Shaikat_303527_lab_5_Q1

November 26, 2019

1 Preprocessing Bank Marketing dataset

```
In [1]: import pandas as pd
        import sys
        import numpy as np
        import seaborn as sns
        import matplotlib.pyplot as plt
        pd.options.mode.chained_assignment = None
        from sklearn.model_selection import train_test_split
        filename = r"E:\Documents\University of Hildesheim\Machine learning lab\lab5\bank.csv"
        bank = pd.read_csv(filename,delimiter=';')
In [2]: bank.head(5)
Out [2]:
                        job marital education default balance housing loan
           age
        0
            30
                 unemployed married
                                                             1787
                                        primary
                                                                       no
                                                     no
        1
            33
                   services married secondary
                                                             4789
                                                     no
                                                                      yes
                                                                           yes
          35
                 management
                              single
                                       tertiary
                                                      no
                                                             1350
                                                                      yes
                                                                            no
        3
            30
                 management
                             married
                                       tertiary
                                                             1476
                                                     no
                                                                      yes
                                                                           yes
                blue-collar
                            married
                                      secondary
                                                     no
                                                                      yes
                     day month
                                duration
                                                           previous poutcome
            contact
                                          campaign
                                                    pdays
                                                                                У
          cellular
                                      79
                      19
                           oct
                                                  1
                                                        -1
                                                                   0 unknown
                                                                              no
                                                       339
        1 cellular
                                     220
                                                  1
                                                                   4 failure no
                      11
                           may
        2 cellular
                      16
                                     185
                                                  1
                                                       330
                                                                   1 failure no
                           apr
          unknown
                                                       -1
        3
                           jun
                                     199
                                                                   0 unknown no
                                                       -1
            unknown
                                     226
                                                                   0 unknown no
                           may
In [3]: bank.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 4521 entries, 0 to 4520
Data columns (total 17 columns):
             4521 non-null int64
age
             4521 non-null object
job
             4521 non-null object
marital
             4521 non-null object
education
```

```
default
             4521 non-null object
balance
             4521 non-null int64
             4521 non-null object
housing
             4521 non-null object
loan
             4521 non-null object
contact
             4521 non-null int64
day
month
             4521 non-null object
duration
             4521 non-null int64
             4521 non-null int64
campaign
pdays
             4521 non-null int64
previous
             4521 non-null int64
poutcome
             4521 non-null object
             4521 non-null object
У
dtypes: int64(7), object(10)
memory usage: 600.5+ KB
```

1.0.1 Removing all NA values from the dataset

```
In [4]: bank.dropna(inplace=True)
```

1.0.2 Converting non-numeric values to numeric values using categorical encoding

What can be experimented with is a simple categorical encoding, wherein each unique entry is assigned it's own number. Pandas does with relative ease by assigning desired object columns to a category dtype

```
In [6]: bank.dtypes
Out[6]: age
                          int.64
        job
                      category
        marital
                      category
        education
                      category
        default
                      category
        balance
                          int64
        housing
                      category
        loan
                      category
        contact
                      category
        day
                          int64
        month
                      category
        duration
                      category
                          int64
        campaign
        pdays
                          int64
        previous
                          int64
        poutcome
                      category
                      category
        dtype: object
```

1.0.3 Encoding the category column with unique values

```
In [7]: bank_enc = bank.apply(lambda x: x.cat.codes if x.dtype.name == 'category' else x)
   It is shown that each categorical values has its unique values
In [8]: bank_enc.head(3)
Out [8]:
                                 education default
            age
                 job
                      marital
                                                       balance
                                                                 housing
                                                                           loan
        0
             30
                                          0
                                                    0
                                                          1787
                                                                        0
                                                                              0
                  10
                              1
                                                                                        0
         1
             33
                   7
                              1
                                          1
                                                    0
                                                          4789
                                                                        1
                                                                              1
                                                                                        0
                              2
                                          2
             35
                   4
                                                    0
                                                          1350
                                                                        1
                                                                              0
                                                                                        0
                 month
                         duration
                                    campaign pdays
                                                       previous
                                                                  poutcome
            day
                                                                             у
```

19 10 75 1 -1 0 3 0 11 8 216 1 339 4 0 0 16 0 330 1 0 0 181 1

1.0.4 Splitting the data into train (0.8) and test (0.2) set

0

1 2

2 Preprocessing wine quality-red data

x_train_bank=x_train_bank.values
x_test_bank=x_test_bank.values

```
In [221]: filename=r"E:\Documents\University of Hildesheim\Machine learning lab\lab5\winequali
          rwine_data = pd.read_csv(filename,delimiter=';')
          rwine_data.head(3)
Out [221]:
             fixed acidity
                            volatile acidity citric acid residual sugar
                                                                             chlorides \
                                                                                 0.076
          0
                       7.4
                                         0.70
                                                      0.00
                                                                        1.9
                       7.8
                                         0.88
                                                      0.00
                                                                                 0.098
          1
                                                                        2.6
          2
                       7.8
                                         0.76
                                                      0.04
                                                                        2.3
                                                                                 0.092
             free sulfur dioxide total sulfur dioxide density
                                                                     pH sulphates
          0
                            11.0
                                                   34.0
                                                          0.9978 3.51
                                                                              0.56
          1
                            25.0
                                                   67.0
                                                          0.9968 3.20
                                                                              0.68
          2
                                                   54.0
                                                          0.9970 3.26
                                                                              0.65
                            15.0
```

```
alcohol quality
0 9.4 5
1 9.8 5
2 9.8 5
```

The data has no numeric values

```
In [222]: rwine_data.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 1599 entries, 0 to 1598
Data columns (total 12 columns):
fixed acidity
                        1599 non-null float64
volatile acidity
                        1599 non-null float64
citric acid
                        1599 non-null float64
residual sugar
                        1599 non-null float64
chlorides
                        1599 non-null float64
free sulfur dioxide
                        1599 non-null float64
total sulfur dioxide
                        1599 non-null float64
density
                        1599 non-null float64
                        1599 non-null float64
рΗ
sulphates
                        1599 non-null float64
alcohol
                        1599 non-null float64
quality
                        1599 non-null int64
dtypes: float64(11), int64(1)
memory usage: 150.0 KB
In [255]: Xdata_rwine = rwine_data.loc[:,rwine_data.columns!='quality']
          Ydata_rwine = rwine_data[['quality']]
          Xdata_rwine = (Xdata_rwine - Xdata_rwine.mean())/Xdata_rwine.std() #data normalized
          x_train_rwine, x_test_rwine, y_train_rwine, y_test_rwine =train_test_split(Xdata_rwine)
                                                                                  Ydata_rwine,t
                                                                                  test_size=0.2
                                                                                  random_state=
In [256]: y_train_rwine=y_train_rwine.values.reshape(-1,1)
          y_test_rwine=y_test_rwine.values.reshape(-1,1)
          x_train_rwine=x_train_rwine.values
```

3 Preprocessing wine quality white data

x_test_rwine=x_test_rwine.values

```
Out [257]:
             fixed acidity volatile acidity citric acid residual sugar chlorides \
                                        0.27
                                                                      20.7
                                                                                0.045
          0
                       7.0
                                                      0.36
                                        0.30
          1
                       6.3
                                                      0.34
                                                                       1.6
                                                                                0.049
          2
                       8.1
                                        0.28
                                                      0.40
                                                                       6.9
                                                                                0.050
             free sulfur dioxide total sulfur dioxide density
                                                                    pH sulphates
          0
                            45.0
                                                  170.0
                                                          1.0010 3.00
                                                                             0.45
          1
                            14.0
                                                 132.0
                                                          0.9940 3.30
                                                                             0.49
          2
                            30.0
                                                  97.0
                                                          0.9951 3.26
                                                                             0.44
             alcohol quality
                            6
          0
                 8.8
                            6
          1
                 9.5
          2
                            6
                10.1
In [259]: Xdata_wwine = wwine_data.loc[:,wwine_data.columns!='quality']
          Ydata_wwine = wwine_data['quality']
          Xdata_wwine = (Xdata_wwine - Xdata_wwine.mean())/Xdata_wwine.std() #data normalized
          x_train_wwine, x_test_wwine, y_train_wwine, y_test_wwine =train_test_split(Xdata_wwine)
                                                                                  Ydata_wwine,t
                                                                                  test_size=0.2
                                                                                  random_state=
In [260]: y_train_wwine=y_train_wwine.values.reshape(-1,1)
          y_test_wwine=y_test_wwine.values.reshape(-1,1)
          x_train_wwine=x_train_wwine.values
          x_test_wwine=x_test_wwine.values
```

4 Ridge Regression using mini-Batch Gradient Descent

```
In [360]: def logistic_function(X, beta):
              z = np.dot(X,beta)
              return 1 / (1 + np.exp(-z))
          def log_likelihood(x, y, beta):
              z = np.dot(x, beta)
              log = np.sum(y*z - np.log(1 + np.exp(z)))
              return log
          betas = lambda x,y,beta,alpha,lamda : beta-alpha*(-2*np.dot(x.T,y-logistic_function(
          rmse = lambda y,ypred: np.sqrt(np.mean((y-ypred)**2))
          cost = lambda y,ypred: np.mean((y - ypred)**2)
In [424]: def stochastic_gradient_descent(x_train,y_train,alpha,epochs,lamda,x_test,y_test):
              m_train,n_features = np.shape(x_train)
              ini_alpha
                                 = alpha
              beta_hat
                                 = np.random.random(n_features).reshape(-1,1)
```

```
= []
rmsetrain
                   = []
rmsetest
relative_loss
                   = []
                   = logistic_function(x_train,beta_hat)
y_hat
chunk_size = 50
for i in range(epochs):
    loss_old = cost(y_train,y_hat)
    for chunk in range(len(x_train)//chunk_size):
        x_chunk = x_train[chunk*chunk_size:min((chunk+1)*chunk_size,len(x_train
        y_chunk = y_train[chunk*chunk_size:min((chunk+1)*chunk_size,len(y_train
        beta_hat = betas(x_chunk,y_chunk,beta_hat,alpha,lamda)
    y_hat=logistic_function(x_train,beta_hat)
    loss_new = cost(y_train,y_hat)
    rmsetest.append(rmse(y_test,logistic_function(x_test,beta_hat)))
    rmsetrain.append(rmse(y_train,logistic_function(x_train,beta_hat)))
    relative_loss.append(np.abs(loss_new-loss_old))
    if i % 10 == 0:
        print(f"epochs: {i} loss: {np.abs(loss_new-loss_old)} rmse test: {rmse(y)
    if (np.abs(loss_new-loss_old))==0:
        break
plt.plot(np.arange(len(rmsetrain)),rmsetrain,'g',label='rmse_train')
plt.plot(np.arange(len(rmsetest)),rmsetest,'r',label='rmse_test')
plt.xlabel("epochs")
plt.ylabel("RMSE")
plt.legend()
plt.show()
plt.xlabel("epochs")
plt.ylabel("RMSE")
rmsetest=[x*-1 for x in rmsetest]
plt.plot(np.arange(len(rmsetest)),rmsetest,'r',label='rmse_neg_test')
plt.plot(np.arange(len(rmsetrain)),rmsetrain,'g',label='rmse_train')
plt.legend()
plt.show()
return rmsetest, rmsetrain
```

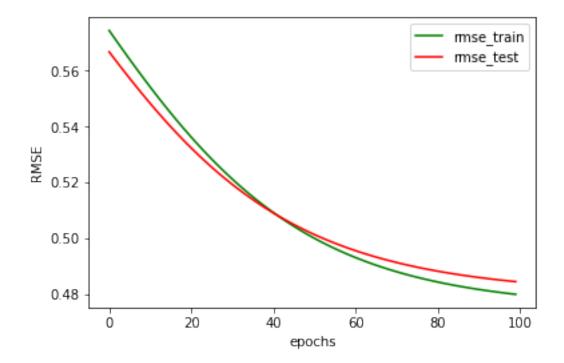
5 Ridge Regression using mini-Batch Gradient Descent using the Bank Marketing dataset

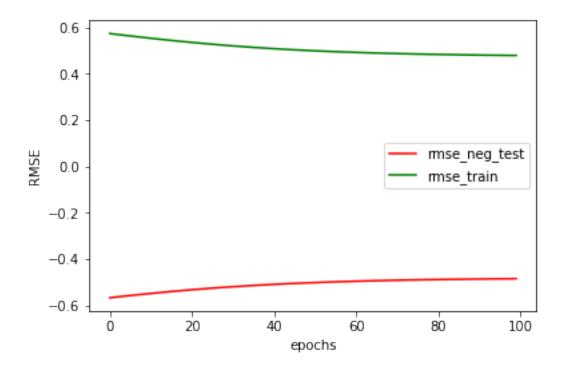
Training the bank marketing data and plotting the rmse values for three combinations of alpha and lamda values

5.0.1 The first two combinations of Alpha(lr) and lamda displayed an optimal result where we can see the rmsetrain and rmsetest is almost similar

 $\verb|sgd=stochastic_gradient_descent(x_train_bank,y_train_bank,lr,epochs,lamda,x_test_b$

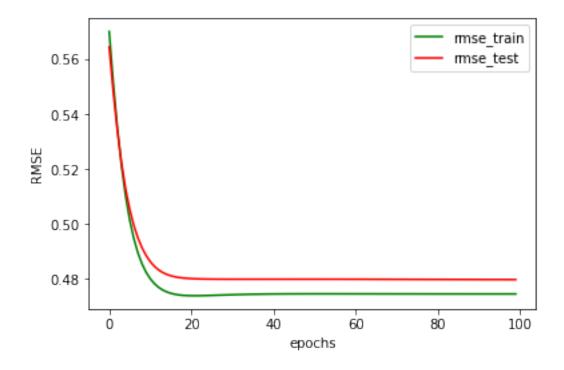
```
epochs: 0 loss: 0.002435144116213539 rmse test: 0.5667694855064026 rmse train: 0.57442772477826 epochs: 10 loss: 0.0021534049591030446 rmse test: 0.5482614339415794 rmse train: 0.55414359361 epochs: 20 loss: 0.0017952841283244703 rmse test: 0.5322709618257061 rmse train: 0.536167398346 epochs: 30 loss: 0.001424949376957807 rmse test: 0.5192094851284748 rmse train: 0.5211261056836 epochs: 40 loss: 0.0010891781951399282 rmse test: 0.5089938579837207 rmse train: 0.509127593116 epochs: 50 loss: 0.0008103640532673151 rmse test: 0.5012424039715562 rmse train: 0.499903251906 epochs: 60 loss: 0.0005921559693751466 rmse test: 0.49547212966386023 rmse train: 0.49299900626 epochs: 70 loss: 0.00042799343608007634 rmse test: 0.4912255722423666 rmse train: 0.48792407894 epochs: 80 loss: 0.00030760787731193284 rmse test: 0.4881226915026098 rmse train: 0.48423527216 epochs: 90 loss: 0.00022071151251157328 rmse test: 0.48586591656692163 rmse train: 0.4815697096
```

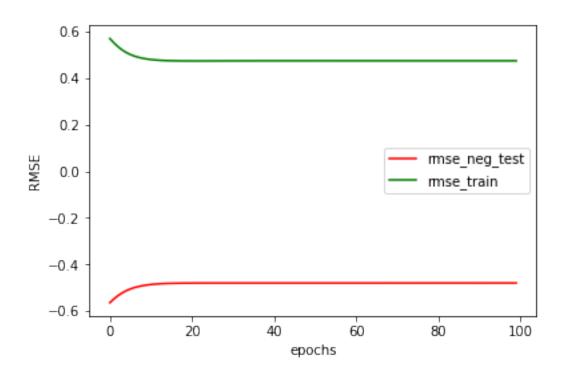




In [339]: lr=0.0001 epochs=100 lamda=0.1

sgd=stochastic_gradient_descent(x_train_bank,y_train_bank,lr,epochs,lamda,x_test_bank)



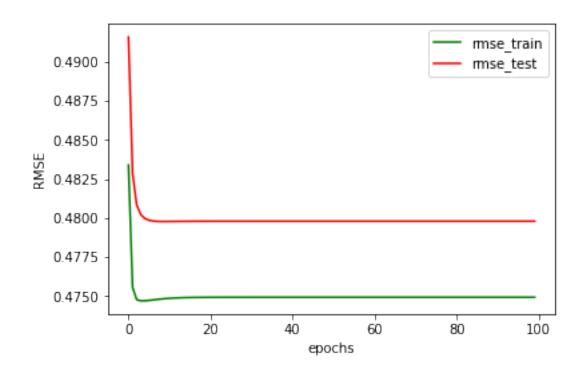


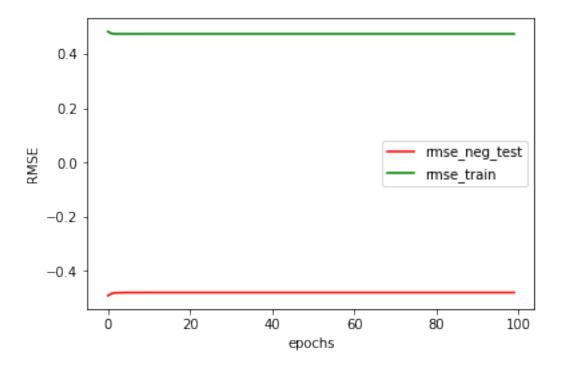
5.0.2 This combination of alpha(lr) and lamda was not optimal because the rmse of test train has a significant difference the reason behind can be the higher values of alpha(lr)

In [340]: lr=0.001 epochs=100 lamda=0.5

sgd=stochastic_gradient_descent(x_train_bank,y_train_bank,lr,epochs,lamda,x_test_bank)

epochs: 0 loss: 0.1012987002452139 rmse test: 0.4915859610745922 rmse train: 0.4833867419875222 epochs: 10 loss: 1.8763479428723917e-05 rmse test: 0.47977268389697897 rmse train: 0.4748526176 epochs: 20 loss: 1.2782270281952446e-06 rmse test: 0.4797878666761989 rmse train: 0.47491624033 epochs: 30 loss: 6.889696593792571e-08 rmse test: 0.47978910634522515 rmse train: 0.47492000533 epochs: 40 loss: 3.670668158317625e-09 rmse test: 0.4797891735787845 rmse train: 0.474920206926 epochs: 50 loss: 1.9544399432191994e-10 rmse test: 0.47978917716199065 rmse train: 0.4749202177 epochs: 60 loss: 1.0406037143084745e-11 rmse test: 0.47978917735278104 rmse train: 0.4749202182 epochs: 70 loss: 5.540845560148e-13 rmse test: 0.47978917736293925 rmse train: 0.4749202182 epochs: 80 loss: 2.9531932455029164e-14 rmse test: 0.47978917736350896 rmse train: 0.4749202182 epochs: 90 loss: 1.582067810090848e-15 rmse test: 0.47978917736350896 rmse train: 0.47492021826586





6 Ridge Regression using mini-Batch Gradient Descent using the Wine quality RED dataset

Training the wine quality red data and plotting the rmse values for three combinations of alpha and lamda values

6.0.1 For this combination of parameters the rmse decreased in both case but the model is not optimal for those parameter the reason behind it can the very low value of lamda

In [467]: lr=0.000001

```
epochs=100
lamda=0.00000001

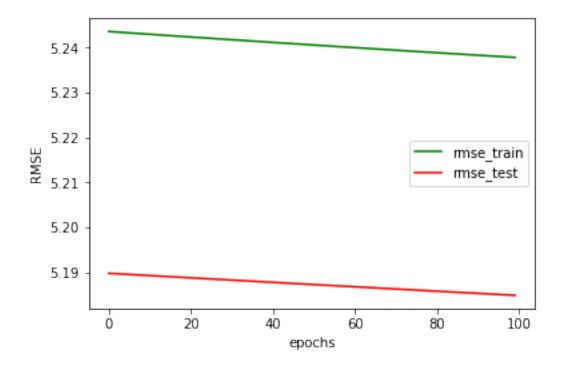
sgd=stochastic_gradient_descent(x_train_rwine,y_train_rwine,lr,epochs,lamda,x_test_r

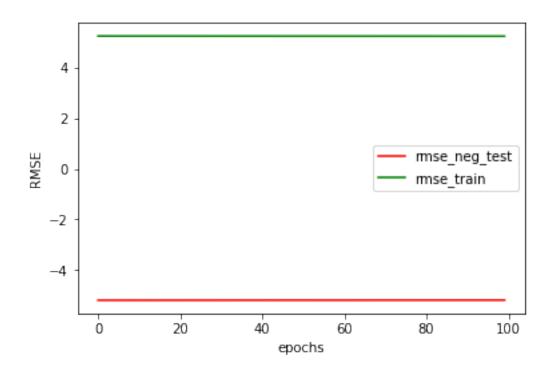
epochs: 0 loss: 0.0006509246559716075 rmse test: 5.189771015241054 rmse train: 5.2435826457913

epochs: 10 loss: 0.0006435340938999445 rmse test: 5.189262549077594 rmse train: 5.242965777042
```

epochs: 0 loss: 0.0006509246559716075 rmse test: 5.189771015241054 rmse train: 5.2435826457913 epochs: 10 loss: 0.0006435340938999445 rmse test: 5.189262549077594 rmse train: 5.242965777042 epochs: 20 loss: 0.000635878402380996 rmse test: 5.18875683651541 rmse train: 5.242356024981522 epochs: 30 loss: 0.0006279739874806012 rmse test: 5.188253941090884 rmse train: 5.2417536363744 epochs: 40 loss: 0.0006198370758241367 rmse test: 5.187753925569301 rmse train: 5.2411588425094 epochs: 50 loss: 0.0006114836860078299 rmse test: 5.187256852478571 rmse train: 5.24057185937333 epochs: 60 loss: 0.0006029296030050091 rmse test: 5.186762784580742 rmse train: 5.2399928878504 epochs: 70 loss: 0.000594190355471369 rmse test: 5.1862717852802245 rmse train: 5.23942211394848 epochs: 80 loss: 0.0005852811955762149 rmse test: 5.185783918968442 rmse train: 5.238859709039

epochs: 90 loss: 0.0005762170813703449 rmse test: 5.185299251305482 rmse train: 5.238305830124



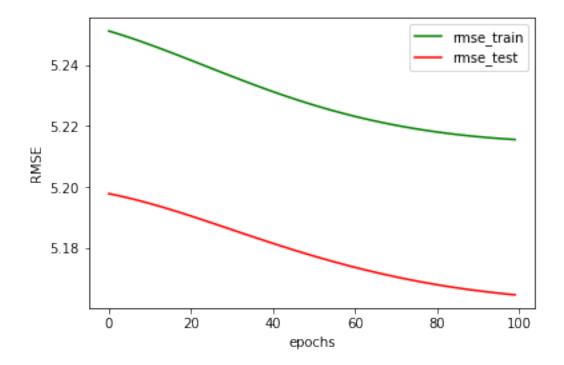


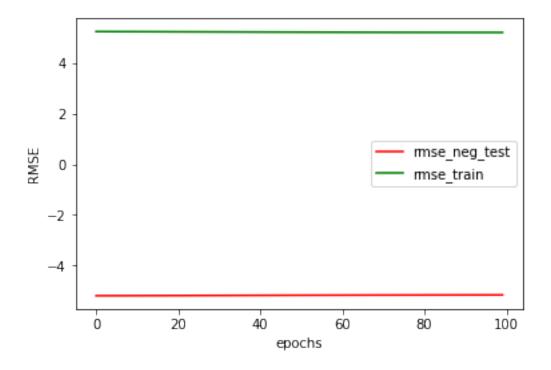
6.0.2 As the lamda values increased as well as the learning rate we can notice that the model is better than the previous one

```
In [342]: lr=0.00001
epochs=100
lamda=0.001
```

sgd=stochastic_gradient_descent(x_train_rwine,y_train_rwine,lr,epochs,lamda,x_test_r

```
epochs: 0 loss: 0.0041321762277775065 rmse test: 5.197836846833961 rmse train: 5.25108623960126 epochs: 10 loss: 0.005069688427788321 rmse test: 5.194623807314949 rmse train: 5.24662462737956 epochs: 20 loss: 0.005516118285370908 rmse test: 5.19053899222862 rmse train: 5.241515530311856 epochs: 30 loss: 0.005458645723205535 rmse test: 5.1860538835666325 rmse train: 5.2362442442822 epochs: 40 loss: 0.004998994322473749 rmse test: 5.181584353750308 rmse train: 5.23124493811506 epochs: 50 loss: 0.004290628823522269 rmse test: 5.177419404769383 rmse train: 5.22682412903406 epochs: 60 loss: 0.0034836579159964742 rmse test: 5.173729198881787 rmse train: 5.2231402713912 epochs: 70 loss: 0.0026887364330399066 rmse test: 5.170596755200449 rmse train: 5.220227227788 epochs: 80 loss: 0.0019678706421792924 rmse test: 5.168047043758433 rmse train: 5.2164892080708
```



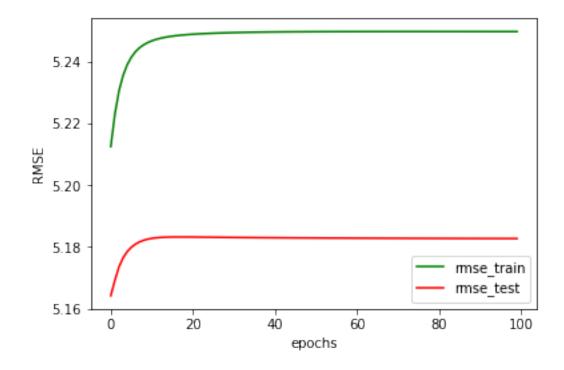


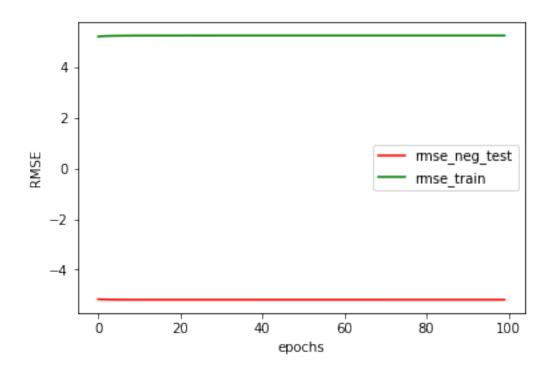
6.0.3 As the learning rate is too high that why the rmse values increased

In [343]: lr=0.001 epochs=100 lamda=0.5

sgd=stochastic_gradient_descent(x_train_rwine,y_train_rwine,lr,epochs,lamda,x_test_r

epochs: 0 loss: 0.10771665167445477 rmse test: 5.164264008947285 rmse train: 5.212475398776306 epochs: 10 loss: 0.005909533382872922 rmse test: 5.182808901152875 rmse train: 5.24665942247508 epochs: 20 loss: 0.0009578484993255643 rmse test: 5.183234548612397 rmse train: 5.2487885100666 epochs: 30 loss: 0.0003445648024111847 rmse test: 5.183103146181624 rmse train: 5.2493129194816 epochs: 40 loss: 0.00014532184482973776 rmse test: 5.183001372876649 rmse train: 5.249523234856 epochs: 50 loss: 5.8955354269585314e-05 rmse test: 5.182927705884194 rmse train: 5.249610935826 epochs: 60 loss: 2.0754388341259755e-05 rmse test: 5.182872071018055 rmse train: 5.249644644136 epochs: 70 loss: 4.09833970493878e-06 rmse test: 5.182828660014807 rmse train: 5.24965459002486 epochs: 80 loss: 2.8008884029873116e-06 rmse test: 5.182794184899615 rmse train: 5.2496543799986 epochs: 90 loss: 5.255175157259373e-06 rmse test: 5.182766610367428 rmse train: 5.2496501997957





7 Ridge Regression using mini-Batch Gradient Descent using the Wine quality WHITE dataset

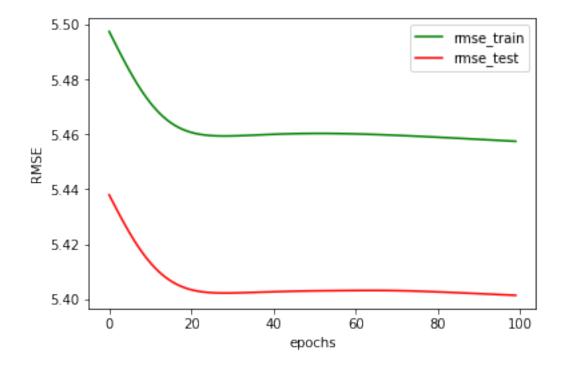
Training the wine quality white data and plotting the rmse values for three combinations of alpha and lamda values

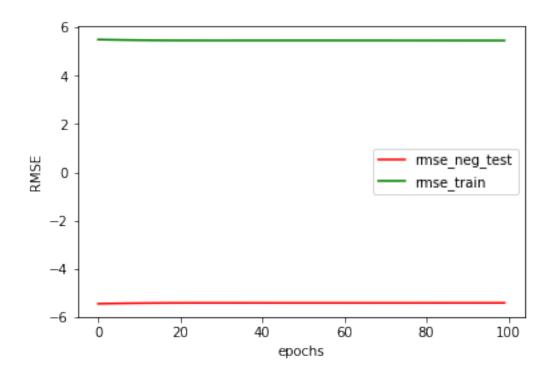
7.0.1 The first two combinations of Alpha(lr) and lamda displayed decreasing rmse but the model is not optimal as there is a gap between rmse train and rmse test

```
In [344]: lr=0.00001
epochs=100
lamda=0.00000001
```

sgd=stochastic_gradient_descent(x_train_wwine,y_train_wwine,lr,epochs,lamda,x_test_w

```
epochs: 0 loss: 0.03280442703835362 rmse test: 5.437965844930234 rmse train: 5.497458231222561 epochs: 10 loss: 0.021652877313009355 rmse test: 5.4133057526177035 rmse train: 5.4715381620426 epochs: 20 loss: 0.005101611126974603 rmse test: 5.403431619368905 rmse train: 5.46071620338706 epochs: 30 loss: 0.0002758226316856849 rmse test: 5.402254597120471 rmse train: 5.4594488144398 epochs: 40 loss: 0.0006306304975609578 rmse test: 5.4026970433745225 rmse train: 5.460028010446 epochs: 50 loss: 9.064401385572296e-05 rmse test: 5.403020498746178 rmse train: 5.4603460765055 epochs: 60 loss: 0.0003882261440431023 rmse test: 5.403159204455013 rmse train: 5.4601730993107 epochs: 70 loss: 0.0006709203601715785 rmse test: 5.403104985917543 rmse train: 5.4596617023617 epochs: 80 loss: 0.0008078085709080085 rmse test: 5.402652109212518 rmse train: 5.4589696608838 epochs: 90 loss: 0.0008564837452702534 rmse test: 5.4020117602035045 rmse train: 5.458200285013
```

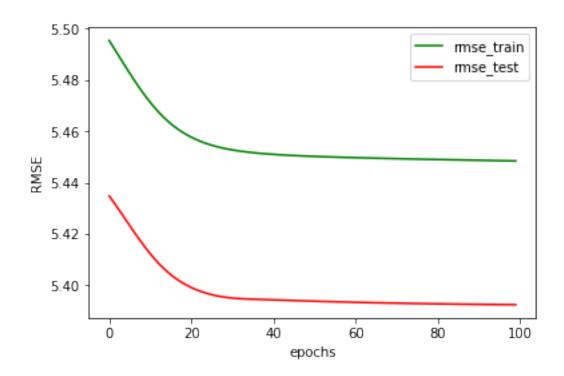


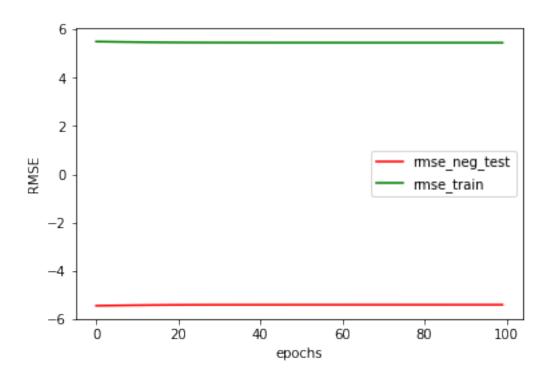


In [345]: lr=0.00001 epochs=100 lamda=0.001

sgd=stochastic_gradient_descent(x_train_wwine,y_train_wwine,lr,epochs,lamda,x_test_w

```
epochs: 0 loss: 0.02750199731630687 rmse test: 5.434855572836458 rmse train: 5.495391962871424 epochs: 10 loss: 0.022515041212358256 rmse test: 5.412345873793623 rmse train: 5.4713058924343 epochs: 20 loss: 0.009306422585112273 rmse test: 5.39918958422557 rmse train: 5.45774152470996 epochs: 30 loss: 0.003146960744768279 rmse test: 5.39508591012017 rmse train: 5.45279237417608 epochs: 40 loss: 0.0012215630958323231 rmse test: 5.394387763837499 rmse train: 5.4510573841303 epochs: 50 loss: 0.0006637598153744761 rmse test: 5.393873827178325 rmse train: 5.450266208262 epochs: 60 loss: 0.000470282918687559 rmse test: 5.393437213897484 rmse train: 5.44976832890144 epochs: 70 loss: 0.0003865714110098395 rmse test: 5.393098538824459 rmse train: 5.449383696932 epochs: 80 loss: 0.0003430798249439704 rmse test: 5.3928404250082425 rmse train: 5.448752337778
```





7.0.2 Due to high value of lamda the model is not optimal

In [302]: lr=0.001 epochs=100 lamda=0.5

sgd=stochastic_gradient_descent(x_train_wwine,y_train_wwine,lr,epochs,lamda,x_test_w

epochs: 0 loss: 0.3069763558754879 rmse test: 5.399939207664042 rmse train: 5.4548055310251335 epochs: 10 loss: 0.0008315851709141953 rmse test: 5.390327987293128 rmse train: 5.4447338666633 epochs: 20 loss: 6.631570777670959e-05 rmse test: 5.390194768977441 rmse train: 5.444497304705 epochs: 30 loss: 2.297646947369003e-06 rmse test: 5.390203344655504 rmse train: 5.4444791710683 epochs: 40 loss: 2.429880638032955e-06 rmse test: 5.390214647830223 rmse train: 5.4444805414223 epochs: 50 loss: 1.468457579534288e-06 rmse test: 5.3902206477713674 rmse train: 5.44448233775 epochs: 60 loss: 6.483208210283919e-07 rmse test: 5.390223399707522 rmse train: 5.444483233511 epochs: 70 loss: 2.5839322148613064e-07 rmse test: 5.390224603054633 rmse train: 5.444483607288 epochs: 80 loss: 9.78192780110021e-08 rmse test: 5.3902251195811255 rmse train: 5.4444837523448 epochs: 90 loss: 3.572495188564062e-08 rmse test: 5.3902253396752275 rmse train: 5.444483806308

