1. Data preprocess

```
import numpy as np
X, y = # Data to be trained
# Convert into torch tensor
X_torch = torch.tensor(X).float()
y torch = torch.tensor(y).float()
2. Define Neural Network
import torch
import torch.nn as nn
model = nn.Sequential(nn.Linerar(a, b),
                      nn.ReLU(),
                      nn.Linear(b, c),
                      nn.Sigmoid()
                      )
3. Define dataset, data loader and split data.
dataset = TensorDataset(X torch, y torch)
# Split dataset into separate datasets for training & testing
dataset_train, dataset_validate, dataset_test = random_split(dataset, lengths = [0.6,0.
            generator = torch.Generator().manual_seed(2))
dloader_train = DataLoader(dataset_train, batch_size = 32, shuffle = True)
dloader_validate = DataLoader(dataset_validate, batch_size = 32, shuffle = True)
```

4. Define loss function and optimizer

5. Define trainning loop function

```
def train_epoch(model,
                optimizer,
                dloader_train,
                dloader_val,
                epochs):
    tot_losses = []
    val losses = []
    for epoch in range(epochs)
        train loss = 0
        valid_loss = 0
        model.train()
        for X_train, y_train in dloader_train:
            X train = X train.view(X train.shape[0], -1)
            # X train = torch.from numpy(scaler.fit transform(X train)).to(torch.float)
            # Which line of code is used is depend on the dataset,
            # Use .scaler.fit transform(X) for datasets where features
            # have different numerical scales (e.g., California Housing).
            # Use .view(batch size, -1) when you only need to reshape
            # the data (e.g., make_moons).
            y_pred = model(X_train)
            optimizer.zero_grad()
            loss = loss_fcn(y_pred, y_train.reshape(-1,1))
            train loss += loss.item()
            loss_backward()
            optimizer.step()
        training_loss = train_loss / dloader_train.__len__()
        tot_losses.append(training_loss)
        model.eval()
        for X valid, y valid in dloader validate:
            X \text{ valid} = X \text{ valid.view}(X \text{ valid.shape}[0], -1)
            # X_valid = torch.from_numpy(scaler.fit_transform(X_valid)).to(torch.float)
            y pred v = model(X valid)
            vloss = loss_fcn(y_pred_v, y_valid.reshape(-1,1))
            valid_loss += vloss.item()
        validation_loss = valid_loss / dloader_val.__len__()
        val_losses.append(validation_loss)
```

```
if (epoch + 1) % 5 == 0:
            print(f'Epoch {epoch+1}/{epochs}, Train Loss: {tot_loss:.4f}, Val Loss: {va
    return tot_losses, val_losses
6. Plot data and decision boundary (Optional)
X_train = torch.vstack([dataset_train[i][0] for i in range(len(dataset_train))])
y_train = torch.vstack([dataset_train[i][1] for i in range(len(dataset_train))])
X valid = torch.vstack([dataset validate[i][0] for i in range(len(dataset validate))])
y valid = torch.vstack([dataset validate[i][1] for i in range(len(dataset validate))])
X_test = torch.vstack([dataset_test[i][0] for i in range(len(dataset_test))])
y_test = torch.vstack([dataset_test[i][1] for i in range(len(dataset_test))])
def plot_decision_boundary(ax, scatter_x, scatter_y):
    N = 1000
    X_{grid} = np.meshgrid(np.linspace(-7,7,N),np.linspace(-7,7,N))
    X_grid2 = np.array([X_grid[0].flatten(),X_grid[1].flatten()])
    preds = model(torch.tensor(X_grid2.transpose()).float()).reshape((N, N)).detach()
    ax.contourf(X_{grid}[0], X_{grid}[1], preds, cmap = plt.cm.cividis, alpha = 0.5)
    ax.scatter(scatter_x[:,0],scatter_x[:,1],c = scatter_y,
        cmap = plt.cm.cividis, edgecolor='black', lw = 0.5)
    ax.set_xlabel('$X_1$',fontsize = 16)
    ax.set_ylabel('$X_2$',fontsize = 16)
    ax.set_xlim(-4, 4)
    ax.set ylim(-3.5, 3.5)
    ax.xaxis.set_minor_locator(MultipleLocator(0.2))
    ax.xaxis.set major locator(MultipleLocator(1))
    ax.yaxis.set_minor_locator(MultipleLocator(0.2))
fig, ax = plt.subplots(1,1,figsize = (8,6),dpi = 150)
plot_decision_boundary(ax, X_train, y_train)
7. Trainning for arbitary epochs
t_loss, v_loss = [],[]
for i in range(25):
    train_loss,valid_loss = train_epoch()
    t_loss.append(train_loss)
    v_loss.append(valid_loss)
```

## 8. Plot trainning loss curve

```
fig, ax = plt.subplots(1,1,figsize = (8,6),dpi = 150)

ax.plot(t_loss, color='black',label='Training loss')
ax.plot(v_loss, color='#D55E00',label='Validation loss')
ax.set_xlabel('Epoch',fontsize = 16)
ax.set_ylabel('Binary cross entropy',fontsize = 16)
ax.set_title('Loss during training',fontsize = 20)
ax.tick_params(labelsize =12, which = 'both',top=True, right = True, direction='in')
ax.xaxis.set_minor_locator(MultipleLocator(1))
ax.yaxis.set_minor_locator(MultipleLocator(4))
ax.grid(color='xkcd:dark blue',alpha = 0.2)
ax.legend(loc='upper right',fontsize = 12)
```

How to interpretate the loss curve?

Pattern	Training Loss	Validation Loss	Problem	Solution
Good Fit (No big gap)	Decreases steadily	Decreases steadily	✓ No problem	No change needed
Overfitting High Acc, poor validation	Decreases to very low values	Stops decreasing, may increase	X Model memorizes training data	Regularization, dropout, early stopping, data augmentation
Underfitting Both acc validation high	High and slow decrease	High and slow decrease	X Model too simple	Increase model size, train longer, lower regularization

## 9. Calculate accuracy

```
# Need to decide what class to predict, and make sure the prediction tensor is in the r
from sklearn.metrics import accuracy_score
train_pred = torch.Tensor([0 \text{ if } x < 0.5 \text{ else } 1 \text{ for } x \text{ in } model(X_train)]).reshape(y_train)
train_accuracy = accuracy_score(y_true = y_train,
                                  y_pred = train_pred)
valid_pred = torch.Tensor([0 if x < 0.5 else 1 for x in model(X_valid)]).reshape(y_valid)
valid_accuracy = accuracy_score(y_true = y_valid,
                                  y_pred = valid_pred)
print('Training accuracy = {:.1f}%'.format(train_accuracy*100))
print('Validation accuracy = {:.1f}%'.format(valid_accuracy*100))
10. Plot ROC curve
from sklearn.metrics import roc_curve, roc_auc_score
 roc_score = roc_auc_score(y_true = y_valid.detach().numpy(),
                           y_score = model(X_valid).detach().numpy())
fpr, tpr, thresholds = roc_curve(y_true = y_valid.detach().numpy(),
                                   y_score = model(X_valid).detach().numpy())
fig, ax = plt.subplots(1,1,figsize = (6, 4), dpi = 150)
ax.plot(fpr, tpr, color='#D55E00')
ax.set_xlabel('False positive rate',fontsize = 20)
ax.set_ylabel('True positive rate',fontsize = 20)
ax.set_title('ROC curve, validation data',fontsize = 24)
ax.xaxis.set_minor_locator(MultipleLocator(0.04))
ax.yaxis.set minor locator(MultipleLocator(0.04))
ax.tick params(which='both',direction='in',top=True,right=True,labelsize = 16)
ax.grid(color='xkcd:dark blue',alpha = 0.2)
print('ROC score = {:.3f}'.format(roc_score))
```