x_norm.shape[0]):math.floor(0.8*x_norm.shape[0])]
    x_te=x_norm[math.floor(0.8*x_norm.shape[0]):]

    y_tr=y_norm[:,math.floor(0.7*y_norm.shape[0])]
    y_va=y_norm[math.floor(0.7*y_norm.shape[0]):math.floor(0.8*y_norm.shape[0])]
    y_te=y_norm[math.floor(0.8*y_norm.shape[0]):]
    return x_tr,x_va,x_te,y_tr,y_va,y_te
```

```

def g(x,w):
    z = 1/(1 + np.exp(-1*(x @ w)[0]))
    return z

def sigmoid(x):
    return 1/(1+np.exp(-x))

def cost(y_pred,y):
    c=(-1/len(y)) * (np.sum((y*np.log(y_pred)) + (1-y)*np.log(1-y_pred)))
    return c

def batch_gradient_descent(x,y,w,alpha,ittr):
    for i in range(ittr):
        temp=sigmoid(x@w)
        w=w - (alpha/len(y))*(x.T@(temp-y))
    w=w.astype(float)
    return w

def test_result(x_te,y_te,w):
    y_pred=sigmoid(x_te@w)
    for i in range(len(y_pred)):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0

    tn=0
    fp=0
    fn=0
    tp=0
    for i in range(len(y_pred)):
        if y_pred[i]==1:
            if y_te[i]==1:
                tp+=1
            else:
                fp+=1
        else:
            if y_te[i]==1:
                fn+=1
            else:
                tn+=1

    accuracy=(tp+tn)/(len(y_te)) * 100
    sen=tp/(tp+fn) * 100
    spe=tn/(tn+fp) * 100
    return accuracy,sen,spe

```

```

[62]: def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):
            if y_full_tr[i][0]==model_num:
                y_norm_tr[i]=1
            else:
                y_norm_tr[i]=0
        y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
        for i in range(len(y_full_te)):
            if y_full_te[i][0]==model_num:
                y_norm_te[i]=1
            else:
                y_norm_te[i]=0
        alpha_vals=np.arange(0.1,1.1,0.1)
        costs=np.zeros(10)
        diff=np.zeros(10)
        diff_min=float('inf')
        w_arr=[]
        for j in range(len(alpha_vals)):
            w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
            w=batch_gradient_descent(x_norm_tr,y_norm_tr,w,alpha_vals[j],1000)
            w_arr.append(w)
            y_pred=sigmoid(x_norm_tr@w)
            costs[j]=cost(y_pred,y_norm_tr)
            for i in range(y_pred.shape[0]):
                if(y_pred[i]>=0.5):
                    y_pred[i]=1
                else:
                    y_pred[i]=0
            A=abs(y_pred-y_norm_tr)
            diff[j]=np.sum(A)
            if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
                diff_min=diff[j]
                j_min=j
                w_min=w
        # print(alpha_vals[j_min])
        y_pred=sigmoid(x_norm_te@w_min)
        y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)

```

```

        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all, acc_arr, sen_arr, spe_arr

def perform(x_norm_tr, x_norm_te, y_full_tr, y_full_te):
    □
    →y_pred_all, acc_arr, sen_arr, spe_arr=one_vs_all(x_norm_tr, x_norm_te, y_full_tr, y_full_te)
    y_overall=np.zeros((len(y_full_te),1))
    y_all=np.concatenate((y_pred_all[0], y_pred_all[1], y_pred_all[2]), axis=1)
    for i in range(len(y_overall)):
        y_overall[i]=np.argmax(y_all[i])+1
    c1=0
    c1_tot=0
    c2=0
    c2_tot=0
    c3=0
    c3_tot=0
    for index in range(len(y_full_te)):
        if y_full_te[index]==1:
            c1_tot+=1
            if y_overall[index]==1:
                c1+=1
        elif y_full_te[index]==2:
            c2_tot+=1
            if y_overall[index]==2:
                c2+=1
        else:
            c3_tot+=1
            if y_overall[index]==3:
                c3+=1
    accuracy=(c1+c2+c3)/len(y_full_te)*100
    print('Overall accuracy is ', accuracy)
    print('accuracy for class 1 is ', c1/c1_tot * 100)
    print('accuracy for class 2 is ', c2/c2_tot * 100)
    print('accuracy for class 3 is ', c3/c3_tot * 100)
    avg_acc_from_models=sum(acc_arr)/len(acc_arr)
    return accuracy, avg_acc_from_models

```

```

[63]: def divide_tr_te_k_fold(x_norm, y_norm, k):
    batch_size=math.floor(len(x_norm)/k)
    x_norm_k=[]
    y_norm_k=[]
    start=0
    end=batch_size
    for t in range(5):
        if(t==4):
            x_norm_k.append(x_norm[start:])

```

```

        y_norm_k.append(y_norm[start:])
    else:
        x_norm_k.append(x_norm[start:end])
        y_norm_k.append(y_norm[start:end])
    start=end
    end=end+batch_size

    return x_norm_k,y_norm_k

x_norm_k,y_norm_k=divide_tr_te_k_fold(x_norm,y_full,5)

```

```

[64]: def perform_k_fold_one_vs_all():
    accuracy_arr=[]
    avg_acc_from_models_arr=[]
    for z in range(len(x_norm_k)):
        print(f'for fold {z+1}')
        x_te=x_norm_k[z]
        y_te=y_norm_k[z]
        x_tr=np.ndarray((0,x_norm_k[0].shape[1]))
        y_tr=np.ndarray((0,1))
        for q in range(len(x_norm_k)):
            if (z==q):
                continue
            x_tr=np.concatenate((x_tr,x_norm_k[q]),axis=0)
            y_tr=np.concatenate((y_tr,y_norm_k[q]),axis=0)
        accuracy,avg_acc_from_models=perform(x_tr,y_tr,x_te,y_te)
        accuracy_arr.append(accuracy)
        avg_acc_from_models_arr.append(avg_acc_from_models)
    print('-----')
    print('Average accuracy is ',sum(accuracy_arr)/len(accuracy_arr))
    print('-----')
    # print('average accuracy from models is ',sum(avg_acc_from_models_arr)/
    → len(avg_acc_from_models_arr))

```

```

[65]: perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  90.0
for fold 2
Overall accuracy is  95.23809523809523
accuracy for class 1 is  84.61538461538461
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 3

```

```

Overall accuracy is 92.85714285714286
accuracy for class 1 is 87.5
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 87.5
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
Average accuracy is 94.76190476190476
-----

```

```

[66]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
            alpha_vals=np.arange(0.1,2,0.1)
            costs=np.zeros(len(alpha_vals))
            diff=np.zeros(len(alpha_vals))
            diff_min=float('inf')
            w_arr=[]
            for j in range(len(alpha_vals)):
                w=np.zeros((x_tr.shape[1],1),dtype=float)
                w=batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
                w_arr.append(w)
                y_pred=sigmoid(x_tr@w)
                costs[j]=cost(y_pred,y_tr)

```



```

        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        A=abs(y_pred-y_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w
        # print(alpha_vals[j_min])
        y_pred=sigmoid(x_norm_te@w_min)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)
    return y_pred_all

def perform2(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te)
    y_overall=np.zeros((42,1))
    y_all=np.concatenate((y_pred_all[0],y_pred_all[1],y_pred_all[2]),axis=1)
    for i in range(len(y_overall)):
        temp=y_all[i]
        temp_counts=np.zeros(3)
        temp_counts[0]=np.count_nonzero(temp == 1)
        temp_counts[1]=np.count_nonzero(temp == 2)
        temp_counts[2]=np.count_nonzero(temp == 3)
        y_overall[i]=np.argmax(temp_counts)+1
    c1=0
    c1_tot=0
    c2=0
    c2_tot=0
    c3=0
    c3_tot=0
    for index in range(len(y_full_te)):
        if y_full_te[index]==1:
            c1_tot+=1
            if y_overall[index]==1:
                c1+=1
        elif y_full_te[index]==2:
            c2_tot+=1
            if y_overall[index]==2:
                c2+=1

```

```

    else:
        c3_tot+=1
        if y_overall[index]==3:
            c3+=1
    accuracy=(c1+c2+c3)/len(y_full_te)*100
    print('Overall accuracy is ',accuracy)
    print('accuracy for class 1 is ',c1/c1_tot * 100)
    print('accuracy for class 2 is ',c2/c2_tot * 100)
    print('accuracy for class 3 is ',c3/c3_tot * 100)
    return accuracy

def perform_k_fold_one_vs_one():
    accuracy_arr=[]
    avg_acc_from_models_arr=[]
    for z in range(len(x_norm_k)):
        print('for fold ',z+1)
        x_te=x_norm_k[z]
        y_te=y_norm_k[z]
        is_x_tr_defined=False
        for q in range(len(x_norm_k)):
            if (z==q):
                continue
            if not is_x_tr_defined:
                x_tr=x_norm_k[q]
                y_tr=y_norm_k[q]
                is_x_tr_defined=True
            else:
                x_tr=np.concatenate((x_tr,x_norm_k[q]),axis=0)
                y_tr=np.concatenate((y_tr,y_norm_k[q]),axis=0)
        accuracy=perform2(x_tr,y_tr,x_te,y_te)
        accuracy_arr.append(accuracy)
    print('-----')
    print('average accuracy is ',sum(accuracy_arr)/len(accuracy_arr))
    print('-----')

```

[67]: perform\_k\_fold\_one\_vs\_one()

```

for fold 1
Overall accuracy is 90.47619047619048
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 88.23529411764706
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 92.85714285714286
accuracy for class 1 is 76.92307692307693
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3

```

```

Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 92.85714285714286
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 93.33333333333333
-----

```

BGD with L2 norm

```

[68]: def batch_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        temp=sigmoid(x@w)
        w=w*(1-alpha*lam) - (alpha)*(x.T@(temp-y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):
            if y_full_tr[i][0]==model_num:
                y_norm_tr[i]=1
            else:
                y_norm_tr[i]=0
        y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
        for i in range(len(y_full_te)):
            if y_full_te[i][0]==model_num:
                y_norm_te[i]=1
            else:
                y_norm_te[i]=0
    num_iter=1000
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)

```

```

diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        ↪w=batch_gradient_descent_l2(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_norm_tr@w)
        c=cost(y_pred,y_norm_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
        # best_alpha=alpha_vals[j_min]
        y_pred=sigmoid(x_norm_te@w_min)
        y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

for fold 1

Overall accuracy is 88.09523809523809

```

accuracy for class 1 is 73.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 95.23809523809523
accuracy for class 1 is 84.61538461538461
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 87.5
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
Average accuracy is 93.80952380952381
-----

```

```

[69]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or_
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or_
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

    num_iter=1000

```

```

alpha_vals=np.linspace(0.1,2,20)
lam=np.linspace(0.1,1,10)
diff=np.zeros((20,10))
costs=np.zeros((20,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_tr@w)
        c=cost(y_pred,y_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

        y_pred=sigmoid(x_norm_te@w_min)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)
    return y_pred_all

perform_k_fold_one_vs_one()

```

```

for fold 1
Overall accuracy is 90.47619047619048

```

```

accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 88.23529411764706
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 92.85714285714286
accuracy for class 1 is 76.92307692307693
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 97.61904761904762
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 92.85714285714286
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 93.80952380952381
-----

```

BGD with L1 norm

```

[70]: def batch_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        h=sigmoid(x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(x[:,j:j+1].T @ (h-y)) + alpha*lam_l1/2
        w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):

```

```

    if y_full_tr[i][0]==model_num:
        y_norm_tr[i]=1
    else:
        y_norm_tr[i]=0
y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
for i in range(len(y_full_te)):
    if y_full_te[i][0]==model_num:
        y_norm_te[i]=1
    else:
        y_norm_te[i]=0

num_iter=500
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        ↪w=batch_gradient_descent_l1(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_norm_tr@w)
        c=cost(y_pred,y_norm_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

```



```

y_pred=sigmoid(x_norm_te@w_min)
y_pred_all.append(y_pred)

x_norm_te=x_norm_te.astype(float)
acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
acc_arr.append(acc)
sen_arr.append(sen)
spe_arr.append(spe)
return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is  90.47619047619048
accuracy for class 1 is  80.0
accuracy for class 2 is  100.0
accuracy for class 3 is  90.0
for fold 2
Overall accuracy is  97.61904761904762
accuracy for class 1 is  92.3076923076923
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 3
Overall accuracy is  97.61904761904762
accuracy for class 1 is  93.75
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 4
Overall accuracy is  92.85714285714286
accuracy for class 1 is  90.9090909090909
accuracy for class 2 is  100.0
accuracy for class 3 is  87.5
for fold 5
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  92.85714285714286
-----
Average accuracy is  94.76190476190476
-----

```

```

[71]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
      y_pred_all=[]
      acc_arr=[]
      sen_arr=[]
      spe_arr=[]

```

```

for model_num in range(1,3):
    for model_num_2 in range(model_num+1,4):
        x_tr=np.ndarray((0,8))
        y_tr=np.ndarray((0,1))
        for y_index in range(len(y_full_tr)):
            if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
            elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

num_iter=500
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        w=batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_tr@w)
        c=cost(y_pred,y_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]

```

```

        w_min=w
        cost_min=costs[a][j]

        y_pred=sigmoid(x_norm_te@w_min)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=model_num_2
            else:
                y_pred[i]=model_num
        y_pred_all.append(y_pred)
    return y_pred_all

perform_k_fold_one_vs_one()

```

```

for fold 1
Overall accuracy is 90.47619047619048
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 94.11764705882352
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 100.0
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 90.9090909090909
accuracy for class 2 is 100.0
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 95.23809523809524
-----

```

#### Mini-Batch Gradient Descent

```

[72]: def mini_batch_gradient_descent(x,y,w,alpha,ittr,batch_size):
        for i in range(ittr):
            rand_index=np.random.randint(len(y)-batch_size)

```

```

ind_x=x[rand_index:rand_index+batch_size]
ind_y=y[rand_index:rand_index+batch_size]
temp=sigmoid(x@w)
temp_batch=temp[rand_index:rand_index+batch_size]
w=w-alpha/batch_size*(ind_x.T @ (temp_batch -ind_y))
w=w.astype(float)
return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):
            if y_full_tr[i][0]==model_num:
                y_norm_tr[i]=1
            else:
                y_norm_tr[i]=0
        y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
        for i in range(len(y_full_te)):
            if y_full_te[i][0]==model_num:
                y_norm_te[i]=1
            else:
                y_norm_te[i]=0

    alpha_vals=np.linspace(0.1,5,50)
    costs=np.zeros(50)
    diff=np.zeros(50)
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        w=mini_batch_gradient_descent(x_norm_tr,y_norm_tr,w,alpha_vals[j],1000,10)
        w_arr.append(w)
        y_pred=sigmoid(x_norm_tr@w)
        costs[j]=cost(y_pred,y_norm_tr)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]

```

```

        j_min=j
        w_min=w

        y_pred=sigmoid(x_norm_te@w_min)
        y_pred_all.append(y_pred)

        x_norm_te=x_norm_te.astype(float)
        acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
        acc_arr.append(acc)
        sen_arr.append(sen)
        spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is  95.23809523809523
accuracy for class 1 is  86.66666666666667
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 2
Overall accuracy is  100.0
accuracy for class 1 is  100.0
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 3
Overall accuracy is  97.61904761904762
accuracy for class 1 is  100.0
accuracy for class 2 is  88.88888888888889
accuracy for class 3 is  100.0
for fold 4
Overall accuracy is  95.23809523809523
accuracy for class 1 is  100.0
accuracy for class 2 is  100.0
accuracy for class 3 is  87.5
for fold 5
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  92.85714285714286
-----
Average accuracy is  96.66666666666667
-----

```

```

[73]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
        y_pred_all=[]
        acc_arr=[]

```

```

sen_arr=[]
spe_arr=[]
for model_num in range(1,3):
    for model_num_2 in range(model_num+1,4):
        x_tr=np.ndarray((0,8))
        y_tr=np.ndarray((0,1))
        for y_index in range(len(y_full_tr)):
            if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
            elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

alpha_vals=np.linspace(0.1,5,50)
costs=np.zeros(50)
diff=np.zeros(50)
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=mini_batch_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000,10)
    w_arr.append(w)
    y_pred=sigmoid(x_tr@w)
    costs[j]=cost(y_pred,y_tr)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_tr)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w

y_pred=sigmoid(x_norm_te@w_min)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=model_num_2
    else:
        y_pred[i]=model_num
y_pred_all.append(y_pred)
return y_pred_all

```

```
perform_k_fold_one_vs_one()
```

```
for fold 1
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 100.0
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 87.5
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 96.19047619047619
-----
```

MBGD with L2 norm

```
[74]: def mini_batch_gradient_descent_l2(x,y,w,alpha,lam,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp_batch-ind_y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
```

```

sen_arr=[]
spe_arr=[]
for model_num in range(1,4):
    y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
    for i in range(len(y_full_tr)):
        if y_full_tr[i][0]==model_num:
            y_norm_tr[i]=1
        else:
            y_norm_tr[i]=0
    y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
    for i in range(len(y_full_te)):
        if y_full_te[i][0]==model_num:
            y_norm_te[i]=1
        else:
            y_norm_te[i]=0

num_iter=1000
alpha_vals=np.linspace(0.1,0.9,9)
lam=np.linspace(0.1,1,10)
diff=np.zeros((9,10))
costs=np.zeros((9,10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        ↵
        ↪w=mini_batch_gradient_descent_l2(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter,20)
        y_pred=sigmoid(x_norm_tr@w)
        c=cost(y_pred,y_norm_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↵
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]

```



```

        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

    y_pred=sigmoid(x_norm_te@w_min)
    y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  90.0
for fold 2
Overall accuracy is  92.85714285714286
accuracy for class 1 is  76.92307692307693
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 3
Overall accuracy is  92.85714285714286
accuracy for class 1 is  100.0
accuracy for class 2 is  88.88888888888889
accuracy for class 3 is  88.23529411764706
for fold 4
Overall accuracy is  92.85714285714286
accuracy for class 1 is  100.0
accuracy for class 2 is  100.0
accuracy for class 3 is  81.25
for fold 5
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  92.85714285714286
-----
Average accuracy is  93.80952380952382
-----

```

```

[75]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

            num_iter=1000
            alpha_vals=np.linspace(0.1,0.9,9)
            lam=np.linspace(0.1,1,10)
            diff=np.zeros((9,10))
            costs=np.zeros((9,10))
            diff_min=float('inf')
            cost_min=float('inf')
            lam_min=0

            for a in range(len(alpha_vals)):
                # print('for alpha ',alpha_vals[a])
                for j in range(len(lam)):
                    w=np.zeros((x_tr.shape[1],1),dtype=float)
                    ↓
→w=mini_batch_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,20)
                    y_pred=sigmoid(x_tr@w)
                    c=cost(y_pred,y_tr)
                    if(math.isnan(c) or math.isinf(c)):
                        costs[a][j]=10000
                    else:
                        costs[a][j]=c
                    for i in range(y_pred.shape[0]):
                        if(y_pred[i]>=0.5):
                            y_pred[i]=1
                        else:
                            y_pred[i]=0
                    A=abs(y_pred-y_tr)
                    diff[a][j]=np.sum(A)

```

```

        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

    y_pred=sigmoid(x_norm_te@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
    return y_pred_all

perform_k_fold_one_vs_one()

```

```

for fold 1
Overall accuracy is 88.09523809523809
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 88.23529411764706
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 90.47619047619048
accuracy for class 1 is 69.23076923076923
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 90.47619047619048
accuracy for class 1 is 87.5
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 94.11764705882352
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 92.85714285714286
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 91.42857142857142
-----

```

MBGD with L1 norm

```
[76]: def mini_batch_gradient_descent_l1(x,y,w,alpha,lam_l1,itr,batch_size):
    for i in range(itr):
        rand_index=np.random.randint(len(y)-batch_size)
        ind_x=x[rand_index:rand_index+batch_size]
        ind_y=y[rand_index:rand_index+batch_size]
        temp=sigmoid(x@w)
        temp_batch=temp[rand_index:rand_index+batch_size]
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (temp_batch-ind_y)) + alpha*lam_l1/2

    w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):
            if y_full_tr[i][0]==model_num:
                y_norm_tr[i]=1
            else:
                y_norm_tr[i]=0
        y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
        for i in range(len(y_full_te)):
            if y_full_te[i][0]==model_num:
                y_norm_te[i]=1
            else:
                y_norm_te[i]=0

        num_iter=500
        alpha_vals=np.linspace(0.1,0.9,9)
        lam=np.linspace(0.1,1,10)
        diff=np.zeros((9,10))
        costs=np.zeros((9,10))
        diff_min=float('inf')
        cost_min=float('inf')
        lam_min=0
        alpha_min=0

        for a in range(len(alpha_vals)):
```

```

# print('for alpha ',alpha_vals[a])
for j in range(len(lam)):
    w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
    ↵
    ↪w=mini_batch_gradient_descent_l1(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter,10)
    y_pred=sigmoid(x_norm_tr@w)
    c=cost(y_pred,y_norm_tr)
    if(math.isnan(c) or math.isinf(c)):
        costs[a][j]=10000
    else:
        costs[a][j]=c
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_norm_tr)
    diff[a][j]=np.sum(A)
    if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↵
    ↪costs[a][j]<cost_min)):
        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

    y_pred=sigmoid(x_norm_te@w_min)
    y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is 95.23809523809523
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 2
Overall accuracy is 95.23809523809523
accuracy for class 1 is 84.61538461538461
accuracy for class 2 is 100.0

```

```

accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 92.85714285714286
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 94.11764705882352
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 87.5
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
Average accuracy is 94.76190476190476
-----

```

```

[77]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

    num_iter=500
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((9,10))
    costs=np.zeros((9,10))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0

```

```

alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=mini_batch_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter,10)
        y_pred=sigmoid(x_tr@w)
        c=cost(y_pred,y_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]
        elif(diff[a][j]==diff_min and costs[a][j]<cost_min):
            diff_min=diff[a][j]
            lam_min=lam[j]
            cost_min=costs[a][j]
            a_min=alpha_vals[a]
            w_min=w

    y_pred=sigmoid(x_norm_te@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
return y_pred_all

perform_k_fold_one_vs_one()

```

for fold 1

```

Overall accuracy is 95.23809523809523
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 2
Overall accuracy is 92.85714285714286
accuracy for class 1 is 76.92307692307693
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 90.47619047619048
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 88.23529411764706
for fold 4
Overall accuracy is 90.47619047619048
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 81.25
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 92.85714285714286
-----

```

### Stochastic Gradient Descent

```

[78]: def stochastic_gradient_descent(x,y,w,alpha,ittr):
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w-alpha*(ind_x.T @ (temp -ind_y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):

```



```

        if y_full_tr[i][0]==model_num:
            y_norm_tr[i]=1
        else:
            y_norm_tr[i]=0
    y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
    for i in range(len(y_full_te)):
        if y_full_te[i][0]==model_num:
            y_norm_te[i]=1
        else:
            y_norm_te[i]=0

    alpha_vals=np.linspace(0.1,5,50)
    costs=np.zeros(50)
    diff=np.zeros(50)
    diff_min=float('inf')
    w_arr=[]
    for j in range(len(alpha_vals)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        w=stochastic_gradient_descent(x_norm_tr,y_norm_tr,w,alpha_vals[j],1000)
        w_arr.append(w)
        y_pred=sigmoid(x_norm_tr@w)
        costs[j]=cost(y_pred,y_norm_tr)
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[j]=np.sum(A)
        if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
            diff_min=diff[j]
            j_min=j
            w_min=w

    y_pred=sigmoid(x_norm_te@w_min)
    y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

for fold 1

```

```

Overall accuracy is 90.47619047619048
accuracy for class 1 is 80.0
accuracy for class 2 is 100.0
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 97.61904761904762
accuracy for class 1 is 92.3076923076923
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 100.0
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 87.5
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
Average accuracy is 94.76190476190476
-----

```

```

[79]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

```

```

alpha_vals=np.linspace(0.1,5,50)
costs=np.zeros(50)
diff=np.zeros(50)
diff_min=float('inf')
w_arr=[]
for j in range(len(alpha_vals)):
    w=np.zeros((x_tr.shape[1],1),dtype=float)
    w=stochastic_gradient_descent(x_tr,y_tr,w,alpha_vals[j],1000)
    w_arr.append(w)
    y_pred=sigmoid(x_tr@w)
    costs[j]=cost(y_pred,y_tr)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=1
        else:
            y_pred[i]=0
    A=abs(y_pred-y_tr)
    diff[j]=np.sum(A)
    if(diff[j]<diff_min or (diff[j]==diff_min and costs[j]<costs[j_min])):
        diff_min=diff[j]
        j_min=j
        w_min=w

    y_pred=sigmoid(x_norm_te@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
return y_pred_all

```

```
perform_k_fold_one_vs_one()
```

```

for fold 1
Overall accuracy is 90.47619047619048
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 82.35294117647058
accuracy for class 3 is 100.0
for fold 2
Overall accuracy is 100.0
accuracy for class 1 is 100.0
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 92.85714285714286
accuracy for class 1 is 93.75

```

```

accuracy for class 2 is 88.8888888888889
accuracy for class 3 is 94.11764705882352
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 94.76190476190477
-----

```

SGD with L2 norm

```

[82]: def stochastic_gradient_descent_l2(x,y,w,alpha,lam,itr):
    for i in range(itr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        temp=sigmoid(ind_x@w)
        w=w*(1-alpha*lam) - (alpha)*(ind_x.T@(temp-ind_y))
    w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,4):
        y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
        for i in range(len(y_full_tr)):
            if y_full_tr[i][0]==model_num:
                y_norm_tr[i]=1
            else:
                y_norm_tr[i]=0
        y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
        for i in range(len(y_full_te)):
            if y_full_te[i][0]==model_num:
                y_norm_te[i]=1
            else:
                y_norm_te[i]=0

    num_iter=1000

```

```

alpha_vals=np.arange(0.2,0.3,0.01)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),10))
costs=np.zeros((len(alpha_vals),10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
alpha_min=0

for a in range(len(alpha_vals)):
    # print('for alpha ',alpha_vals[a])
    for j in range(len(lam)):
        w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
        ↪w=stochastic_gradient_descent_l2(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_norm_tr@w)
        c=cost(y_pred,y_norm_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_norm_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

        y_pred=sigmoid(x_norm_te@w_min)
        y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is 88.09523809523809
accuracy for class 1 is 73.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 88.09523809523809
accuracy for class 1 is 69.23076923076923
accuracy for class 2 is 100.0
accuracy for class 3 is 92.3076923076923
for fold 3
Overall accuracy is 88.09523809523809
accuracy for class 1 is 81.25
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 94.11764705882352
for fold 4
Overall accuracy is 90.47619047619048
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 81.25
for fold 5
Overall accuracy is 90.47619047619048
accuracy for class 1 is 80.0
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
Average accuracy is 89.04761904761905
-----

```

```

[81]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

```

```

num_iter=1000
alpha_vals=np.arange(0.1,0.3,0.01)
lam=np.linspace(0.1,1,10)
diff=np.zeros((len(alpha_vals),10))
costs=np.zeros((len(alpha_vals),10))
diff_min=float('inf')
cost_min=float('inf')
lam_min=0
alpha_min=0

for a in range(len(alpha_vals)):
    for j in range(len(lam)):
        w=np.zeros((x_tr.shape[1],1),dtype=float)
        ↪w=stochastic_gradient_descent_l2(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
        y_pred=sigmoid(x_tr@w)
        c=cost(y_pred,y_tr)
        if(math.isnan(c) or math.isinf(c)):
            costs[a][j]=10000
        else:
            costs[a][j]=c
        for i in range(y_pred.shape[0]):
            if(y_pred[i]>=0.5):
                y_pred[i]=1
            else:
                y_pred[i]=0
        A=abs(y_pred-y_tr)
        diff[a][j]=np.sum(A)
        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↪
        ↪costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

y_pred=sigmoid(x_norm_te@w_min)
for i in range(y_pred.shape[0]):
    if(y_pred[i]>=0.5):
        y_pred[i]=model_num_2
    else:
        y_pred[i]=model_num
y_pred_all.append(y_pred)
return y_pred_all

perform_k_fold_one_vs_one()

```

```

for fold 1
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 90.0
for fold 2
Overall accuracy is 90.47619047619048
accuracy for class 1 is 69.23076923076923
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 90.47619047619048
accuracy for class 1 is 87.5
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 94.11764705882352
for fold 4
Overall accuracy is 95.23809523809523
accuracy for class 1 is 100.0
accuracy for class 2 is 93.33333333333333
accuracy for class 3 is 93.75
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 93.33333333333334
-----

```

#### SGD with L1 norm

```

[83]: def stochastic_gradient_descent_l1(x,y,w,alpha,lam_l1,ittr):
    for i in range(ittr):
        rand_index=np.random.randint(len(y))
        ind_x=x[rand_index:rand_index+1]
        ind_y=y[rand_index:rand_index+1]
        h=sigmoid(ind_x@w)
        for j in range(0,x.shape[1]):
            if(w[j]>=0):
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) - alpha*lam_l1/2
            else:
                w[j]=w[j]-alpha*(ind_x[:,j:j+1].T @ (h-ind_y)) + alpha*lam_l1/2

        w=w.astype(float)
    return w

def one_vs_all(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]

```



```

acc_arr=[]
sen_arr=[]
spe_arr=[]
for model_num in range(1,4):
    y_norm_tr=np.zeros((y_full_tr.shape[0],y_full_tr.shape[1]))
    for i in range(len(y_full_tr)):
        if y_full_tr[i][0]==model_num:
            y_norm_tr[i]=1
        else:
            y_norm_tr[i]=0
    y_norm_te=np.zeros((y_full_te.shape[0],y_full_te.shape[1]))
    for i in range(len(y_full_te)):
        if y_full_te[i][0]==model_num:
            y_norm_te[i]=1
        else:
            y_norm_te[i]=0

    num_iter=500
    alpha_vals=np.linspace(0.1,0.9,9)
    lam=np.linspace(0.1,1,10)
    diff=np.zeros((9,10))
    costs=np.zeros((9,10))
    diff_min=float('inf')
    cost_min=float('inf')
    lam_min=0
    alpha_min=0

    for a in range(len(alpha_vals)):
        for j in range(len(lam)):
            w=np.zeros((x_norm_tr.shape[1],1),dtype=float)
            ↵
            ↪w=stochastic_gradient_descent_l1(x_norm_tr,y_norm_tr,w,alpha_vals[a],lam[j],num_iter)
            y_pred=sigmoid(x_norm_tr@w)
            c=cost(y_pred,y_norm_tr)
            if(math.isnan(c) or math.isinf(c)):
                costs[a][j]=10000
            else:
                costs[a][j]=c
            for i in range(y_pred.shape[0]):
                if(y_pred[i]>=0.5):
                    y_pred[i]=1
                else:
                    y_pred[i]=0
            A=abs(y_pred-y_norm_tr)
            diff[a][j]=np.sum(A)
            if(diff[a][j]<diff_min or (diff[a][j]==diff_min and ↵
            ↪costs[a][j]<cost_min)):

```

```

        diff_min=diff[a][j]
        a_min=alpha_vals[a]
        lam_min=lam[j]
        w_min=w
        cost_min=costs[a][j]

    y_pred=sigmoid(x_norm_te@w_min)
    y_pred_all.append(y_pred)

    x_norm_te=x_norm_te.astype(float)
    acc,sen,spe=test_result(x_norm_te,y_norm_te,w_min)
    acc_arr.append(acc)
    sen_arr.append(sen)
    spe_arr.append(spe)
    return y_pred_all,acc_arr,sen_arr,spe_arr

perform_k_fold_one_vs_all()

```

```

for fold 1
Overall accuracy is  95.23809523809523
accuracy for class 1 is  93.33333333333333
accuracy for class 2 is  100.0
accuracy for class 3 is  90.0
for fold 2
Overall accuracy is  92.85714285714286
accuracy for class 1 is  76.92307692307693
accuracy for class 2 is  100.0
accuracy for class 3 is  100.0
for fold 3
Overall accuracy is  88.09523809523809
accuracy for class 1 is  81.25
accuracy for class 2 is  88.88888888888889
accuracy for class 3 is  94.11764705882352
for fold 4
Overall accuracy is  90.47619047619048
accuracy for class 1 is  100.0
accuracy for class 2 is  93.33333333333333
accuracy for class 3 is  81.25
for fold 5
Overall accuracy is  92.85714285714286
accuracy for class 1 is  86.66666666666667
accuracy for class 2 is  100.0
accuracy for class 3 is  92.85714285714286
-----
Average accuracy is  91.9047619047619
-----

```

```

[84]: def one_vs_one(x_norm_tr,y_full_tr,x_norm_te,y_full_te):
    y_pred_all=[]
    acc_arr=[]
    sen_arr=[]
    spe_arr=[]
    for model_num in range(1,3):
        for model_num_2 in range(model_num+1,4):
            x_tr=np.ndarray((0,8))
            y_tr=np.ndarray((0,1))
            for y_index in range(len(y_full_tr)):
                if y_full_tr[y_index][0]==float(model_num) or
→y_full_tr[y_index][0]==model_num:
                    y_tr=np.concatenate((y_tr,np.zeros((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)
                elif y_full_tr[y_index][0]==float(model_num_2) or
→y_full_tr[y_index][0]==model_num_2:
                    y_tr=np.concatenate((y_tr,np.ones((1,1))),axis=0)
                    x_tr=np.concatenate((x_tr,x_norm_tr[y_index].reshape((1,8))),axis=0)

            num_iter=500
            alpha_vals=np.arange(0.1,2,0.1)
            lam=np.linspace(0.1,1,10)
            diff=np.zeros((len(alpha_vals),10))
            costs=np.zeros((len(alpha_vals),10))
            diff_min=float('inf')
            cost_min=float('inf')
            lam_min=0
            alpha_min=0

            for a in range(len(alpha_vals)):
                for j in range(len(lam)):
                    w=np.zeros((x_tr.shape[1],1),dtype=float)
                    ↓
→w=stochastic_gradient_descent_l1(x_tr,y_tr,w,alpha_vals[a],lam[j],num_iter)
                    y_pred=sigmoid(x_tr@w)
                    c=cost(y_pred,y_tr)
                    if(math.isnan(c) or math.isinf(c)):
                        costs[a][j]=10000
                    else:
                        costs[a][j]=c
                    for i in range(y_pred.shape[0]):
                        if(y_pred[i]>=0.5):
                            y_pred[i]=1
                        else:
                            y_pred[i]=0
                    A=abs(y_pred-y_tr)
                    diff[a][j]=np.sum(A)

```

```

        if(diff[a][j]<diff_min or (diff[a][j]==diff_min and
→costs[a][j]<cost_min)):
            diff_min=diff[a][j]
            a_min=alpha_vals[a]
            lam_min=lam[j]
            w_min=w
            cost_min=costs[a][j]

    y_pred=sigmoid(x_norm_te@w_min)
    for i in range(y_pred.shape[0]):
        if(y_pred[i]>=0.5):
            y_pred[i]=model_num_2
        else:
            y_pred[i]=model_num
    y_pred_all.append(y_pred)
    return y_pred_all

perform_k_fold_one_vs_one()

```

```

for fold 1
Overall accuracy is 95.23809523809523
accuracy for class 1 is 86.66666666666667
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 2
Overall accuracy is 92.85714285714286
accuracy for class 1 is 76.92307692307693
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
for fold 3
Overall accuracy is 90.47619047619048
accuracy for class 1 is 93.75
accuracy for class 2 is 88.88888888888889
accuracy for class 3 is 88.23529411764706
for fold 4
Overall accuracy is 83.33333333333334
accuracy for class 1 is 100.0
accuracy for class 2 is 86.66666666666667
accuracy for class 3 is 68.75
for fold 5
Overall accuracy is 95.23809523809523
accuracy for class 1 is 93.33333333333333
accuracy for class 2 is 100.0
accuracy for class 3 is 92.85714285714286
-----
average accuracy is 91.42857142857143
-----

```

Q8. Use the likelihood ratio test (LRT) for the binary classification using the dataset ("data\_q4\_q5.xlsx"). You must use a 5-fold CV-based selection of training and test instances to evaluate the LRT classifier. Evaluate the accuracy, sensitivity, and specificity values for the binary classifier.

```
[91]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math

full=pd.read_excel('/content/drive/My Drive/n nfl_assignment_data/data_q4_q5.
→xlsx')

full=full.values
np.random.shuffle(full)
x_full=full[:,0:30]
y_full=full[:,30:31]

for i in range(len(y_full)):
    if y_full[i][0]!='M':
        y_full[i][0]=1
    else:
        y_full[i][0]=0

def pre_calc(x_tr,y_tr):
    class1_data=np.ndarray((0,30))
    class2_data=np.ndarray((0,30))

    for i in range(len(y_tr)):
        if y_tr[i][0]==1:
            class1_data=np.concatenate((class1_data,x_tr[i].reshape(1,30)),axis=0)
        else:
            class2_data=np.concatenate((class2_data,x_tr[i].reshape(1,30)),axis=0)
    p_y1=len(class1_data)/len(x_tr)
    p_y2=len(class2_data)/len(x_tr)
    u1=np.zeros((1,30))
    u2=np.zeros((1,30))

    for i in range(class1_data.shape[1]):
        u1[0][i]=np.mean(class1_data[:,i:i+1])

    for i in range(class2_data.shape[1]):
        u2[0][i]=np.mean(class2_data[:,i:i+1])

    temp1=np.zeros(class1_data.shape)
    for i in range(len(class1_data)):
        temp1[i]=class1_data[i]-u1
```

```

c1=1/len(class1_data) * (temp1.T @ temp1)

temp2=np.zeros(class2_data.shape)
for i in range(len(class2_data)):
    temp2[i]=class2_data[i]-u2

c2=1/len(class2_data) * (temp2.T @ temp2)

return class1_data,class2_data,p_y1,p_y2,u1,u2,c1,c2

```

```

[92]: def divide_tr_te_k_fold(x_full,y_full,k):
    batch_size=math.floor(len(x_full)/k)
    x_full_k=[]
    y_full_k=[]
    start=0
    end=batch_size
    for t in range(5):
        if(t==4):
            x_full_k.append(x_full[start:])
            y_full_k.append(y_full[start:])
        else:
            x_full_k.append(x_full[start:end])
            y_full_k.append(y_full[start:end])
        start=end
        end=end+batch_size

    return x_full_k,y_full_k

x_full_k,y_full_k=divide_tr_te_k_fold(x_full,y_full,5)

```

```

[93]: def test_result(y_pred,y_te):
    correct=0
    tp=0
    tn=0
    fp=0
    fn=0
    for i in range(len(y_te)):
        if y_pred[i]==y_te[i][0]:
            correct+=1
            if y_pred[i]==1:
                tp+=1
            else:
                tn+=1
        else:
            if y_pred[i]==1:
                fp+=1

```

```

        else:
            fn+=1
        accuracy=(tp+tn)/(tp+tn+fp+fn) * 100
        sen=tp/(tp+fn) * 100
        spe=tn/(tn+fp) * 100
        print('accuracy is ',accuracy)
        return accuracy,sen,spe

acc_arr=[]
sen_arr=[]
spe_arr=[]
for z in range(len(x_full_k)):
    x_te=x_full_k[z]
    y_te=y_full_k[z]

    is_x_tr_defined=False
    for q in range(len(x_full_k)):
        if (z==q):
            continue
        if not is_x_tr_defined:
            x_tr=x_full_k[q]
            y_tr=y_full_k[q]
            is_x_tr_defined=True
        else:
            x_tr=np.concatenate((x_tr,x_full_k[q]),axis=0)
            y_tr=np.concatenate((y_tr,y_full_k[q]),axis=0)

    class1_data,class2_data,p_y1,p_y2,u1,u2,c1,c2=pre_calc(x_tr,y_tr)
    y_pred=[]
    for index in range(len(x_te)):
        p_x_y1=1/(math.pow(2*math.pi,15) * math.pow(np.linalg.det(c1),0.5)) * np.
        →exp(float(-1 * ((x_te[index]-u1) @ (np.linalg.inv(c1) @ (x_te[index]-u1).
        →T))))
        p_x_y2=1/(math.pow(2*math.pi,15) * math.pow(np.linalg.det(c2),0.5)) * np.
        →exp(float(-1 * ((x_te[index]-u2) @ (np.linalg.inv(c2) @ (x_te[index]-u2).
        →T))))
        if (p_x_y1/p_x_y2) >= (p_y2/p_y1):
            y_pred.append(1)
        else:
            y_pred.append(0)
    accuracy,sen,spe=test_result(y_pred,y_te)
    acc_arr.append(accuracy)
    sen_arr.append(sen)
    spe_arr.append(spe)
print('average accuracy is ',sum(acc_arr)/len(acc_arr))
print('average sensitivity is ',sum(sen_arr)/len(sen_arr))

```

```
print('average specificity is ',sum(spe_arr)/len(spe_arr))
```

```
accuracy is 90.2654867256637
accuracy is 92.03539823008849
accuracy is 92.03539823008849
accuracy is 93.80530973451327
accuracy is 97.43589743589743
average accuracy is 93.11549807125027
average sensitivity is 89.20638905159028
average specificity is 100.0
```

Q9. Implement the Maximum a posteriori (MAP) decision rule for the multiclass classification tasks. You must use a 5-fold CV-based selection of training and test instances for the MAP classifier. You must use the dataset data\_q6\_q7.txt for this question. Evaluate individual accuracy and overall accuracy of MAP classifier.

```
[ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q6_q7.
→xlsx',header=None,names=["A","B","C","D","E","F","G","class"])

full=full.values
np.random.shuffle(full)
x_full=full[:,0:7]
y_full=full[:,7:8]

def pre_calc(x_tr,y_tr):
    class1_data=np.ndarray((0,7))
    class2_data=np.ndarray((0,7))
    class3_data=np.ndarray((0,7))

    for i in range(len(y_tr)):
        if y_tr[i][0]==1:
            class1_data=np.concatenate((class1_data,x_tr[i].reshape(1,7)),axis=0)
        elif y_tr[i][0]==2:
            class2_data=np.concatenate((class2_data,x_tr[i].reshape(1,7)),axis=0)
        else:
            class3_data=np.concatenate((class3_data,x_tr[i].reshape(1,7)),axis=0)
    p_y1=len(class1_data)/len(x_tr)
    p_y2=len(class2_data)/len(x_tr)
    p_y3=len(class3_data)/len(x_tr)
    u1=np.zeros((1,7))
    u2=np.zeros((1,7))
    u3=np.zeros((1,7))
```



```

for i in range(class1_data.shape[1]):
    u1[0][i]=np.mean(class1_data[:,i:i+1])

for i in range(class2_data.shape[1]):
    u2[0][i]=np.mean(class2_data[:,i:i+1])

for i in range(class3_data.shape[1]):
    u3[0][i]=np.mean(class3_data[:,i:i+1])

temp1=np.zeros(class1_data.shape)
for i in range(len(class1_data)):
    temp1[i]=class1_data[i]-u1

c1=1/len(class1_data) * (temp1.T @ temp1)

temp2=np.zeros(class2_data.shape)
for i in range(len(class2_data)):
    temp2[i]=class2_data[i]-u2

c2=1/len(class2_data) * (temp2.T @ temp2)

temp3=np.zeros(class3_data.shape)
for i in range(len(class3_data)):
    temp3[i]=class3_data[i]-u3

c3=1/len(class3_data) * (temp3.T @ temp3)

return class1_data,class2_data,class3_data,p_y1,p_y2,p_y3,u1,u2,u3,c1,c2,c3

def divide_tr_te_k_fold(x_full,y_full,k):
    batch_size=math.floor(len(x_full)/k)
    x_full_k=[]
    y_full_k=[]
    start=0
    end=batch_size
    for t in range(5):
        if(t==4):
            x_full_k.append(x_full[start:])
            y_full_k.append(y_full[start:])
        else:
            x_full_k.append(x_full[start:end])
            y_full_k.append(y_full[start:end])
        start=end
        end=end+batch_size

    return x_full_k,y_full_k

```

```
x_full_k,y_full_k=divide_tr_te_k_fold(x_full,y_full,5)
```

```
[ ]: def test_result(y_pred,y_te):
    confusion=np.zeros((3,3))
    for i in range(len(y_te)):
        confusion[int(y_te[i][0]-1)][int(y_pred[i]-1)]+=1
    accuracy=(confusion[0][0]+confusion[1][1]+confusion[2][2])/len(y_te) * 100
    print('accuracy is ',accuracy)

    return accuracy

acc_arr=[]
for z in range(len(x_full_k)):
    x_te=x_full_k[z]
    y_te=y_full_k[z]

    is_x_tr_defined=False
    for q in range(len(x_full_k)):
        if (z==q):
            continue
        if not is_x_tr_defined:
            x_tr=x_full_k[q]
            y_tr=y_full_k[q]
            is_x_tr_defined=True
        else:
            x_tr=np.concatenate((x_tr,x_full_k[q]),axis=0)
            y_tr=np.concatenate((y_tr,y_full_k[q]),axis=0)

    class1_data,class2_data,class3_data,p_y1,p_y2,p_y3,u1,u2,u3,c1,c2,c3=pre_calc(x_tr,y_tr)
    y_pred=[]
    for index in range(len(x_te)):
        p_x_y1=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c1),0.5)) * np.
        exp(float(-1 * ((x_te[index]-u1) @ (np.linalg.inv(c1) @ (x_te[index]-u1).
        T))))
        p_x_y2=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c2),0.5)) * np.
        exp(float(-1 * ((x_te[index]-u2) @ (np.linalg.inv(c2) @ (x_te[index]-u2).
        T))))
        p_x_y3=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c3),0.5)) * np.
        exp(float(-1 * ((x_te[index]-u3) @ (np.linalg.inv(c3) @ (x_te[index]-u3).
        T))))

    p_x=p_x_y1*p_y1 + p_x_y2*p_y2 + p_x_y3*p_y3
```

```

p_y1_x=p_x_y1 * p_y1 / p_x
p_y2_x=p_x_y2 * p_y2 / p_x
p_y3_x=p_x_y3 * p_y3 / p_x

pred=np.argmax([p_y1_x,p_y2_x,p_y3_x])+1
y_pred.append(pred)
accuracy=test_result(y_pred,y_te)
acc_arr.append(accuracy)
print('average accuracy is ',sum(acc_arr)/len(acc_arr))

```

```

accuracy is 97.61904761904762
accuracy is 95.23809523809523
accuracy is 95.23809523809523
accuracy is 95.23809523809523
accuracy is 90.47619047619048
average accuracy is 94.76190476190476

```

Q10. Implement the Maximum likelihood (ML) decision rule for the multiclass classification task. Use the hold-out cross-validation approach (70% training and 30% testing) for the selection of training and test instances of the ML classifier. You must use the dataset data\_q6\_q7.txt for this question. Evaluate individual accuracy and overall accuracy of ML classifier.

```

[ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q6_q7.
→xlsx',header=None,names=["A","B","C","D","E","F","G","class"])

full=full.values
np.random.shuffle(full)
x_full=full[:,0:7]
y_full=full[:,7:8]

def pre_calc(x_tr,y_tr):
    class1_data=np.ndarray((0,7))
    class2_data=np.ndarray((0,7))
    class3_data=np.ndarray((0,7))

    for i in range(len(y_tr)):
        if y_tr[i][0]==1:
            class1_data=np.concatenate((class1_data,x_tr[i].reshape(1,7)),axis=0)
        elif y_tr[i][0]==2:
            class2_data=np.concatenate((class2_data,x_tr[i].reshape(1,7)),axis=0)
        else:
            class3_data=np.concatenate((class3_data,x_tr[i].reshape(1,7)),axis=0)
    p_y1=len(class1_data)/len(x_tr)

```

```

p_y2=len(class2_data)/len(x_tr)
p_y3=len(class3_data)/len(x_tr)
u1=np.zeros((1,7))
u2=np.zeros((1,7))
u3=np.zeros((1,7))

for i in range(class1_data.shape[1]):
    u1[0][i]=np.mean(class1_data[:,i:i+1])

for i in range(class2_data.shape[1]):
    u2[0][i]=np.mean(class2_data[:,i:i+1])

for i in range(class3_data.shape[1]):
    u3[0][i]=np.mean(class3_data[:,i:i+1])

temp1=np.zeros(class1_data.shape)
for i in range(len(class1_data)):
    temp1[i]=class1_data[i]-u1

c1=1/len(class1_data) * (temp1.T @ temp1)

temp2=np.zeros(class2_data.shape)
for i in range(len(class2_data)):
    temp2[i]=class2_data[i]-u2

c2=1/len(class2_data) * (temp2.T @ temp2)

temp3=np.zeros(class3_data.shape)
for i in range(len(class3_data)):
    temp3[i]=class3_data[i]-u3

c3=1/len(class3_data) * (temp3.T @ temp3)

return class1_data,class2_data,class3_data,p_y1,p_y2,p_y3,u1,u2,u3,c1,c2,c3

def test_result(y_pred,y_te):
    confusion=np.zeros((3,3))
    for i in range(len(y_te)):
        confusion[int(y_te[i][0]-1)][int(y_pred[i]-1)]+=1
    accuracy=(confusion[0][0]+confusion[1][1]+confusion[2][2])/len(y_te) * 100
    for i in range(3):
        print(f'accuracy for class {i+1} is {confusion[i][i]/
        →(confusion[i][0]+confusion[i][1]+confusion[i][2]) * 100}')
    return accuracy

```

```

[: x_tr=x_full[:math.floor(0.7*x_full.shape[0])]
x_te=x_full[math.floor(0.7*x_full.shape[0]):]

y_tr=y_full[:math.floor(0.7*y_full.shape[0])]
y_te=y_full[math.floor(0.7*y_full.shape[0]):]

class1_data,class2_data,class3_data,p_y1,p_y2,p_y3,u1,u2,u3,c1,c2,c3=pre_calc(x_tr,y_tr)
y_pred=[]
for index in range(len(x_te)):
    p_x_y1=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c1),0.5)) * np.
    →exp(float(-1 * ((x_te[index]-u1) @ (np.linalg.inv(c1) @ (x_te[index]-u1).
    →T))))
    p_x_y2=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c2),0.5)) * np.
    →exp(float(-1 * ((x_te[index]-u2) @ (np.linalg.inv(c2) @ (x_te[index]-u2).
    →T))))
    p_x_y3=1/(math.pow(2*math.pi,3.5) * math.pow(np.linalg.det(c3),0.5)) * np.
    →exp(float(-1 * ((x_te[index]-u3) @ (np.linalg.inv(c3) @ (x_te[index]-u3).
    →T))))

    pred=np.argmax([p_x_y1,p_x_y2,p_x_y3])+1
    y_pred.append(pred)
accuracy=test_result(y_pred,y_te)
print('Accuracy is ',accuracy)

```

```

accuracy for class 1 is 88.23529411764706
accuracy for class 2 is 100.0
accuracy for class 3 is 100.0
Accuracy is 96.82539682539682

```

Q11. Implement the K-means clustering-based unsupervised learning algorithm for the dataset ("dataq11.xlsx"). Plot the estimated class labels vs individual features. Use the number of clusters as K=20.

```

[: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math

full=pd.read_excel('/content/drive/My Drive/nnfl_assignment_data/data_q11.
→xlsx',header=None,names=["A","B","C","D","E","F","G","H","I","J","K","L","M"])

full=full.values

l=np.ones((len(full),1))
for i in range(len(full)):
    l[i][0]=np.random.randint(1,21)

def dist(x,u):

```

```

d=0
for j in range(len(x)):
    d=d+(x[j]-u[0][j])*(x[j]-u[0][j])
return math.sqrt(d)

def update(l,full):
    u=[]
    groups=[]
    for i in range(20):
        groups.append(np.ndarray((0,full.shape[1])))
    for index in range(len(full)):
        groups[int (l[index][0]) - 1]=np.concatenate((groups[int (l[index][0]) - 1],full[index].reshape(1,full.shape[1])),axis=0)
    for i in range(20):
        u_temp=np.zeros((1,full.shape[1]))
        group=groups[i]
        if len(group)==0:
            u.append(u_temp)
            continue
        for j in range(full.shape[1]):
            u_temp[0][j]=np.mean(group[:,j:j+1])
        u.append(u_temp)
    l_new=np.ones((len(full),1))
    for index in range(len(full)):
        distances=np.zeros(20)
        for i in range(20):
            distances[i]=dist(full[index],u[i])
        l_new[index][0]=np.argmin(distances)+1

    return l_new

def check(l,l_new):
    for k in range(len(l)):
        if l[k][0]!=l_new[k][0]:
            return False
    return True

```

```

[ ]: l_new=update(l,full)
t=0
while(not check(l,l_new)):
    t+=1
    l=l_new
    l_new=update(l,full)

print('final labels are ',l_new.reshape((1,len(l_new))))

groups=[]

```

```

for i in range(20):
    groups.append(np.ndarray((0,full.shape[1])))
for index in range(len(full)):
    groups[int (l_new[index][0]) - 1]=np.concatenate((groups[int_
→(l_new[index][0]) - 1],full[index].reshape(1,full.shape[1])),axis=0)

```

final labels are [[17. 17. 6. 14. 8. 12. 6. 9. 12. 10. 11. 19. 19. 20. 10. 13. 11. 19.

15. 10. 18. 1. 5. 15. 15. 8. 9. 8. 19. 19. 6. 9. 19. 6. 19. 19.  
2. 14. 10. 12. 2. 14. 6. 9. 12. 8. 1. 12. 18. 10. 14. 10. 14. 19.  
3. 14. 17. 5. 18. 1. 1. 1. 5. 1. 9. 13. 1. 16. 1. 14. 17. 1.  
6. 2. 18. 19. 18. 6. 6. 18. 14. 18. 15. 19. 14. 6. 2. 6. 18. 2.  
2. 2. 2. 10. 3. 6. 14. 1. 14. 2. 9. 1. 14. 1. 16. 2. 14. 14.  
15. 14. 1. 14. 10. 1. 1. 18. 1. 11. 19. 19. 14. 8. 17. 12. 18. 12.  
7. 8. 12. 6. 14. 11. 11. 13. 6. 10. 14. 16. 5. 16. 1. 19. 14. 18.  
16. 14. 18. 2. 12. 12. 18. 1. 1. 16. 10. 14. 19. 3. 14. 16. 14. 8.  
15. 14. 15. 2. 16. 19. 6. 2. 14. 5. 11. 16. 16. 1. 16. 5. 18. 14.  
4. 17. 19. 16. 5. 16. 8. 14. 16. 14. 12. 18. 1. 12. 2. 18. 2. 19.  
6. 3. 18. 19. 17. 11. 10. 5. 1. 19. 18. 13. 6. 14. 15. 3. 2. 12.  
14. 16. 17. 15. 10. 10. 1. 3. 10. 20. 16. 2. 18. 10. 11. 16. 16. 17.  
1. 10. 4. 6. 12. 8. 10. 14. 16. 10. 8. 16. 18. 18. 16. 14. 17. 14.  
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16. 16. 12. 2. 18. 14. 14. 10. 16. 14. 2. 1. 17. 14. 6. 1. 16. 16.  
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18. 18. 12. 14. 11. 5. 3. 18. 16. 14. 14. 19. 18. 17. 1. 4. 7. 1.  
16. 8. 14. 1. 14. 20. 16. 14. 14. 9. 4. 3. 16. 14. 18. 10. 1. 16.  
18. 18. 18. 5. 10. 6. 6. 18. 4. 15. 11. 2. 8. 17. 10. 7. 1. 10.  
10. 14. 16. 16. 16. 18. 18. 12. 14. 12. 16. 19. 16. 1. 19. 17. 14. 10.  
10. 18. 14. 14. 19. 18. 18. 18. 14. 16. 13. 18. 19. 18. 14. 16. 1. 20.  
13. 14. 1. 6. 14. 16. 14. 2. 16. 10. 1. 1. 16. 16. 16. 18. 2. 14.  
8. 6. 12. 20. 18. 12. 12. 10. 16. 19. 10. 1. 19. 14. 8. 2. 2. 17.  
14. 8. 14. 12. 18. 10. 14. 18. 18. 1. 6. 4. 12. 14. 10. 12. 10. 1.  
8. 14. 1. 14. 9. 14. 16. 18. 2. 12. 16. 13. 14. 2. 10. 10. 7. 18.  
2. 6. 14. 3. 18. 19. 8. 14. 10. 2. 18. 18. 6. 6. 7. 2. 14. 15.  
1. 1. 14. 16. 13. 9. 16. 12. 7. 7. 5. 16. 8. 6. 10. 18. 1. 15.  
16. 10. 1. 1. 12. 14. 10. 14. 14. 14. 12. 6. 16. 6. 12. 16. 1. 1.  
16. 2. 2. 18. 10. 12. 1. 1. 1. 14. 16. 16. 18. 1. 18. 1. 1. 1.  
12. 16. 10. 16. 9. 6. 17. 6. 11. 6. 1.]]

```

[]: #_
→colors=['Yellow','Blue','Red','Green','Orange','Yellow','Blue','Red','Green','Orange','Yell
#_
→labels=['cluster1','cluster2','cluster3','cluster4','cluster5','cluster6','cluster7','clust
# k=1

# for f1 in range(full.shape[1]):

```

```

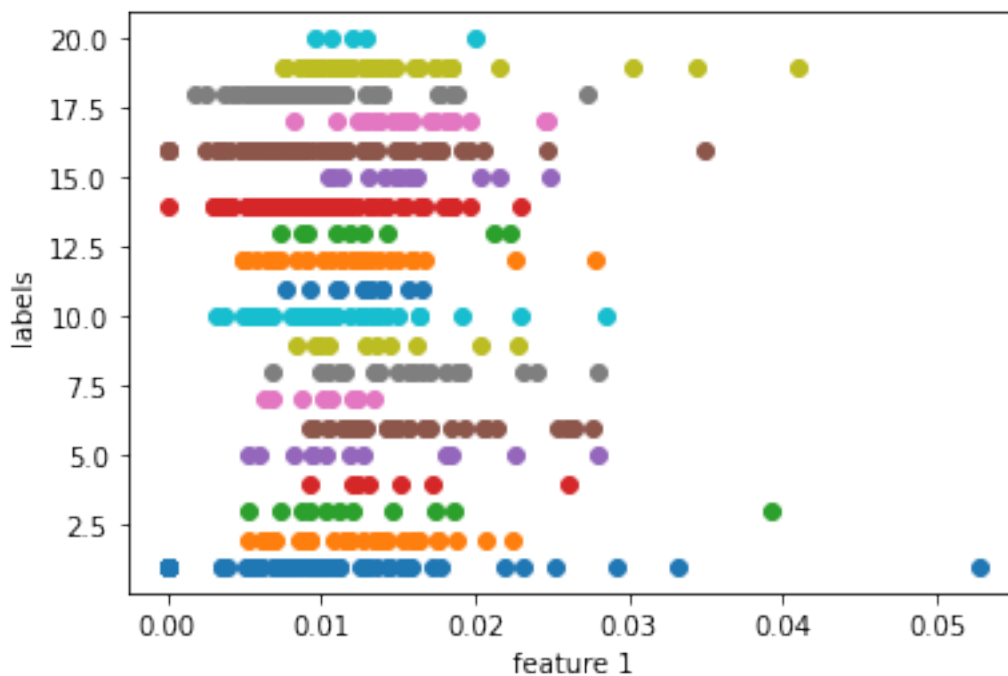
# for f2 in range(full.shape[1]):
#     if f1==f2:
#         continue
#     plt.figure(figsize=(20,400))
#     start=0
#     for j in range(4):
#         plt.subplot(156,4,k)
#         k+=1
#         for a in range(5):
#             plt.scatter(groups[start+a][:,f1],groups[start+a][:
# →,f2],label=labels[start+a],c=colors[start+a])
#             # plt.legend()
#             plt.xlabel(f'Feature {f1+1}\n (clusters {start+1}-{start+5})')
#             plt.ylabel(f'Feature {f2+1}')
#         start+=5
#     plt.show()

```

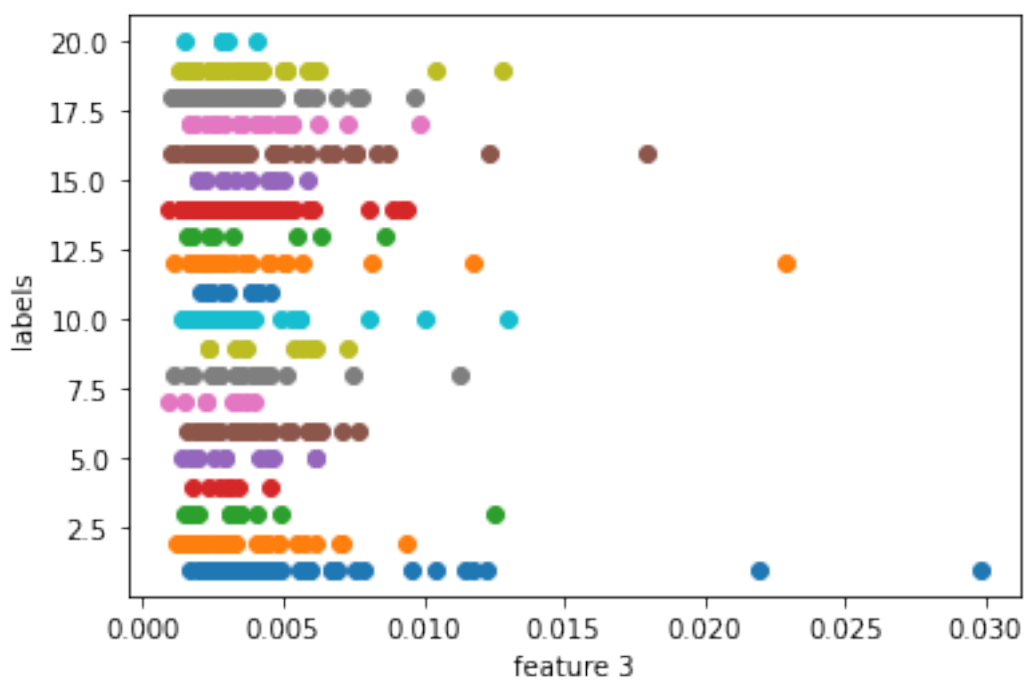
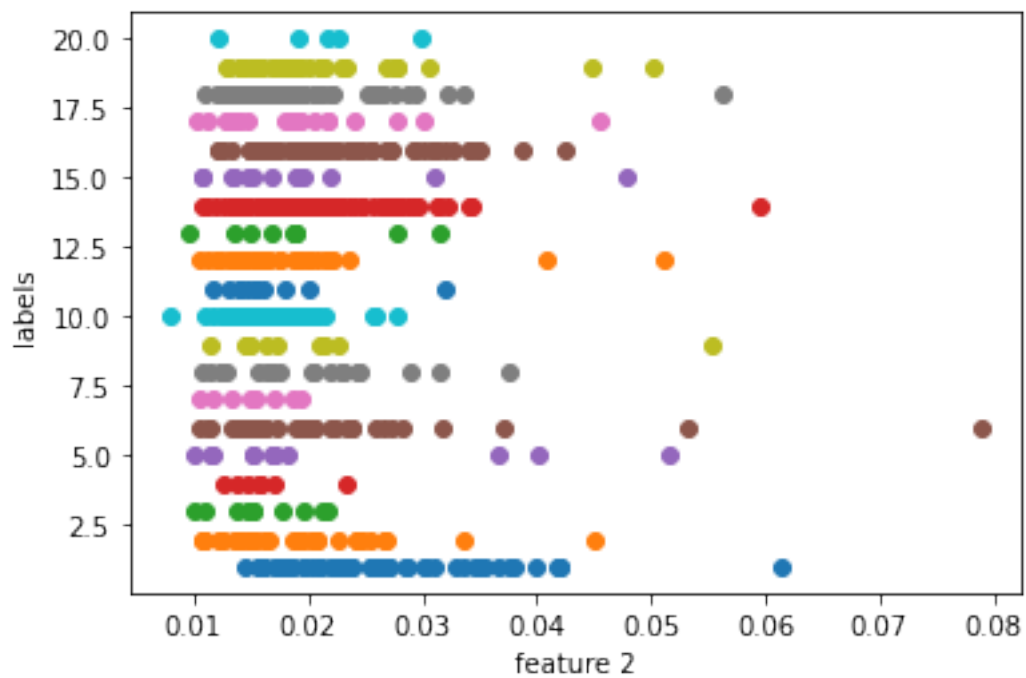
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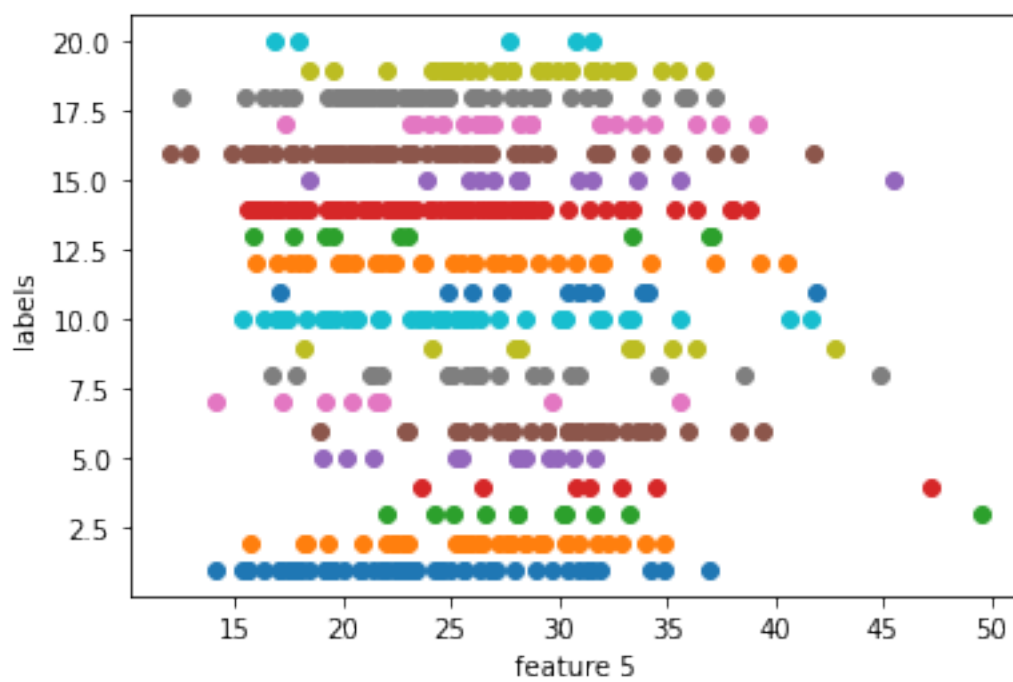
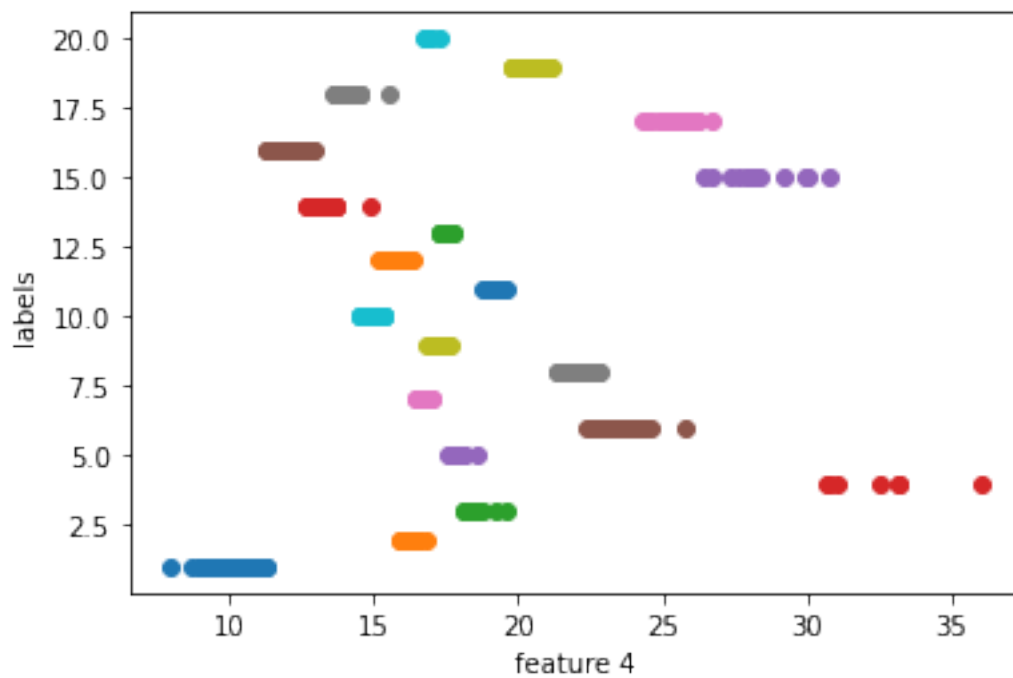
[ ]: for f in range(13):
    for label in range(1,21):
        plt.scatter(groups[label-1][:,f],np.ones(len(groups[label-1]))*label)
    plt.xlabel(f'feature {f+1}')
    plt.ylabel('labels')
    plt.show()

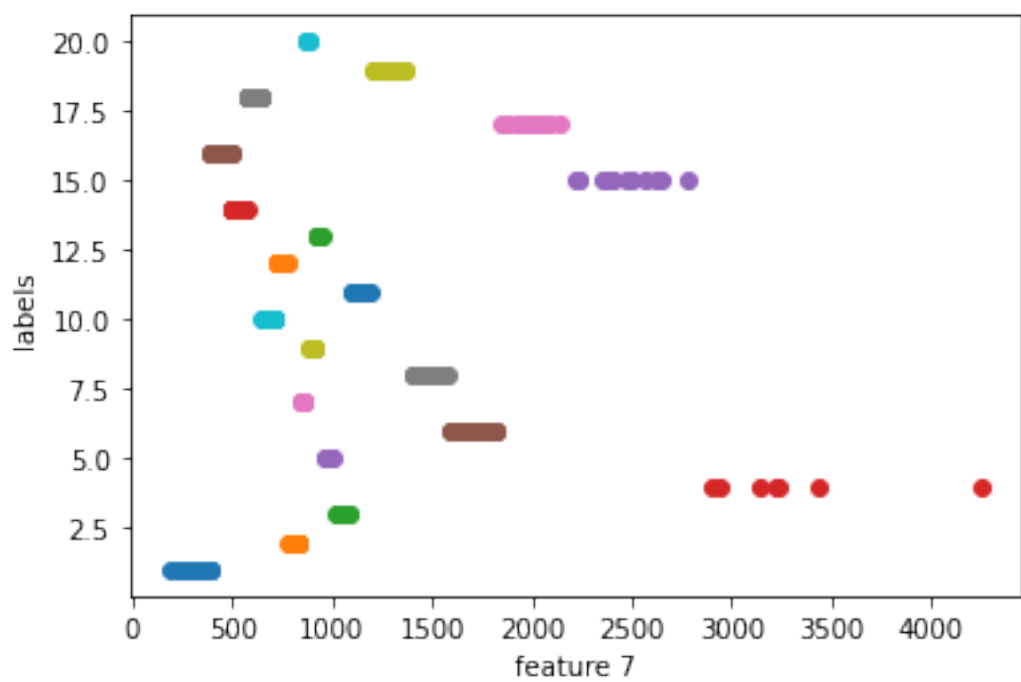
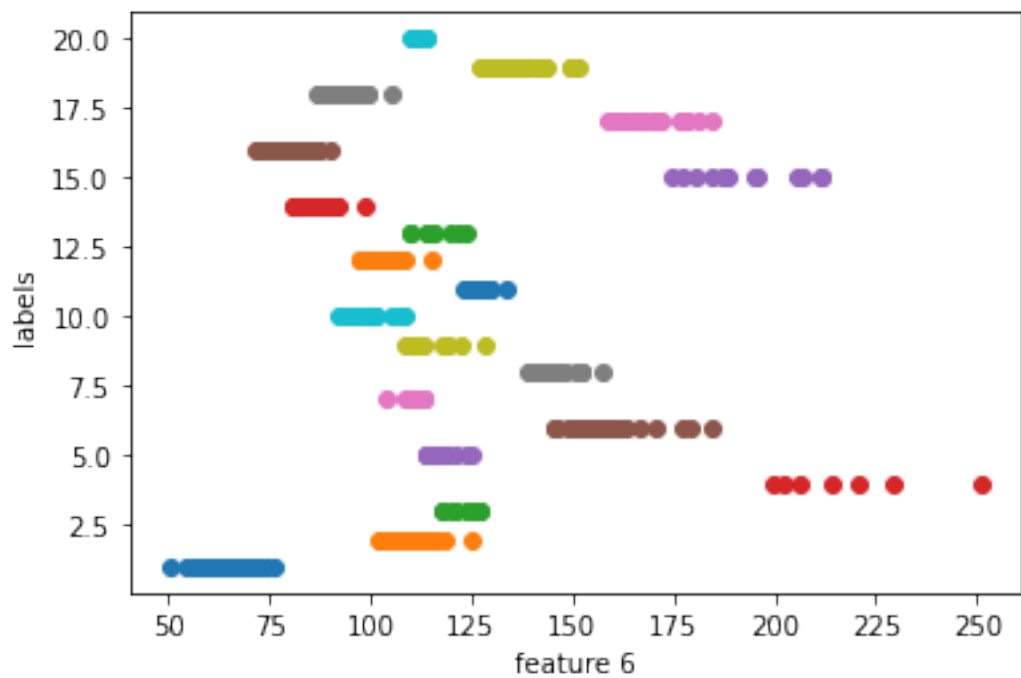
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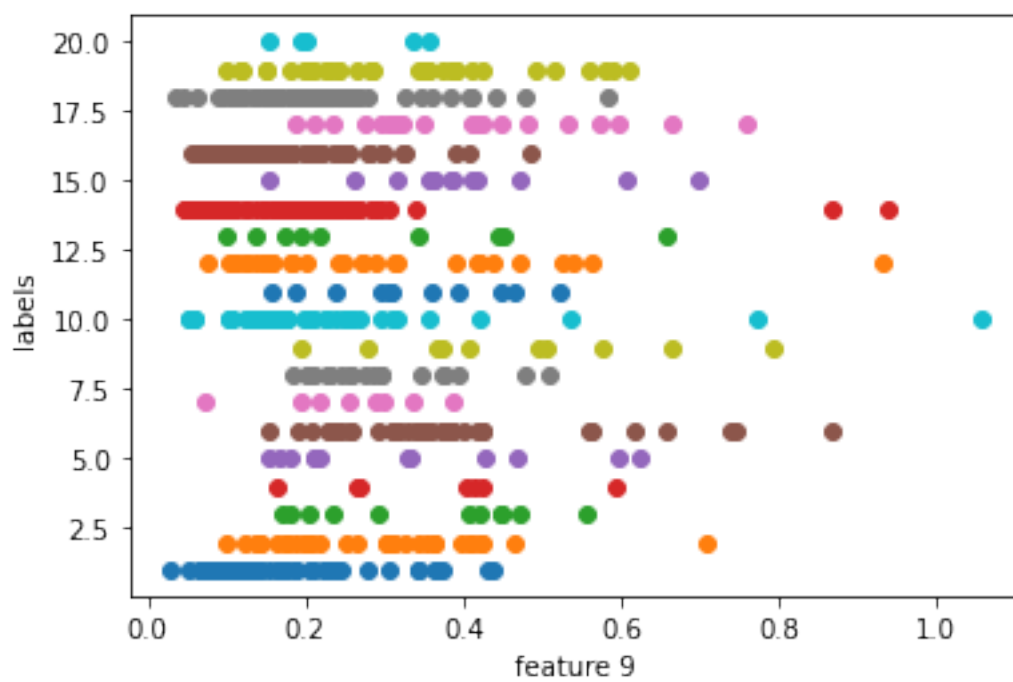
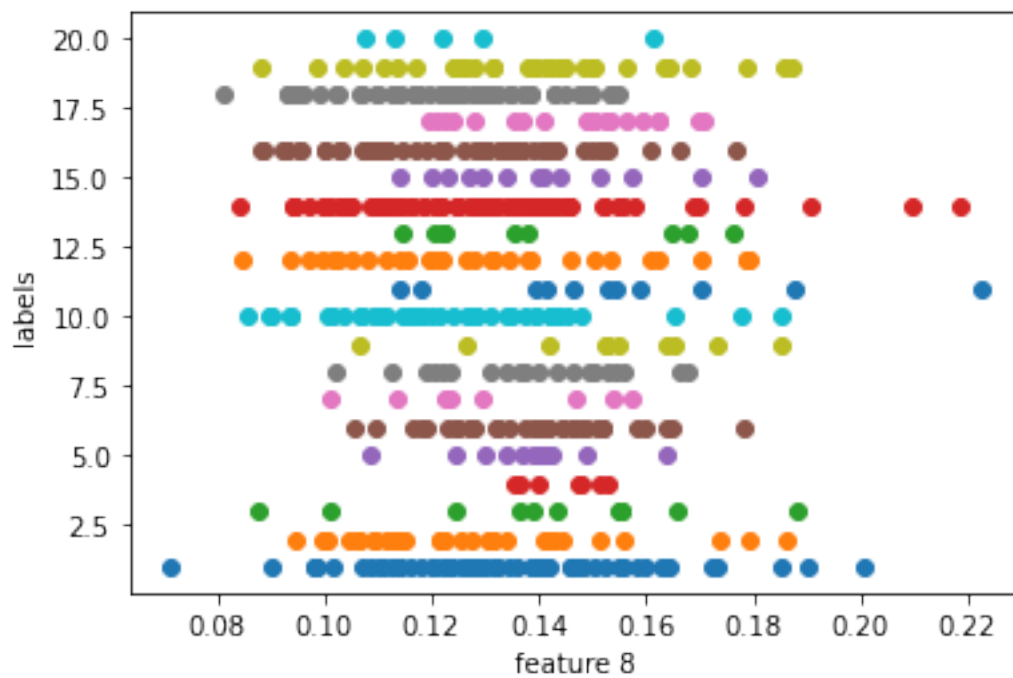


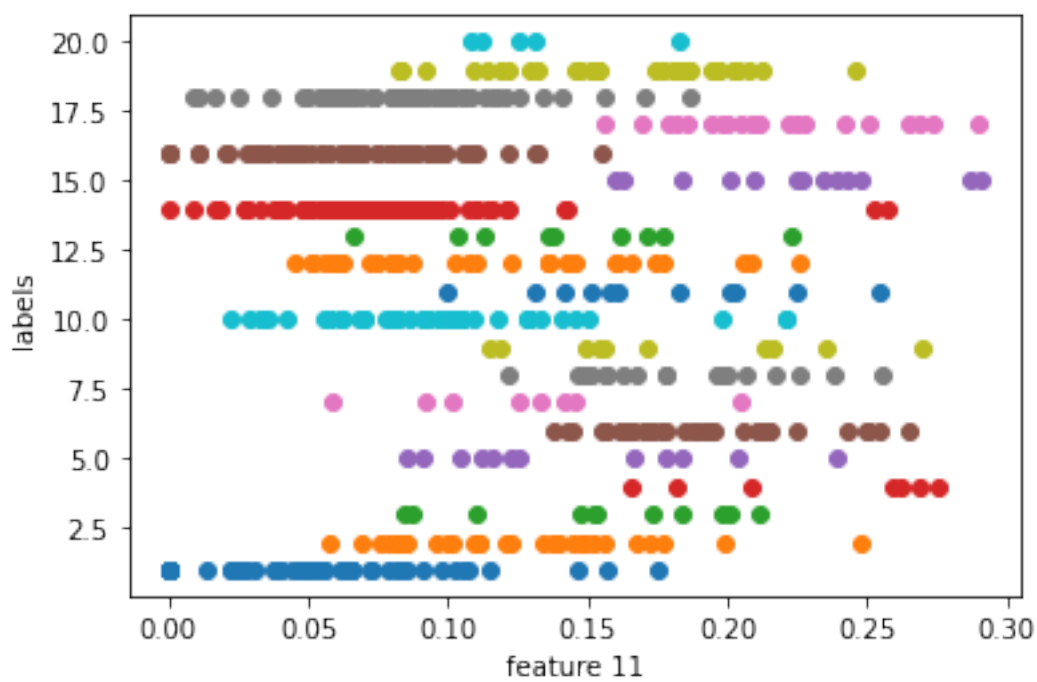
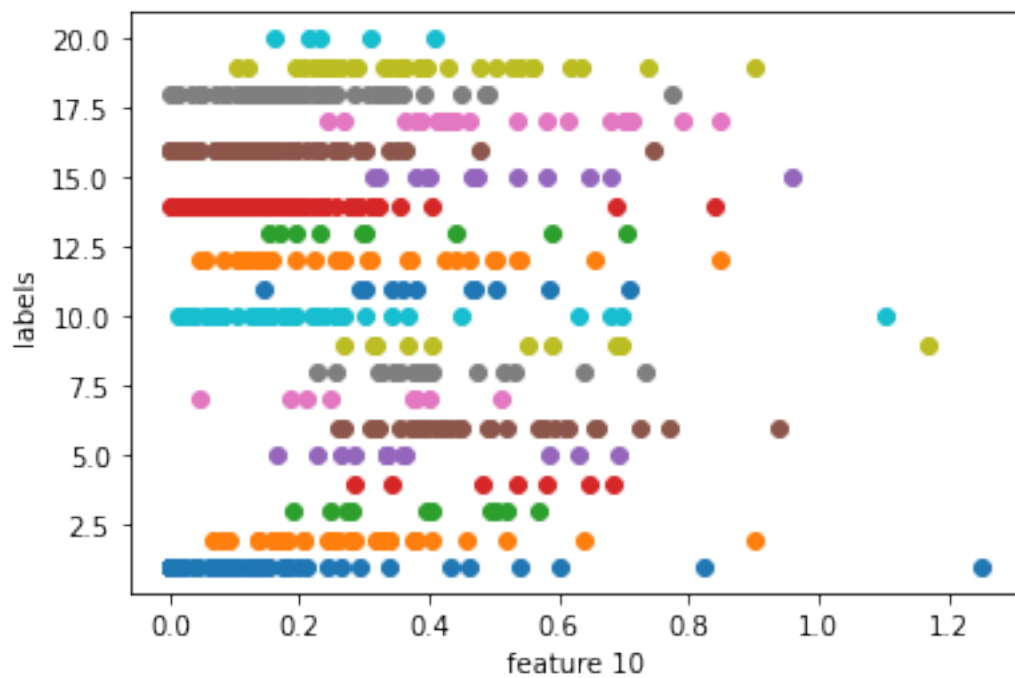


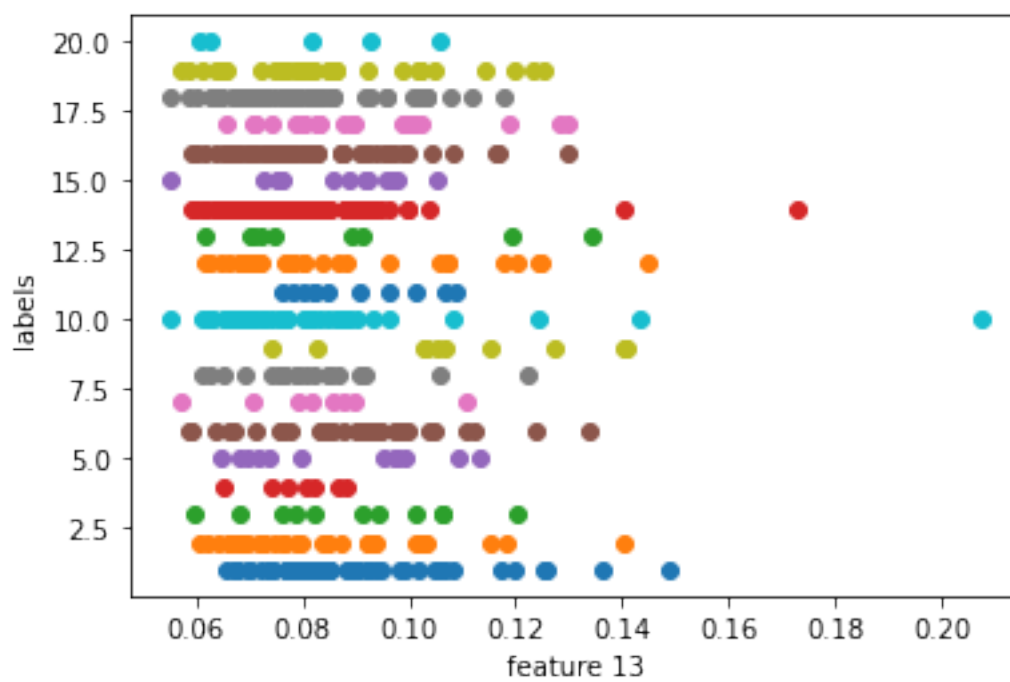
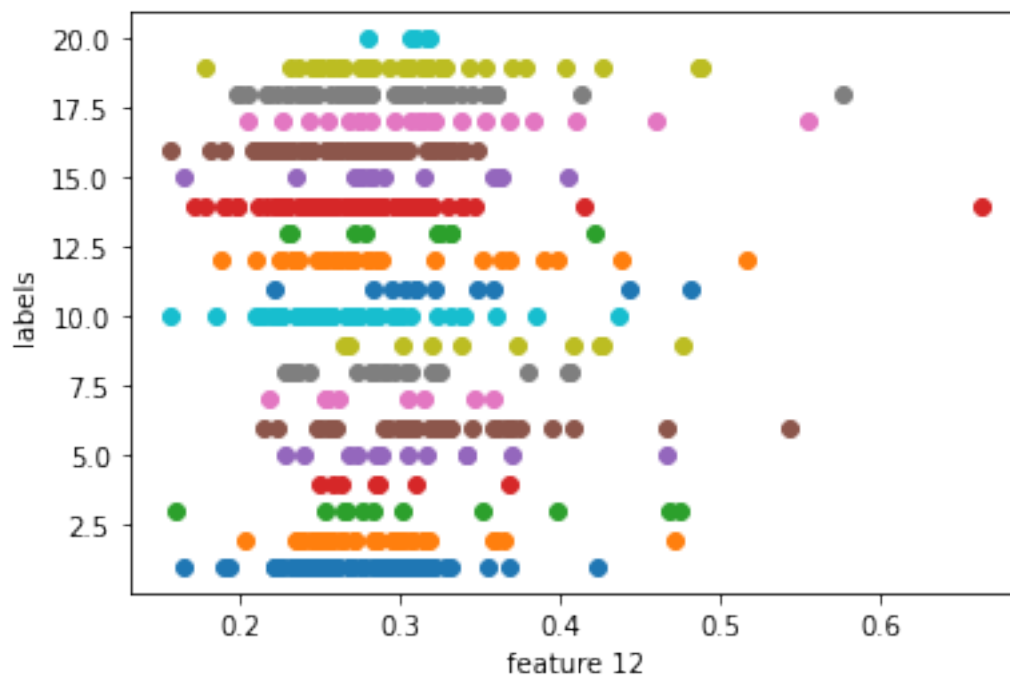












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