Dataset1-Regression_output_10

November 2, 2021

1 Dataset 1 - Regression

1.1 Experiment Details

The aim of the experiment is to verify if the: 1. ABC_GAN model corrects model misspecification 2. ABC_GAN model performs better and converges faster than a simple C-GAN model

In the experiment we predict the distribution that represents the real data and simulate realistic fake data points using statistical mode, C-GAN and ABC-GAN model with 3 priors. We analyze and compare their performance using metrics like mean squared error, mean absolute error , manhattan distance and euclidean distance between y_{real} and y_{pred}

The models are as follows:

1. The statistical model assumes the distribution $Y = \beta X + \mu$ where $\mu \sim N(0, 1)$
2. The Conditional GAN consists of
    1. Generator with 2 hidden layers with 100 nodes each and ReLu activation.
    2. Discriminator with 2 hidden layers with 25 and 50 nodes and ReLu activation. We use Adam's optimser and BCE Logit Loss to train the model. The input to the Generator of the GAN is (x,e) where x are the features and $e \sim N(0, 1)$. The discriminator output is linear.
3. The ABC GAN Model consists of
    1. ABC generator is defined as follows:
        1. $Y = 1 + \beta_1 x_1 + \beta_2 x_2 + \beta_2 x_3 + ... + \beta_n x_n + N(0, \sigma)$ where $\sigma = 0.1$
        2. $\beta_i \sim N(0, \sigma^*)$ when $\mu = 0$ else $\beta_i \sim N(\beta_i^*, \sigma^*)$ where $\beta_i^* s$ are coefficients obtained from statistical model
        3. σ^* takes the values 0.01,0.1 and 1

    2. C-GAN network is as defined above. However the input to the Generator of the GAN is (x, y_{abc}) where y_{abc} is the output of the ABC Generator.

1.2 Import Libraries

[1]:
```
import warnings
warnings.filterwarnings('ignore')
```

[2]:
```
import train_test
import ABC_train_test
import regressionDataset
import network
```

```
import statsModel
import performanceMetrics
import dataset
import sanityChecks
import torch
import matplotlib.pyplot as plt
import seaborn as sns
from scipy.stats import norm
from torch.utils.data import Dataset,DataLoader
from torch import nn
```

1.3 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 = 10
n_samples= 100

#ABC Generator Parameters
mean = 1
variance = 0.001
```

[4]:
```
# Parameters
n_samples = 100
n_features = 10
mean = 0
variance = 0.1
```

1.4 Dataset

Generate a random regression problem

$Y = 1 + \beta_1 x_1 + \beta_2 x_2 + \beta_2 x_3 + ... + \beta_n x_n + N(0, \sigma)$ where $\sigma = 0.1$

[5]:
```
X,Y = regressionDataset.regression_data(n_samples,n_features)
```

```
         X1        X2        X3        X4        X5        X6        X7  \
0  0.057305 -0.950282  1.746588  0.009800  1.699977  1.140455  1.087520
1 -1.473913  1.017400  0.318073  1.629009 -0.183935  0.092896 -1.707042
2 -1.382404  0.970019  0.091930  0.255133 -0.227017 -0.274624  1.714881
3 -1.361411  2.017341  0.222785 -0.460051 -0.257047  1.244095 -1.366925
4  0.988020  0.538109  0.739545  0.155162 -0.299528 -0.836996  1.658489

         X8        X9       X10           Y
```

```
0 -0.191977  1.451915  2.651454  640.568290
1 -0.857250  0.228631  0.218040  -39.111641
2  0.792337 -0.297779  0.863654   93.563855
3  0.285689 -0.895574 -0.049159 -198.743485
4  0.556129  0.812952 -0.529187  258.250845
```

1.5 Stats Model

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

```
No handles with labels found to put in legend.
```

OLS Regression Results

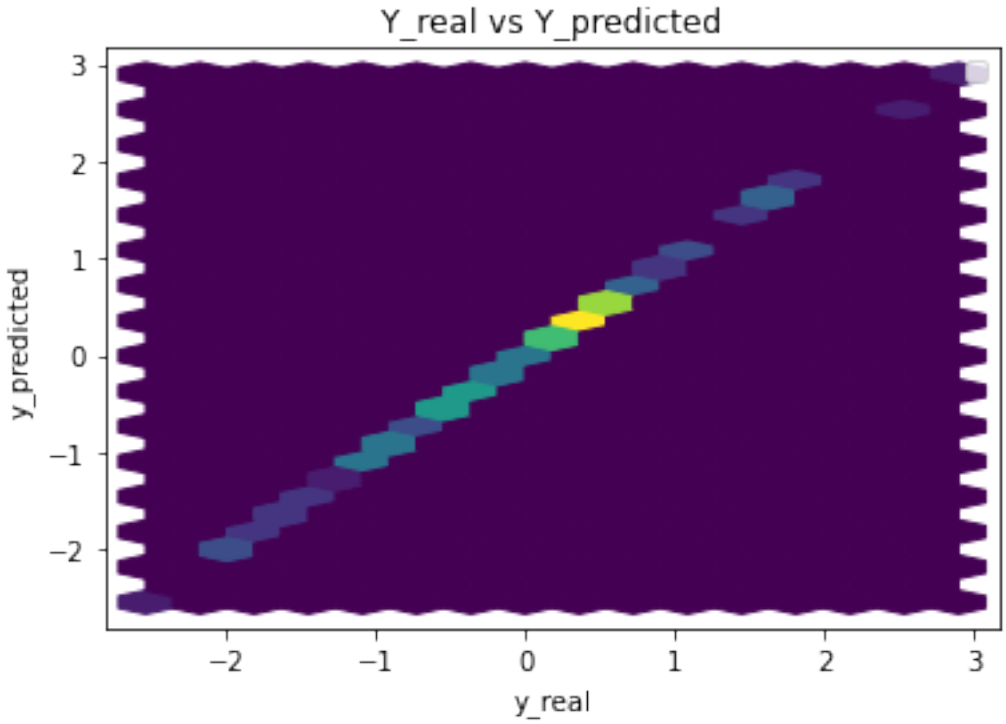
Dep. Variable:	Y	R-squared:	1.000
Model:	OLS	Adj. R-squared:	1.000
Method:	Least Squares	F-statistic:	4.438e+07
Date:	Tue, 02 Nov 2021	Prob (F-statistic):	1.81e-293
Time:	18:28:55	Log-Likelihood:	629.21
No. Observations:	100	AIC:	-1236.
Df Residuals:	89	BIC:	-1208.
Df Model:	10		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	2.776e-17	4.75e-05	5.85e-13	1.000	-9.43e-05	9.43e-05
x1	0.3902	5.06e-05	7704.224	0.000	0.390	0.390
x2	0.1218	4.95e-05	2462.375	0.000	0.122	0.122
x3	0.5013	4.85e-05	1.03e+04	0.000	0.501	0.501
x4	0.3713	4.88e-05	7611.220	0.000	0.371	0.371
x5	0.3469	4.85e-05	7148.629	0.000	0.347	0.347
x6	0.1511	4.92e-05	3073.005	0.000	0.151	0.151
x7	0.3807	4.94e-05	7699.774	0.000	0.381	0.381
x8	0.0785	4.91e-05	1599.985	0.000	0.078	0.079
x9	0.2470	4.84e-05	5107.072	0.000	0.247	0.247
x10	0.3401	4.9e-05	6946.198	0.000	0.340	0.340

Omnibus:	1.596	Durbin-Watson:	1.888
Prob(Omnibus):	0.450	Jarque-Bera (JB):	1.534
Skew:	-0.296	Prob(JB):	0.464
Kurtosis:	2.865	Cond. No.	1.52

```
Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly
specified.
Parameters:  const    2.775558e-17
x1       3.901733e-01
```

```
x2        1.217682e-01
x3        5.013407e-01
x4        3.712575e-01
x5        3.468962e-01
x6        1.511231e-01
x7        3.807135e-01
x8        7.848161e-02
x9        2.470308e-01
x10       3.400863e-01
dtype: float64
```




```
Performance Metrics
Mean Squared Error: 2.0055520171492347e-07
Mean Absolute Error: 0.0003560384852008077
Manhattan distance: 0.03560384852008077
Euclidean distance: 0.004478338996937631
```

1.6 Common Training Parameters (GAN & ABC_GAN)

[7]:
```
n_epochs = 5000
error = 0.001
batch_size = n_samples
```

1.7 GAN Model

[8]:
```
real_dataset = dataset.CustomDataset(X,Y)
device = torch.device('cuda' if torch.cuda.is_available() else 'cpu')
```

Training GAN for n_epochs number of epochs

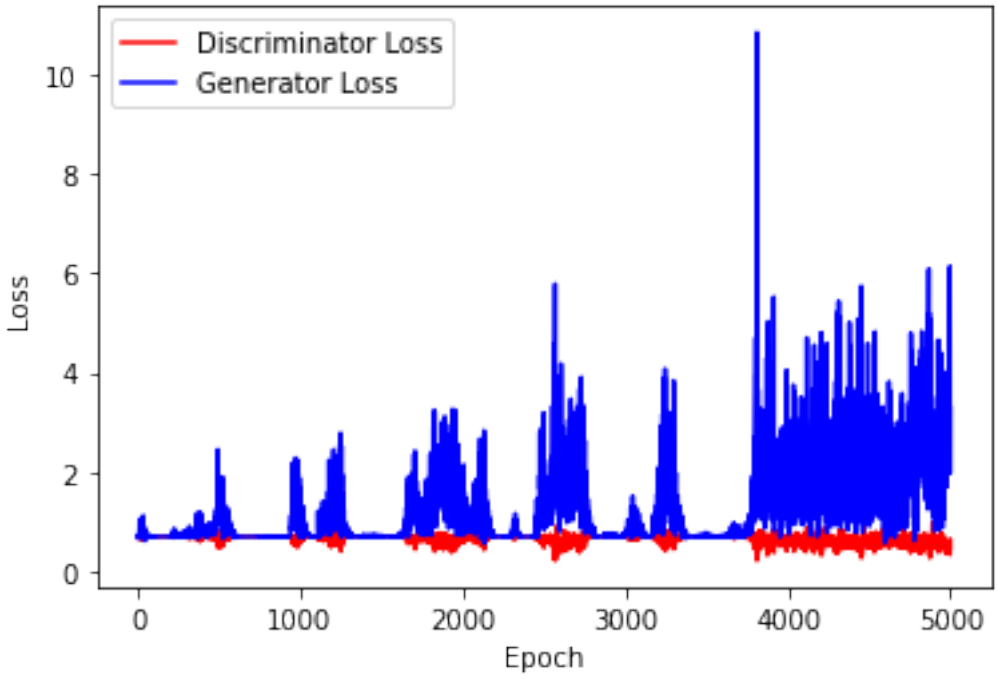
[9]:
```
generator = network.Generator(n_features+2)
discriminator = network.Discriminator(n_features+2)

criterion = torch.nn.BCEWithLogitsLoss()
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))
```

[10]:
```
print(generator)
print(discriminator)
```

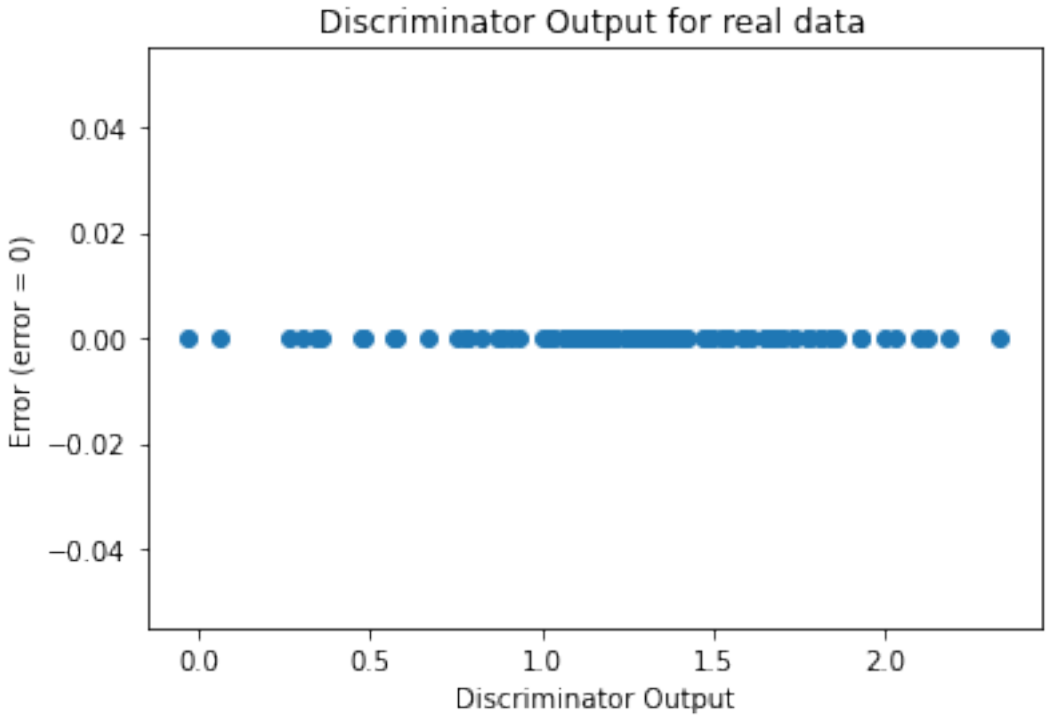
```
Generator(
  (hidden1): Linear(in_features=12, out_features=100, bias=True)
  (hidden2): Linear(in_features=100, out_features=100, bias=True)
  (output): Linear(in_features=100, out_features=1, bias=True)
  (relu): ReLU()
)
Discriminator(
  (hidden1): Linear(in_features=12, out_features=25, bias=True)
  (hidden2): Linear(in_features=25, out_features=50, bias=True)
  (output): Linear(in_features=50, out_features=1, bias=True)
  (relu): ReLU()
)
```

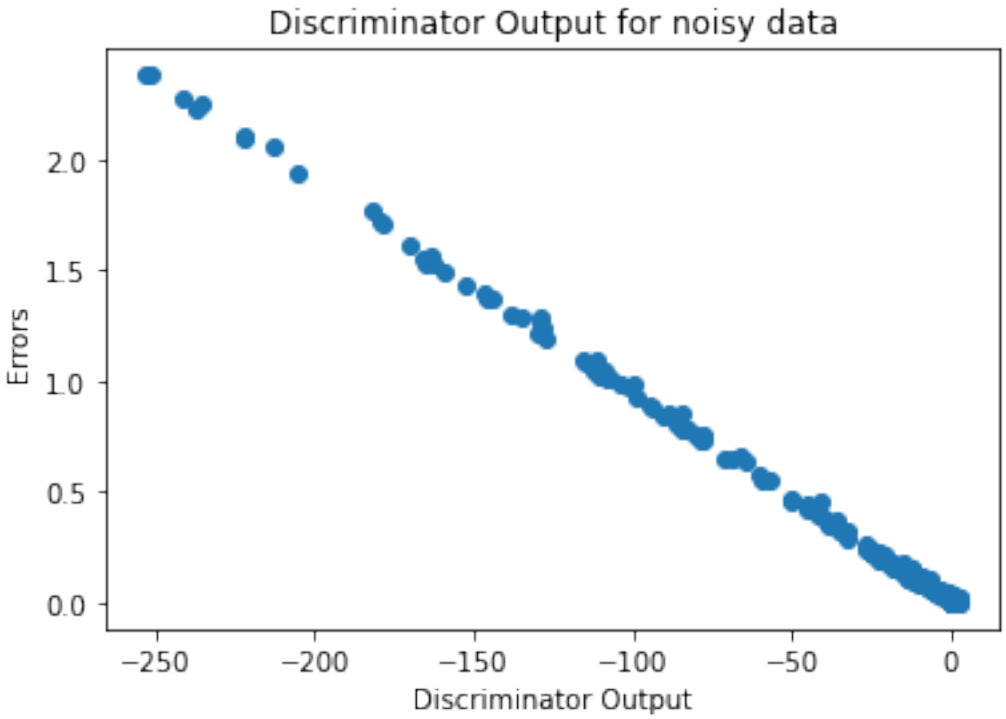
[11]:
```
train_test.
↪training_GAN(discriminator,generator,disc_opt,gen_opt,real_dataset,batch_size,␣
↪n_epochs,criterion,device)
```



[12]:
```
GAN1_metrics = train_test.test_generator(generator,real_dataset,device)
```

[13]:
```
sanityChecks.discProbVsError(real_dataset,discriminator,device)
```



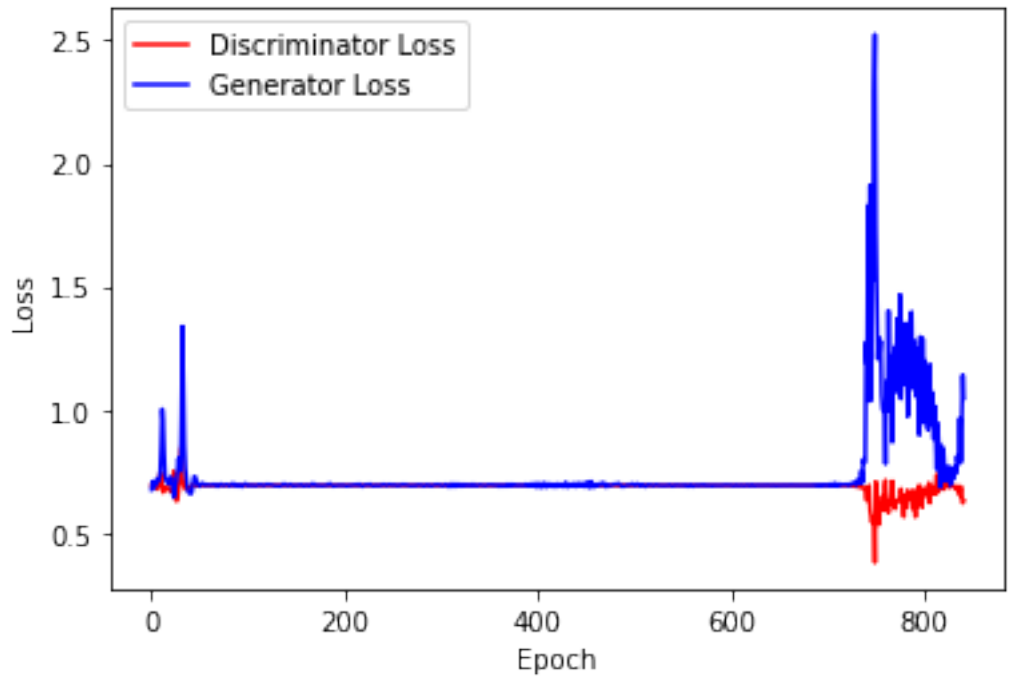


Training GAN until mse of y_pred is $>$ 0.1 or n_epochs $<$ 30000

[14]:
```
generator2 = network.Generator(n_features+2)
discriminator2 = network.Discriminator(n_features+2)
criterion = torch.nn.BCEWithLogitsLoss()
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))
```

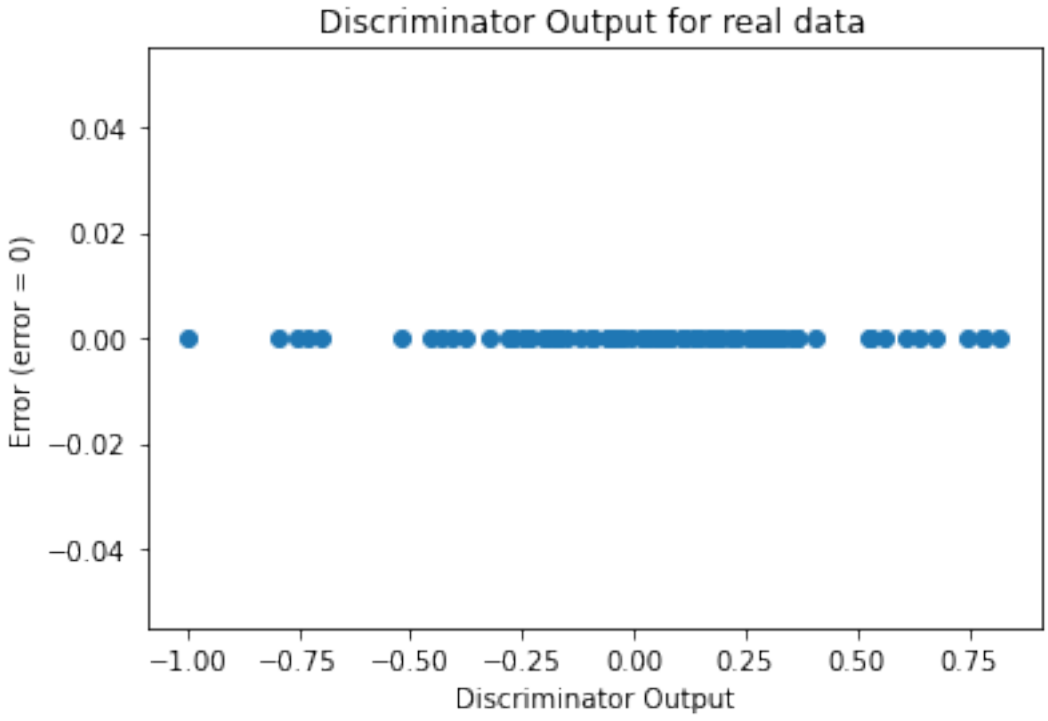
[15]:
```
train_test.
↪training_GAN_2(discriminator2,generator2,disc_opt,gen_opt,real_dataset,batch_size,error,cri
```

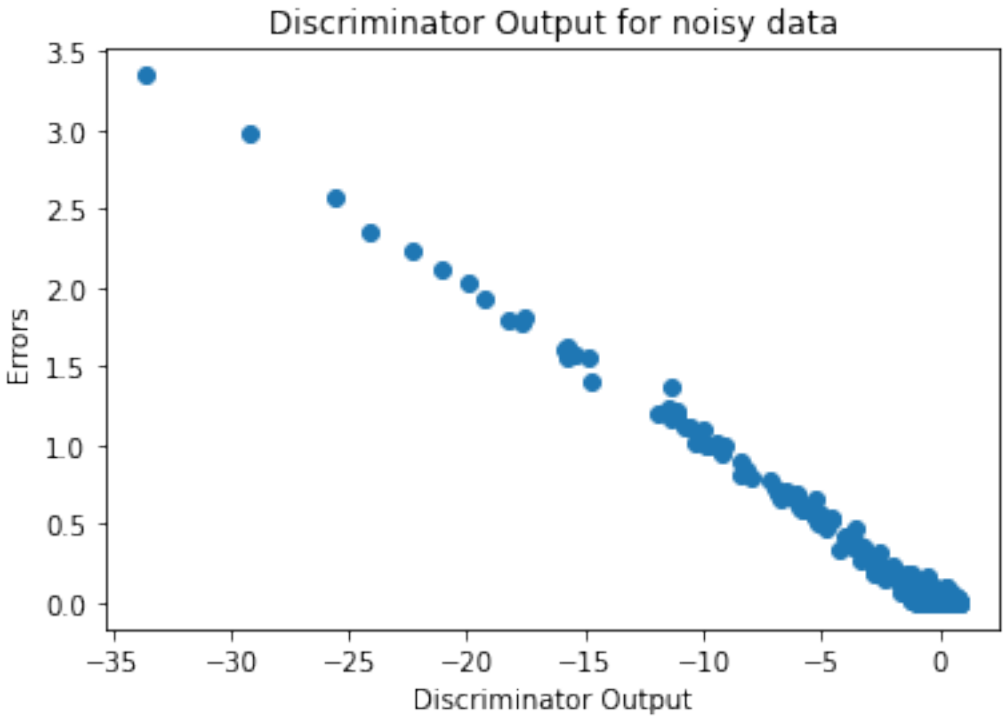
```
Number of epochs needed 842
```



[16]:
```
GAN2_metrics=train_test.test_generator_2(generator2,real_dataset,device)
```

[17]:
```
sanityChecks.discProbVsError(real_dataset,discriminator2,device)
```





2 ABC GAN Model

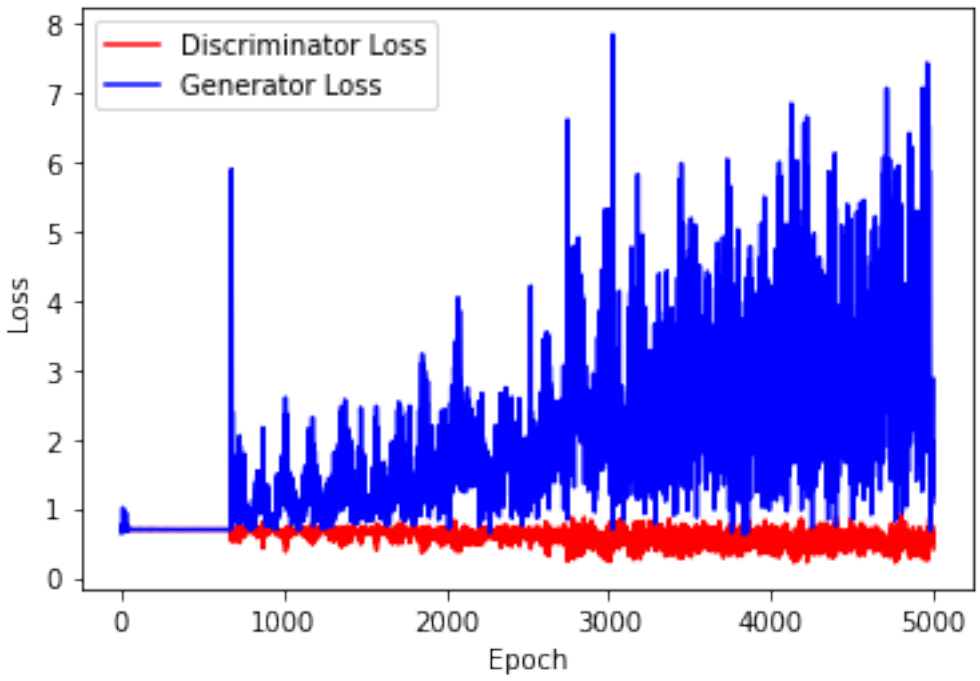
2.0.1 Training the network

Training ABC-GAN for n_epochs number of epochs

[18]:
```
gen = network.Generator(n_features+2)
disc = network.Discriminator(n_features+2)

criterion = torch.nn.BCEWithLogitsLoss()
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))
```

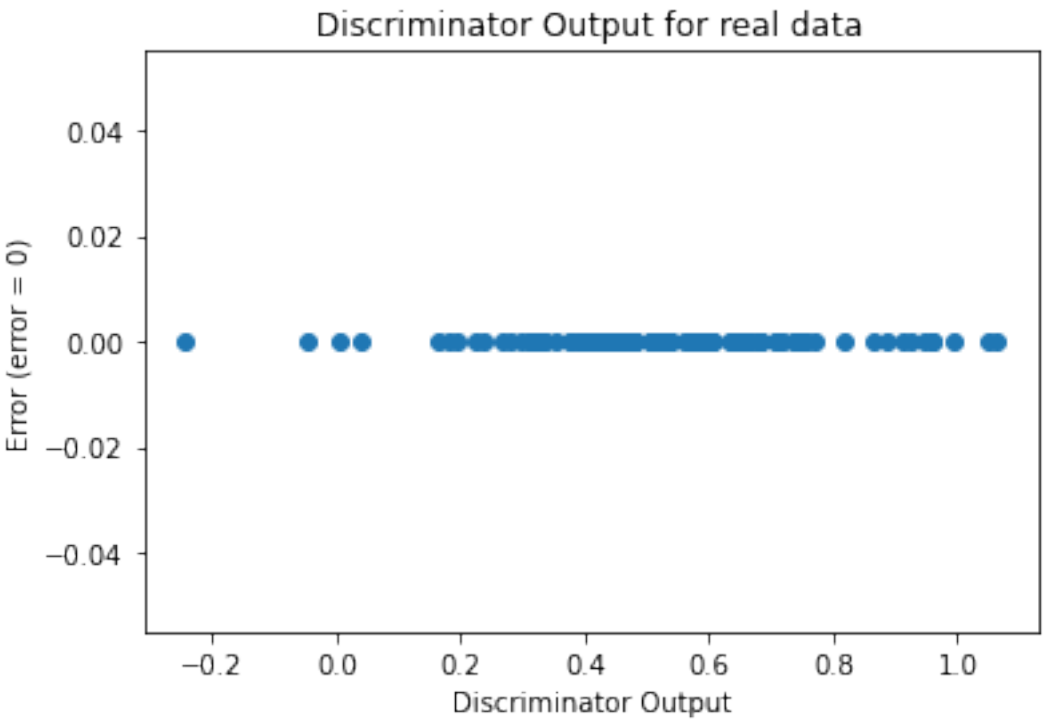
[19]:
```
ABC_train_test.training_GAN(disc, gen,disc_opt,gen_opt,real_dataset,␣
↪batch_size, n_epochs,criterion,coeff,mean,variance,device)
```

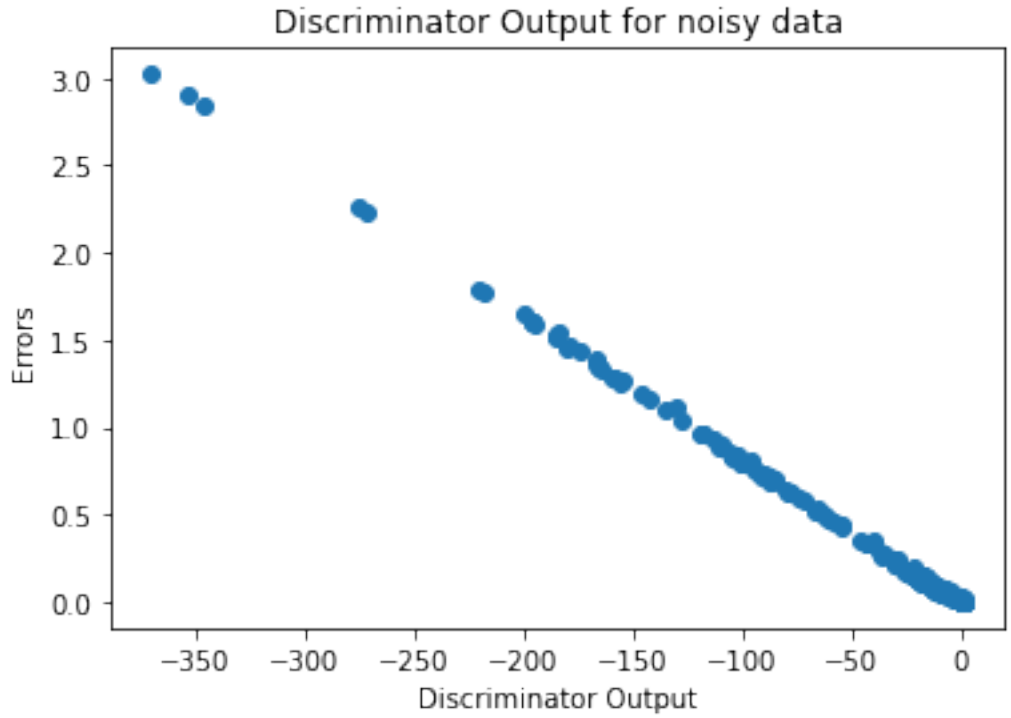


[20]:
```
ABC_GAN1_metrics=ABC_train_test.
↪test_generator(gen,real_dataset,coeff,mean,variance,device)
```

Sanity Checks

[21]:
```
sanityChecks.discProbVsError(real_dataset,disc,device)
```


Discriminator Output for real data
Error (error = 0)
0.04
0.02
0.00
−0.02
−0.04
−0.2
0.0
0.2
0.4
0.6
0.8
1.0
Discriminator Output


Discriminator Output for noisy data
Errors
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−350
−300
−250
−200
−150
−100
−50
0
Discriminator Output

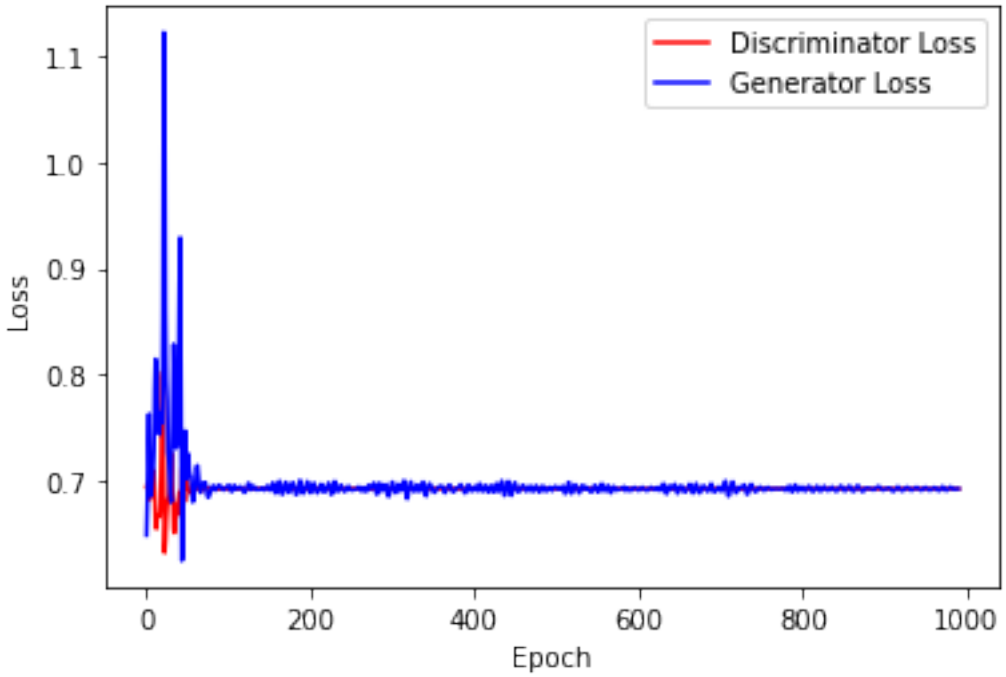
Training GAN until mse of y_pred is > 0.1 or n_epochs < 30000

[22]:
```
gen2 = network.Generator(n_features+2)
disc2 = network.Discriminator(n_features+2)

criterion = torch.nn.BCEWithLogitsLoss()
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))
```

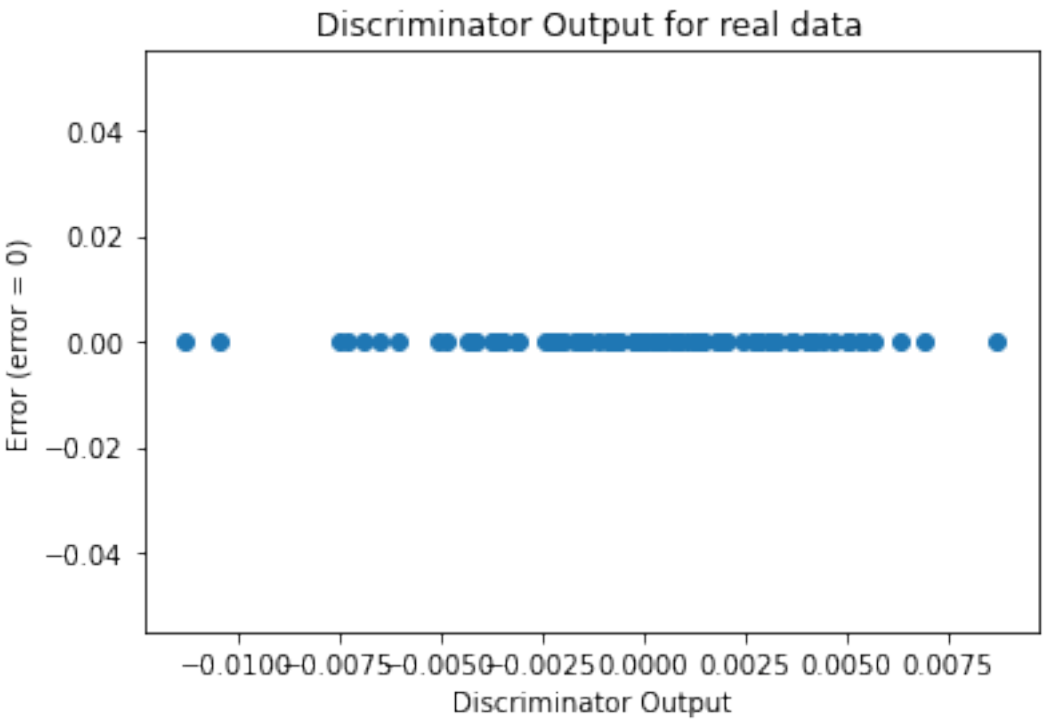
[23]:
```
ABC_train_test.
↪training_GAN_2(disc2,gen2,disc_opt,gen_opt,real_dataset,batch_size,␣
↪error,criterion,coeff,mean,variance,device)
```

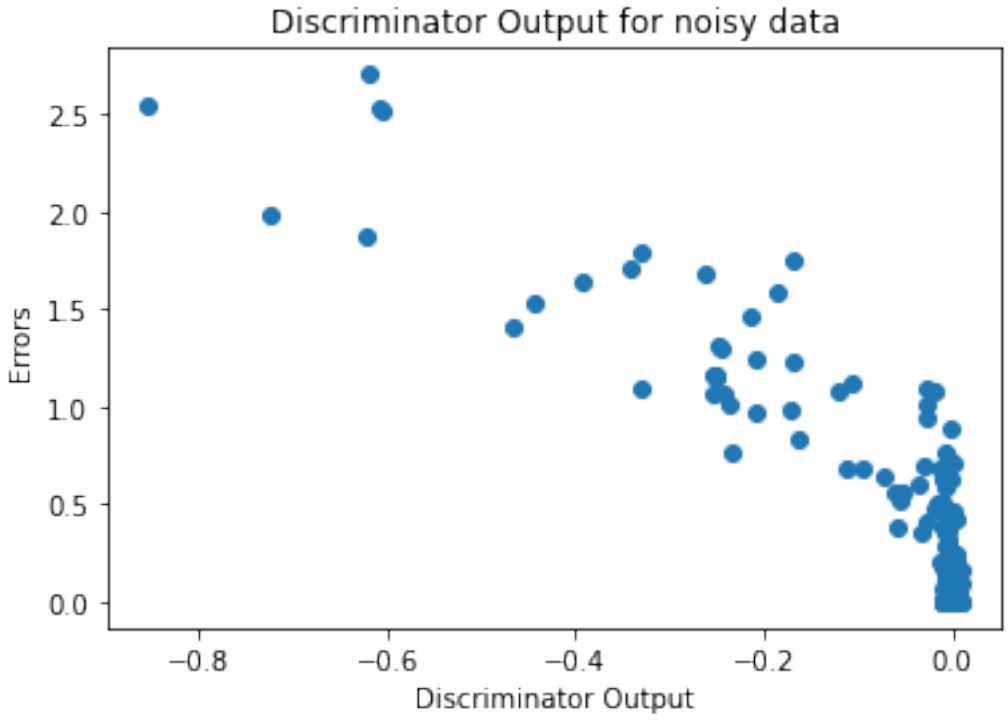
```
Number of epochs 991
```



[24]:
```
ABC_GAN2_metrics=ABC_train_test.
↪test_generator_2(gen2,real_dataset,coeff,mean,variance,device)
```

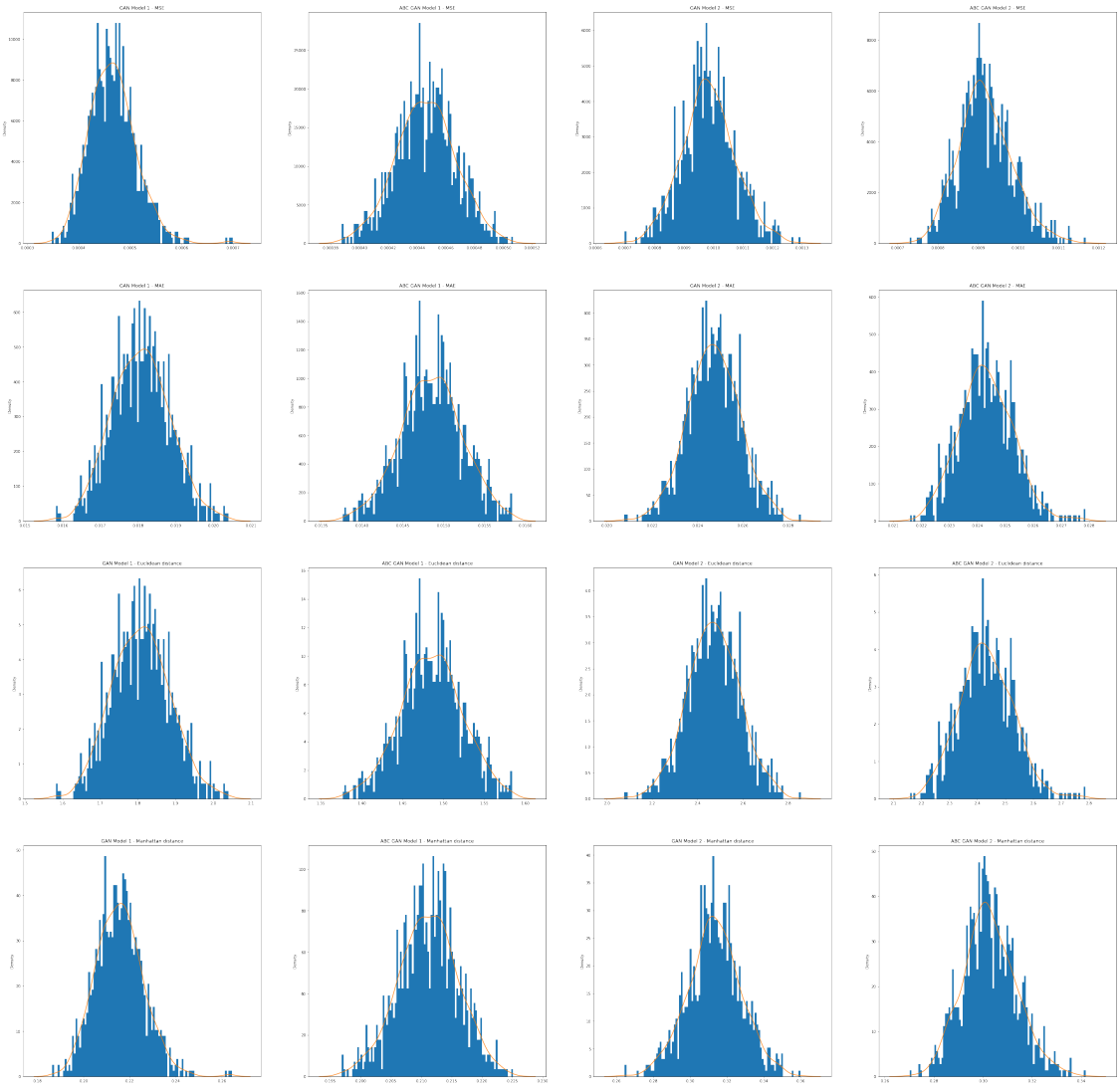
[25]:
```
sanityChecks.discProbVsError(real_dataset,disc2,device)
```


Discriminator Output for real data
Error (error = 0)
0.04
0.02
0.00
−0.02
−0.04
−0.0100
−0.0075
−0.0050
−0.0025
0.0000
0.0025
0.0050
0.0075
Discriminator Output


Discriminator Output for noisy data
Errors
2.5
2.0
1.5
1.0
0.5
0.0
−0.8
−0.6
−0.4
−0.2
0.0
Discriminator Output

3 Model Analysis

[26]:
```
performanceMetrics.
↪modelAnalysis(GAN1_metrics,ABC_GAN1_metrics,GAN2_metrics,ABC_GAN2_metrics)
```



[ ]: