

Logistic Regression

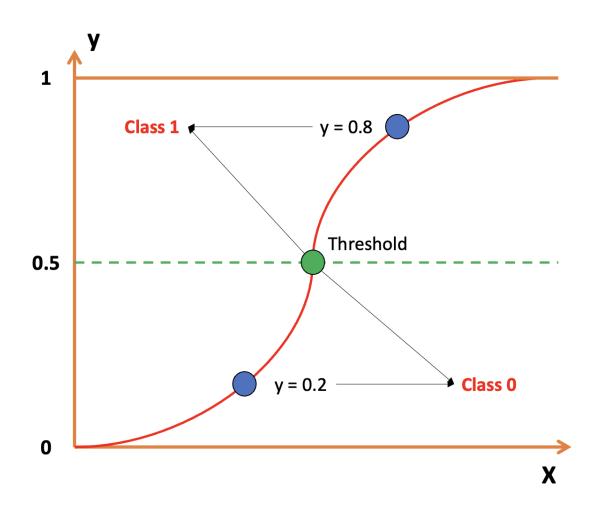
Exercise

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Year 2024 <u>I</u>

Getting Started

Objectives



Our objectives:

- Review the Logistic Regression.
- Practice how to implement Logistic
 Regression with Titanic Survival Prediction
 and Sentiment Analysis problems.

Outline

- > Review
- > Titanic Survival Prediction
- > Sentiment Analysis
- > Question

Review

***** Introduction

Positive

Negative



"Delicious food for an affordable price. Nice view. Fast service. We will definitely be visiting again."



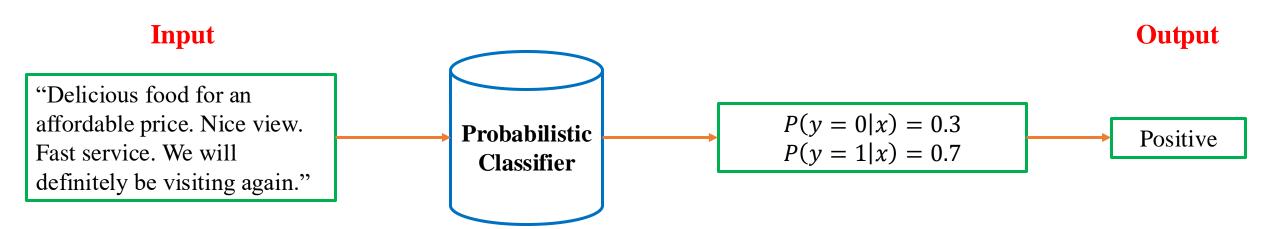
"Food was terrible with unprofessional service. I will never revisit this restaurant again." **Problem Statement:** Given a review, classify it into one of the three classes: Positive, Negative or Neutral.

Input: "Delicious food for an affordable price. Nice view. Fast service. We will definitely be visiting again."

Output: "Positive"

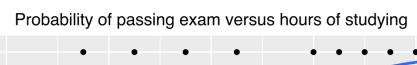
Sentiment Analysis Problem

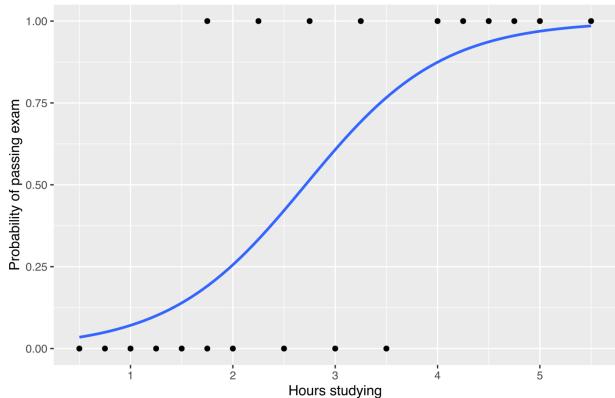
Probabilistic Classifier





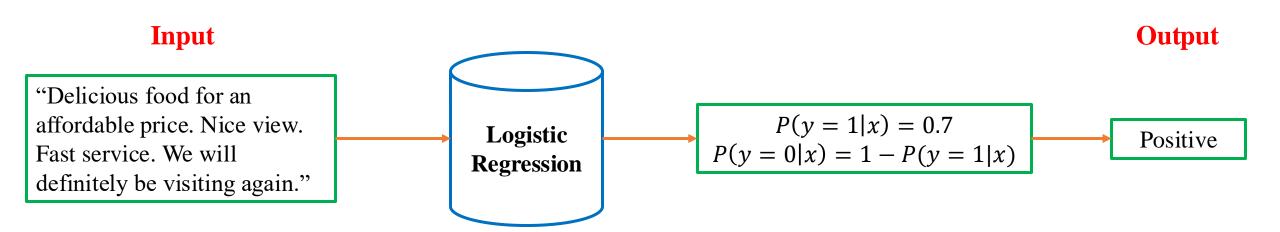
& Logistic Regression





Logistic Regression: A statistical method used for binary classification and probability estimation. This is one of the fundamental tools in ML and statistics that models the relationship between one or more features and binary outcome variable.

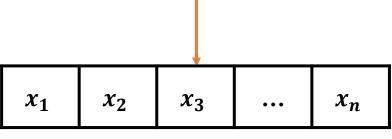
***** Logistic Regression



***** Logistic Regression

Raw Text

"Delicious food for an affordable price. Nice view. Fast service. We will definitely be visiting again."



Features Vector Representation

Training Data

X	y	Features X	x_1	x_2	x_3		x_n
$\chi^{(1)}$	y ⁽¹⁾				<i>x</i> ₃	• • •	~n
$\chi^{(2)}$	y ⁽²⁾			_	\bowtie		
	7	Weights W	w_1	w_2	w_3	•••	w_n
$x^{(3)}$	$y^{(3)}$, , oigitto , ,					ı
	•••			ing	7		4
$\chi^{(n)}$	$y^{(n)}$		169	ming	The bia	s term	b

When make a decision:
$$z = \sum_{i=1}^{n} w_i x_i + b = w \cdot x + b$$

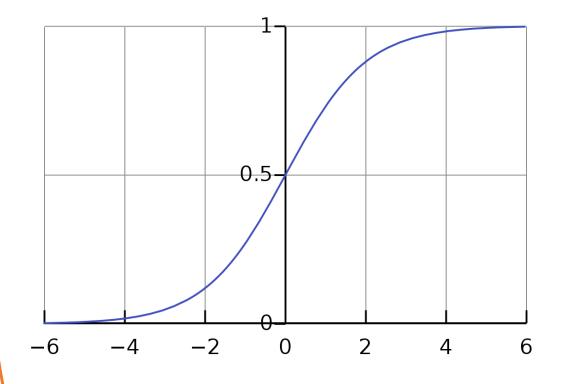
***** Logistic Regression: Sigmoid function

When make a decision:
$$z = \sum_{i=1}^{n} w_i x_i + b = w \cdot x + b$$

The value of this formula ranges from $(-\infty, +\infty)$.

=> Not introduce probability.

To create probability, we will pass z to **sigmoid function.**



$$\sigma(z) = \frac{1}{1 + e^{-z}} = \frac{1}{1 + \exp(-z)}$$

***** Logistic Regression property

 \triangleright We need to make sure the sum of two cases = 1:

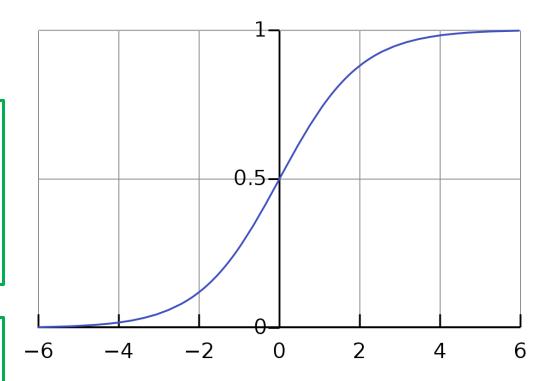
•
$$z = \sum_{i=1}^{n} w_i x_i + b = w \cdot x + b$$

•
$$P(y=1) = \sigma(z) = \frac{1}{1 + \exp(-z)}$$

•
$$P(y = 0) = 1 - \sigma(z) = 1 - \frac{1}{1 + \exp(-z)} = \frac{\exp(-z)}{1 + \exp(-z)}$$

$$1 - \sigma(z) = \frac{\exp(-z)}{1 + \exp(-z)} = \frac{1}{\frac{1}{\exp(-z)} + 1} = \frac{1}{1 + \exp(z)} = \sigma(-z)$$

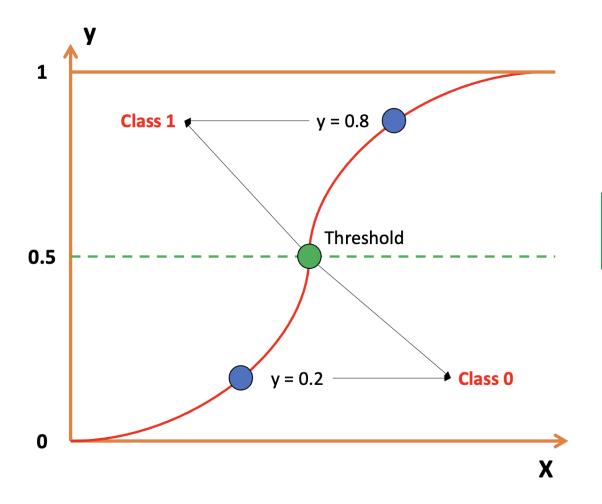
$$\Rightarrow P(y = 0) = 1 - \sigma(z) = \sigma(-z)$$



$$\sigma(z) = \frac{1}{1 + e^{-z}} = \frac{1}{1 + \exp(-z)}$$



***** Logistic Regression Prediction



> When making a prediction:

$$predict(x) = \begin{cases} 1 & if \ P(y=1|x) > threshold \\ 0 & otherwise \end{cases}$$

***** Logistic Regression loss function

•
$$z = \sum_{i=1}^{n} w_i x_i + b = w \cdot x + b$$

•
$$\hat{y} = \sigma(z) = \frac{1}{1 + e^{-z}} = \frac{1}{1 + \exp(-z)}$$

Now we want to measure how different between \hat{y} (prediction) and y (true label) => $L(\hat{y}, y)$

• $p(y|x) = \hat{y}^y (1 - \hat{y})^{1-y}$ (Bernoulli Distribution)

•
$$\log(p(y|x)) = \log(\hat{y}^y (1 - \hat{y})^{1-y})$$

= $\log(\hat{y}^y) + \log((1 - \hat{y})^{1-y})$
= $y\log(\hat{y}) + (1 - y)\log(1 - \hat{y})$

• $L(\hat{y}, y) = -\log(p(y|x)) = -[y\log(\hat{y}) + (1-y)\log(1-\hat{y})]$ => Cross-entropy loss.

Case 1 (Correct prediction): $\hat{y} = 0.7$ and y = 1

$$L(\hat{y}, y) = -\log(p(y|x))$$

$$= -[y\log(\hat{y}) + (1 - y)\log(1 - \hat{y})]$$

$$= -\log(\hat{y}) = -\log(0.7) = 0.36$$

Case 2 (Wrong prediction): $\hat{y} = 0.7$ and y = 0

$$L(\hat{y}, y) = -\log(p(y|x))$$

$$= -[y\log(\hat{y}) + (1-y)\log(1-\hat{y})]$$

$$= -\log(1-\hat{y}) = -\log(0.3) = 1.2$$

Logistic Regression objective

Our objective is to find the optimal weights and bias (theta) that minimize the loss function:

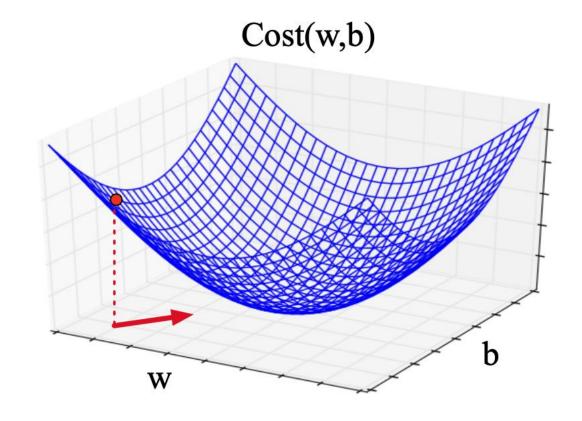
$$\hat{\theta} = arg\min_{\theta} \frac{1}{n} \sum_{i=1}^{n} L(\hat{y}^i, y^i)$$

For each step, compute the gradient and update the current theta:

•
$$\nabla_{\theta_S} L = \frac{1}{N} X^{i^T} (\hat{y}^i - y^i)$$

• $\theta_{S+1} = \theta_S - \eta \nabla_{\theta_S} L$

$$\bullet \quad \theta_{s+1} = \theta_s - \eta \nabla_{\theta_s} L$$



Gradient Descent

***** Logistic Regression objective

For each step, compute the gradient and update the current theta:

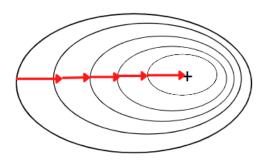
•
$$\nabla_{\theta_S} L = \frac{1}{N} X^{i^T} (\hat{y}^i - y^i)$$

• $\theta_{S+1} = \theta_S - \eta \nabla_{\theta_S} L$

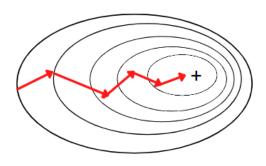
$$\bullet \quad \theta_{S+1} = \theta_S - \eta \nabla_{\theta_S} L$$

- **Stochastic GD:** batch_size = 1
- **Mini-Batch GD:** 1 < batch_size < N
- **Batch GD:** batch_size = N

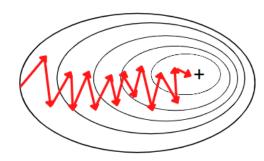
Batch Gradient Descent



Mini-Batch Gradient Descent



Stochastic Gradient Descent





***** Training Logistic Regression

- \rightarrow 1) Pick a sample (x, y) from training data
 - 2) Compute output \hat{y}

$$\downarrow z = \boldsymbol{\theta}^T \boldsymbol{x} = \boldsymbol{x}^T \boldsymbol{\theta} \qquad \hat{y} = \sigma(z) = \frac{1}{1 + e^{-z}}$$

3) Compute loss

$$L(\hat{y}, y) = (-y\log\hat{y} - (1-y)\log(1-\hat{y}))$$

4) Compute derivative

$$\nabla_{\boldsymbol{\theta}} L = \boldsymbol{x}(\hat{y} - y)$$

5) Update parameters

$$\boldsymbol{\theta} = \boldsymbol{\theta} - \eta \nabla_{\boldsymbol{\theta}} L$$

 η is learning rate

```
def sigmoid_function(z):
    return 1 / (1 + np.exp(-z))
def predict(X, theta):
    return sigmoid_function( np.dot(X.T, theta) )
def loss_function(y_hat, y):
    return -y*np.log(y_hat) - (1 - y)*np.log(1 - y_hat)
def compute_gradient(X, y_hat, y):
    return X*(y_hat - y)
def update(theta, lr, gradient):
    return theta - lr*gradient
# compute output
y_hat = predict(X, theta)
# compute loss
                                     # Given X and y
loss = loss_function(y_hat, y)
# compute mean of gradient
gradient = compute_gradient(X, y_hat, y)
# update
                                                16
theta = update(theta, lr, gradient)
```

Petal_Length	Petal_Width	Label
1.4	0.2	0
1.5	0.2	0
3	1.1	1
4.1	1.3	1

1) Pick a sample
$$(x, y)$$
 from training data

2) Compute output \hat{y}

$$\downarrow z = \boldsymbol{\theta}^T \boldsymbol{x} = \boldsymbol{x}^T \boldsymbol{\theta} \qquad \hat{y} = \sigma(z) = \frac{1}{1 + e^{-z}}$$

3) Compute loss

Dataset

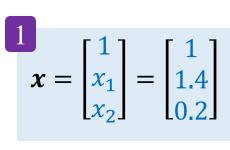
$$L(\hat{y}, y) = (-y\log\hat{y} - (1-y)\log(1-\hat{y}))$$

4) Compute derivative

$$\nabla_{\boldsymbol{\theta}} L = \boldsymbol{x}(\hat{y} - y)$$

5) Update parameters

$$\boldsymbol{\theta} = \boldsymbol{\theta} - \eta \nabla_{\boldsymbol{\theta}} L$$



Given
$$\boldsymbol{\theta} = \begin{bmatrix} b \\ w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} 0.1 \\ 0.5 \\ -0.1 \end{bmatrix}$$

$$\eta = 0.01$$

Input
$$x$$

$$\theta = \begin{bmatrix} 0.1 \\ 0.5 \\ -0.1 \end{bmatrix}$$
Model
$$\hat{y} = \sigma(\theta^T x) = 0.6856$$

$$Label$$

$$y = 0$$

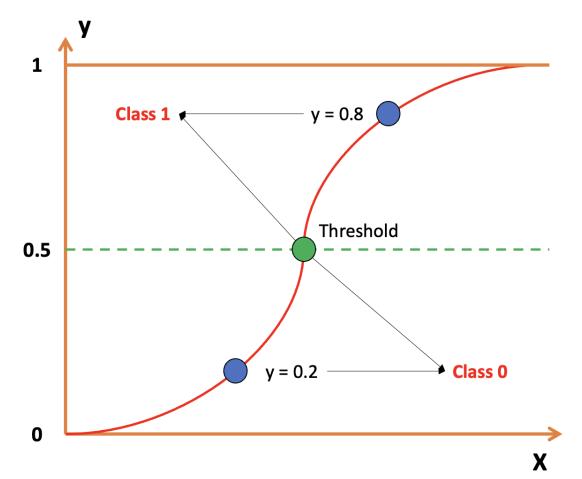
$$Loss$$

$$L = 1.1573$$

$$\nabla_{\theta} L = \mathbf{x}(\hat{y} - y) = \begin{bmatrix} 1 \\ 1.4 \\ 0.2 \end{bmatrix} [0.6856] = \begin{bmatrix} 0.6856 \\ 0.9599 \\ 0.1371 \end{bmatrix} = \begin{bmatrix} L'_b \\ L'_{w_1} \\ L'_{w_2} \end{bmatrix}$$

$$\mathbf{\theta} - \eta \mathbf{L}_{\mathbf{\theta}}' = \begin{bmatrix} 0.1 \\ 0.5 \\ -0.1 \end{bmatrix} - \eta \begin{bmatrix} 0.6856 \\ 0.9599 \\ 0.1371 \end{bmatrix} = \begin{bmatrix} 0.093 \\ 0.499 \\ -0.101 \end{bmatrix}$$
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& Logistic Regression



Logistic Regression (LR)

Sigmoid function

$$z = b_0 + \sum_{i=1}^{n_features} b_i x_i$$

$$sigmoid(z) = \frac{1}{1 + e^{-z}}$$

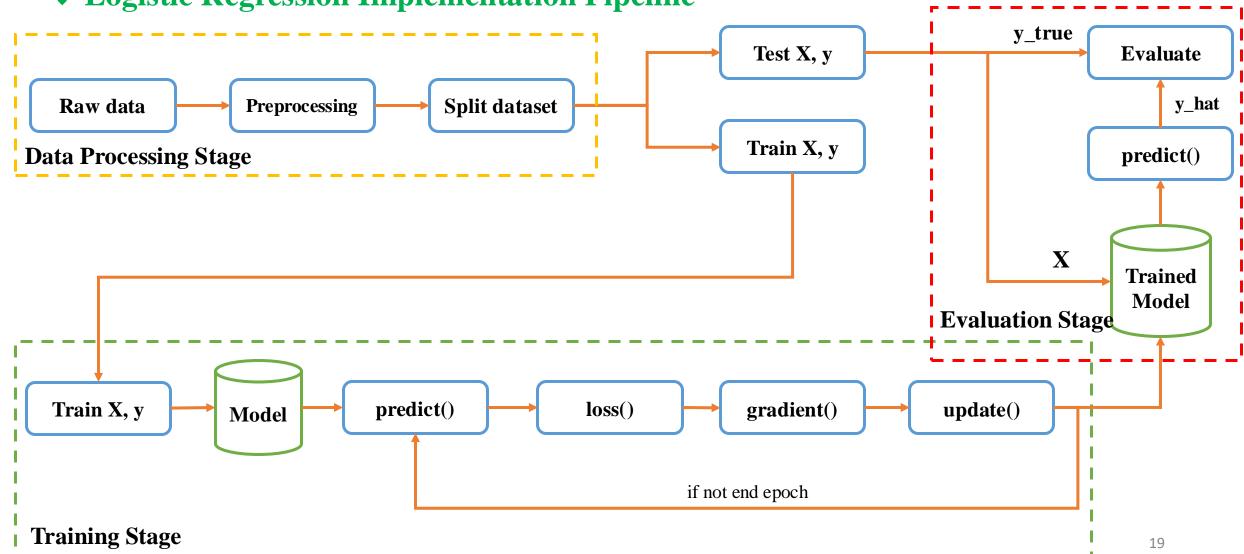
Binary Cross Entropy:

$$L(\hat{y}, y) = -\frac{1}{N} [y \log(\hat{y}) + (1 - y) \log(1 - \hat{y})]$$

Gradient:

$$\nabla_{\theta} L = \frac{1}{N} X^T (\hat{\mathbf{y}} - \mathbf{y})$$

***** Logistic Regression Implementation Pipeline



Short Quiz

Câu 1: Trong Logistic Regression, hàm nào được sử dụng để biến đổi đầu ra của một phép tính tuyến tính thành xác suất?

- A. Hàm Sigmoid.
- B. Hàm ReLU.
- C. Hàm Softmax.
- D. Hàm Tanh.

Câu 2: Tại sao Logistic Regression không phù hợp cho các bài toán hồi quy liên tục?

- A. Vì Logistic Regression chỉ dự đoán giá trị nhị phân hoặc xác suất.
- B. Vì Logistic Regression quá phức tạp cho dữ liệu liên tục.
- C. Vì Logistic Regression không thể tối ưu hóa trọng số.
- D. Vì Logistic Regression yêu cầu dữ liệu không có nhiễu.

Câu 3: Trong Logistic Regression, tham số nào được tối ưu hóa để giảm thiểu lỗi dự đoán?

- A. Xác suất đầu ra y_hat.
- B. Trọng số w và bias b.
- C. Tham số Sigmoid σ .
- D. Giá trị nhãn y.

Titanic Survival Prediction

Titanic Survival Prediction

***** Introduction

Description: Given <u>Titanic Survival dataset</u>, build a Logistic Regression model to determine whether a passenger was survived or not in the Titanic incident.

PassengerId	Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Title	Survived
1	3	0	22	1	0	7.25	0	0	0
2	1	1	38	1	0	71.2833	1	1	1
3	3	1	26	0	0	7.925	0	2	1
4	1	1	35	1	0	53.1	0	1	1
5	3	0	35	0	0	8.05	0	0	0
6	3	0	28	0	0	8.4583	2	0	0
7	1	0	54	0	0	51.8625	0	0	0
8	3	0	2	3	1	21.075	0	3	0
9	3	1	27	0	2	11.1333	0	1	1

Titanic Survival Prediction

Dataset information

Passenger I d	Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Title	Survive d
1	3	0	22	1	0	7.25	0	0	0
2	1	1	38	1	0	71.2833	1	1	1
3	3	1	26	0	0	7.925	0	2	1
4	1	1	35	1	0	53.1	0	1	1
5	3	0	35	0	0	8.05	0	0	0
6	3	0	28	0	0	8.4583	2	0	0
7	1	0	54	0	0	51.8625	0	0	0
8	3	0	2	3	1	21.075	0	3	0
9	3	1	27	0	2	11.1333	0	1	1

• Number of samples: 891

• Number of features: 8

• Number of classes: 2

Feature	Description
PassengerID	Dataset Index
Pclass	Ticket class
Sex	Sex
Age	Age in years
SibSp	Number of passenger's siblings / spouses aboard the Titanic
Parch	Number of passenger's parents / children aboard the Titanic
Fare	Passenger fare
Embarked	Port of Embarkation
Title	Passenger title
Survived	Survival

Step 1: Import libraries and read dataset

```
1 import pandas as pd
2 import numpy as np
3 import matplotlib.pyplot as plt
4
5 from sklearn.model_selection import train_test_split
6 from sklearn.preprocessing import StandardScaler
```

	Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Title	Survived
PassengerId									
1	3	0	22.0	1	0	7.2500	0	0	0
2	1	1	38.0	1	0	71.2833	1	1	1
3	3	1	26.0	0	0	7.9250	0	2	1
4	1	1	35.0	1	0	53.1000	0	1	1
5	3	0	35.0	0	0	8.0500	0	0	0
887	2	0	27.0	0	0	13.0000	0	5	0
888	1	1	19.0	0	0	30.0000	0	2	1
889	3	1	28.0	1	2	23.4500	0	2	0
890	1	0	26.0	0	0	30.0000	1	0	1
891	3	0	32.0	0	0	7.7500	2	0	0

891 rows x 9 columns

Step 2: Get dataset information

```
1 df.info()
<class 'pandas.core.frame.DataFrame'>
Int64Index: 891 entries, 1 to 891
Data columns (total 9 columns):
    Column
             Non-Null Count
                            Dtype
    Pclass 891 non-null
                            int64
             891 non-null
                            int64
    Sex
             891 non-null
                            float64
    Age
    SibSp 891 non-null
                            int64
    Parch
             891 non-null
                            int64
    Fare
             891 non-null
                            float64
    Embarked 891 non-null
                            int64
    Title
             891 non-null
                            int64
    Survived 891 non-null
                            int64
dtypes: float64(2), int64(7)
memory usage: 69.6 KB
```

Titanic Survival Prediction

Step 2: Get dataset information

1 df.describe()

	Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Title	Survived
count	891.000000	891.000000	891.000000	891.000000	891.000000	891.000000	891.000000	891.000000	891.000000
mean	2.308642	0.352413	29.361582	0.523008	0.381594	32.204208	0.359147	0.936027	0.383838
std	0.836071	0.477990	13.019697	1.102743	0.806057	49.693429	0.638707	1.725341	0.486592
min	1.000000	0.000000	0.420000	0.000000	0.000000	0.000000	-1.000000	0.000000	0.000000
25%	2.000000	0.000000	22.000000	0.000000	0.000000	7.910400	0.000000	0.000000	0.000000
50%	3.000000	0.000000	28.000000	0.000000	0.000000	14.454200	0.000000	0.000000	0.000000
75%	3.000000	1.000000	35.000000	1.000000	0.000000	31.000000	1.000000	2.000000	1.000000
max	3.000000	1.000000	80.000000	8.000000	6.000000	512.329200	2.000000	16.000000	1.000000

Step 3: Split X, y

Pclass	Sex	Age	SibSp	Parch	Fare	Embarked	Title
3	0	22	1	0	7.25	0	0
1	1	38	1	0	71.2833	1	1
3	1	26	0	0	7.925	0	2
1	1	35	1	0	53.1	0	1
3	0	35	0	0	8.05	0	0

	Survived
	0
	1
	1
	1
a	0
رابر	<u> </u>

Split raw dataset to X, y

- ❖ X: first 8 columns (except PassengerID)
- ❖ y: last column

```
dataset = df.to_numpy().astype(np.float64)
```

$$X, y = dataset[:, :-1], dataset[:, -1]$$

Step 3: Split X, y (add intercepts)

```
z = b_0 + \sum_{i=1}^{n\_features} b_i x_i
```

Currently our X only has n_features, thus we need to add b (intercept)

```
1 print(X.shape)
```

(891, 8)

shape[1] == 8 means 8 features

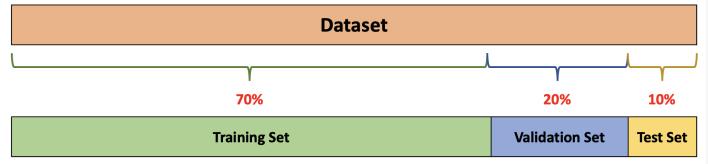
```
# Column
O Pclass
Sex
Age
SibSp
Parch
Fare
Embarked
Title
```

New shape of X after adding intercepts:

```
1 print(X_b.shape)
(891, 9)
```

Titanic Survival Prediction

Step 4: Split train, val, test set

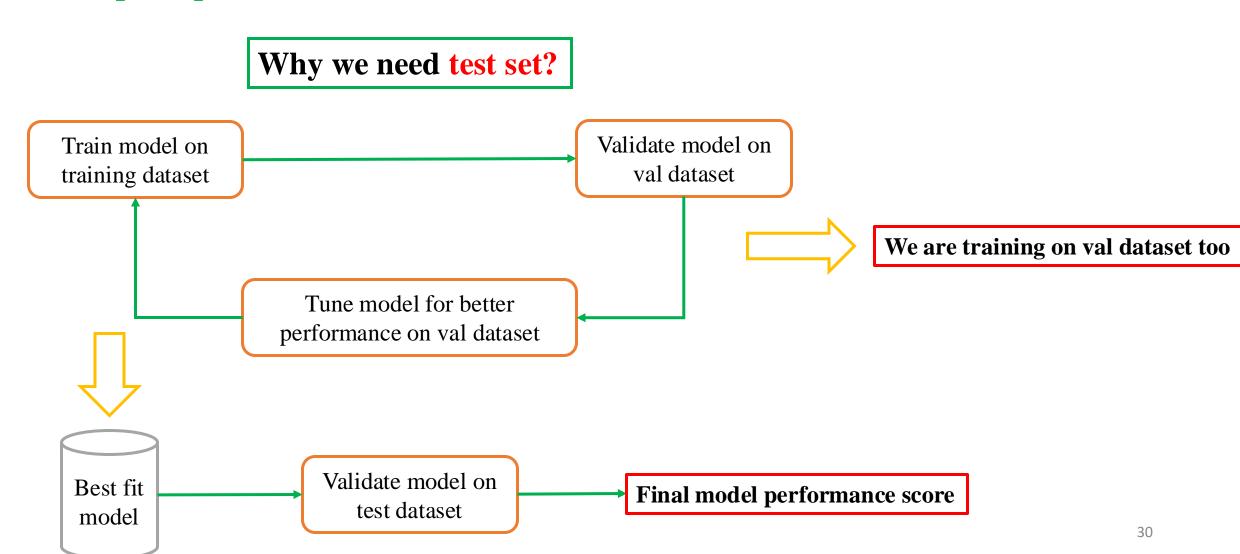


```
1 \text{ val size} = 0.2
 2 test size = 0.125
 3 random_state = 2
 4 is shuffle = True
 6 X_train, X_val, y_train, y_val = train_test_split(
      X_b, y,
      test_size=val_size,
       random_state=random_state,
       shuffle=is shuffle
10
11)
12
13 X_train, X_test, y_train, y_test = train_test_split(
      X_train, y_train,
15
      test size=test size,
       random state=random state.
16
17
       shuffle=is_shuffle
18)
```

```
1 print(f'Number of training samples: {X_train.shape[0]}')
2 print(f'Number of val samples: {X_val.shape[0]}')
3 print(f'Number of test samples: {X_test.shape[0]}')
```

```
Number of training samples: 623
Number of val samples: 179
Number of test samples: 89
```

Step 4: Split train, val, test set



Step 5: Normalization

Using sklearn.preprocessing.StandardScaler() to scale all values in dataset.

$$z=rac{x_i-\mu}{\sigma}$$

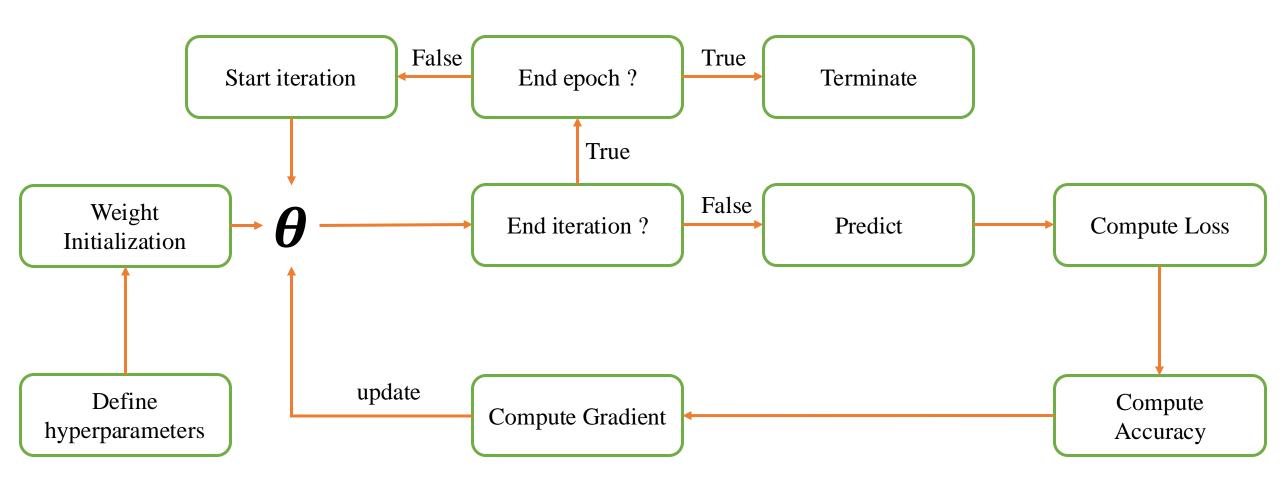
```
1 normalizer = StandardScaler()
2 X_train = normalizer.fit_transform(X_train)
3 X_val = normalizer.transform(X_val)
4 X_test = normalizer.transform(X_test)
```

Note: We only use the train set to fit the scaler.

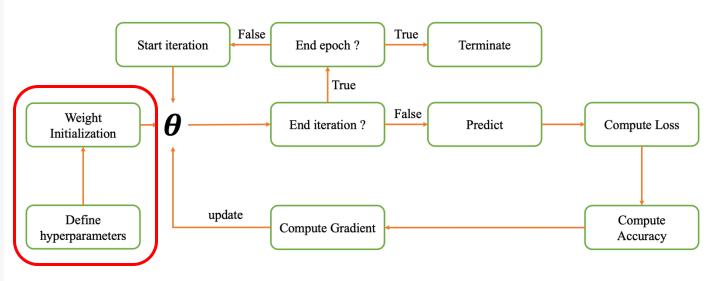
1 X train

```
array([[ 0.82313781, -0.75449952, -0.09246773, ..., -0.5944735 , -0.56180558, 0. ],
[-0.37502774, 1.3253819 , -0.40715477, ..., -0.5944735 , 0.64719226, 0. ],
[ 0.82313781, -0.75449952, -0.80051356, ..., -0.5944735 , -0.56180558, 0. ],
...,
[-1.57319329, -0.75449952, 3.29041791, ..., 0.91104272, -0.56180558, 0. ],
[-1.57319329, -0.75449952, -0.09246773, ..., -0.5944735 , -0.56180558, 0. ],
[-1.57319329, -0.75449952, -0.09246773, ..., -0.5944735 , -0.56180558, 0. ]]
```

Step 6: Training



Step 6: Training



Define essential hyperparameters and initialize weights.

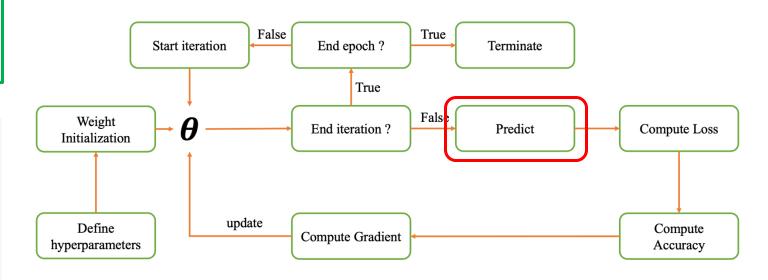
Step 6: Training

Hypothesis function

```
• z = b_0 + \sum_{i=1}^{n\_features} b_i x_i

• y_{hat} = h(z) = sigmoid(z) = \frac{1}{1+e^{-z}}
```

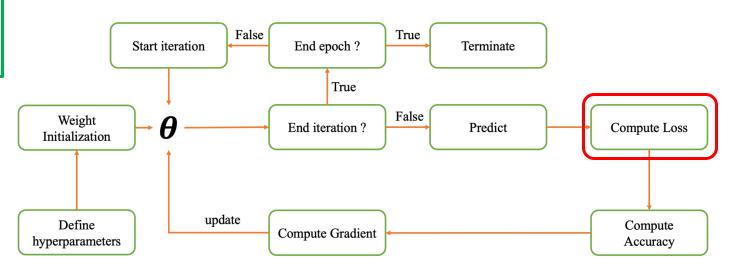
```
1 def sigmoid(z):
2    return 1 / (1 + np.exp(-z))
3
4
5 def predict(X, theta):
6    dot_product = np.dot(X, theta)
7    y_hat = sigmoid(dot_product)
8
9    return y_hat
```



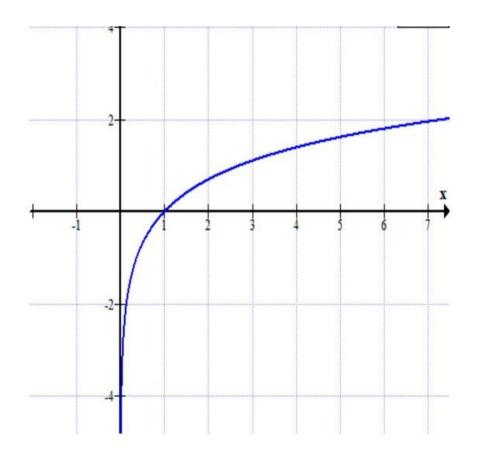
Step 6: Training

Logistic Regression Loss (Cross-entropy)

$$L(\hat{y}, y) = -\frac{1}{N} \sum_{i=1}^{N} y_i \log(\hat{y}_i) + (1 - y_i) \log(1 - \hat{y}_i)$$



Step 6: Training



```
1 def loss(y_hat, y):
      y_hat = np.clip(
           y_hat, 1e-7, 1 - 1e-7
 4
      return (
           -y * \
          np.log(y_hat) - (1 - y) * 
 9
           np.log(1 - y hat)
10
       .mean()
```

 \rightarrow Can cause nan if $\log(0)$.

Avoid prediction values too small by limiting the value range.

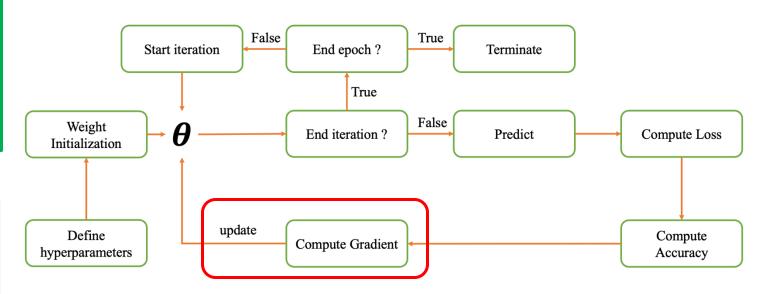
Step 6: Training

• Gradient computation formula:

$$\nabla_{\theta} L = \frac{1}{N} X^T (\hat{\mathbf{y}} - \mathbf{y})$$

• Weights update formula:

$$\theta = \theta - \eta \nabla_{\theta} L$$

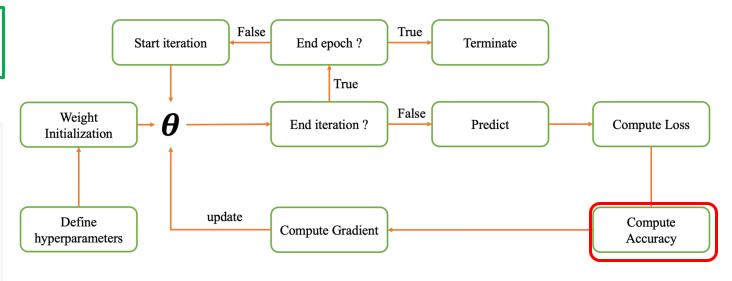


Step 6: Training

Accuracy Formula

```
accuracy = \frac{true\_predictions}{n\_samples}
```

```
1 def compute_accuracy(X, y, theta):
2     y_hat = predict(X, theta).round()
3     acc = (y_hat == y).mean()
4
5     return acc
```



Step 6: Training

Line 6: Loop over number of epochs.

Line 7, 8, 9, 10: Declare empty lists to stor batche accuracies, losses of train and val sets.

```
6 for epoch in range(epochs):
       train batch losses = []
      train batch accs = []
      val batch losses = []
      val batch accs = []
11
12
       for i in range(0, X train.shape[0], batch size):
13
           X i = X train[i:i+batch size]
14
          y i = y train[i:i+batch size]
15
16
           y hat = predict(X i, theta)
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update theta(theta, gradient, lr)
20
           train batch losses.append(train loss)
21
22
           train acc = compute accuracy(X train, y train, theta)
23
           train batch accs.append(train acc)
24
25
           y val hat = predict(X val, theta)
26
           val loss = compute loss(y val hat, y val)
27
           val batch losses.append(val loss)
28
29
           val acc = compute accuracy(X val, y val, theta)
30
           val batch accs.append(val acc)
31
32
      train batch loss = sum(train batch losses) / len(train batch losses)
33
      val batch loss = sum(val batch losses) / len(val batch losses)
34
      train batch acc = sum(train batch accs) / len(train batch) accs)
       val batch acc = sum(val batch accs) / len(val batch accs)
35
```

Step 6: Training

Line 12: Loop over number of batches (based on batch size).

Line 13, 14: Get X and y data of current batch.

```
6 for epoch in range(epochs):
       train batch losses = []
      train batch accs = []
      val batch losses = []
      val batch accs = []
10
11
       for i in range(0, X train.shape[0], batch size):
13
           X i = X train[i:i+batch size]
14
          y i = y train[i:i+batch size]
15
16
           y hat = predict(X i, theta)
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update theta(theta, gradient, lr)
20
           train batch losses.append(train loss)
21
22
           train acc = compute accuracy(X train, y train, theta)
23
           train batch accs.append(train acc)
24
25
           y val hat = predict(X val, theta)
26
           val loss = compute loss(y val hat, y val)
27
           val batch losses.append(val loss)
28
           val acc = compute_accuracy(X_val, y_val, theta)
29
30
           val batch accs.append(val acc)
31
32
      train batch loss = sum(train batch losses) / len(train batch losses)
      val batch loss = sum(val batch losses) / len(val batch losses)
33
34
      train batch acc = sum(train batch accs) / len(train batch) accs)
       val batch acc = sum(val batch accs) / len(val batch accs)
35
```

Step 6: Training

Line 16: Do prediction on X_i and theta.

Line 17: Compute the loss of y_hat and y_i.

Line 18: Compute the gradient.

Line 19: Update theta using the computed gradient.

```
6 for epoch in range(epochs):
       train batch losses = []
       train batch accs = []
       val batch losses = []
10
       val batch accs = []
11
12
       for i in range(0, X train.shape[0], batch size):
13
           X i = X train[i:i+batch size]
14
          y i = y train[i:i+batch size]
15
16
           y hat = predict(X i, theta)
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update theta(theta, gradient, lr)
20
           train batch losses.append(train loss)
21
22
           train acc = compute accuracy(X train, y train, theta)
23
           train batch accs.append(train acc)
24
25
           y val hat = predict(X val, theta)
26
           val loss = compute loss(y val hat, y val)
27
           val batch losses.append(val loss)
28
29
           val acc = compute accuracy(X val, y val, theta)
30
           val batch accs.append(val acc)
31
32
       train batch loss = sum(train batch losses) / len(train batch losses)
       val batch loss = sum(val batch losses) / len(val batch losses)
33
34
       train batch acc = sum(train batch accs) / len(train batch accs)
       val batch acc = sum(val batch accs) / len(val batch accs)
35
```

Step 6: Training

From line 20 to line 30: Compute and store accuracies and losses on train and val sets.

```
6 for epoch in range(epochs):
       train batch losses = []
      train batch accs = []
      val batch losses = []
      val batch accs = []
10
11
12
       for i in range(0, X train.shape[0], batch size):
13
           X i = X train[i:i+batch size]
14
          y i = y train[i:i+batch size]
15
16
           y hat = predict(X i, theta)
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update theta(theta, gradient, lr)
           train_batch_losses.append(train_loss)
21
22
           train acc = compute accuracy(X train, y train, theta)
23
           train batch accs.append(train acc)
24
25
           y val hat = predict(X val, theta)
           val loss = compute loss(y val hat, y val)
26
27
           val batch losses.append(val loss)
28
           val acc = compute accuracy(X val, y val, theta)
29
30
           val batch accs.append(val acc)
31
32
      train batch loss = sum(train batch losses) / len(train batch losses)
33
      val batch loss = sum(val batch losses) / len(val batch losses)
34
      train batch acc = sum(train batch accs) / len(train batch accs)
       val batch acc = sum(val batch accs) / len(val batch accs)
35
```

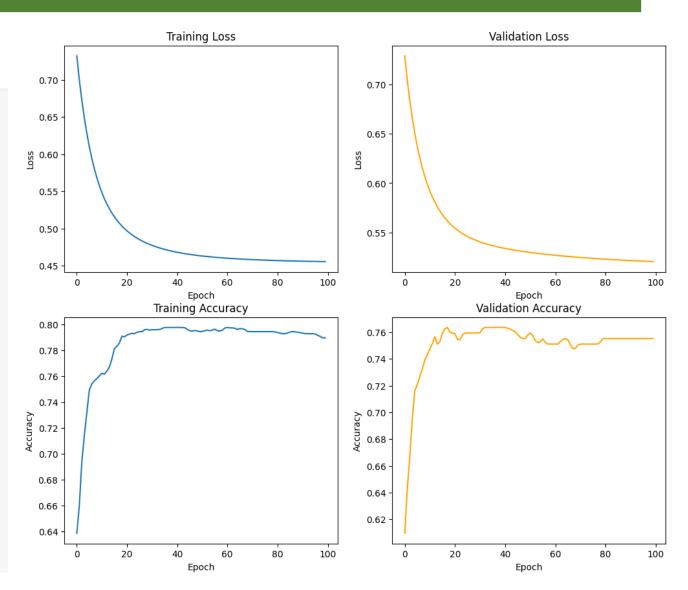
Step 6: Training

From line 32 to line 35: Compute and store batch accuracies and losses of train and val sets.

```
6 for epoch in range(epochs):
       train batch losses = []
      train batch accs = []
      val batch losses = []
10
      val batch accs = []
11
12
       for i in range(0, X train.shape[0], batch size):
13
           X i = X train[i:i+batch size]
14
          y i = y train[i:i+batch size]
15
           y hat = predict(X_i, theta)
16
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update theta(theta, gradient, lr)
20
           train batch losses.append(train loss)
21
22
           train acc = compute accuracy(X train, y train, theta)
23
           train batch accs.append(train acc)
24
25
           y val hat = predict(X val, theta)
26
           val loss = compute loss(y val hat, y val)
27
           val batch losses.append(val loss)
28
           val acc = compute_accuracy(X_val, y_val, theta)
29
30
           val batch accs.append(val acc)
32
      train batch loss = sum(train batch losses) / len(train batch losses)
33
      val batch loss = sum(val batch losses) / len(val batch losses)
       train batch acc = sum(train batch accs) / len(train batch accs)
       val batch acc = sum(val batch accs) / len(val batch accs)
35
```

Step 6: Training (Visualization)

```
1 fig, ax = plt.subplots(2, 2, figsize=(12, 10))
 2 ax[0, 0].plot(train losses)
 3 ax[0, 0].set(xlabel='Epoch', ylabel='Loss')
 4 ax[0, 0].set title('Training Loss')
 5
 6 ax[0, 1].plot(val losses, 'orange')
 7 ax[0, 1].set(xlabel='Epoch', ylabel='Loss')
 8 ax[0, 1].set title('Validation Loss')
 9
10 ax[1, 0].plot(train accs)
11 ax[1, 0].set(xlabel='Epoch', ylabel='Accuracy')
12 ax[1, 0].set title('Training Accuracy')
13
14 ax[1, 1].plot(val accs, 'orange')
15 ax[1, 1].set(xlabel='Epoch', ylabel='Accuracy')
16 ax[1, 1].set title('Validation Accuracy')
17
18 plt.show()
```



Step 7: Evaluation

```
accuracy = \frac{true\_predictions}{n\_samples}
```

```
1 def compute_accuracy(X, y, theta):
2     y_hat = predict(X, theta).round()
3     acc = (y_hat == y).mean()
4
5     return acc
```

```
1 # Val set
2 val_set_acc = compute_accuracy(X_val, y_val, theta)
3 print('Evaluation on validation set:')
4 print(f'Accuracy: {val_set_acc}')
```

Evaluation on validation set: Accuracy: 0.770949720670391

```
1 # Test set
2 test_set_acc = compute_accuracy(X_test, y_test, theta)
3 print('Evaluation on test set:')
4 print(f'Accuracy: {test_set_acc}')
```

Evaluation on test set: Accuracy: 0.7752808988764045

AI VIETNAM All-in-One Course (TA Session)

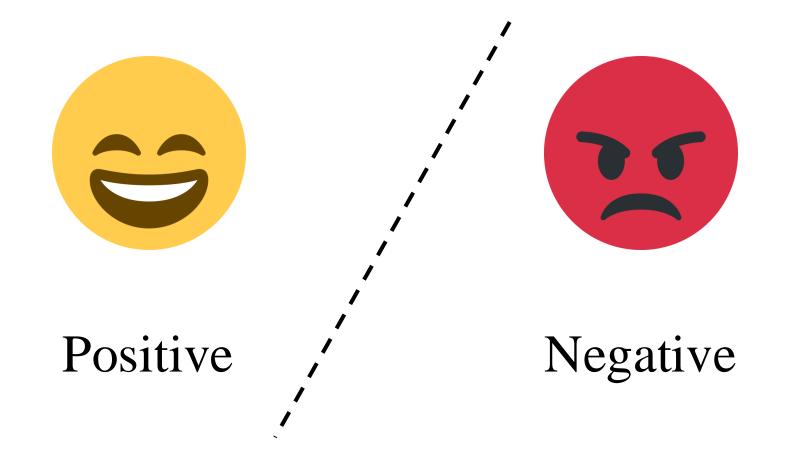
QUIZ

AI VIETNAM All-in-One Course (TA Session)

Sentiment Analysis

***** Introduction

Description: Given <u>Twitter Sentiment Analysis</u>, build a Logistic Regression model to determine whether a tweet (text) has a positive sentiment or not.



Step 1: Import libraries

```
1 import pandas as pd
2 import numpy as np
3 import re
4 import nltk
5 import matplotlib.pyplot as plt
6
7 from sklearn.model_selection import train_test_split
8 from sklearn.preprocessing import StandardScaler
9 from nltk.tokenize import TweetTokenizer
10 from collections import defaultdict
```



Step 2: Read dataset

	label	tweet
id		
1	0	#fingerprint #Pregnancy Test https://goo.gl/h1
2	0	Finally a transparant silicon case ^^ Thanks t
3	0	We love this! Would you go? #talk #makememorie
4	0	I'm wired I know I'm George I was made that wa
5	1	What amazing service! Apple won't even talk to
7916	0	Live out loud #lol #liveoutloud #selfie #smile
7917	0	We would like to wish you an amazing day! Make
7918	0	Helping my lovely 90 year old neighbor with he
7919	0	Finally got my #smart #pocket #wifi stay conne
7920	0	Apple Barcelona!!! #Apple #Store #BCN #Barcelo

1 df.info()

Sentiment Analysis

Step 3: Get dataset information

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 7920 entries, 1 to 7920
Data columns (total 2 columns):
    Column Non-Null Count
                            Dtype
    label 7920 non-null
                            int64
 0
                            object
    tweet 7920 non-null
dtypes: int64(1), object(1)
memory usage: 185.6+ KB
```

1 df.describe()

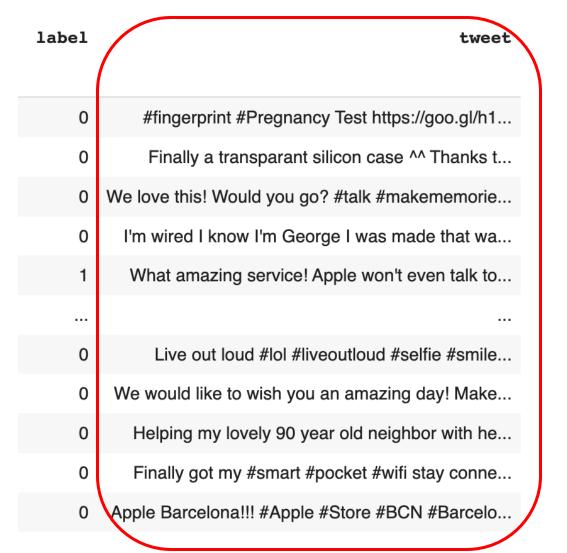
label

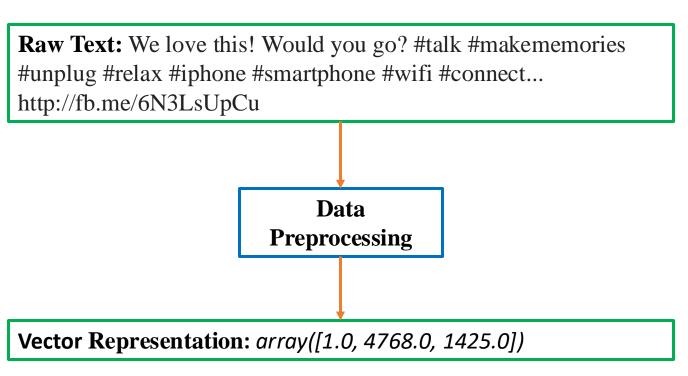
count	7920.000000
mean	0.255808
std	0.436342
min	0.000000
25%	0.000000
50%	0.000000
75%	1.000000
max	1.000000

AI VIETNAM All-in-One Course (TA Session)

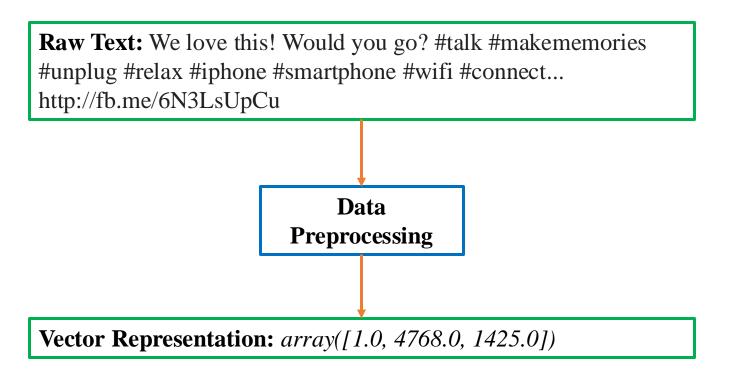
Sentiment Analysis

Step 4: Data preprocessing



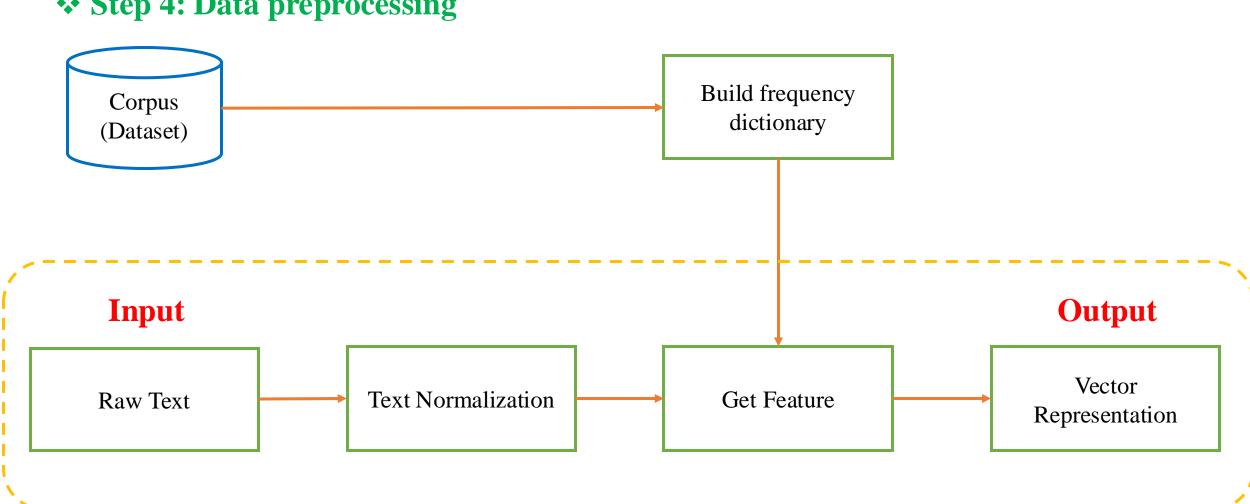


Step 4: Data preprocessing

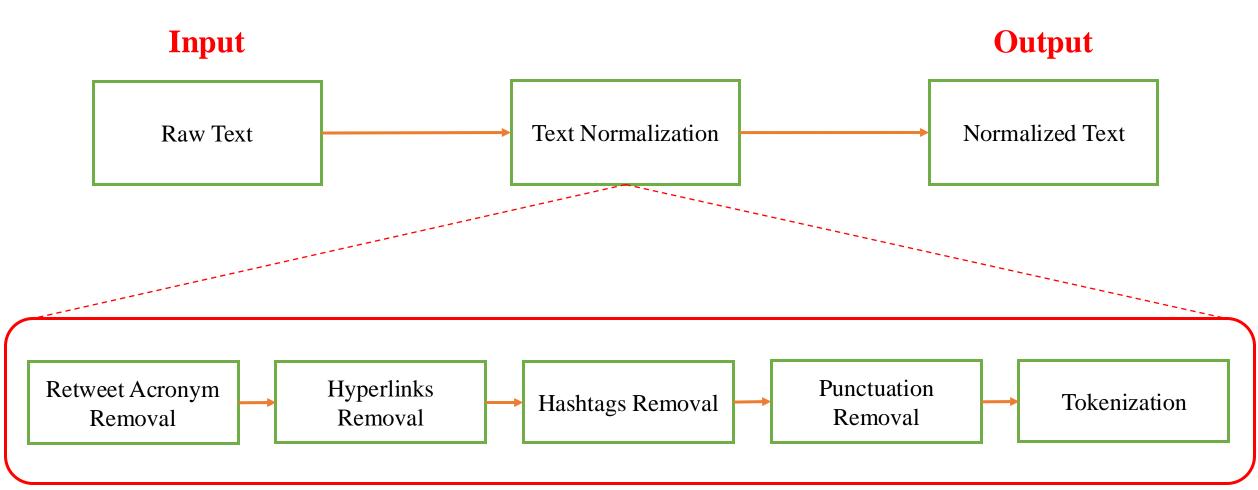


Vector Representation Meaning012BiasPositive Word CountNegative Word Count

Step 4: Data preprocessing



Step 4: Data preprocessing



Step 4: Data preprocessing

Retweet Acronym Removal: Remove

"RT" at the start of the string

```
1 text = "RT Hello World"
2 text = re.sub(r'^RT[\s]+', '', text
3 print(text)
```

Hello World

Hyperlinks Removal: Remove all hyperlinks in the string.

Hashtag Removal: Remove all hashtag symbols "#".

```
1 text = "#xinchao, #hello, #konnichiwa"
2 text = re.sub(r'[^\w\s]', '', text)
3 print(text)
```

xinchao hello konnichiwa

Tokenization: Tokenize the string into list of tokens (list of words).

```
1 text = "hello world"
2 tokenizer = TweetTokenizer(
3          preserve_case=False,
4          strip_handles=True,
5          reduce_len=True
6 )
7 text_tokens = tokenizer.tokenize(text)
8 print(text_tokens)
```

Step 4: Data preprocessing

```
1 def text normalize(text):
      # Retweet old acronym "RT" removal
      text = re.sub(r'^RT[\s]+', '', text)
 4
 5
      # Hyperlinks removal
      text = re.sub(r'https?:\/\/.*[\r\n]*', '', text)
 6
       # Punctuation removal
 8
      text = re.sub(r'[^\w\s]', '', text)
10
11
      # Tokenization
12
      tokenizer = TweetTokenizer(
13
          preserve case=False,
14
           strip handles=True,
15
           reduce len=True
16
17
      text tokens = tokenizer.tokenize(text)
18
19
      return text tokens
```

```
1 text = """We love this! Would you go?
 2 #talk #makememories #unplug
 3 #relax #iphone #smartphone #wifi #connect...
 4 http://fb.me/6N3LsUpCu
 5 """
 6 text = text normalize(text)
 7 text
['we',
'love',
'this',
'would',
 'you',
 'go',
'talk',
 'makememories',
'unplug',
 'relax',
'iphone',
 'smartphone',
 'wifi',
 'connect']
                                             57
```

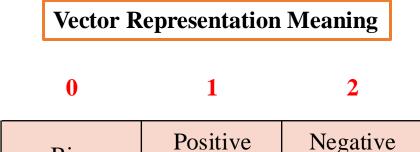
Step 4: Data preprocessing

Raw Text: We love this! Would you go? #talk #makememories #unplug #relax #iphone #smartphone #wifi #connect... http://fb.me/6N3LsUpCu

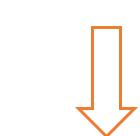
Data

Preprocessing

Vector Representation: *array*([1.0, 4768.0, 1425.0])



Word Count



Bias

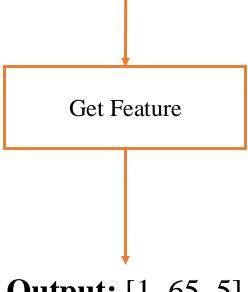
Build a dictionary containing number of occurences of each word in positive and negative sentences.

Word Count

Step 4: Data preprocessing

```
Build a dictionary containing number of occurences
of each word in both pos and neg sentences:
         ('hello', 'pos'): 10,
          ('hello', 'neg'): 0,
          ('world', 'pos'): 30,
          ('world', 'neg'): 5,
          ('my', 'pos'): 25,
         ('check', 'pos'): 50
```

Input: [hello, world, my, name, is, Thang]



Output: [1, 65, 5]

Step 4: Data preprocessing

```
1 def get_freqs(df):
 2
       freqs = defaultdict(lambda: 0)
 3
       for idx, row in df.iterrows():
 4
           tweet = row['tweet']
 5
           label = row['label']
 6
           tokens = text_normalize(tweet)
           for token in tokens:
 9
               pair = (token, label)
               freqs[pair] += 1
10
11
12
      return freqs
13
14 freqs = get freqs(df)
```

```
{('fingerprint', 0): 4,
 ('pregnancy', 0): 1,
 ('test', 0): 8,
 ('finally', 0): 168,
('a', 0): 727,
 ('transparant', 0): 1,
 ('silicon', 0): 1,
 ('case', 0): 228,
 ('thanks', 0): 94,
('to', 0): 876,
('my', 0): 1227,
 ('uncle', 0): 4,
 ('yay', 0): 63,
 ('sony', 0): 701,
 ('xperia', 0): 54,
 ('s', 0): 38,
 ('sonyexperias', 0): 1,
 ('we', 0): 159,
 ('love', 0): 385,
```

Step 4: Data preprocessing

```
1 def get freqs(df):
      freqs = defaultdict(lambda: 0)
      for idx, row in df.iterrows():
           tweet = row['tweet']
           label = row['label']
           tokens = text normalize(tweet)
           for token in tokens:
               pair = (token, label)
               freqs[pair] += 1
10
11
12
      return freqs
13
14 freqs = get freqs(df)
```

```
class collections.defaultdict(default_factory=None, /[, ...])
```

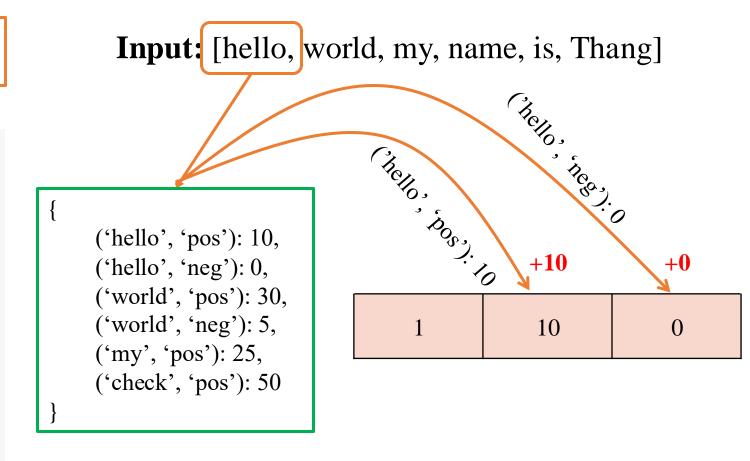
Return a new dictionary-like object. defaultdict is a subclass of the built-in dict class. It overrides one method and adds one writable instance variable. The remaining functionality is the same as for the dict class and is not documented here.

The first argument provides the initial value for the default_factory attribute; it defaults to None. All remaining arguments are treated the same as if they were passed to the dict constructor, including keyword arguments.

defaultdict benefit: Assign a default value for non-existing keys. For e.g., **lambda: 0** will assign value 0 to keys excluded from the dictionary.

Step 4: Data preprocessing

With frequency dictionary, we can create new vector representation for raw texts as following:



Step 4: Data preprocessing

Raw Text: We love this! Would you go? #talk #makememories #unplug #relax #iphone #smartphone #wifi #connect... http://fb.me/6N3LsUpCu

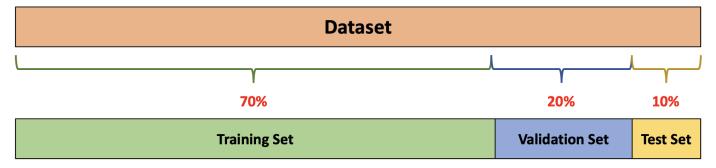
Data Preprocessing

Vector Representation: *array*([1.0, 4768.0, 1425.0])

```
1 X = []
 2 y = []
 3
 4 for idx, row in df.iterrows():
 5
       tweet = row['tweet']
       label = row['label']
       X i = get feature(tweet, freqs)
      X.append(X i)
10
      y.append(label)
11
12 X = np.array(X)
13 y = np.array(y).reshape(-1, 1)
14
15 print(f'X shape: {X.shape}')
16 print(f'y shape: {y.shape}')
```

```
X shape: (7920, 3)
y shape: (7920, 1)
```

Step 5: Split train, val, test set



```
1 val size = 0.2
2 test_size = 0.125
 3 \text{ random state} = 2
 4 is_shuffle = True
 6 X_train, X_val, y_train, y_val = train_test_split(
      Х, у,
      test size=val size,
      random_state=random_state,
10
       shuffle=is shuffle
11)
12
13 X_train, X_test, y_train, y_test = train_test_split(
14
      X_train, y_train,
15
      test_size=test_size,
16
       random state=random state,
17
       shuffle=is_shuffle
18)
```

```
1 print(f'Number of training samples: {X_train.shape[0]}')
2 print(f'Number of val samples: {X_val.shape[0]}')
3 print(f'Number of test samples: {X_test.shape[0]}')
Number of training samples: 5544
Number of val samples: 1584
Number of test samples: 792
```

Step 6: Normalization

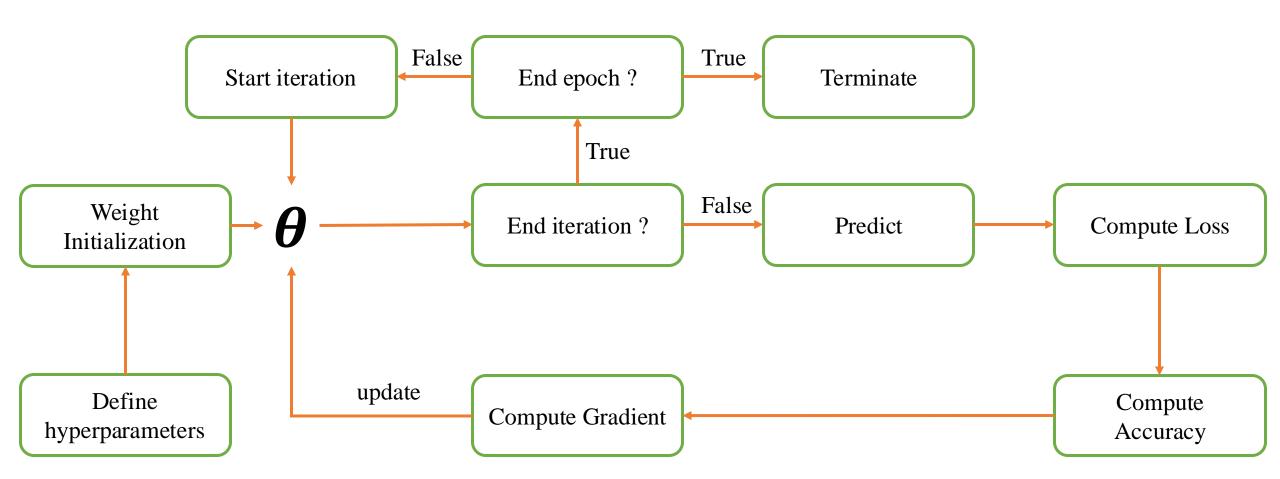
Using sklearn.preprocessing.StandardScaler() to scale all values in dataset.

$$z=rac{x_i-\mu}{\sigma}$$

```
1 normalizer = StandardScaler()
2 X_train[:, 1:] = normalizer.fit_transform(X_train[:, 1:])
3 X_val[:, 1:] = normalizer.transform(X_val[:, 1:])
4 X_test[:, 1:] = normalizer.transform(X_test[:, 1:])
```

```
Note: We only use the train set to fit the scaler.
```

Step 7: Training



Step 7: Training

Define essential functions and hyperparameters

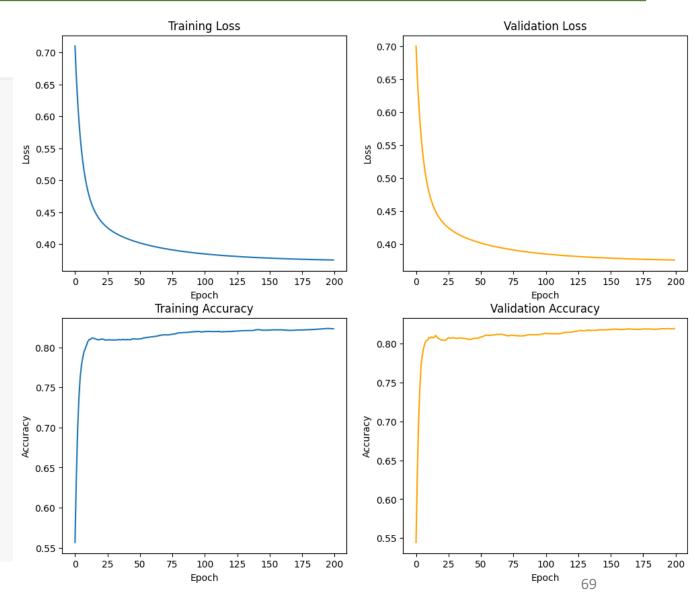
```
1 def sigmoid(z):
      return 1 / (1 + np.exp(-z))
 4 def predict(X, theta):
      dot product = np.dot(X, theta)
      y hat = sigmoid(dot product)
      return y hat
10 def compute loss(y hat, y):
      y hat = np.clip(
          y hat, 1e-7, 1 - 1e-7
12
13
14
15
      return (-y * np.log(y hat) - (1 - y) * np.log(1 - y_hat)).mean()
16
17 def compute_gradient(X, y, y_hat):
18
      return np.dot(
          X.T, (y hat - y)
19
20
      ) / y.size
22 def update theta(theta, gradient, lr):
23
      return theta - lr * gradient
24
25 def compute accuracy(X, y, theta):
      y_hat = predict(X, theta).round()
27
      acc = (y hat == y).mean()
28
                                                            67
      return acc
```

Step 7: Training

```
6 for epoch in range(epochs):
       train batch losses = []
       train batch accs = []
      val batch losses = []
10
      val batch accs = []
11
12
       for i in range(0, X train.shape[0], batch size):
          X i = X train[i:i+batch size]
13
          y i = y train[i:i+batch size]
14
15
          y hat = predict(X i, theta)
16
           train loss = compute loss(y hat, y i)
17
           gradient = compute gradient(X i, y i, y hat)
18
19
           theta = update_theta(theta, gradient, lr)
           train batch losses.append(train loss)
20
21
          train acc = compute accuracy(X_train, y_train, theta)
22
23
           train batch accs.append(train acc)
24
25
          y val hat = predict(X val, theta)
          val loss = compute loss(y val hat, y val)
26
27
           val batch losses.append(val loss)
28
29
           val_acc = compute_accuracy(X_val, y_val, theta)
30
          val batch accs.append(val acc)
31
32
       train batch loss = sum(train batch losses) / len(train batch losses)
      val batch loss = sum(val batch losses) / len(val batch losses)
33
       train batch acc = sum(train batch accs) / len(train batch accs)
34
      val batch acc = sum(val batch accs) / len(val batch accs)
35
```

Step 7: Training (Visualization)

```
1 fig, ax = plt.subplots(2, 2, figsize=(12, 10))
 2 ax[0, 0].plot(train losses)
 3 ax[0, 0].set(xlabel='Epoch', ylabel='Loss')
 4 ax[0, 0].set title('Training Loss')
 6 ax[0, 1].plot(val losses, 'orange')
 7 ax[0, 1].set(xlabel='Epoch', ylabel='Loss')
 8 ax[0, 1].set title('Validation Loss')
 9
10 ax[1, 0].plot(train accs)
11 ax[1, 0].set(xlabel='Epoch', ylabel='Accuracy')
12 ax[1, 0].set title('Training Accuracy')
13
14 ax[1, 1].plot(val accs, 'orange')
15 ax[1, 1].set(xlabel='Epoch', ylabel='Accuracy')
16 ax[1, 1].set title('Validation Accuracy')
17
18 plt.show()
```



Step 8: Evaluation

```
accuracy = \frac{true\_predictions}{n\_samples}
```

```
1 def compute_accuracy(X, y, theta):
2     y_hat = predict(X, theta).round()
3     acc = (y_hat == y).mean()
4
5     return acc
```

```
1 # Val set
2 val_set_acc = compute_accuracy(X_val, y_val, theta)
3 print('Evaluation on validation set:')
4 print(f'Accuracy: {val_set_acc}')
```

Evaluation on validation set: Accuracy: 0.821969696969697

```
1 # Test set
2 test_set_acc = compute_accuracy(X_test, y_test, theta)
3 print('Evaluation on test set:')
4 print(f'Accuracy: {test_set_acc}')
```

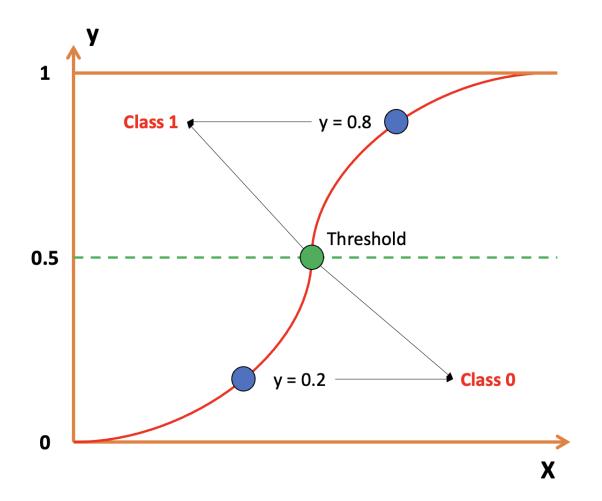
Evaluation on test set: Accuracy: 0.84343434343434

AI VIETNAM All-in-One Course (TA Session)

Summarization and QA

Summarization

Content



In this lecture, we have discussed:

- What is Logistic Regression? How does it work? How to train it?
- Practice how to implement Logistic
 Regression with Titanic Survival Prediction
 and Sentiment Analysis problems.

Question

