

✓ HW4_2082014_경제_김은심

1 !pip install ISLP

```

→ Collecting lightning-utilities>=0.10.0 (from pytorch-lightning->ISLP)
  Downloading lightning_utilities-0.11.7-py3-none-any.whl.metadata (5.2 kB)
Requirement already satisfied: filelock in /usr/local/lib/python3.10/dist-packages (f
Requirement already satisfied: sympy in /usr/local/lib/python3.10/dist-packages (from
Requirement already satisfied: networkx in /usr/local/lib/python3.10/dist-packages (f
Requirement already satisfied: jinja2 in /usr/local/lib/python3.10/dist-packages (fro
Collecting interface-meta>=1.2.0 (from formulaic>=0.2.2->lifelines->ISLP)
  Downloading interface_meta-1.3.0-py3-none-any.whl.metadata (6.7 kB)
Requirement already satisfied: wrapt>=1.0 in /usr/local/lib/python3.10/dist-packages
Requirement already satisfied: aiohttp!=4.0.0a0,!>4.0.0a1 in /usr/local/lib/python3.1
Requirement already satisfied: setuptools in /usr/local/lib/python3.10/dist-packages
Requirement already satisfied: contourpy>=1.0.1 in /usr/local/lib/python3.10/dist-pac
Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.10/dist-package
Requirement already satisfied: fonttools>=4.22.0 in /usr/local/lib/python3.10/dist-pa
Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.10/dist-pa
Requirement already satisfied: pillow>=6.2.0 in /usr/local/lib/python3.10/dist-packag
Requirement already satisfied: pyparsing>=2.3.1 in /usr/local/lib/python3.10/dist-pac
Requirement already satisfied: six in /usr/local/lib/python3.10/dist-packages (from p
Requirement already satisfied: python-utils>=3.8.1 in /usr/local/lib/python3.10/dist-
Requirement already satisfied: MarkupSafe>=2.0 in /usr/local/lib/python3.10/dist-pac
Requirement already satisfied: mpmath<1.4,>=1.1.0 in /usr/local/lib/python3.10/dist-p
Requirement already satisfied: aiohappyeyeballs>=2.3.0 in /usr/local/lib/python3.10/d
Requirement already satisfied: aiosignal>=1.1.2 in /usr/local/lib/python3.10/dist-pac
Requirement already satisfied: attrs>=17.3.0 in /usr/local/lib/python3.10/dist-packag
Requirement already satisfied: frozenlist>=1.1.1 in /usr/local/lib/python3.10/dist-pa
Requirement already satisfied: multidict<7.0,>=4.5 in /usr/local/lib/python3.10/dist-
Requirement already satisfied: yarl<2.0,>=1.12.0 in /usr/local/lib/python3.10/dist-pa
Requirement already satisfied: async-timeout<5.0,>=4.0 in /usr/local/lib/python3.10/d
Requirement already satisfied: idna>=2.0 in /usr/local/lib/python3.10/dist-packages (
  Downloading ISLP-0.4.0-py3-none-any.whl (3.6 MB) 3.6/3.6 MB 32.1 MB/s eta 0:00:00
  Downloading lifelines-0.29.0-py3-none-any.whl (349 kB) 349.3/349.3 kB 21.7 MB/s eta 0:00:00
  Downloading pygam-0.9.1-py3-none-any.whl (522 kB) 522.0/522.0 kB 26.3 MB/s eta 0:00:00
  Downloading scipy-1.11.4-cp310-cp310-manylinux_2_17_x86_64.manylinux2014_x86_64.whl (
    36.4/36.4 MB 21.0 MB/s eta 0:00:00
  Downloading pytorch_lightning-2.4.0-py3-none-any.whl (815 kB) 815.2/815.2 kB 29.4 MB/s eta 0:00:00
  Downloading torchmetrics-1.4.3-py3-none-any.whl (869 kB) 869.5/869.5 kB 35.7 MB/s eta 0:00:00
  Downloading formulaic-1.0.2-py3-none-any.whl (94 kB) 94.5/94.5 kB 6.1 MB/s eta 0:00:00
  Downloading lightning_utilities-0.11.7-py3-none-any.whl (26 kB)
  Downloading interface_meta-1.3.0-py3-none-any.whl (14 kB)
Building wheels for collected packages: autograd-gamma
  Building wheel for autograd-gamma (setup.py) ... done
    Created wheel for autograd-gamma: filename=autograd_gamma-0.5.0-py3-none-any.whl si
      Stored in directory: /root/.cache/pip/wheels/25/cc/e0/ef2969164144c899fdb22b338f67
Successfully built autograd-gamma
Installing collected packages: scipy, lightning-utilities, interface-meta, autograd-g
  Attempting uninstall: scipy
    Found existing installation: scipy 1.13.1
    Uninstalling scipy-1.13.1:
      Successfully uninstalled scipy-1.13.1
Successfully installed ISLP-0.4.0 autograd-gamma-0.5.0 formulaic-1.0.2 interface-meta

```

```

1 from ISLP import load_data
2 from ISLP.models import (ModelSpec as MS,
3                           summarize,
4                           poly)

```

```

1 import ISLP
2 import numpy as np
3 import pandas as pd
4 from matplotlib.pyplot import subplots
5 from matplotlib import pyplot as plt
6
7 import statsmodels.api as sm

```

```
1 Boston = load_data("Boston")
```

▼ Exercise 1.1

Do the estimatsion procedure using `torch.nn.Linear(1,1, bias=True)`. Answer the following questions.

- Calculate \hat{Y} when lstats are given by 5, 10, 15, respectively.
- Calculate R^2 .

```

1 design = MS(['lstat'])
2 X = design.fit_transform(Boston)
3 y = Boston['medv']
4 import torch
5
6 xx = torch.tensor(np.array(X), dtype=torch.float32)
7 yy = torch.tensor(np.array(y).reshape([-1,1]), dtype=torch.float3
8
9
10
11 ux = torch.mean(xx[:, 1:], axis=0)
12 stdx = torch.std(xx[:, 1:], axis=0)
13 x_normal = (xx[:, 1:]-ux)/stdx # [n,1]
14
15 from torch.utils.data import Dataset, DataLoader, TensorDataset
16
17 dataset = TensorDataset(x_normal,yy)
18 trainloader = DataLoader(dataset=dataset, batch_size=16, shuffle=
19
20 forward = torch.nn.Linear(1, 1, bias=True) #beta: [2,1]
21 optimizer = torch.optim.SGD(forward.parameters(), lr=0.01)
22 history = []
23 n = len(trainloader.dataset)
24 epochs=100
25 for i in range(epochs):

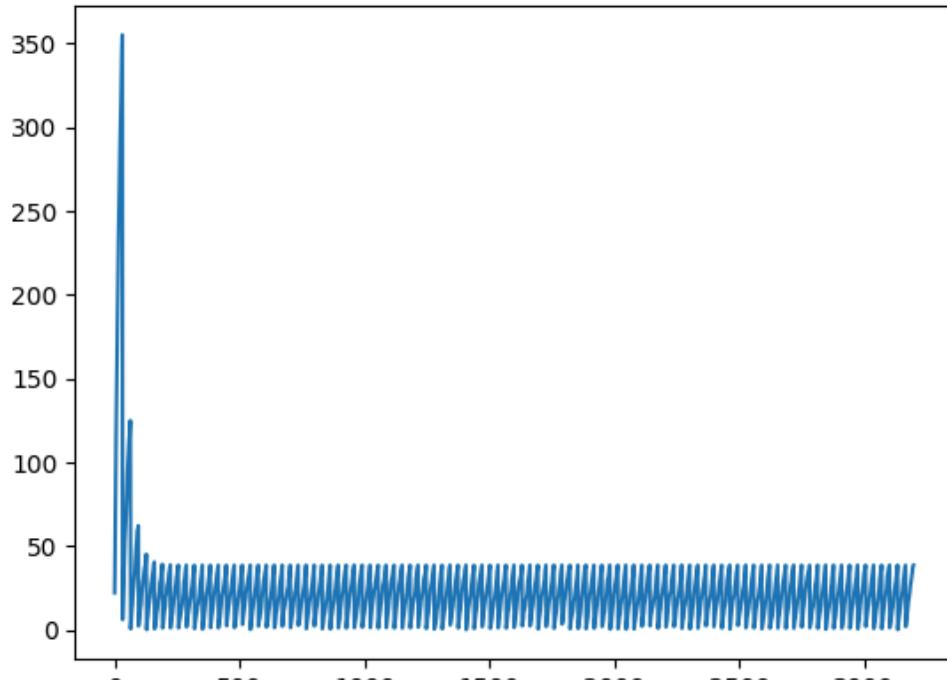
```

```

26 LOSS = 0
27 for x, y in trainloader:
28     yhat = forward(x)
29     loss = torch.mean((y-yhat)**2)
30     LOSS += loss*len(x)
31     optimizer.zero_grad()
32     loss.backward()
33     optimizer.step()
34     history.append(LOSS.item()/n)
35
36 plt.plot(history)

```

↳ [matplotlib.lines.Line2D at 0x7cbe300d4c40]



```

1 x_1=torch.tensor([5,10,15.0],dtype=torch.float32)
2 ones=torch.ones([3])
3 xx_my=torch.stack([ones,(x_1-ux)/stdx],axis=1).reshape([-1,1])
4
5

```

```
6 forward(xx_my)
```

↳ tensor([[15.7348],
[29.6601],
[15.7348],
[24.9537],
[15.7348],
[20.2474]], grad_fn=<AddmmBackward0>)

```

1 yhat=forward(x_normal)
2 SS_reg=torch.mean((yhat-yy)**2)
3 SS_reg
4
5 yhat0=torch.mean(yy)

```

```

6 SS_total=torch.mean((yhat0-yy)**2)
7
8 SS_total
9 R_sqr=1-(SS_reg/SS_total)
10 print(R_sqr) #0.544
→ tensor(0.5440, grad_fn=<RsubBackward1>)

```

▼ Exercise 2

Do the estimatsion procedure using torch.nn.Linear(2,1, bias=False). Answer the following questions.

- Calculate \hat{Y} when lstats are given by 5, 10, 15, respectively.
- Calculate R^2 .
- Calculate AIC.

```

1
2 design = MS(['lstat'])
3 X = design.fit_transform(Boston)
4 y = Boston['medv']
5 np.array(X)
6 xx=torch.tensor(np.array(X), dtype=torch.float32)
7
8 yy=torch.tensor(np.array(y).reshape([-1,1]), dtype=torch.float32)
9 #forward.weight.dtype
10
11
12 ux=torch.mean(xx[:,1])
13 stdx=torch.std(xx[:,1])
14 uy=torch.mean(yy)
15 stdy=torch.std(yy)
16 Y=(yy-uy)/stdy
17 X1=(xx[:,1]-ux)/stdx
18 XX=torch.stack([xx[:,0],X1], axis=1)
19 XX.shape
20 XX
21
22 xx.shape
23
24
25 forward=torch.nn.Linear(2,1,bias=False) #포함됨 #beta : [2,1]
26
27
28 #torch.nn.SDG
29 optimizer=torch.optim.SGD(forward.parameters(), lr=0.1)
30 #beta=torch.tensor([5.0,10.0,15.0], requires_grad=True)
31 history=[]
32 epochs=100

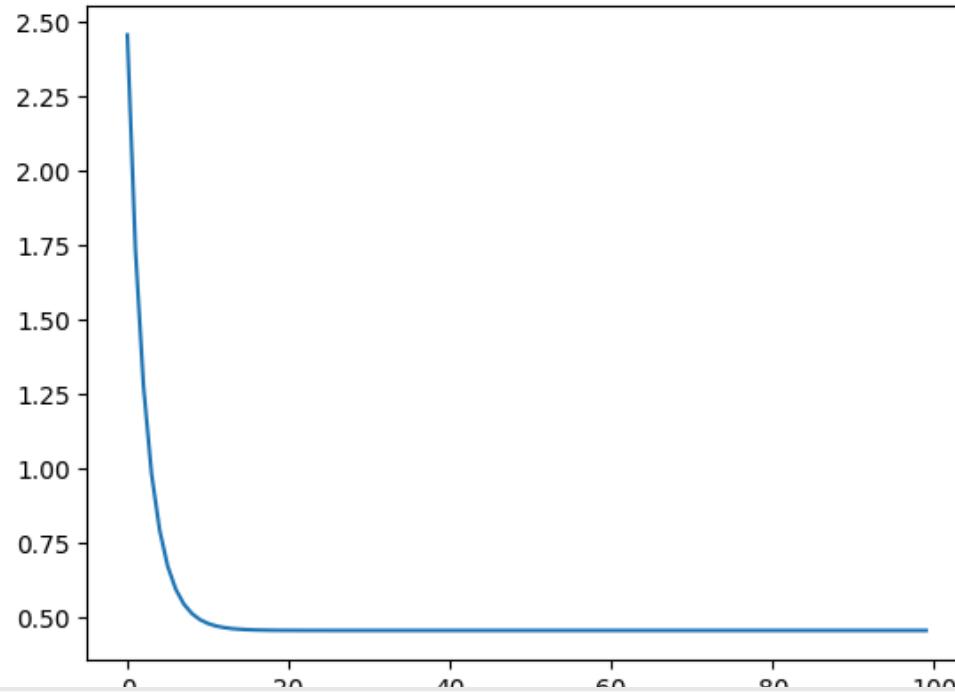
```

```

33 for i in range(epochs):
34     Yhat=forward(XX) #560,1 Y[506]
35     Loss=torch.mean((Y-Yhat)**2)
36     history.append(Loss.item())
37
38     optimizer.zero_grad()
39     Loss.backward() #미분
40     optimizer.step()
41 #i 예측
42 # lstats are given by 5, 10, 15
43
44 myinput=torch.tensor([[1.0,(5.0-ux)/stdx]],dtype=torch.float32)
45 myinput1=torch.tensor([[1.0,(10.0-ux)/stdx]],dtype=torch.float32)
46 myinput2=torch.tensor([[1.0,(15.0-ux)/stdx]],dtype=torch.float32)
47 print(forward(myinput) * stdy +uy)
48 print(forward(myinput1) * stdy +uy)
49 print(forward(myinput2) * stdy +uy)
50
51 #ii
52 #iii
53 plt.plot(history)

```

→ tensor([[29.8036]], grad_fn=<AddBackward0>)
 tensor([[25.0533]], grad_fn=<AddBackward0>)
 tensor([[20.3031]], grad_fn=<AddBackward0>)
 [



```

1 #R squared
2 yhat=forward(XX)
3 SS_reg=torch.mean((yhat-Y)**2)
4 SS_reg
5
6 yhat0=torch.mean(Y)

```

```

7 SS_total=torch.mean((yhat0-Y)**2)
8
9 SS_total
10 R_sqr=1-(SS_reg/SS_total)
11 print(R_sqr) #0.544
12
→ tensor(0.5441, grad_fn=<RsubBackward1>)

```

▼ Exercise 3

Do the estimatsion procedure using `torch.nn.Linear(1,1, bias=False)` and an additional bias parameter defined by `torch.tensor`. Model itself should be the same as in Exercise 1.1 and 1.2. (Caution: However, the estimated parameter(s) should not be the exactly the same due to the randomness in the parameter initialization and batch learning.)

Answer the following questions.

i. Calculate \hat{Y} when lstats are given by 5, 10, 15, respectively.

ii. Calculate R^2 .

```

1 design = MS(['lstat'])
2 X = design.fit_transform(Boston)
3 y = Boston['medv']
4 X
5 xx = torch.tensor(np.array(X), dtype=torch.float32)
6 yy = torch.tensor(np.array(y).reshape([-1,1]), dtype=torch.float3
7
8
9
10 ux = torch.mean(xx[:, 1:], axis=0)
11 stdx = torch.std(xx[:, 1:], axis=0)
12 x_normal = (xx[:, 1:]-ux)/stdx # [n,1]
13
14 from torch.utils.data import Dataset, DataLoader, TensorDataset
15
16 dataset = TensorDataset(x_normal,yy)
17 trainloader = DataLoader(dataset=dataset, batch_size=16, shuffle=
18
19 forward = torch.nn.Linear(1, 1, bias=False) #beta: [1,1]
20 b0=torch.tensor(torch.randn([1])), requires_grad=True)
21
22 optimizer = torch.optim.SGD(forward.parameters(), [b0]+list(forward.
23 history = []
24
25 n = len(trainloader.dataset)
26 epochs=100
27 for i in range(epochs):
28   LOSS = 0

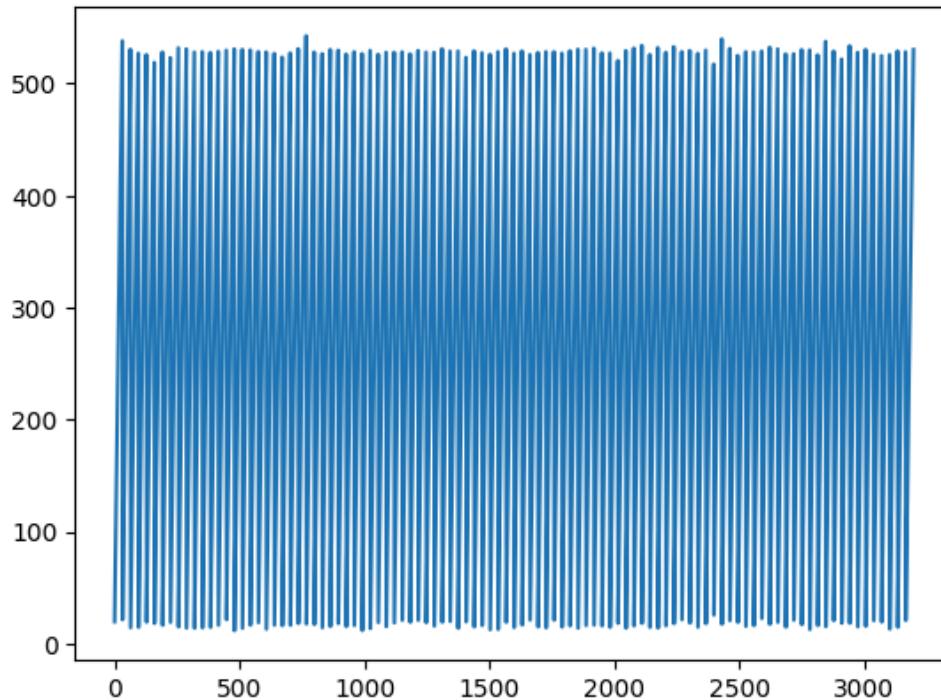
```

```

29   for x, y in trainloader:
30     yhat = forward(x)+b0 #####
31     loss = torch.mean((y-yhat)**2)
32     LOSS += loss*len(x)
33     optimizer.zero_grad()
34     loss.backward()
35     optimizer.step()
36     history.append(LOSS.item()/n)
37
38
39 plt.plot(history)
40
41
42 yhat=forward(x_normal)+b0
43 SS_reg=torch.mean((yhat-yy)**2)
44 SS_reg
45
46 yhat0=torch.mean(yy)
47 SS_total=torch.mean((yhat0-yy)**2)
48
49 SS_total
50 1-(SS_reg/SS_total)

```

→ <ipython-input-27-46a3b57ee70c>:20: UserWarning: To copy construct from a tensor, it is !
 b0=torch.tensor(torch.randn([1]), requires_grad=True)
 tensor(-5.1970, grad_fn=<RsubBackward1>)



▼ 2.1 exercise:

Using the standardized Boston data answer the following questions.

- (a) Using pytorch and customized layer, calculate the train MSE of the following model:

```
1 design=MS(['age','lstat'])
2 X=design.fit_transform(Boston)
3 y=Boston['medv']
4
5 import torch
6
7 xx = torch.tensor(np.array(X), dtype=torch.float32)#[n,3]
8 xx2=xx[:,1:2]**2 #lstat square
9 xx=torch.concat([xx,xx2],axis=1)#[n,4]: 1,lstat,age,lstat2
10
11
12 yy = torch.tensor(np.array(y).reshape([-1,1]), dtype=torch.float3
13
14
15 ux = torch.mean(xx[:, 1:], axis=0)
16 stdx = torch.std(xx[:, 1:], axis=0)
17 xx_pure = (xx[:, 1:]-ux)/stdx # [n,2]
18 xx_normal = torch.concat([xx[:, :1], xx_pure], axis=1)
19 print(xx_normal.shape)
20
21 from torch.utils.data import Dataset, DataLoader, TensorDataset
22 dataset = TensorDataset(xx_normal,yy)
23 trainloader = DataLoader(dataset=dataset, batch_size=16, shuffle=
24
25 forward=torch.nn.Linear(3,1,bias=False)# 설명변수 4개인 셈
26 optimizer = torch.optim.SGD(forward.parameters(),(forward.parameter
27
28 history = []
29
30 n = len(trainloader.dataset)
31 epochs=100
32 for i in range(epochs):
33     LOSS = 0
34     for x, y in trainloader:
35         yhat = forward(x)
36         loss = torch.mean((y-yhat)**2)
37         LOSS += loss*len(x)
38         optimizer.zero_grad()
39         loss.backward()
40         optimizer.step()
41         history.append(LOSS.item()/n)
42
43
44 plt.plot(history)
```

```
→ torch.Size([506, 4])
```

```
RuntimeError Traceback (most recent call last)
<ipython-input-37-072d38811368> in <cell line: 32>()
    33     LOSS = 0
    34     for x, y in trainloader:
--> 35         yhat = forward(x)
    36         loss = torch.mean((y-yhat)**2)
    37         LOSS += loss*len(x)

/usr/local/lib/python3.10/dist-packages/torch/nn/modules/linear.py in forward(self, input)
    115
    116     def forward(self, input: Tensor) -> Tensor:
--> 117         return F.linear(input, self.weight, self.bias)
    118
    119     def extra_repr(self) -> str:

RuntimeError: mat1 and mat2 shapes cannot be multiplied (16x1 and 3x1)
```

다음 단계: [오류 설명](#)

Using the standardized Boston data answer the following questions.

(a) Using pytorch and customized layer, calculate the train MSE of the following model:

medv ~ age + lstat

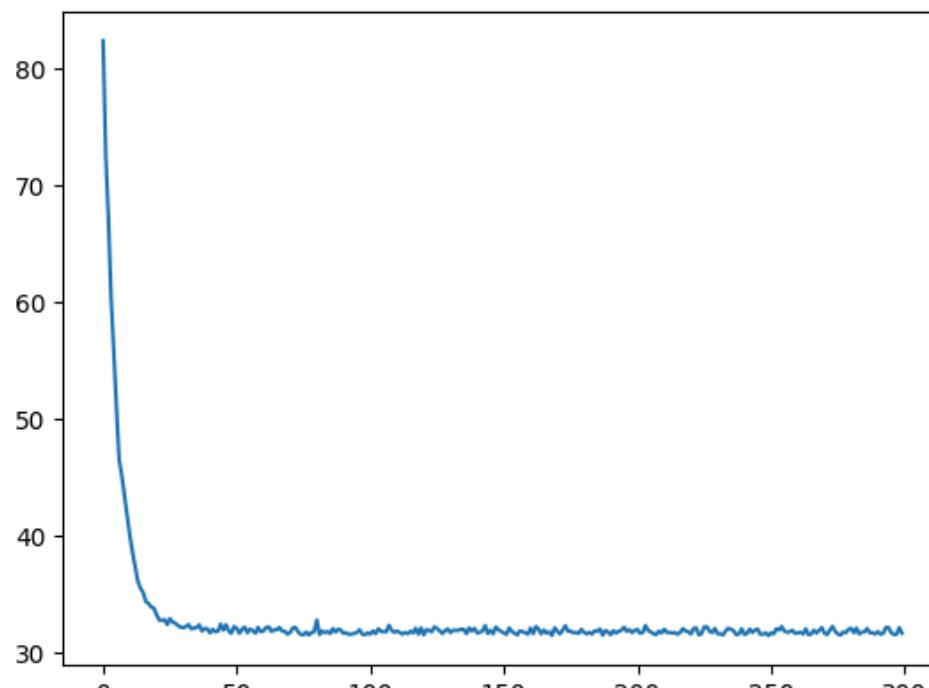
```
1 design=MS(['age','lstat'])
2 X=design.fit_transform(Boston)
3 Y=torch.tensor(Boston['medv'],dtype=torch.float32)
4 X1=torch.tensor(Boston["age"],dtype=torch.float32)
5 X2=torch.tensor(Boston["lstat"],dtype=torch.float32)
6 X=torch.stack([X1,X2],axis=1)
7 #normalization
8 ux=torch.mean(X, axis=0)#[2,](ul,u2)
9 sd=torch.std(X, axis=0)
10 x_norm=(X-ux)/sd
11
12 uy=torch.mean(Y)
13 y_norm=(Y-uy)/torch.std(Y)
14
15 #linear regression
16 class linear_regression(torch.nn.Module):
17     def __init__(self, input_size, output_size): #설명변수 2개 ,반응변수
18
19         super().__init__()
20         self.bias = torch.nn.Parameter(torch.randn([output_size]))
21         self.weight = torch.nn.Parameter(torch.randn([input_size, outp
22     def forward(self,x):
23         yhat = x @ self.weight + self.bias #W 부를 때, 셀프로 지칭
24         return yhat
25
```

```

26 model = linear_regression(2,1) # model = torch.nn.Linear(2, 1, bi
27 print(model.weight)
28
29 dataset = TensorDataset(x_norm,y_norm) #두개의 데이터
30 trainloader = DataLoader(dataset=dataset, batch_size=16, shuffle=
31
32 def criterion(yhat, y):
33     return torch.mean((yhat-y)**2)
34 optimizer = torch.optim.SGD(model.parameters(), lr=0.001)
35
36 iters = 300
37 history = [] #300개의 로스
38 #n=len(trainloader.dataset)
39 for epoch in range(iters):
40     current_epoch_loss = 0
41     for x,y in trainloader: #두번째 for 문 ,x 10개, y 10개, 3개일 때도 있
42
43         yhat = model(x)
44         loss = criterion(yhat, y)
45         current_epoch_loss += loss.item()
46         loss.backward() #최소화하기 위해서
47         optimizer.step() #50번 일어남, decent gradient
48         optimizer.zero_grad()
49     history.append(current_epoch_loss)
50
51 import matplotlib.pyplot as plt
52 plt.plot(history)
53

```

→ Parameter containing:
 tensor([[-0.9624],
 [-0.5362]], requires_grad=True)
 [<matplotlib.lines.Line2D at 0x7cbe2dca9000>]



```

1 Yhat=model(x_norm)
2 #Y_normal.reshape(-1,1)
3 criterion(Yhat,y_norm)#MSE 구하는 방법
4
5 #R-squared
6 SS_reg=torch.mean((Yhat-y_norm)**2)
7 SS_reg
8
9 yhat0=torch.mean(y_norm)
10 SS_total=torch.mean((yhat0-y_norm)**2)
11
12 SS_total
→ tensor(0.9980)

```

(b) Using pytorch and customized layer, calculate the train MSE of the following model:

medv ~ age + lstat + lstat**2

```

1 design=MS(['age','lstat'])
2 X=design.fit_transform(Boston)
3 Y=torch.tensor(Boston['medv'],dtype=torch.float32)
4 X1=torch.tensor(Boston["age"],dtype=torch.float32)
5 X2=torch.tensor(Boston["lstat"],dtype=torch.float32)
6 X3=torch.tensor(Boston["lstat"]**2,dtype=torch.float32)
7 X=torch.stack([X1,X2,X3],axis=1)
8 #normalization
9 ux=torch.mean(X, axis=0)#[3,](ul,u2)
10 sd=torch.std(X, axis=0)
11 x_norm=(X-ux)/sd
12
13 uy=torch.mean(Y)
14 y_norm=(Y-uy)/torch.std(Y)
15
16 model = linear_regression(3,1) # model = torch.nn.Linear(2, 1, bi
17 print(model.weight)
18
19 dataset = TensorDataset(x_norm,y_norm) #두개의 데이터
20 trainloader = DataLoader(dataset=dataset, batch_size=16, shuffle=
21
22 def criterion(yhat, y):
23     return torch.mean((yhat-y)**2)
24 optimizer = torch.optim.SGD(model.parameters(), lr=0.001)
25
26 iters = 300
27 history = [] #300개의 로스
28 #n=len(trainloader.dataset)
29 for epoch in range(iters):

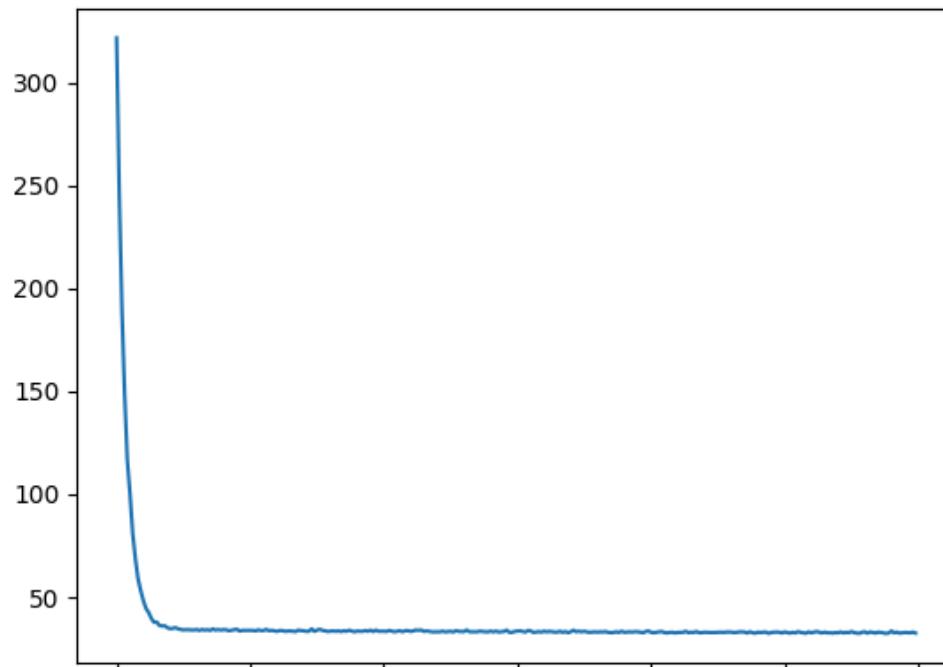
```

```

30 current_epoch_loss = 0
31 for x,y in trainloader: #두번째 for 문 ,x 10개, y 10개, 3개일 때도 있
32
33     yhat = model(x)
34     loss = criterion(yhat, y)
35     current_epoch_loss += loss.item()
36     loss.backward() #최소화하기 위해서
37     optimizer.step() #50번 일어남, decent gradient
38     optimizer.zero_grad()
39     history.append(current_epoch_loss)
40
41 import matplotlib.pyplot as plt
42 plt.plot(history)
43
44

```

↳ Parameter containing:
 tensor([[-1.0802],
 [-0.4141],
 [-2.1306]], requires_grad=True)
 [<matplotlib.lines.Line2D at 0x7cbe2dee80d0>]



```

1 Yhat=model(x_norm)
2 #Y_normal.reshape(-1,1)
3 print(criterion(Yhat,y_norm))#MSE 구하는 방법
4
5 #R-squared
6 SS_reg=torch.mean((Yhat-y_norm)**2)
7 SS_reg
8
9 yhat0=torch.mean(y_norm)
10 SS_total=torch.mean((yhat0-y_norm)**2)

```

11

12 SS_total ##b가 R square 더 크다, MSE는 작음

```
→ tensor(1.0110, grad_fn=<MeanBackward0>)
tensor(0.9980)
```

(d) Repeat (a) and (b) by making use of 70% of data as train set and the remaining 30% as test set.

```

1 train_dataset=TensorDataset(x_norm[:400],yy[:400])
2 test_dataset=TensorDataset(x_norm[400:],yy[400:])
3 trainloader=DataLoader(dataset=train_dataset,batch_size=16,shuffle=True)
4 testloader=DataLoader(dataset=test_dataset,batch_size=16,shuffle=False)

1 #repeat a
2 design=MS(['age','lstat'])
3 X=design.fit_transform(Boston)
4 Y=torch.tensor(Boston['medv'],dtype=torch.float32)
5 X1=torch.tensor(Boston["age"],dtype=torch.float32)
6 X2=torch.tensor(Boston["lstat"],dtype=torch.float32)
7 X=torch.stack([X1,X2],axis=1)
8 #normalization
9 ux=torch.mean(X, axis=0)#[2,](ul,u2)
10 sd=torch.std(X, axis=0)
11 x_norm=(X-ux)/sd
12
13 uy=torch.mean(Y)
14 y_norm=(Y-uy)/torch.std(Y)
15
16
17 model = linear_regression(2,1) # model = torch.nn.Linear(2, 1, bias=True)
18 print(model.weight)
19 train_dataset=TensorDataset(x_norm[:400],yy[:400])
20
21 trainloader=DataLoader(dataset=train_dataset,batch_size=16,shuffle=True)
22 def criterion(yhat, y):
23     return torch.mean((yhat-y)**2)
24 optimizer = torch.optim.SGD(model.parameters(), lr=0.001)
25
26 iters = 300
27 history = [] #300개의 로스
28 #n=len(trainloader.dataset)
29 for epoch in range(iters):
30     current_epoch_loss = 0
31     for x,y in trainloader: #두번째 for 문 ,x 10개, y 10개, 3개일 때도 있음
32
33     yhat = model(x)
34     loss = criterion(yhat, y)
35     current_epoch_loss += loss.item()
36     loss.backward() #최소화하기 위해서
```

```

37     optimizer.step() #50번 일어남, decent gradient
38     optimizer.zero_grad()
39     history.append(current_epoch_loss)
40
41 #test result
42 test_dataset=TensorDataset(x_norm[400:],yy[400:])
43 testloader=DataLoader(dataset=test_dataset,batch_size=16,shuffle=
44
45 #mse
46 Yhat=model(x_norm[400:])
47 print(criterion(Yhat,yy[400:])) #test data에 테스트
48

```

↳ Parameter containing:

```

tensor([-0.5007],
       [ 0.9949], requires_grad=True)
tensor(29.1841, grad_fn=<MeanBackward0>)

```

```

1 #B반복
2
3 design=MS(['age','lstat'])
4 X=design.fit_transform(Boston)
5 Y=torch.tensor(Boston['medv'],dtype=torch.float32)
6 X1=torch.tensor(Boston["age"],dtype=torch.float32)
7 X2=torch.tensor(Boston["lstat"],dtype=torch.float32)
8 X3=torch.tensor(Boston["lstat"]**2,dtype=torch.float32)
9 X=torch.stack([X1,X2,X3],axis=1)
10 #normalization
11 ux=torch.mean(X, axis=0)#[3,](ul,u2)
12 sd=torch.std(X, axis=0)
13 x_norm=(X-ux)/sd
14
15 uy=torch.mean(Y)
16 y_norm=(Y-uy)/torch.std(Y)
17
18 model = linear_regression(3,1) # model = torch.nn.Linear(2, 1, bi
19 print(model.weight)
20
21 train_dataset=TensorDataset(x_norm[:400],yy[:400])
22
23 trainloader=DataLoader(dataset=train_dataset,batch_size=16,shuffl
24
25 #두개의 데이터
26 #10개는 gpu명령, 메모리가 작아서 16으로 하는 게 좋음
27
28 def criterion(yhat, y):
29     return torch.mean((yhat-y)**2)
30 optimizer = torch.optim.SGD(model.parameters(), lr=0.001)
31
32 iters = 300

```

```

33 history = [] #300개의 로스
34 #n=len(trainloader.dataset)
35 for epoch in range(iters):
36     current_epoch_loss = 0
37     for x,y in trainloader: #두번째 for 문 ,x 10개, y 10개, 3개일 때도 있
38
39     yhat = model(x)
40     loss = criterion(yhat, y)
41     current_epoch_loss += loss.item()
42     loss.backward() #최소화하기 위해서
43     optimizer.step() #50번 일어남, decent gradient
44     optimizer.zero_grad()
45     history.append(current_epoch_loss)
46
47 import matplotlib.pyplot as plt
48 plt.plot(history)
49 #mse
50 Yhat=model(x_norm[400:])
51 print(criterion(Yhat,yy[400:])) #test data 에 테스트
52
53 #이번 모델의 MSE가 작아짐
54

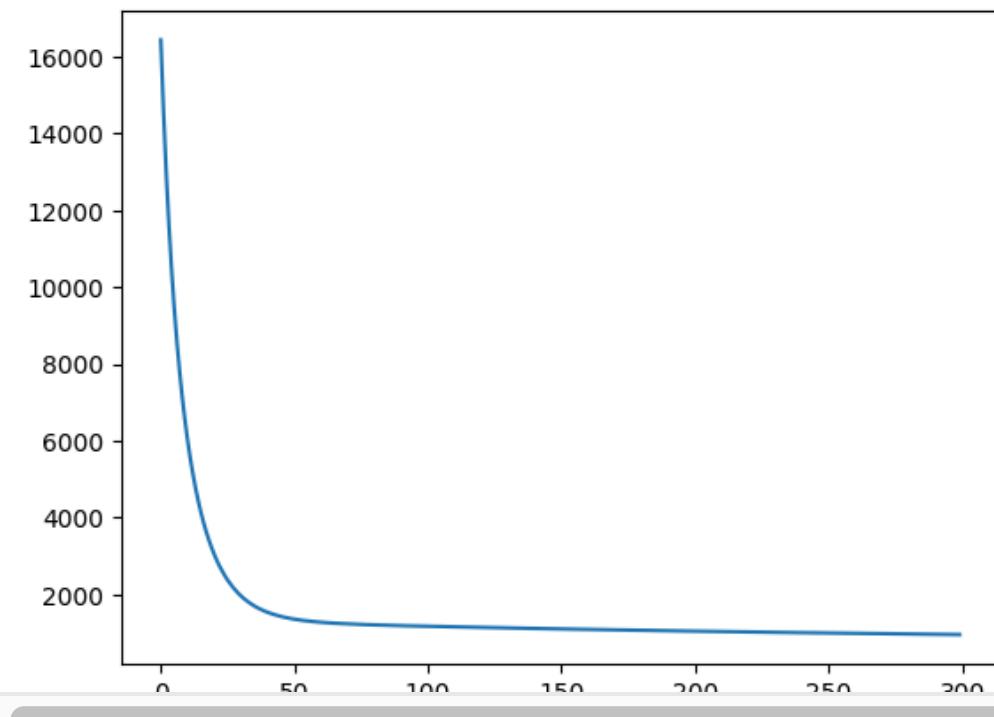
```

→ Parameter containing:

```

tensor([[ 0.5320],
       [ 2.5453],
       [-2.7427]], requires_grad=True)
tensor(26.3213, grad_fn=<MeanBackward0>)

```



▼ 3.1

(a) Using pytorch, calculate the train MSE of the following model:

Sales ~ Advertising + ShelveLoc

```
1 import numpy as np
2 import pandas as pd
3 import statsmodels.api as sm
4 import torch
5 import torch.nn as nn
6 import torch.optim as optim
7 from sklearn.model_selection import train_test_split
8 from sklearn.preprocessing import StandardScaler
9
10 # Load the Carseats dataset
11 Carseats = load_data('Carseats')
12
13 # Helper function for calculating MSE
14 def calculate_mse(y_true, y_pred):
15     return torch.mean((y_true - y_pred) ** 2).item()
16
17 # Helper function for calculating R^2
18 def calculate_r2(y_true, y_pred):
19     ss_total = torch.sum((y_true - torch.mean(y_true)) ** 2)
20     ss_residual = torch.sum((y_true - y_pred) ** 2)
21     return 1 - (ss_residual / ss_total).item()
22
23 # Convert the dataset to PyTorch tensors
24 def prepare_data():
25     X = Carseats[['Advertising', 'ShelveLoc']]
26     y = Carseats['Sales'].values.reshape(-1, 1)
27
28
29     # One-hot encode ShelveLoc
30     X = pd.get_dummies(X, columns=['ShelveLoc'], drop_first=True)
31
32     # Normalize Advertising column
33     scaler = StandardScaler()
34     X['Advertising'] = scaler.fit_transform(X[['Advertising']])
35
36     # Ensure the DataFrame contains only numerical values before c
37     X = X.astype(np.float32)
38     # One-hot encode ShelveLoc
39
40
41     # Normalize Advertising column
42     scaler = StandardScaler()
43     X['Advertising'] = scaler.fit_transform(X[['Advertising']])
44
45     X = torch.tensor(X.values)
46     y = torch.tensor(y, dtype=torch.float32)
47
```

```
48     return X, y
49
50 # Define the model for Sales ~ Advertising + ShelveLoc (Model a)
51 class ModelA(nn.Module):
52     def __init__(self):
53         super(ModelA, self).__init__()
54         self.linear = nn.Linear(3, 1)
55
56     def forward(self, x):
57         return self.linear(x)
58
59 # Define the model for Sales ~ Advertising (Model b)
60 class ModelB(nn.Module):
61     def __init__(self):
62         super(ModelB, self).__init__()
63         self.linear = nn.Linear(1, 1)
64
65     def forward(self, x):
66         return self.linear(x)
67
68 # Train the model
69 def train_model(model, X_train, y_train, num_epochs=1000, lr=0.01):
70     criterion = nn.MSELoss()
71     optimizer = optim.SGD(model.parameters(), lr=lr)
72
73     for epoch in range(num_epochs):
74         model.train()
75         optimizer.zero_grad()
76         y_pred = model(X_train)
77         loss = criterion(y_pred, y_train)
78         loss.backward()
79         optimizer.step()
80
81     return model
82
83 # Train and evaluate the model
84 def evaluate_model(model, X_train, y_train, X_test, y_test):
85     # Calculate MSE on training data
86     model.eval()
87     with torch.no_grad():
88         y_train_pred = model(X_train)
89         train_mse = calculate_mse(y_train, y_train_pred)
90
91     # Calculate MSE on test data
92     y_test_pred = model(X_test)
93     test_mse = calculate_mse(y_test, y_test_pred)
94
95     # Calculate R2 on training data
96     train_r2 = calculate_r2(y_train, y_train_pred)
97
```

```
98     # Calculate R2 on test data
99     test_r2 = calculate_r2(y_test, y_test_pred)
100
101    return train_mse, test_mse, train_r2, test_r2
102
103 # Prepare data
104 X, y = prepare_data()
105
106 # Split into training (70%) and testing (30%) sets
107 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3)
108
109 # (a) Model: Sales ~ Advertising + ShelveLoc
110 model_a = ModelA()
111 trained_model_a = train_model(model_a, X_train, y_train)
112
113 # (b) Model: Sales ~ Advertising
114 X_train_advertising = X_train[:, 0].reshape(-1, 1)
115 X_test_advertising = X_test[:, 0].reshape(-1, 1)
116
117 model_b = ModelB()
118 trained_model_b = train_model(model_b, X_train_advertising, y_train)
119
120 # Evaluate Model (a) and (b)
121 train_mse_a, test_mse_a, train_r2_a, test_r2_a = evaluate_model(trained_model_a)
122 train_mse_b, test_mse_b, train_r2_b, test_r2_b = evaluate_model(trained_model_b)
123 print(train_mse_a, test_mse_a, train_r2_a, test_r2_a)
124
```

→ 5.1499810218811035 4.812638282775879 0.3281272053718567 0.43245571851730347

1 코딩을 시작하거나 AI로 코드를 생성하세요.