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Description: Multiclass Classification on Soybean Dataset
             This code was adapted from course material by Tommi Jaakola (MIT)
# utilities
from util import *
# scikit-learn libraries
from sklearn.svm import SVC
from sklearn import metrics
# output code functions
def generate_output_codes(num_classes, code_type) :
   Generate output codes for multiclass classification.
   For one-versus-all
       num classifiers = num_classes
       Each binary task sets one class to +1 and the rest to -1.
       R is ordered so that the positive class is along the diagonal.
   For one-versus-one
       num classifiers = num classes choose 2
       Each binary task sets one class to +1, another class to -1, and the rest to
0.
       R is ordered so that
         the first class is positive and each following class is successively negat
ive
         the second class is positive and each following class is successively nega
tie
         etc
   Parameters
       num classes -- int, number of classes
                      -- string, type of output code
       code_type
                        allowable: 'ova', 'ovo'
   Returns
                      -- numpy array of shape (num classes, num classifiers),
                        output code
   ### ======= TODO : START ======= ###
    # part a: generate output codes
    # hint : initialize with np.ones(...) and np.zeros(...)
   if code_type == "ova":
       # basically an identity matrix but the zeros are -1's
       # each class gets to be the star (value 1) only once.
       R = -np.ones((num_classes, num_classes)) + 2*np.identity(num_classes)
   elif code_type == "ovo" :
       # each classifier only deals with two classes
       n_choose_2 = int((num_classes-1)*num_classes/float(2))
       R = np.zeros((num classes, n choose 2))
       column = 0
       for posRow in range(num classes) :
           negRow = posRow + 1
           while negRow < num_classes :
    R[posRow, column] = 1</pre>
               R[negRow, column] = -1
               negRow += 1
               column += 1
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else: R = None
   ### ====== ###
   return R
def load_code(filename) :
   Load code from file.
   Parameters
      filename -- string, filename
   # determine filename
   import util
   dir = os.path.dirname(util.__file__)
f = os.path.join(dir, '..', 'data', filename)
   # load data
   with open(f, 'r') as fid:
       data = np.loadtxt(fid, delimiter=",")
   return data
def test output codes():
   R act = generate output codes(3, 'ova')
   R_act = generate_output_codes(3, 'ovo')
   # loss functions
def compute_losses(loss_type, R, discrim_func, alpha=2) :
   Given output code and distances (for one example), compute losses (for each clas
s).
   hamming : Loss = (1 - sign(z)) / 2
   sigmoid : Loss = 1 / (1 + exp(alpha * z))
   logistic : Loss = log(1 + exp(-alpha * z))
   Parameters
                  -- string, loss function
   allowable: 'hamming', 'sigmoid', 'logistic'
-- numpy array of shape (num_classes, num_classifiers)
       loss_type
                    output code
       discrim_func -- numpy array of shape (num_classifiers,)
                   distance of sample to hyperplanes, one per classifier
       alpha
                  -- float, parameter for sigmoid and logistic functions
   Returns
       losses
                 -- numpy array of shape (num classes,), losses
   # element-wise multiplication of matrices of shape (num classes, num classifiers
)
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# tiled matrix created from (vertically) repeating discrim func num classes time
   z = R * np.tile(discrim func, (R.shape[0],1)) # element-wise
   # compute losses in matrix form
if loss_type == 'hamming' :
       losses = np.abs(1 - np.sign(z)) * 0.5
   elif loss_type == 'sigmoid' :
       losses = 1./(1 + np.exp(alpha * z))
   elif loss_type == 'logistic' :
       # compute in this way to avoid numerical issues # log(1 + exp(-alpha * z)) = -log(1 / (1 + exp(-alpha * z)))
       eps = np.spacing(1) # numpy spacing(1) = matlab eps
val = 1./(1 + np.exp(-alpha * z))
       losses = -np.log(val + eps)
       raise Exception("Error! Unknown loss function!")
    # sum over losses of binary classifiers to determine loss for each class
   losses = np.sum(losses, 1) # sum over each row
   return losses
def hamming losses(R, discrim func) :
   Wrapper around compute losses for hamming loss function.
   return compute_losses('hamming', R, discrim_func)
def sigmoid_losses(R, discrim_func, alpha=2) :
   Wrapper around compute losses for sigmoid loss function.
   return compute_losses('sigmoid', R, discrim_func, alpha)
def logistic_losses(R, discrim_func, alpha=2) :
   Wrapper around compute_losses for logistic loss function.
   return compute_losses('logistic', R, discrim_func, alpha)
# classes
class MulticlassSVM :
   def __init__(self, R, C=1.0, kernel='linear', **kwargs) :
       Multiclass SVM.
       Attributes
                   -- numpy array of shape (num classes, num classifiers)
                     output code
                   -- list of length num_classifiers
                      binary classifiers, one for each column of R
           classes -- numpy array of shape (num_classes,) classes
       Parameters
                   -- numpy array of shape (num_classes, num_classifiers)
                      output code
                   -- numpy array of shape (num_classifiers,1) or float
                     penalty parameter C of the error term
           kernel -- string, kernel type
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see SVC documentation
       kwargs -- additional named arguments to SVC
    num classes, num classifiers = R.shape
    # store output code
    self.R = R
    # use first value of C if dimension mismatch
        if len(C) != num classifiers :
            raise Warning ("dimension mismatch between R and C " +
                             "==> using first value in C")
            C = np.ones((num_classifiers,)) * C[0]
    except :
        C = np.ones((num classifiers,)) * C
    # set up and store classifier corresponding to jth column of R
    self.svms = [None for _ in xrange(num_classifiers)]
    for j in xrange(num classifiers) :
        svm = SVC(kernel=kernel, C=C[j], **kwargs)
        self.svms[j] = svm
def fit(self, X, y) :
    Learn the multiclass classifier (based on SVMs).
    Parameters
          -- numpy array of shape (n,d), features
            -- numpy array of shape (n,), targets
    Returns
    self -- an instance of self
    classes = np.unique(y)
    num_classes, num_classifiers = self.R.shape
    if Ten(classes) != num classes :
        raise Exception('num_classes mismatched between R and data')
                              # keep track for prediction
    self.classes = classes
    # part c: train binary classifiers
    # HERE IS ONE WAY (THERE MAY BE OTHER APPROACHES)
    for classifier in range(num_classifiers):
        # keep two lists, pos_ndx and neg_ndx, that store indices of examples to classify as pos / neg for current binary task
        pos_ndx = np.zeros(0,dtype=int) #store row
        neg_ndx = np.zeros(0,dtype= int)
        # for each class C
        for i in range(len(self.classes)) :
    # a) find indices for which examples have class equal to C
         [use np.nonzero(CONDITION)[0]]p
    # b) update pos_ndx and neg_ndx based on output code R[i,j]
         where i = class index, j = classifier index
  if self.R[i, classifier] == 1:
                rows = np.nonzero(y == self.classes[i])[0]
            pos_ndx = np.append(pos_ndx, rows)
if self.R[i, classifier] == -1:
                rows = np.nonzero(y == self.classes[i])[0]
                neg_ndx = np.append(neg_ndx, rows)
    # set X_train using X with pos_ndx and neg_ndx
        train_index = np.append(pos_ndx,neg_ndx)
        X_train = (X[train_index,:])
    # set y train using y with pos ndx and neg ndx
        y_train = np.append(np.ones(len(pos_ndx)), -np.ones(len(neg_ndx)))
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y train should contain only {+1,-1}
       # train the binary classifier
           self.svms[classifier].fit(X train, y train)
       return self
       ### ======= ###
   def predict(self, X, loss_func=hamming_losses) :
       Predict the optimal class.
       Parameters
                    -- numpy array of shape (n,d), features
           loss func -- loss function
                      allowable: hamming losses, logistic losses, sigmoid losses
       Returns
                    -- numpy array of shape (n,), predictions
       n,d = X.shape
       num classes, num classifiers = self.R.shape
       # setup predictions
       y = np.zeros(n)
       ### ======= ###
       # part d: predict multiclass class
       # HERE IS ONE WAY (THERE MAY BE OTHER APPROACHES)
       # for each example
       discrim func = np.zeros(n)
          predict distances to hyperplanes using SVC.decision function(...)
       for svm in self.svms :
           distance = svm.decision function(X)
           discrim_func = np.vstack((discrim_func, distance))
          find class with minimum loss (be sure to look up in self.classes)
           if you have a choice between multiple occurrences of the minimum values,
           use the index corresponding to the first occurrence
       for row in range(n):
           losses = loss func(self.R, discrim func[1:,row])
           pred_class_ndx = np.argmin(losses) # index of minimum loss
           y[row] = self.classes[pred class ndx]
       ### ====== TODO : END ====== ###
       return y
def main() :
   # load data
   converters = {35: ord} # label (column 35) is a character
train_data = load_data("soybean_train.csv", converters)
test_data = load_data("soybean_test.csv", converters)
   num classes = 15
   ### ======= ###
   # part b : generate output codes
   test output codes()
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# graph
    z = np.arange(-2, 2, 0.1)
    # exponential : Loss = exp(z)
    \#expo = np.exp(-z)
    #plt.plot(z, expo, label = "exponential loss")
     #plt.legend()
    #plt.show()
     # hamming : Loss = (1 - sign(z)) / 2
    hamming = np.abs(1 - np.sign(z)) * 0.5
    # sigmoid : Loss = 1 / (1 + exp(alpha * z))
sig1 = 1./(1 + np.exp(1 * z))
sig2 = 1./(1 + np.exp(2 * z))
     # logistic: Loss = log(1 + exp(-alpha * z))
    alpha = 1
    eps = np.spacing(1) # numpy spacing(1) = matlab eps
     val = \frac{1}{1} / (\frac{1}{1} + np.exp(-1 * z))
    log1 = -np.log(val + eps)
    alpha = 2
    eps = np.spacing(1) # numpy spacing(1) = matlab eps
    val = 1./(1 + np.exp(-2 * z))
    log2 = -np.log(val + eps)
    plt.plot(z, hamming, label = "hamming")
plt.plot(z, sig1, label = "sigmoid, alpha = 1")
plt.plot(z, sig2, label = "sigmoid, alpha = 2")
plt.plot(z, log1, label = "logistic, alpha = 1")
plt.plot(z, log2, label = "logistic, alpha = 1")
    plt.plot(z, log2, label = "logistic, alpha = 2")
    plt.legend()
    plt.show()
    # parts c-e : train component classifiers, make predictions,
                     compare output codes and loss functions
     # use generate_output_codes(...) to generate OVA and OVO codes
    loss_func_list = [hamming_losses, sigmoid_losses, logistic_losses]
    R list = [generate output codes(num classes, 'ova'),generate output codes(num cl
asses, 'ovo'), load_code("R1.csv"), load_code("R2.csv")]
code_itr = iter(['ova','ovo','R1','R2']*3)
# use load_code(...) to load random codes
    import warnings
    warnings.filterwarnings("ignore",category=DeprecationWarning)
     # for each output code and loss function
    for loss func in loss func list:
         for R in R_list :
         train a multiclass SVM on training data and evaluate on test data
         setup the binary classifiers using the specified parameters from the handout
              clf = MulticlassSVM(R = R, kernel='poly', degree = 4, coef0 = 1, gamma =
 1.0)
              clf.fit(train_data.X, train_data.y)
              pred = clf.predict(test_data.X, loss_func=loss_func)
              print '-
              print
              print str(loss_func)
              print code_itr.next()
              print "support vecs:1 " + str(clf.svms[0].support
              print "support vecs:2 " + str(clf.svms[1].support_)
              num_errors = sum(pred != test_data.y)
              print "number of erros: " + str(num_errors)
    # if you implemented MulticlassSVM.fit(...) correctly,
         using OVA, your first trained binary classifier
         should have the following indices for support vectors
           array([ 12, 22, 29, 37, 41, 44, 49, 55, 76, 134,
                    157, 161, 167, 168,
                                              0,
                                                    3,
    # if you implemented MulticlassSVM.predict(...) correctly,
         using OVA and Hamming loss, you should find 54 errors
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### ======= TODO : END ====== ###

if __name__ == "__main__" :
    main()
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