

Dataset3-Boston_output_4

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 = 0.1
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):
0.740
Model:                OLS    Adj. R-squared (uncentered):
0.731
Method:                Least Squares    F-statistic:
85.53
Date:                  Wed, 17 Nov 2021    Prob (F-statistic):
1.41e-105
Time:                  19:56:08    Log-Likelihood:
-306.85
No. Observations:      404    AIC:
639.7
Df Residuals:          391    BIC:
```

691.7

Df Model: 13
Covariance Type: nonrobust

	coef	std err	t	P> t	[0.025	0.975]
x1	-0.1135	0.035	-3.203	0.001	-0.183	-0.044
x2	0.1366	0.039	3.459	0.001	0.059	0.214
x3	0.0594	0.052	1.148	0.251	-0.042	0.161
x4	0.0827	0.027	3.066	0.002	0.030	0.136
x5	-0.2149	0.055	-3.929	0.000	-0.322	-0.107
x6	0.2756	0.035	7.765	0.000	0.206	0.345
x7	0.0092	0.045	0.204	0.838	-0.080	0.098
x8	-0.3152	0.050	-6.274	0.000	-0.414	-0.216
x9	0.3000	0.069	4.334	0.000	0.164	0.436
x10	-0.2332	0.075	-3.100	0.002	-0.381	-0.085
x11	-0.2235	0.036	-6.256	0.000	-0.294	-0.153
x12	0.0876	0.032	2.761	0.006	0.025	0.150
x13	-0.4484	0.044	-10.163	0.000	-0.535	-0.362
=====						
Omnibus:		150.005	Durbin-Watson:			1.991
Prob(Omnibus):		0.000	Jarque-Bera (JB):			654.891
Skew:		1.579	Prob(JB):			6.20e-143
Kurtosis:		8.379	Cond. No.			9.27
=====						

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 -0.113529

x2 0.136585

x3 0.059394

x4 0.082698

x5 -0.214890

x6 0.275577

x7 0.009236

x8 -0.315173

x9 0.299990

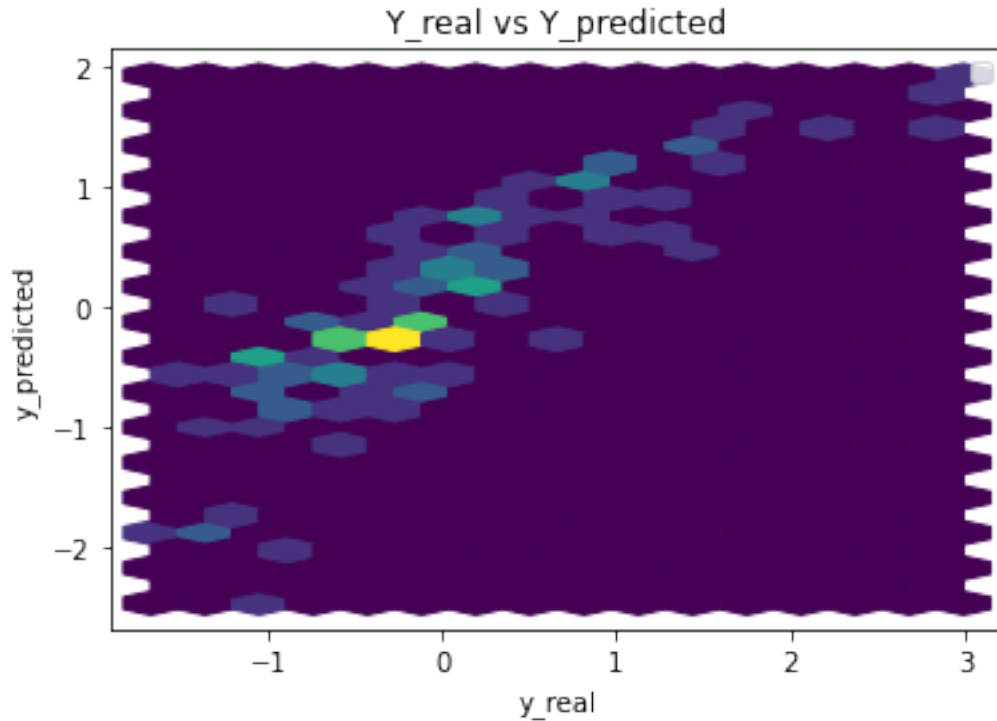
x10 -0.233229

x11 -0.223489

x12 0.087639

x13 -0.448406

dtype: float64



Performance Metrics

Mean Squared Error: 0.23596079567557715

Mean Absolute Error: 0.36440919661068355

Manhattan distance: 37.169738054289716

Euclidean distance: 4.905914915579852

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))
```

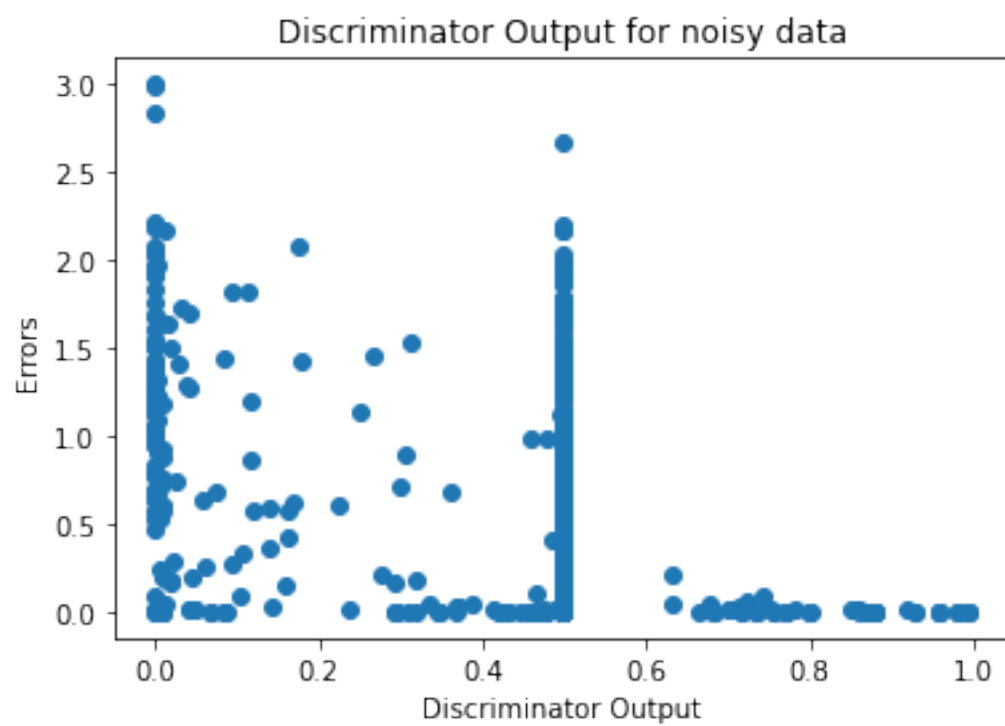
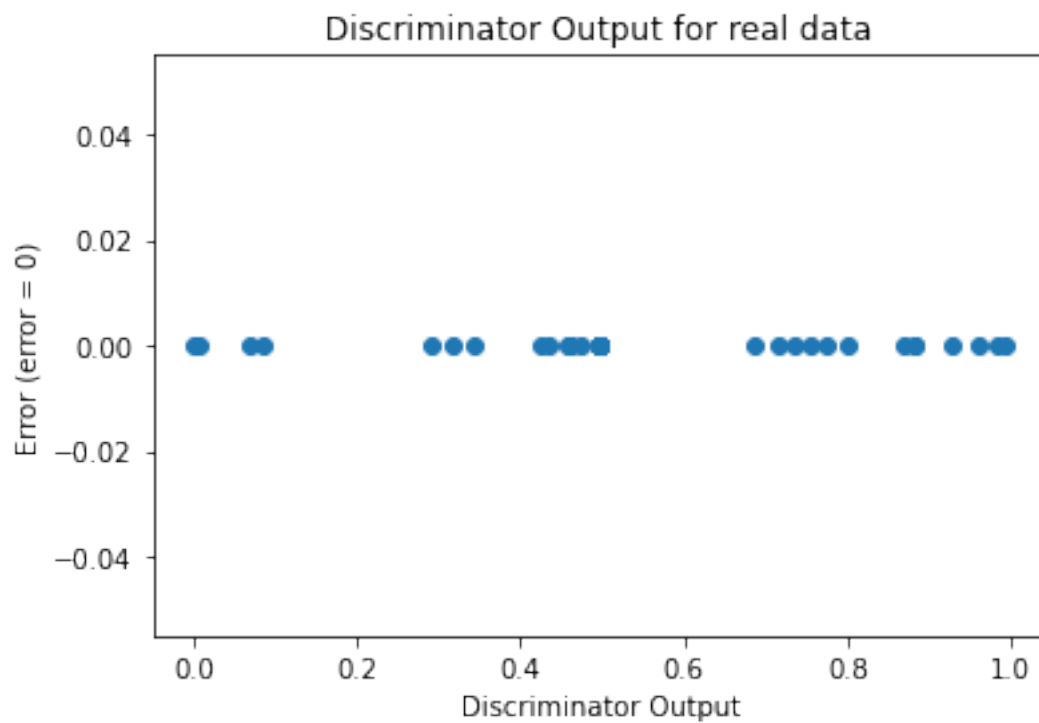
```
[12]: print(generator)
print(discriminator)
```

```
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

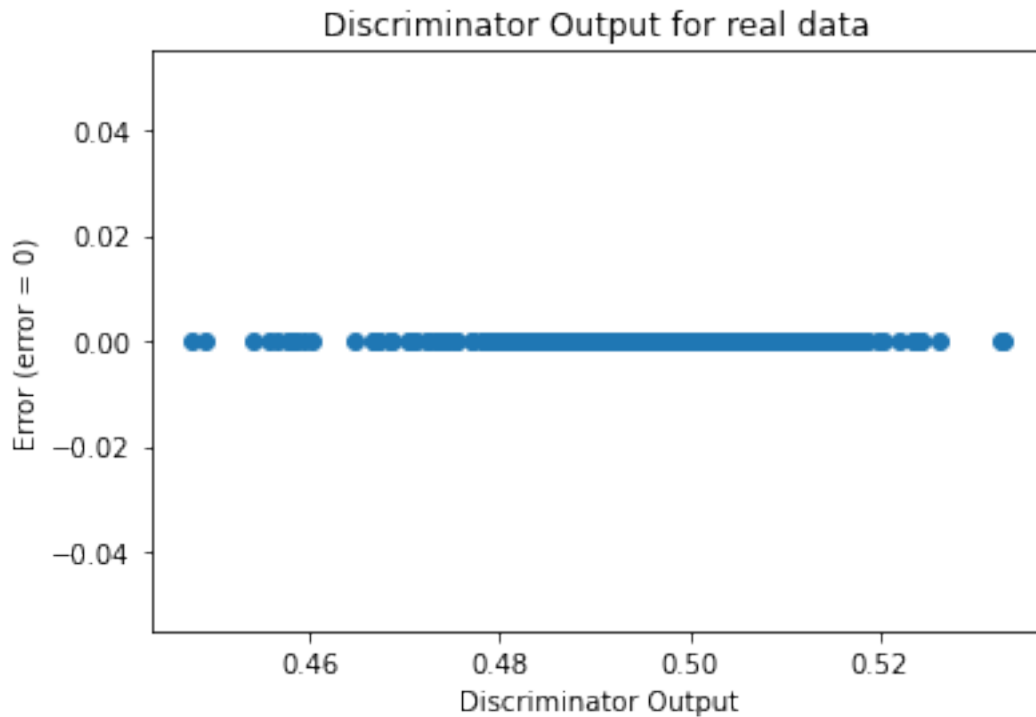
```
[16]: generator2 = network.Generator(n_features+1).to(device)
discriminator2 = network.Discriminator(n_features+1).to(device)
criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(generator2.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(discriminator2.parameters(), lr=0.01,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

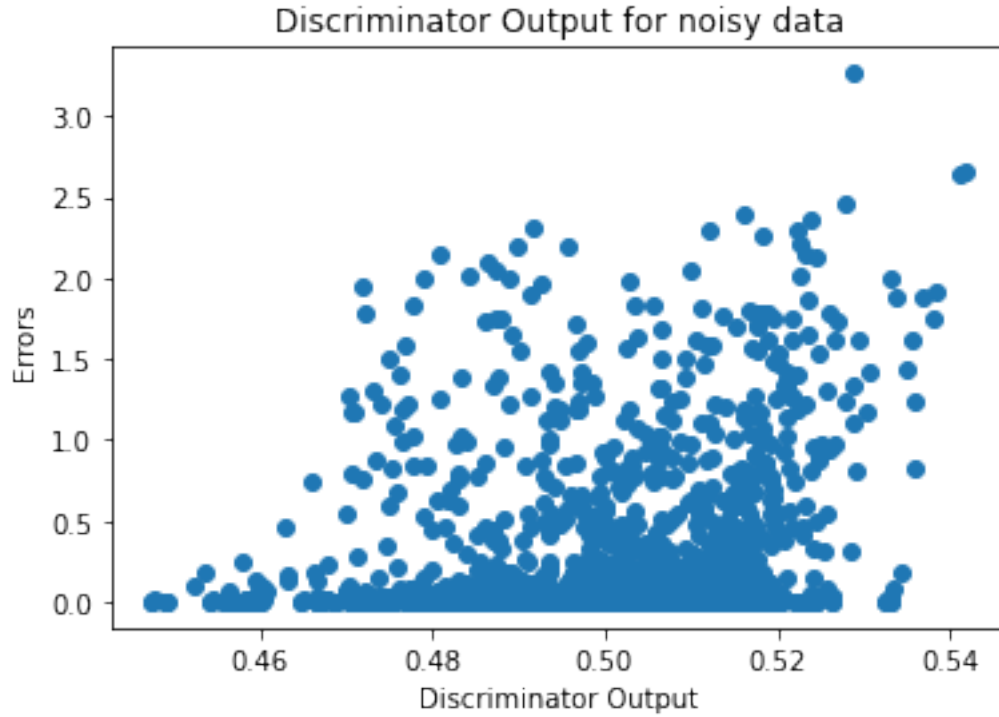
```
[17]: discLossG2,genLossG2 = train_test.
↪training_GAN_2(discriminator2,generator2,disc_opt,gen_opt,train_data,test_data,batch_size,t
```

Number of epochs needed 4

```
[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)

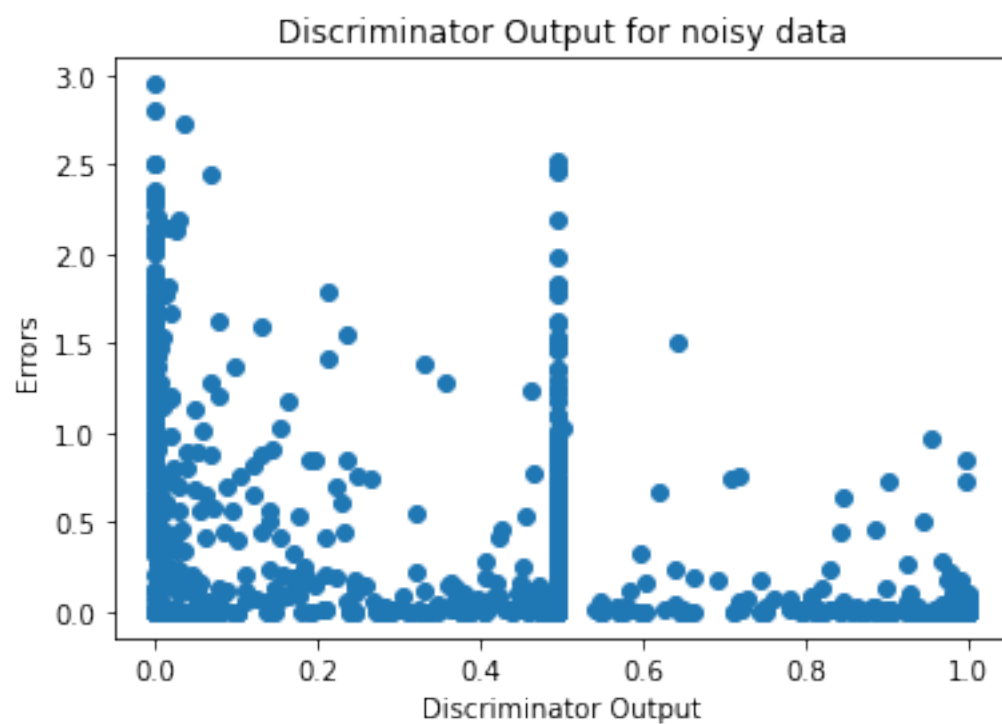
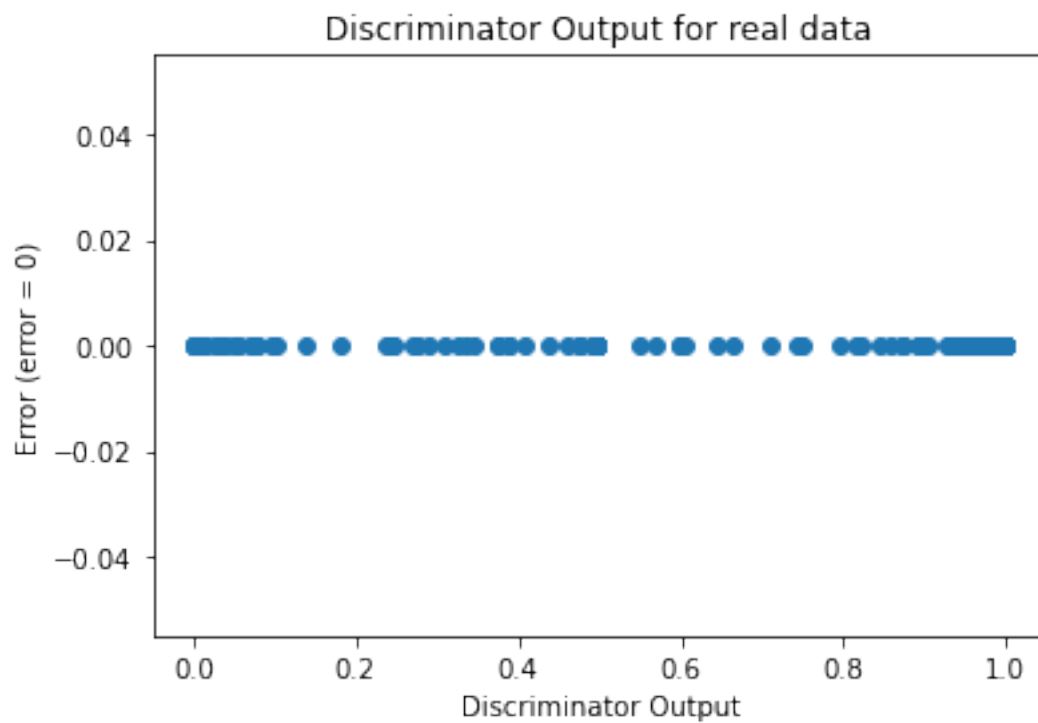
      criterion = torch.nn.BCELoss()
      gen_opt = torch.optim.Adam(gen.parameters(), lr=0.01, betas=(0.5, 0.999))
      disc_opt = torch.optim.Adam(disc.parameters(), lr=0.01, betas=(0.5, 0.999))
```

```
[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)

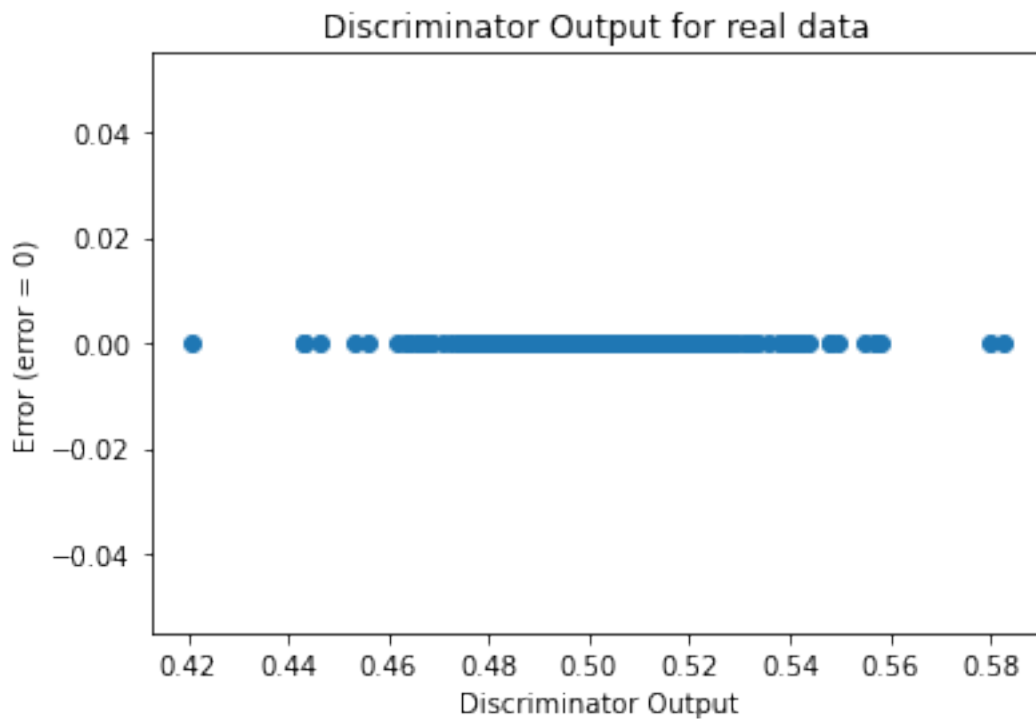
criterion = torch.nn.BCELoss()
gen_opt = torch.optim.Adam(gen2.parameters(), lr=0.01, betas=(0.5, 0.999))
disc_opt = torch.optim.Adam(disc2.parameters(), lr=0.01, betas=(0.5, 0.999))
```

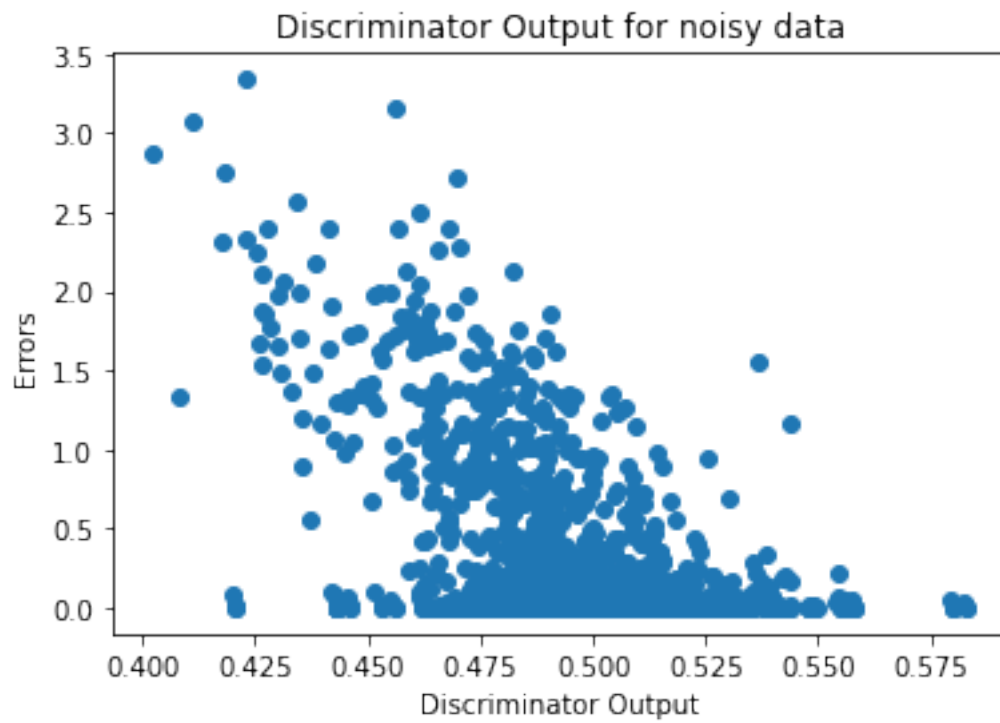
```
[25]: discLossA2,genLossA2 = ABC_train_test.
      ↪training_GAN_2(disc2,gen2,disc_opt,gen_opt,train_data,test_data,batch_size,threshold_mse,cr
```

Number of epochs 3

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

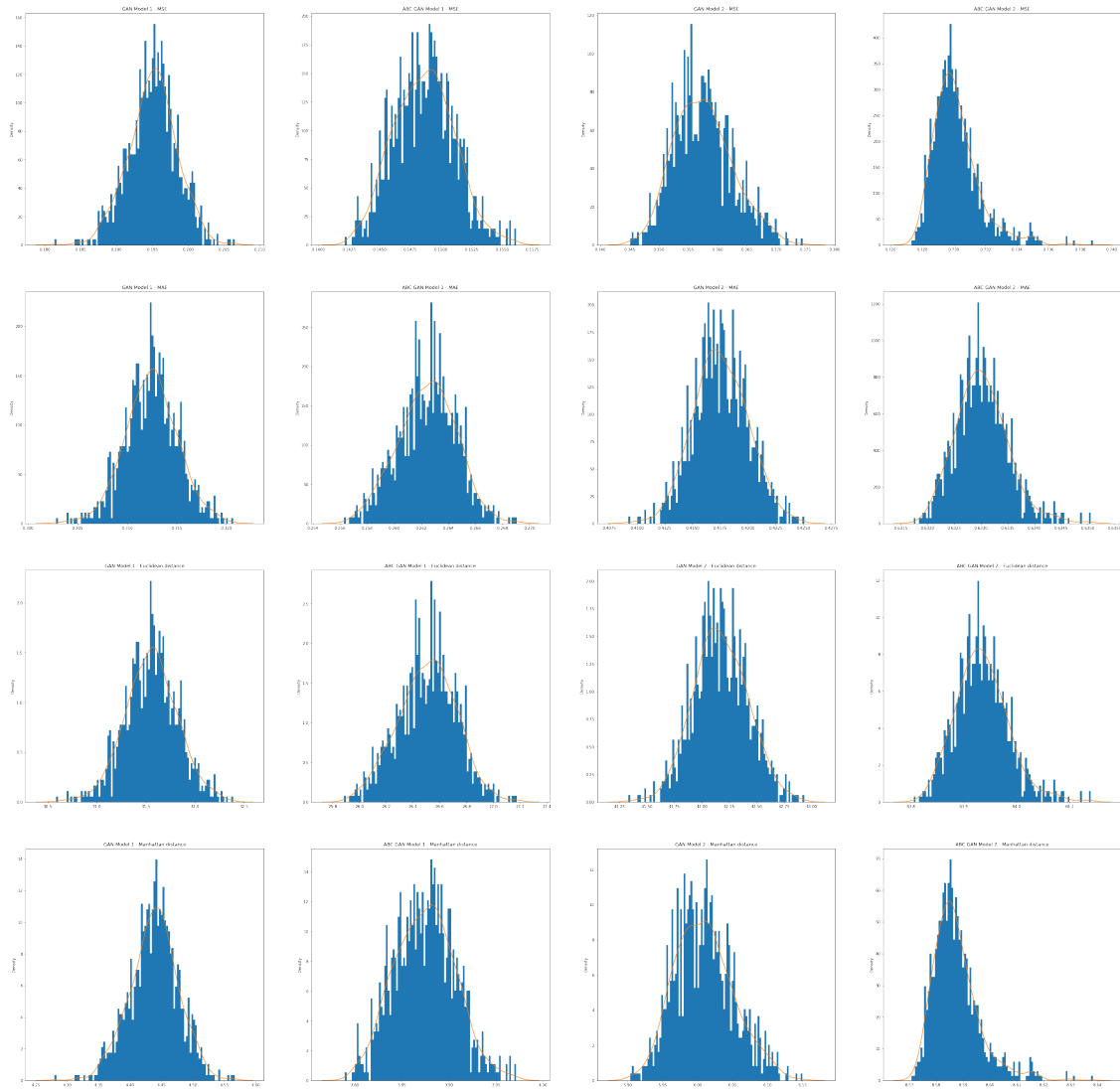
```
[27]: sanityChecks.discProbVsError(real_dataset,disc2,device)
```



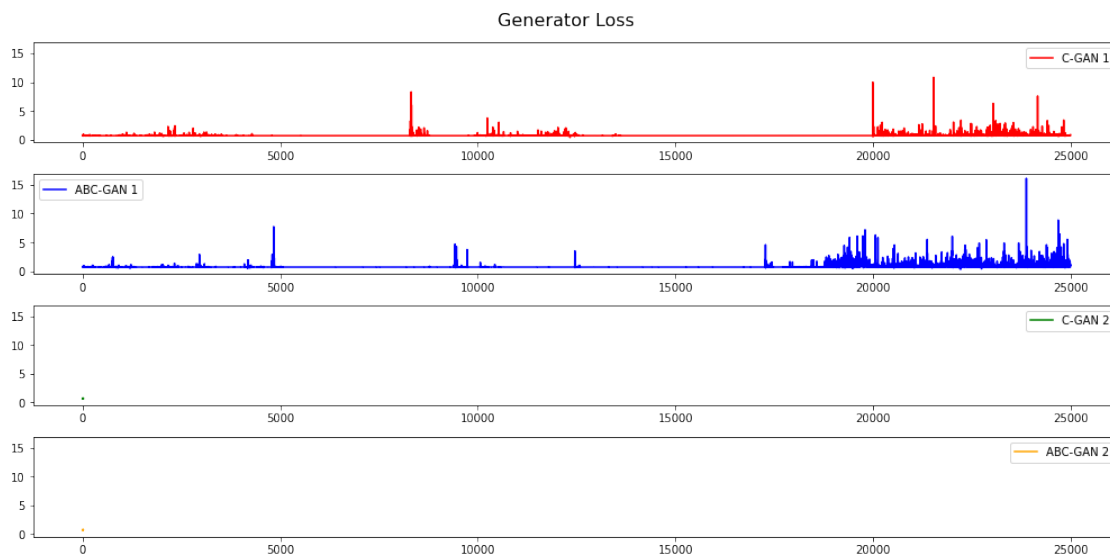
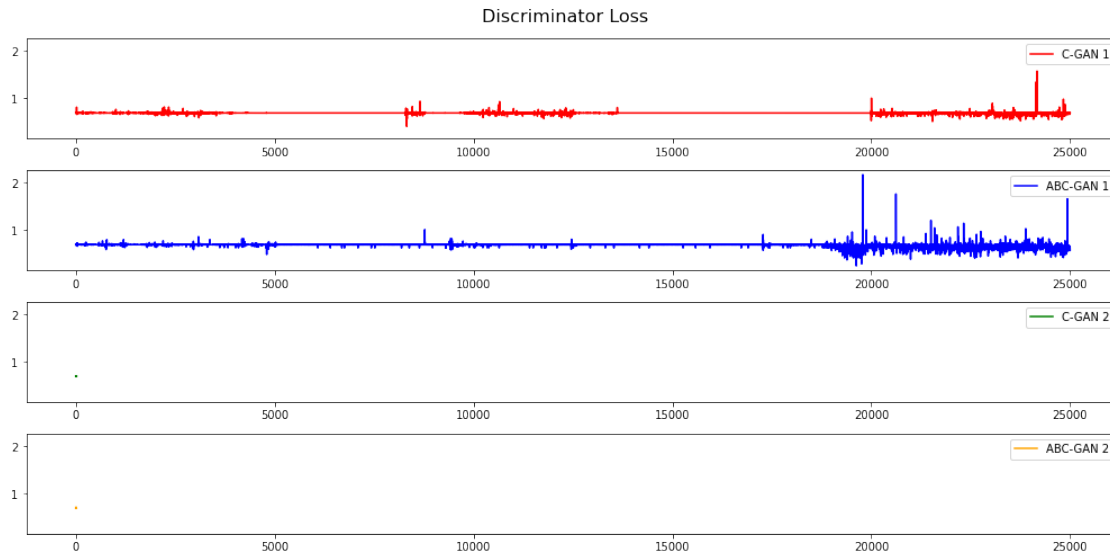


3 Model Analysis

```
[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

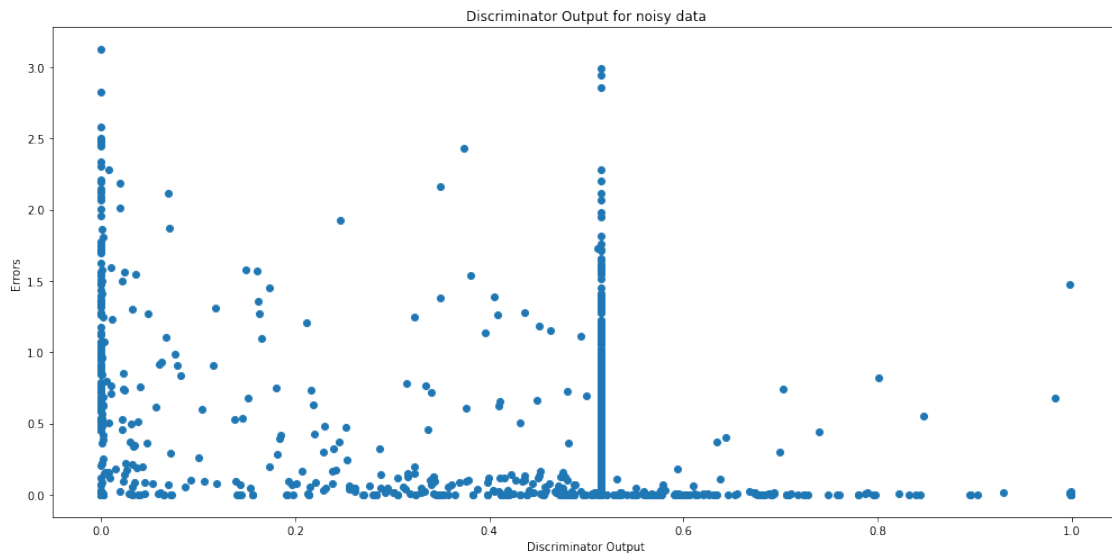
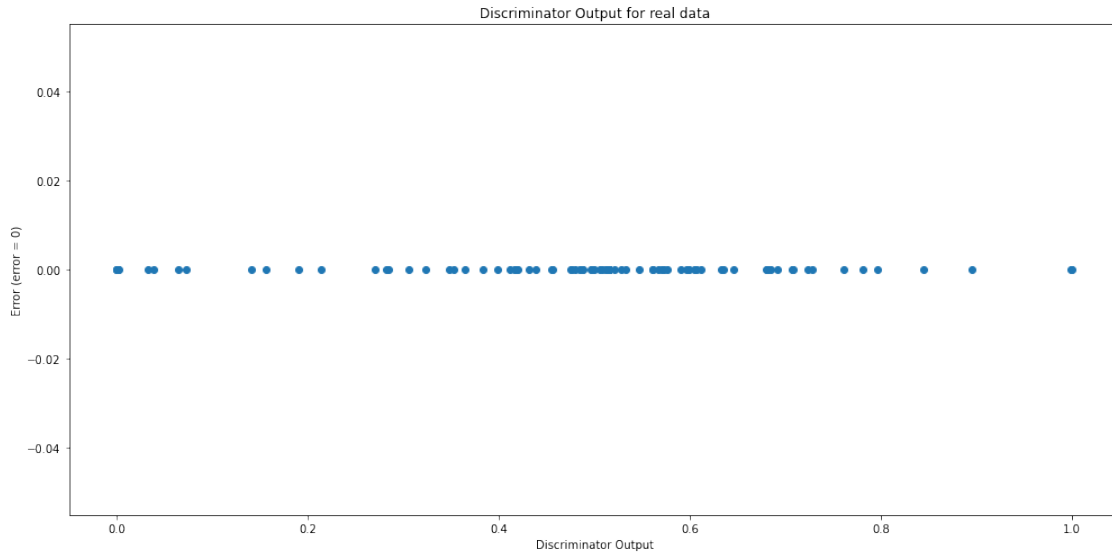
```
[30]: generator3 = network.GeneratorWithSkipConnection(n_features+1).to(device)
discriminator3 = network.Discriminator(n_features+1).to(device)

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

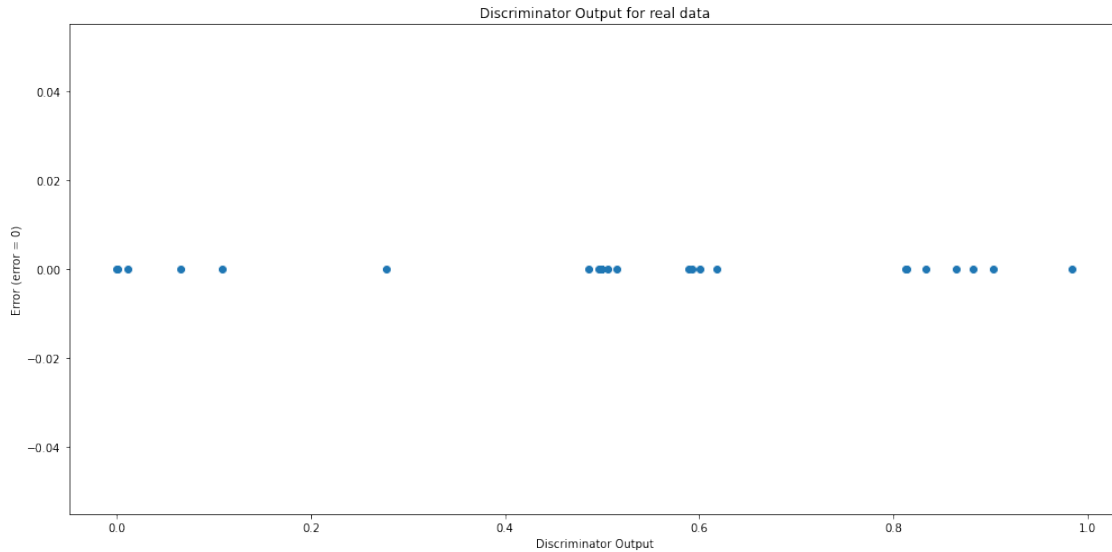
```
[34]: gen3 = network.GeneratorWithSkipConnection(n_features+1).to(device)
      disc3 = network.Discriminator(n_features+1).to(device)

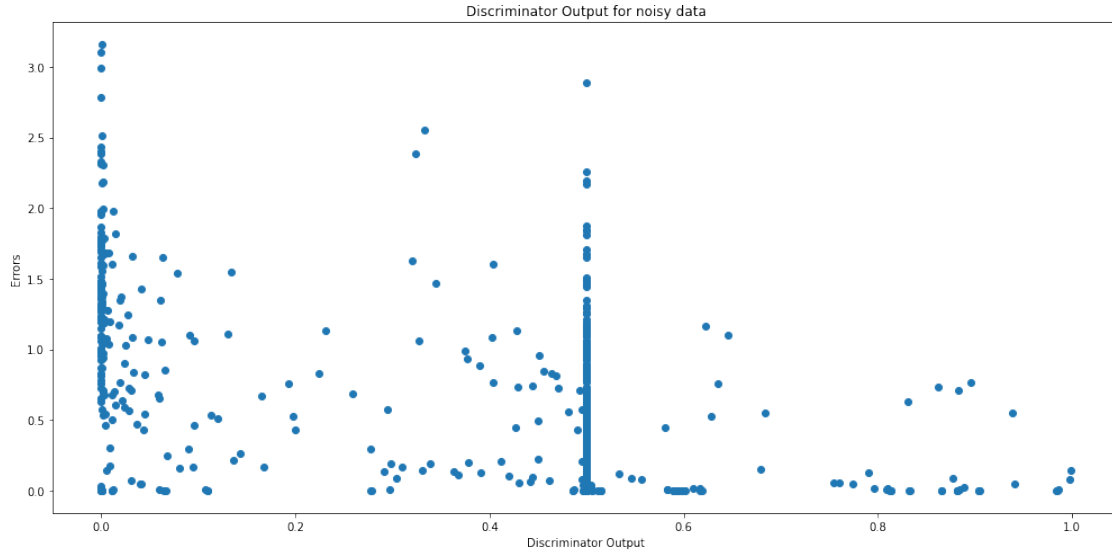
      criterion = torch.nn.BCELoss()
      gen_opt = torch.optim.Adam(gen3.parameters(), lr=0.01, betas=(0.5, 0.999))
      disc_opt = torch.optim.Adam(disc3.parameters(), lr=0.01, betas=(0.5, 0.999))
```

```
[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:

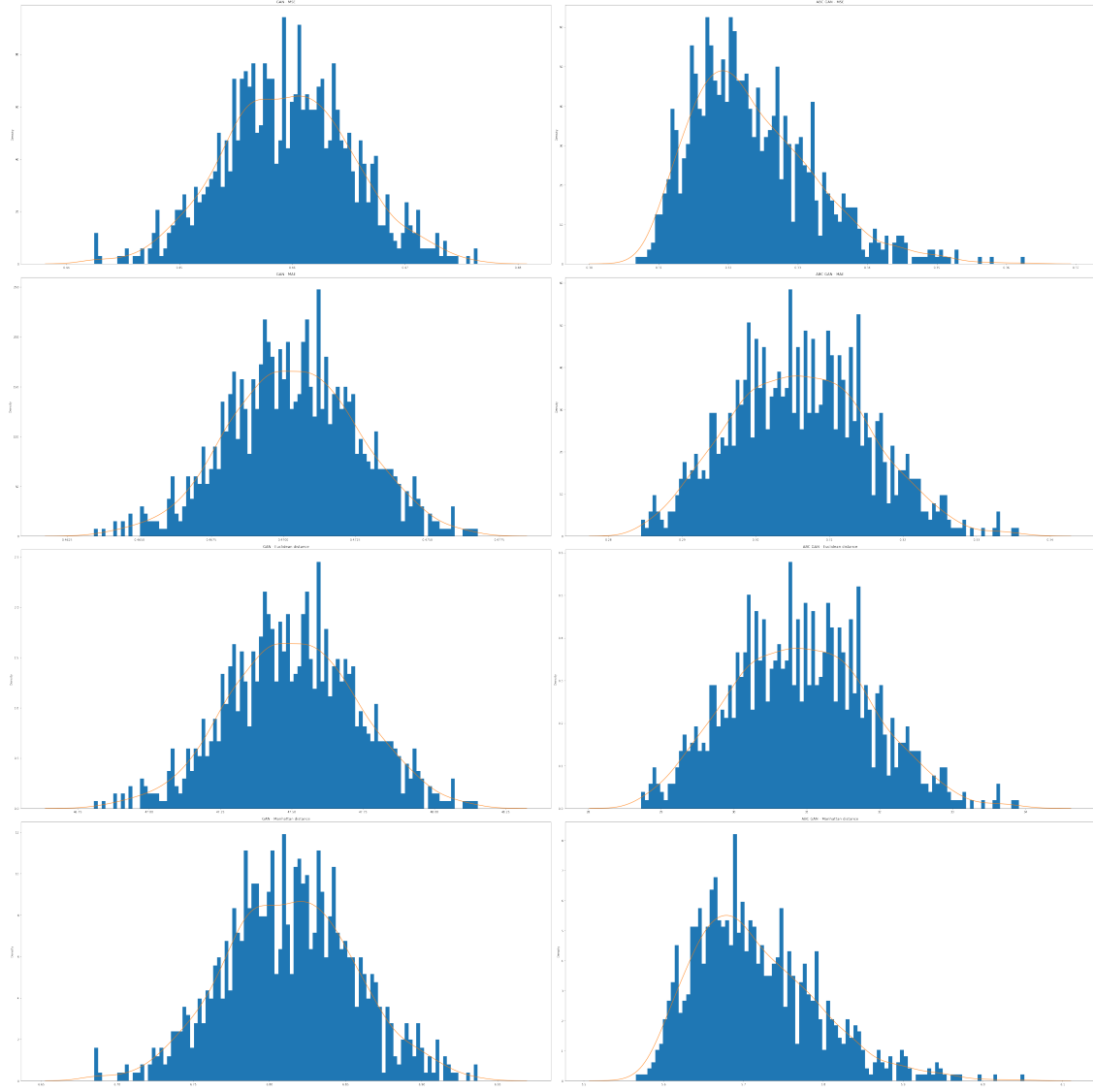
tensor([[-0.1273, -0.0201]], requires_grad=True)

ABC-GAN Weights

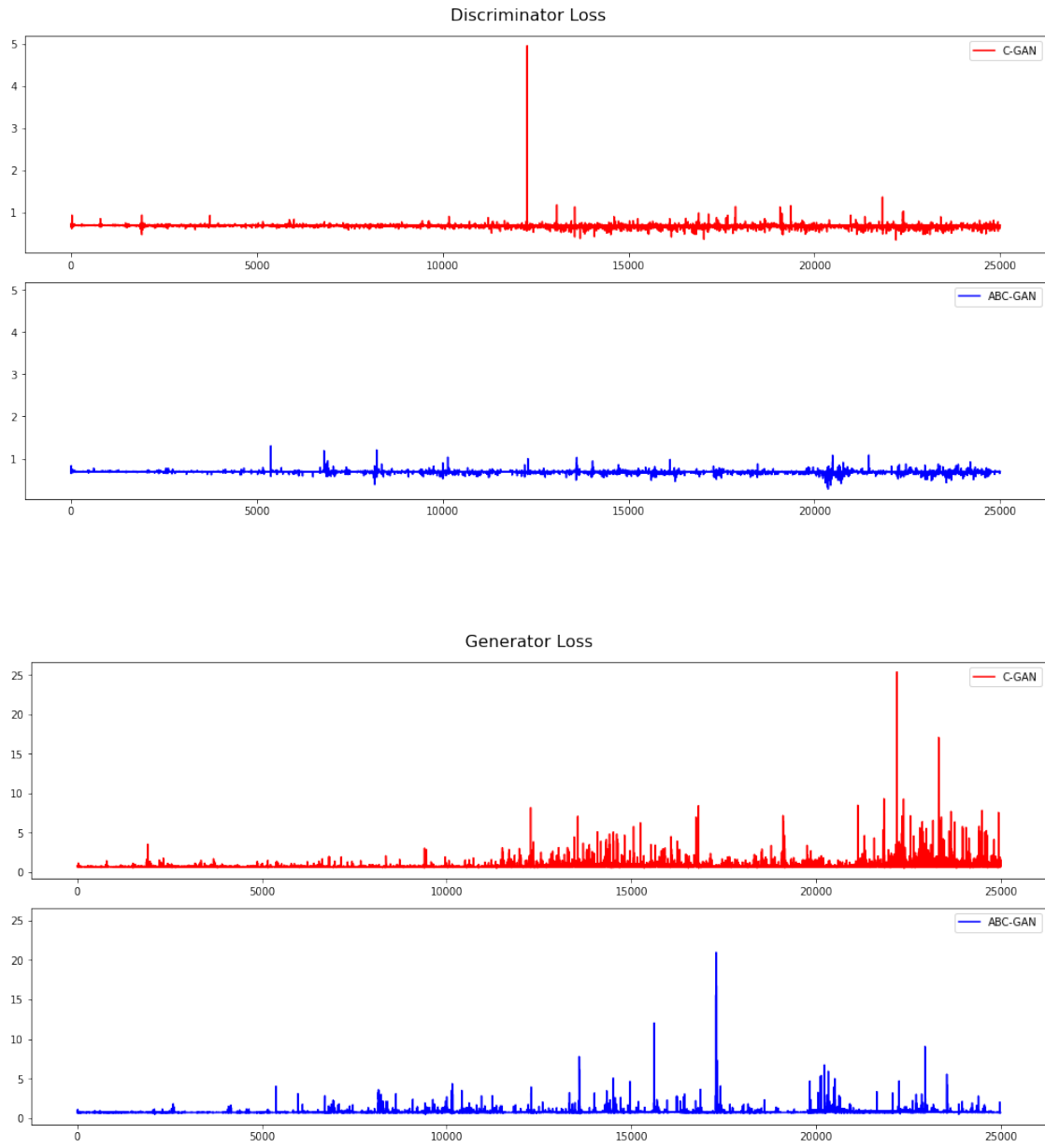
Parameter containing:

tensor([[0.1259, 0.1167]], requires_grad=True)

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

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



[]: