

Dataset3-Boston_output_3

November 17, 2021

1 Dataset 4 - Boston

1.1 Import Libraries

```
[1]: import warnings
import sys
sys.path.insert(0, '../src')
warnings.filterwarnings('ignore')
```

```
[2]: import train_test
import ABC_train_test
import bostonDataset
import network
import statsModel
import performanceMetrics
import dataset
import sanityChecks
import torch
import matplotlib.pyplot as plt
import seaborn as sns
from torch.utils.data import random_split
#import pycuda.driver as cuda
```

1.2 Parameters

General Parameters

1. Number of Samples
2. Number of features

ABC-Generator parameters are as mentioned below: 1. mean : 1 ($\beta \sim N(\beta^*, \sigma)$ where β^* are coefficients of statistical model) or 1 ($\beta \sim N(0, \sigma)$) 2. std : $\sigma = 1, 0.1, 0.01$ (standard deviation)

```
[3]: n_features = 13
n_samples= 506

#ABC Generator Parameters
mean = 1
variance = 0.01
```

```
#Hyper-parameters
n_epochs = 5000
```

```
[4]: # Parameters
mean = 0
variance = 1
n_epochs = 5000
```

1.3 Dataset

```
[5]: X,Y = bostonDataset.boston_data()
```

	X1	X2	X3	X4	X5	X6	X7	X8	X9	X10	X11	\
0	0.00632	18.0	2.31	0.0	0.538	6.575	65.2	4.0900	1.0	296.0	15.3	
1	0.02731	0.0	7.07	0.0	0.469	6.421	78.9	4.9671	2.0	242.0	17.8	
2	0.02729	0.0	7.07	0.0	0.469	7.185	61.1	4.9671	2.0	242.0	17.8	
3	0.03237	0.0	2.18	0.0	0.458	6.998	45.8	6.0622	3.0	222.0	18.7	
4	0.06905	0.0	2.18	0.0	0.458	7.147	54.2	6.0622	3.0	222.0	18.7	

	X12	X13	Y
0	396.90	4.98	24.0
1	396.90	9.14	21.6
2	392.83	4.03	34.7
3	394.63	2.94	33.4
4	396.90	5.33	36.2

1.4 Stats Model

```
[6]: [coeff,y_pred] = statsModel.statsModel(X,Y)
```

No handles with labels found to put in legend.

OLS Regression Results

```
=====
=====
Dep. Variable:          Y    R-squared (uncentered):
0.729
Model:                OLS    Adj. R-squared (uncentered):
0.720
Method:              Least Squares    F-statistic:
81.02
Date:                Wed, 17 Nov 2021    Prob (F-statistic):
3.09e-102
Time:                19:46:09    Log-Likelihood:
-321.01
No. Observations:    404    AIC:
668.0
Df Residuals:        391    BIC:
```

720.0

Df Model: 13
Covariance Type: nonrobust

	coef	std err	t	P> t	[0.025	0.975]
x1	-0.1106	0.037	-3.008	0.003	-0.183	-0.038
x2	0.1338	0.041	3.277	0.001	0.054	0.214
x3	0.0342	0.054	0.638	0.524	-0.071	0.139
x4	0.0723	0.026	2.767	0.006	0.021	0.124
x5	-0.2840	0.057	-4.943	0.000	-0.397	-0.171
x6	0.2672	0.036	7.368	0.000	0.196	0.338
x7	0.0214	0.048	0.446	0.656	-0.073	0.116
x8	-0.3554	0.052	-6.804	0.000	-0.458	-0.253
x9	0.3118	0.074	4.219	0.000	0.167	0.457
x10	-0.2015	0.080	-2.510	0.012	-0.359	-0.044
x11	-0.2468	0.037	-6.665	0.000	-0.320	-0.174
x12	0.0887	0.032	2.760	0.006	0.026	0.152
x13	-0.4303	0.045	-9.484	0.000	-0.519	-0.341
Omnibus:	129.640	Durbin-Watson:	1.969			
Prob(Omnibus):	0.000	Jarque-Bera (JB):	445.793			
Skew:	1.433	Prob(JB):	1.58e-97			
Kurtosis:	7.274	Cond. No.	9.75			

Notes:

[1] R^2 is computed without centering (uncentered) since the model does not contain a constant.

[2] Standard Errors assume that the covariance matrix of the errors is correctly specified.

Parameters: x1 -0.110624

x2 0.133836

x3 0.034153

x4 0.072258

x5 -0.284033

x6 0.267191

x7 0.021398

x8 -0.355448

x9 0.311822

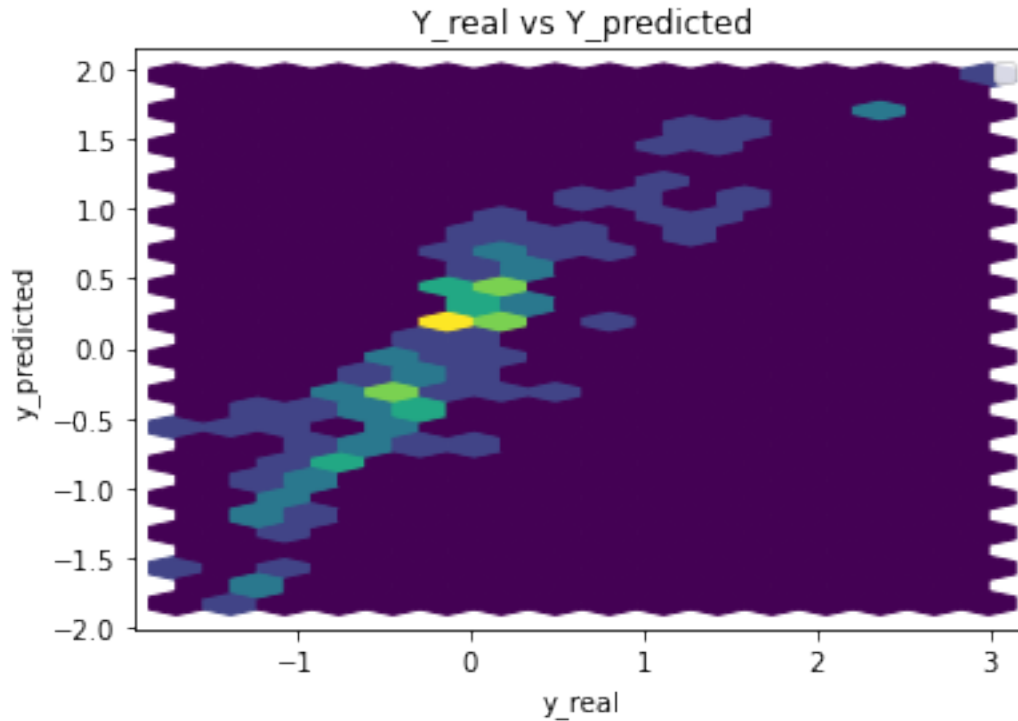
x10 -0.201525

x11 -0.246824

x12 0.088671

x13 -0.430285

dtype: float64



Performance Metrics

Mean Squared Error: 0.15862426196561943

Mean Absolute Error: 0.3125732204492

Manhattan distance: 31.882468485818396

Euclidean distance: 4.022396638882494

1.5 Common Training Parameters (GAN & ABC_GAN)

```
[7]: threshold_mse = 0.99
     batch_size = 100
```

```
[8]: # Train test split for dataset
     real_dataset = dataset.CustomDataset(X,Y)
     train_size = round(0.8 * n_samples)
     test_size = n_samples - train_size
     train_data, test_data = random_split(real_dataset,[train_size,test_size])
```

```
[9]: # cuda.init()
     # ## Get Id of default device
     # torch.cuda.current_device()
     # #0
     # cuda.Device(0).name()
```

```
[10]: #Select the device
device = torch.device('cuda' if torch.cuda.is_available() else 'cpu')
```

1.6 GAN Model

Training GAN for n_epochs number of epochs

```
[11]: generator = network.Generator(n_features+1).to(device)
discriminator = network.Discriminator(n_features+1).to(device)

criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(generator.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(discriminator.parameters(), lr=0.01, betas=(0.5, 0.
↪999))
```

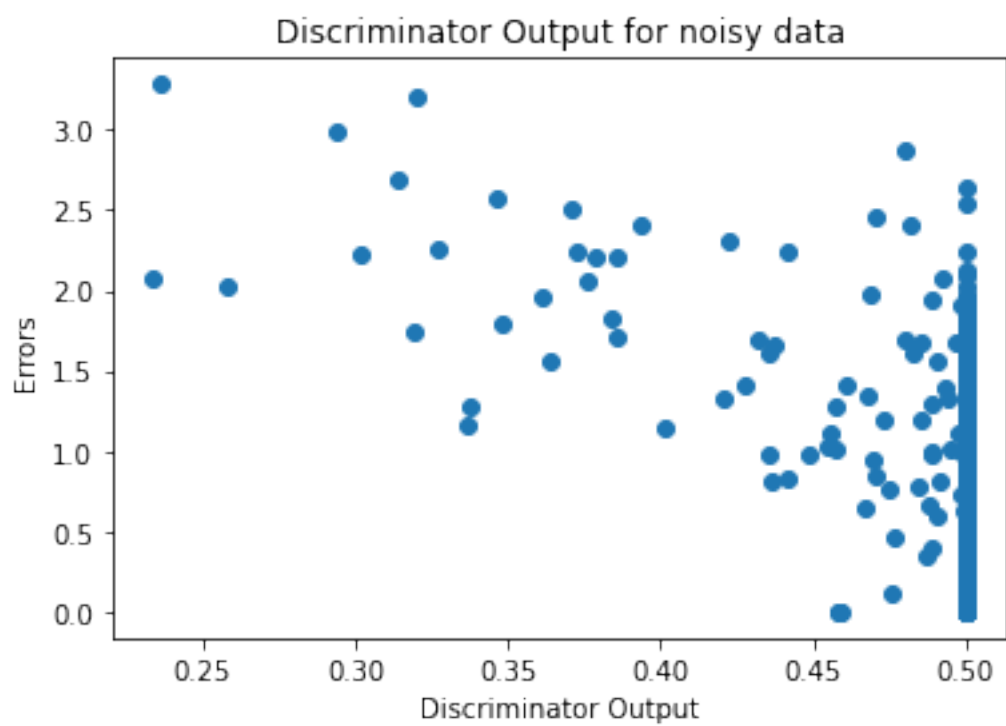
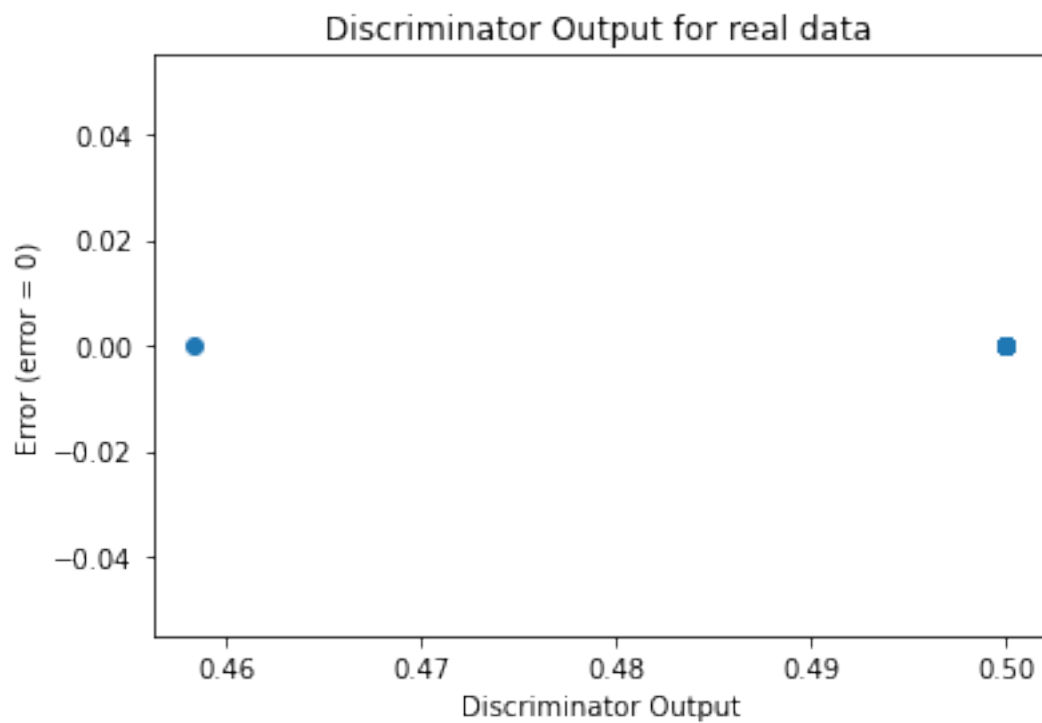
```
[12]: print(generator)
print(discriminator)
```

```
Generator(
  (hidden1): Linear(in_features=14, out_features=100, bias=True)
  (hidden2): Linear(in_features=100, out_features=100, bias=True)
  (output): Linear(in_features=100, out_features=1, bias=True)
  (relu): ReLU()
)
Discriminator(
  (hidden1): Linear(in_features=14, out_features=25, bias=True)
  (hidden2): Linear(in_features=25, out_features=50, bias=True)
  (output): Linear(in_features=50, out_features=1, bias=True)
  (relu): ReLU()
  (sigmoid): Sigmoid()
)
```

```
[13]: discLossG1,genLossG1 = train_test.
↪training_GAN(discriminator,generator,disc_opt,gen_opt,train_data,batch_size,
↪n_epochs,criterion,device)
```

```
[14]: GAN1_metrics = train_test.test_generator(generator,test_data,device)
```

```
[15]: sanityChecks.discProbVsError(real_dataset,discriminator,device)
```



Training GAN until mse of y_pred is > baseline_mse or n_epochs < 5000

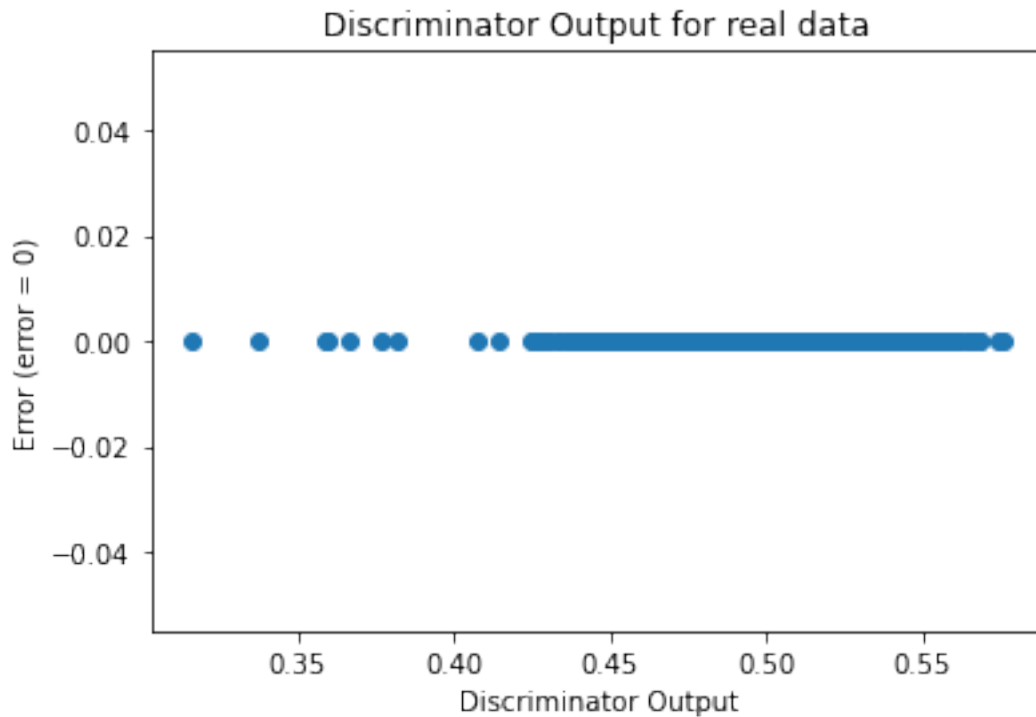
```
[16]: generator2 = network.Generator(n_features+1).to(device)
discriminator2 = network.Discriminator(n_features+1).to(device)
criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(generator2.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(discriminator2.parameters(), lr=0.01, betas=(0.5, 0.
↪999))
```

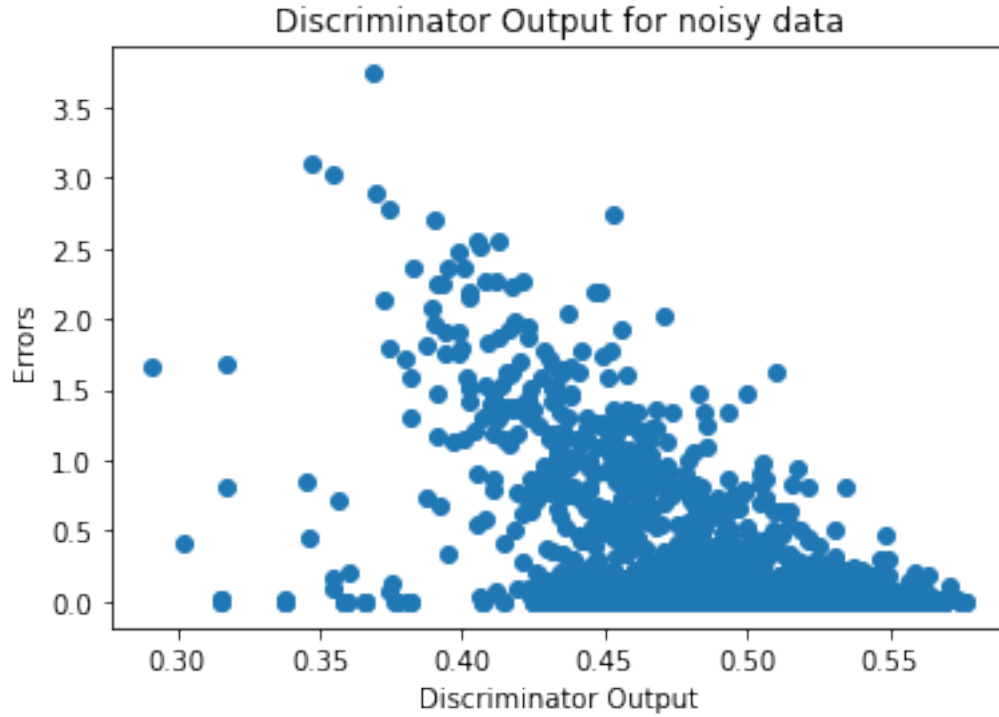
```
[17]: discLossG2,genLossG2 = train_test.
↪training_GAN_2(discriminator2,generator2,disc_opt,gen_opt,train_data,test_data,batch_size,t
```

Number of epochs needed 2

```
[18]: GAN2_metrics=train_test.test_generator_2(generator2,test_data,device)
```

```
[19]: sanityChecks.discProbVsError(real_dataset,discriminator2,device)
```





2 ABC GAN Model

2.0.1 Training the network

Training ABC-GAN for `n_epochs` number of epochs

```
[20]: gen = network.Generator(n_features+1).to(device)
      disc = network.Discriminator(n_features+1).to(device)

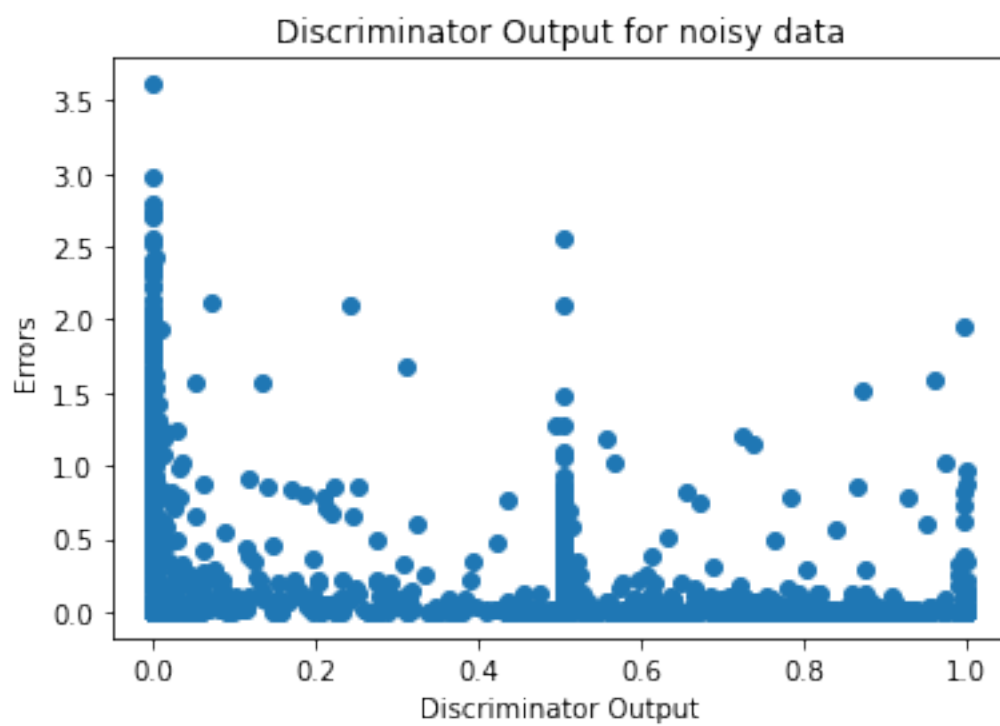
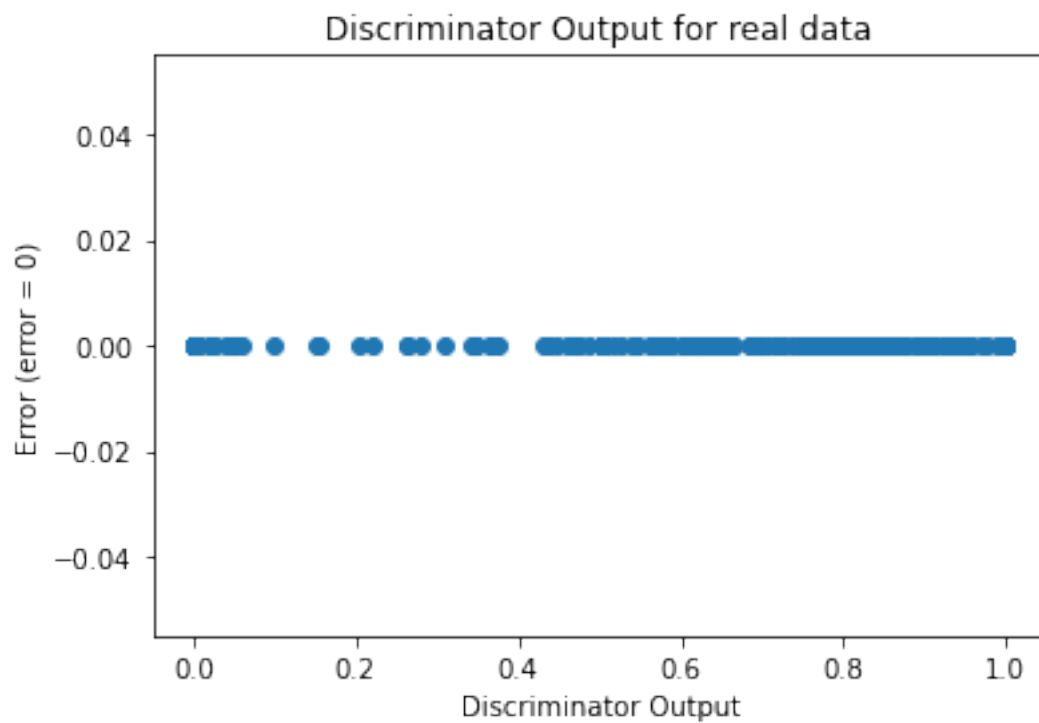
      criterion = torch.nn.BCELoss()
      gen_opt = torch.optim.Adam(gen.parameters(), lr=0.01, betas=(0.5, 0.999))
      disc_opt = torch.optim.Adam(disc.parameters(), lr=0.01, betas=(0.5, 0.999))
```

```
[21]: discLossA1, genLossA1 = ABC_train_test.training_GAN(disc,
    ↪ gen, disc_opt, gen_opt, train_data, batch_size,
    ↪ n_epochs, criterion, coeff, mean, variance, device)
```

```
[22]: ABC_GAN1_metrics=ABC_train_test.
    ↪ test_generator(gen, test_data, coeff, mean, variance, device)
```

Sanity Checks

```
[23]: sanityChecks.discProbVsError(real_dataset, disc, device)
```

Training ABC-GAN until mse of y_pred is > baseline_mse or n_epochs < 5000

```
[24]: gen2 = network.Generator(n_features+1).to(device)
disc2 = network.Discriminator(n_features+1).to(device)

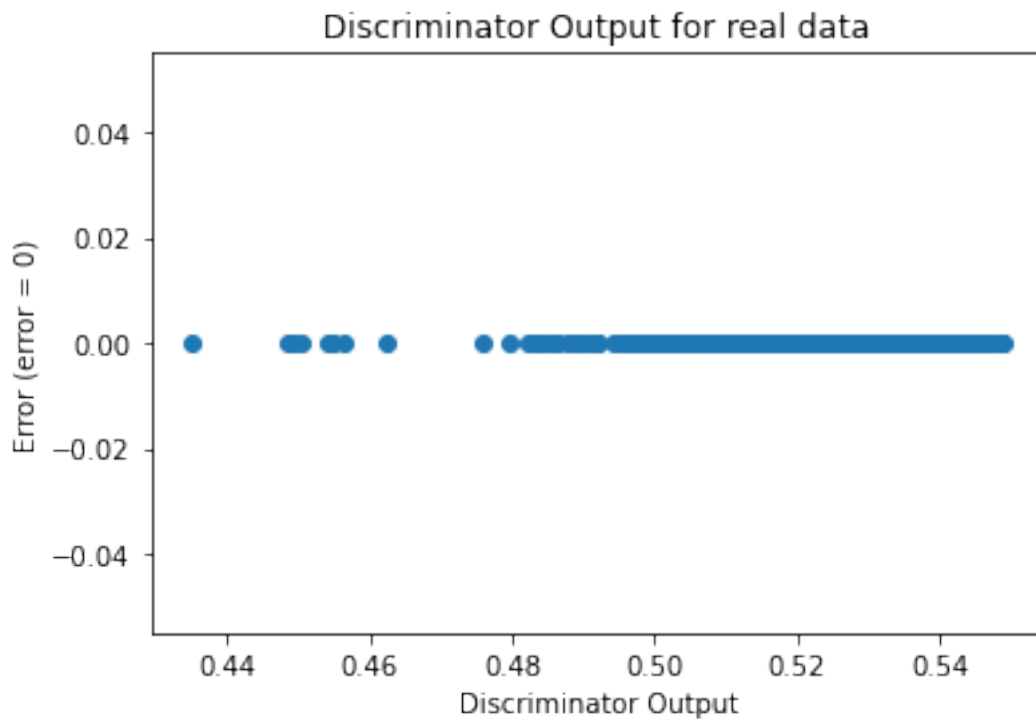
criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(gen2.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(disc2.parameters(), lr=0.01, betas=(0.5, 0.999))
```

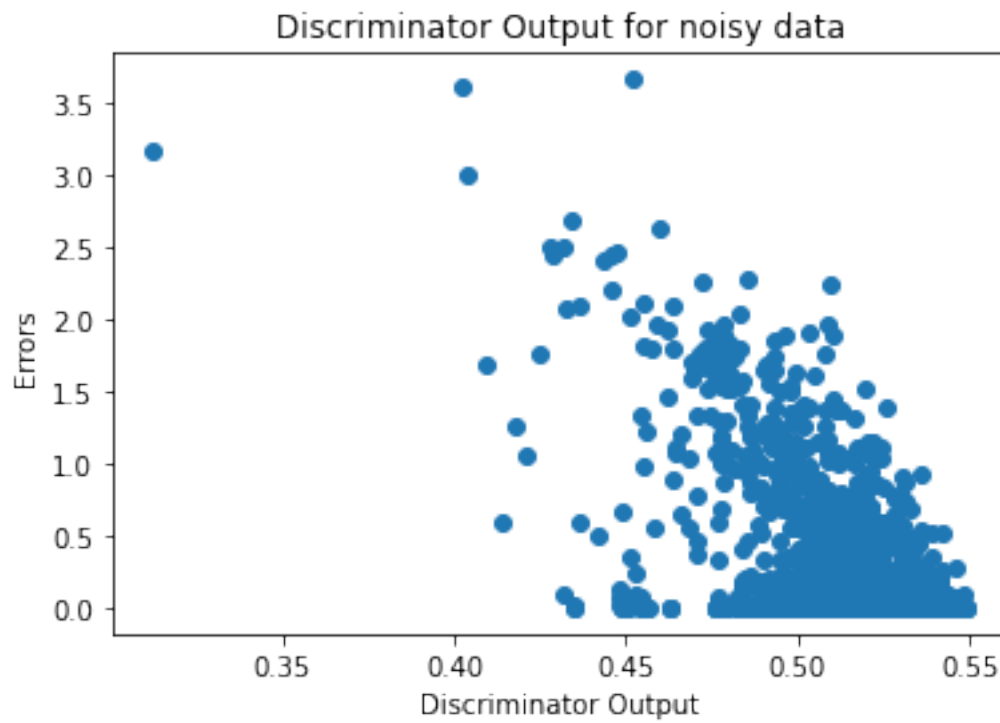
```
[25]: discLossA2,genLossA2 = ABC_train_test.
      ↪training_GAN_2(disc2,gen2,disc_opt,gen_opt,train_data,test_data,batch_size,threshold_mse,cr
```

Number of epochs 5

```
[26]: ABC_GAN2_metrics=ABC_train_test.
      ↪test_generator_2(gen2,test_data,coeff,mean,variance,device)
```

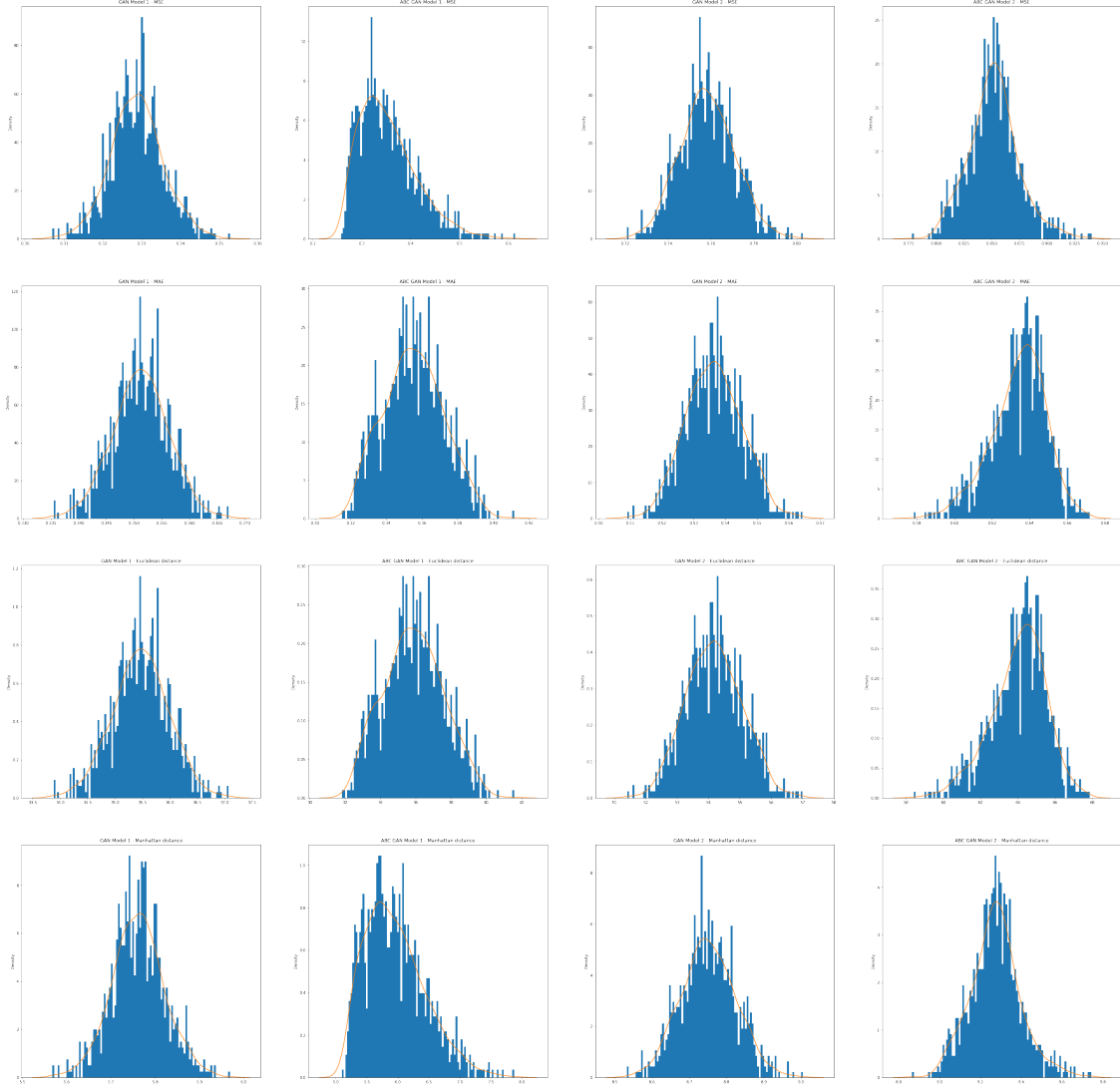
```
[27]: sanityChecks.discProbVsError(real_dataset,disc2,device)
```



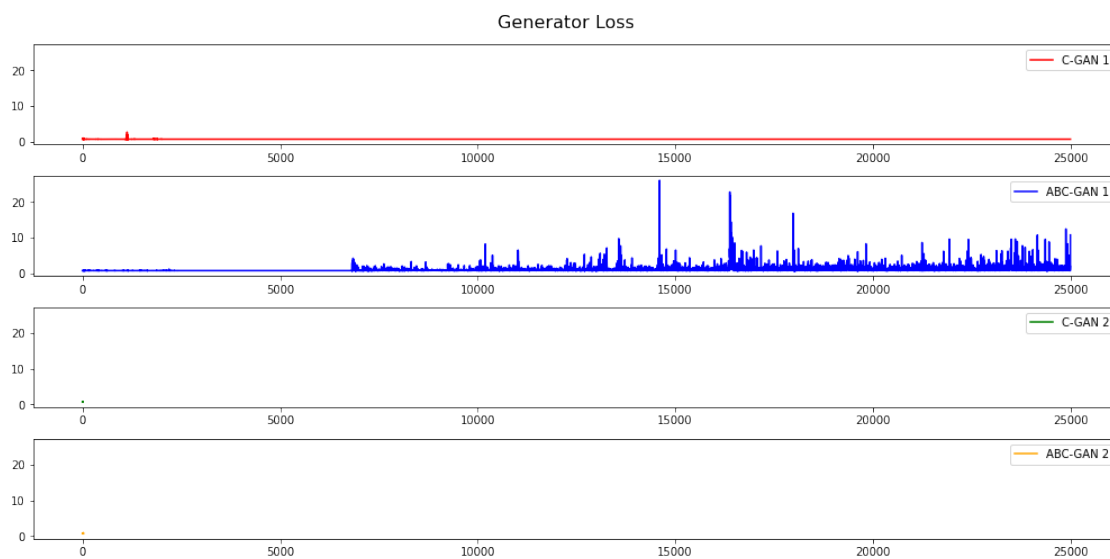
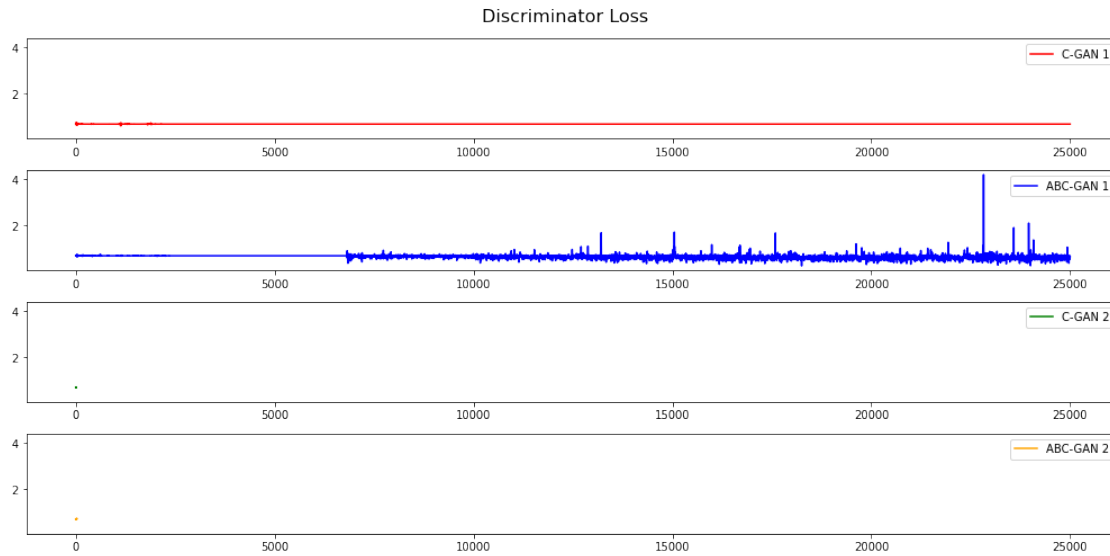


3 Model Analysis

```
[28]: performanceMetrics.  
      ↪ modelAnalysis(GAN1_metrics,ABC_GAN1_metrics,GAN2_metrics,ABC_GAN2_metrics)
```



```
[29]: performanceMetrics.  
      ↪ plotTrainingLoss(discLossG1,genLossG1,discLossA1,genLossA1,discLossG2,genLossG2,discLossA2,
```



3.1 GAN Model with skip connection

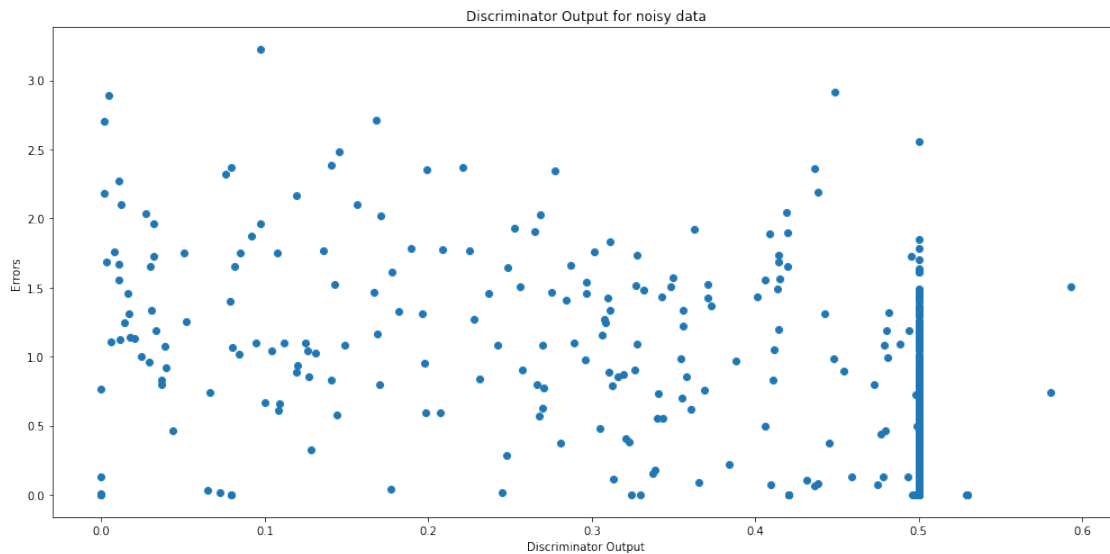
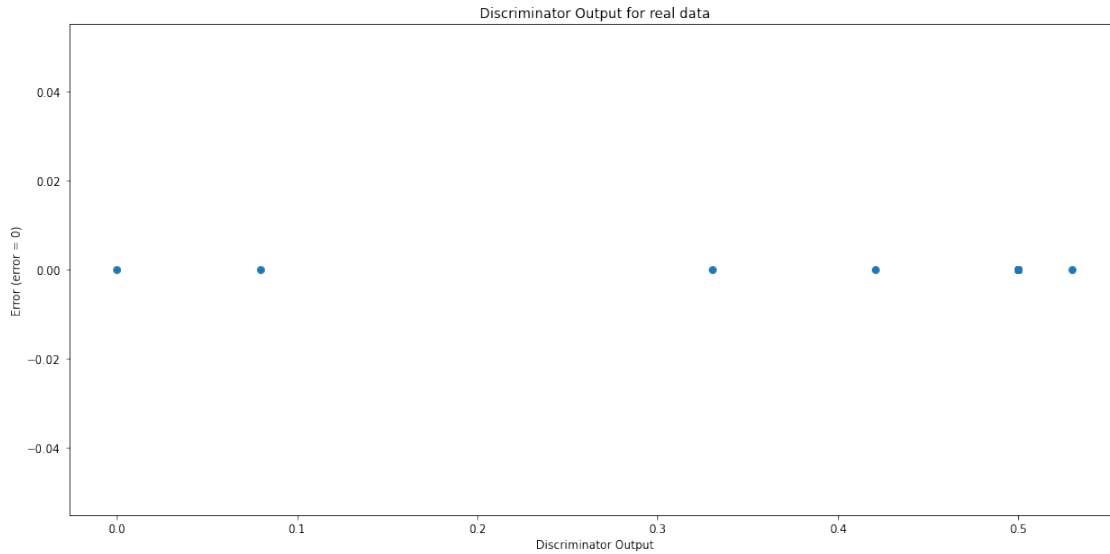
```
[30]: generator3 = network.GeneratorWithSkipConnection(n_features+1).to(device)
discriminator3 = network.Discriminator(n_features+1).to(device)

criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(generator3.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(discriminator3.parameters(), lr=0.01, betas=(0.5, 0.
↪999))
```

```
[31]: discLossG3,genLossG3 = train_test.training_GAN(discriminator3,generator3,  
↪,disc_opt,gen_opt,train_data,batch_size, n_epochs,criterion,device)
```

```
[32]: GAN3_metrics=ABC_train_test.  
↪test_generator(generator3,test_data,coeff,mean,variance,device)
```

```
[33]: sanityChecks.discProbVsError(real_dataset,discriminator3,device)
```



3.2 ABC - GAN Model with skip connection

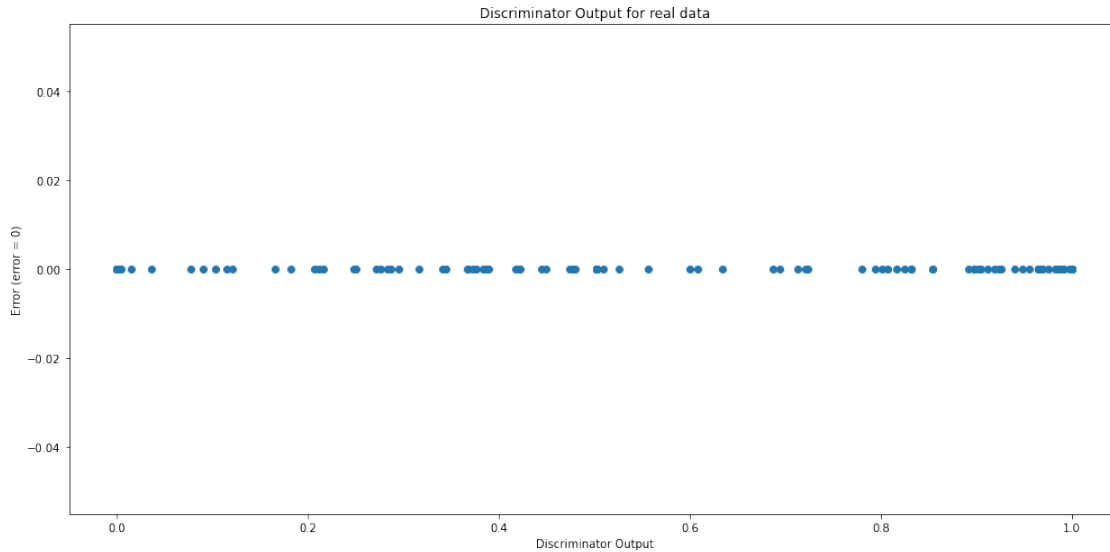
```
[34]: gen3 = network.GeneratorWithSkipConnection(n_features+1).to(device)
disc3 = network.Discriminator(n_features+1).to(device)

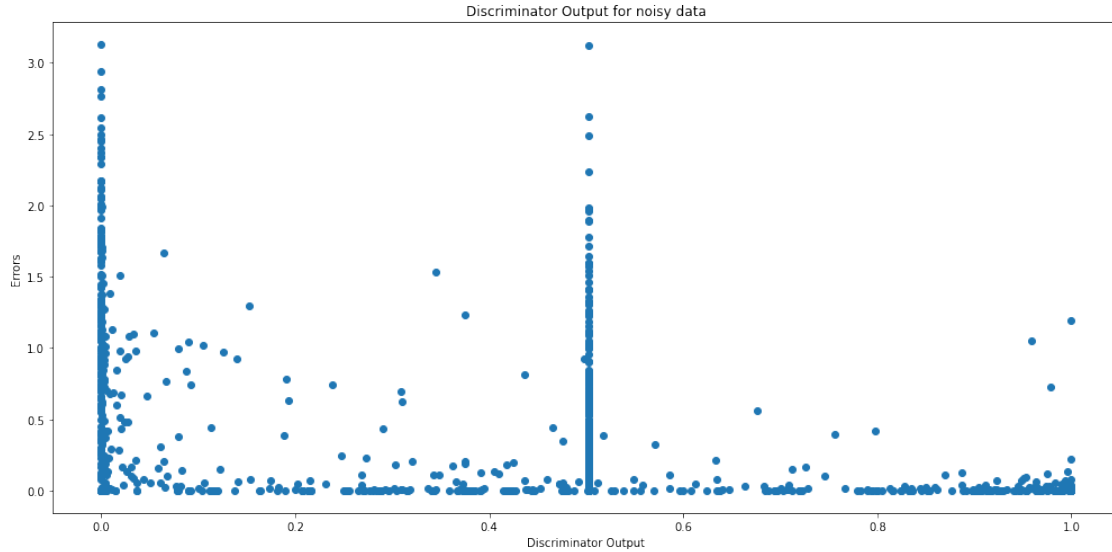
criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(gen3.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(disc3.parameters(), lr=0.01, betas=(0.5, 0.999))
```

```
[35]: discLossA3, genLossA3 = ABC_train_test.training_GAN(disc3,
↳ gen3, disc_opt, gen_opt, train_data, batch_size,
↳ n_epochs, criterion, coeff, mean, variance, device)
```

```
[36]: ABC_GAN3_metrics = ABC_train_test.
↳ test_generator(gen3, test_data, coeff, mean, variance, device)
```

```
[37]: sanityChecks.discProbVsError(real_dataset, disc3, device)
```





```
[38]: ## Skip Connection Model Analysis - GAN and ABC-GAN
```

```
[39]: ### Weight Analysis
```

```
##Study the weights of the skip connection layer
```

```
[40]: print("GAN Weights")
for name,param in generator3.named_parameters():
    if(name == "skipNode.weight"):
        print(param)
print("ABC-GAN Weights")
for name,param in gen3.named_parameters():
    if(name == "skipNode.weight"):
        print(param)
```

GAN Weights

Parameter containing:

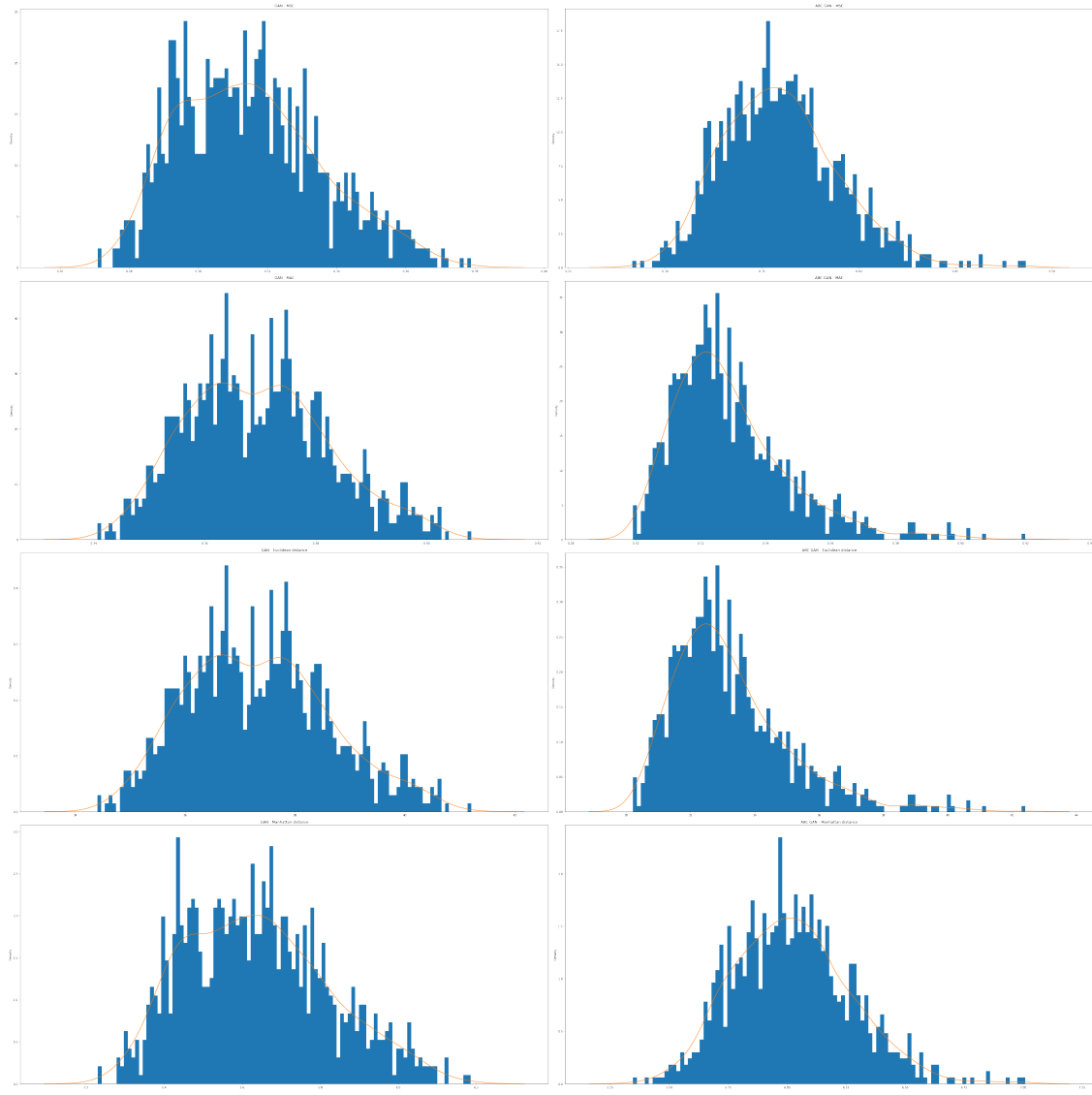
tensor([[0.1458, 0.0226]], requires_grad=True)

ABC-GAN Weights

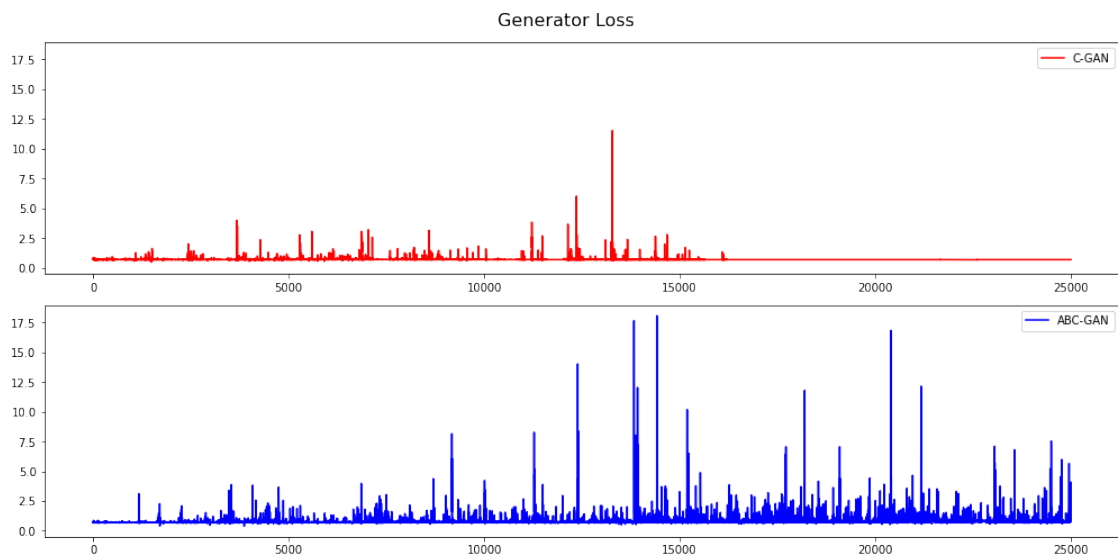
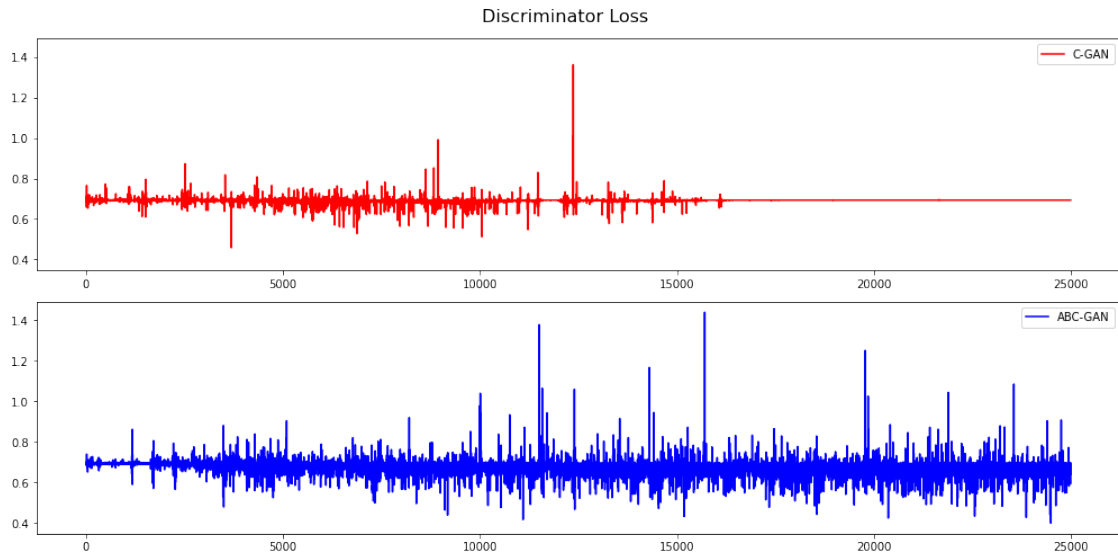
Parameter containing:

tensor([[0.1156, 0.0294]], requires_grad=True)

```
[41]: performanceMetrics.modelAnalysis2(GAN3_metrics,ABC_GAN3_metrics)
```

```
[42]: performanceMetrics.plotTrainingLoss2(discLossG3,genLossG3,discLossA3,genLossA3)
```



[]: