gbdt

March 6, 2024

[1]: from multiprocessing import Pool

```
from functools import partial
     import numpy as np
     from numba import jit
[2]: #TODO: loss of least square regression and binary logistic regression
         pred() takes GBDT/RF outputs, i.e., the "score", as its inputs, and returns_{\sqcup}
      \hookrightarrow predictions.
         g() is the gradient/1st order derivative, which takes true values "true" \sqcup
      \hookrightarrow and scores as input, and returns gradient.
         h() is the heassian/2nd order derivative, which takes true values "true" _{\sqcup}
      \hookrightarrow and scores as input, and returns hessian.
     class loss(object):
          '''Loss class for mse. As for mse, pred function is pred=score.'''
         def pred(self, X_test, trees, log_threshold):
              return 0
         def g(self, y_true, pred):
              return 0
         def h(self, pred):
              return 0
     class leastsquare(loss):
          '''Loss class for mse. As for mse, pred function is pred=score.'''
         def pred(self, X_test, trees, log_threshold):
              predictions = []
              #print("Tree Length : " + str(len(trees)))
              for test in X_test:
                  \#count = 0
                  score = 0.0
```

curr_node = curr_node.forward(test)

for tree in trees:

curr_node = tree.root_node

while curr_node.is_leaf is not True

```
#print(str(count) + " " + str(curr_node.weight))
                \#count = count + 1
                score = score + curr_node.weight
            score = score/len(trees)
            predictions.append(score)
        return predictions
    def g(self, y_true, pred):
        return (-2*(y_true - pred))
    def h(self, y_true, pred):
        return 2*np.ones(y_true.shape)
class logistic(loss):
    '''Loss class for log loss. As for log loss, pred function is logistic_
 \hookrightarrow transformation.
    def pred(self, X_test, trees, log_threshold):
        predictions = []
        #print(len(trees))
        for test in X_test:
            temp = np.zeros(len(trees))
            for i in range(len(trees)):
                tree = trees[i]
                curr_node = tree.root_node
                while(curr_node.is_leaf == False):
                    curr_node = curr_node.forward(test)
                temp[i] = curr_node.weight
            min = np.min(temp)
            max = np.max(temp)
            #print(min)
            #print(max)
            if max != min :
                temp = (temp - min)/(max - min)
            temp = np.rint(temp)
            unique, counts = np.unique(temp, return_counts=True)
            #print(unique)
            if(unique.size > 1):
                if counts[1] > counts[0] :
                    predictions.append(1.0)
                else :
                    predictions.append(0.0)
            else :
                predictions.append(unique[0])
        return predictions
    def g(self, y_true, pred):
        return (((((1-y_true)*np.exp(pred)) - y_true)/(np.exp(pred) + 1))
```

```
def h(self, y_true, pred):
    return (np.exp(pred)/((np.exp(pred) + 1)*(np.exp(pred) + 1)))*np.
    ones(y_true.shape)
```

```
[3]: # TODO: class of a node on a tree
     class TreeNode(object):
         111
         Data structure that are used for storing a node on a tree.
         A tree is presented by a set of nested TreeNodes,
         with one TreeNode pointing two child TreeNodes,
         until a tree leaf is reached.
         A node on a tree can be either a leaf node or a non-leaf node.
         #TODO
         def __init__(self, X1, X2, index_y, threshold, value_y, is_leaf):
             self.is_leaf = is_leaf
             self.left_child = X1
             self.right_child = X2
             self.feature_index = index_y
             self.threshold = threshold
             self.weight = value_y
         def forward(self, x):
             #print(self.weight)
             #print(self.feature_index)
             #print(self.threshold)
             #print(self.is leaf)
             #print(self.left child.is leaf)
             #print(self.right_child.is_leaf)
             if self.is_leaf == True :
                 raise RuntimeError('This is a leaf node and you cannot forward from ⊔
      ⇔it')
             elif x[self.feature_index] < self.threshold:</pre>
                 #print(self.left_child.is_leaf)
                 return self.left_child
             else :
                 #print(self.right_child.is_leaf)
                 return self.right_child
```

```
Parameters:
       n threads: The number of threads used for fitting and predicting.
       max_depth: The maximum depth of the tree.
       min_sample_split: The minimum number of samples required to further ⊔
\hookrightarrowsplit a node.
       lamda: The regularization coefficient for leaf prediction, also known_{\sqcup}
\hookrightarrow as lambda.
       gamma: The regularization coefficient for number of TreeNode, also know \sqcup
⇔as gamma.
       rf: rf*m is the size of random subset of features, from which we select \sqcup
⇔the best decision rule,
           rf = 0 means we are training a GBDT.
  def __init__(self, root_node = None, n_threads = None,
                 max_depth = 3, min_sample_split = 10,
                 lamda = 1, gamma = 0, pred = 0):
       self.n_threads = n_threads
       self.max depth = max depth
       self.min_sample_split = min_sample_split
       self.root node = root node
       self.lamda = lamda
       self.gamma = gamma
       self.pred = pred
       self.treenodes = []
  def fit(self, X, y, loss):
       train is the training data matrix, and must be numpy array (an n_{\perp}train_{\sqcup}
\hookrightarrow x \ \textit{m matrix}).
       g and h are gradient and hessian respectively.
       g = loss.g(y, self.pred)
       h = loss.h(y, self.pred)
       #print(q)
       #print(h)
       self.root_node = self.construct_tree(X, y, g, h, 0)
       #print(self.root_node.weight)
       return self
  def split_dataset(self, X, y, feature_index, threshold):
       left_mask = X[:, feature_index] < threshold</pre>
       right_mask = X[:, feature_index] >= threshold
       return X[left_mask], X[right_mask], y[left_mask], y[right_mask]
  def calculate_gain(self, g_l, h_l, g_r, h_r):
```

```
G_1_{tot} = g_1.sum()
       G_r_{tot} = g_r.sum()
       H_1_{tot} = h_1.sum()
       H_r_{tot} = h_r.sum()
       gain = (0.5)*(((G_l_tot)*(G_l_tot)/(H_l_tot + self.lamda)) +_{\sqcup}
\hookrightarrow ((G_r_tot)*(G_r_tot)/(H_r_tot + self.lamda)) -
\hookrightarrow(((G_l_tot+G_r_tot)*(G_l_tot+G_r_tot))/(H_l_tot + H_r_tot+ self.lamda))) -_{\sqcup}
⇔self.gamma
       return gain
  def find_threshold(self, g, h, X, y, feature_index):
       Given a particular feature $p_j$,
       return the best split threshold \frac{1}{2} together with the gain that is
\rightarrow achieved.
       best_gain = 0
       best_threshold = 0
       thresholds = np.unique(X[:, feature_index])
       for threshold in thresholds:
           X_left, X_right, y_left, y_right = self.split_dataset(X, y,__
→feature_index, threshold)
           if len(y left) == 0 or len(y right) == 0:
                continue
           left mask = X[:, feature index] < threshold</pre>
           right_mask = X[:, feature_index] >= threshold
           gain = self.calculate_gain(g[left_mask], h[left_mask],__
→g[right_mask], h[right_mask])
           #print("Gain : " +str(qain))
           if gain > best_gain:
               best_gain = gain
               best_threshold = threshold
       return [threshold, best_gain]
  def construct_tree(self, X, y, g, h, current_depth):
       Node Addition, which is recursively used to grow a tree.
       First we should check if we should stop further splitting.
       The stopping conditions include:
           1. tree reaches max_depth $d_{max}$
           2. The number of sample points at current node is less than ___
\neg min\_sample\_split, i.e., n_{\min}$
           3. gain <= 0
       if current_depth > self.max_depth or y.size < self.min_sample_split :
           return None
```

```
best_feature, threshold, best_gain = self.find_best_decision_rule(X, y, u
\hookrightarrow g, h)
       #print("best_feature : " + str(best_feature))
       #print("threshold : " + str(threshold))
       #print("best_gain : " + str(best_gain))
       if best gain == 0 :
           return None
       #print(X[:, best_feature])
       left_mask = X[:, best_feature] < threshold</pre>
      right_mask = X[:, best_feature] >= threshold
      node_left = self.construct_tree(X[left_mask], y[left_mask],__

→g[left_mask], h[left_mask], current_depth + 1)
       node_right = self.construct_tree(X[right_mask], y[right_mask],__
→g[right_mask], h[right_mask], current_depth + 1)
      h_val = h.sum()
       weight = -(g.sum()/(h_val + self.lamda))
       is_leaf = False
       if node_left is None and node_right is not None :
           node_left = TreeNode(None, None, 0, 0, weight, True)
       elif node_right is None and node_left is not None :
           node_right = TreeNode(None, None, 0, 0, weight, True)
       elif node_right is None and node_left is None :
           is leaf = True
       node = TreeNode(node_left, node_right, best_feature, threshold, weight,_
→is_leaf)
       self.treenodes.append(node)
       #print(node)
      return node
  def find_best_decision_rule(self, X, y, g, h):
       111
      Return the best decision rule [feature, treshold], i.e., (p_j)
\rightarrow \t tau_j)$ on a node j,
       train is the training data assigned to node j
       g and h are the corresponding 1st and 2nd derivatives for each data\sqcup
\hookrightarrow point in train
       g and h should be vectors of the same length as the number of data\sqcup
⇔points in train
       for each feature, we find the best threshold by find threshold(),
       a [threshold, best_qain] list is returned for each feature.
       Then we select the feature with the largest best_gain,
       and return the best decision rule [feature, treshold] together with its \Box
\hookrightarrow gain.
      best_gain = 0
```

```
best_threshold = 0
best_feature = 0
for feature_index in range(X.shape[1]):
    #print("Feature " + str(feature_index))
    threshold, gain = self.find_threshold(g, h, X, y, feature_index)
    if gain > best_gain:
        best_gain = gain
        best_threshold = threshold
        best_feature = feature_index
return best_feature, threshold, best_gain
```

```
[5]: # TODO: class of Random Forest
     class RF(object):
         111
         Class of Random Forest
         Parameters:
              n_threads: The number of threads used for fitting and predicting.
              loss: Loss function for gradient boosting.
                  'mse' for regression task and 'log' for classfication task.
                  A child class of the loss class could be passed to implement \Box
      \hookrightarrow customized loss.
              max_depth: The maximum depth d_max of a tree.
              min_sample_split: The minimum number of samples required to further ⊔
      \hookrightarrowsplit a node.
              lamda: The regularization coefficient for leaf score, also known as \sqcup
              gamma: The regularization coefficient for number of tree nodes, also \sqcup
      \hookrightarrow know as qamma.
              rf\colon rf*m is the size of random subset of features, from which we select \sqcup
      ⇔the best decision rule.
              num_trees: Number of trees.
         def __init__(self,log_threshold = 0.5,
             n_threads = 0, loss = 'mse',
             max_depth = 3, min_sample_split = 10,
             lamda = 1, gamma = 0,
             rf = 0.99, num_trees = 100):
              self.log_threshold = log_threshold
             self.n_threads = n_threads
              if loss == 'mse':
                  self.loss = leastsquare()
              else :
                  self.loss = logistic()
              self.max_depth = max_depth
              self.min_sample_split = min_sample_split
              self.lamda = lamda
```

```
self.gamma = gamma
      self.rf = rf
      self.num_trees = num_trees
      self.trees = []
  def fit(self, X, y):
      # X is n x m 2d numpy array
      # y is n-dim 1d array
      num samples, num features = X.shape
      for i in range(self.num trees):
           #print ("Tree : " + str(i))
          m_rf = (int)(np.ceil(self.rf*num_features))
          m_rf_indices = np.random.choice(num_features, m_rf, replace=False)
          n_rf_indices = np.random.choice(num_samples, num_samples,_
→replace=True)
          XTree = X[n_rf_indices][:,m_rf_indices]
           #print(XTree.shape)
          yTree = y[n_rf_indices]
          prediction = 0
          tree = Tree(None, self.n_threads, self.max_depth, self.
omin sample split, self.lamda, self.gamma, prediction)
          tree = tree.fit(XTree, yTree, self.loss)
          self.trees.append(tree)
      return self
  # test is the input to the model
  def predict(self, X test):
      return self.loss.pred(X_test, self.trees, self.log_threshold)
```

```
[6]: # TODO: class of GBDT
     class GBDT(object):
          Class of gradient boosting decision tree (GBDT)
         Parameters:
              n threads: The number of threads used for fitting and predicting.
              loss: Loss function for gradient boosting.
                   'mse' for regression task and 'log' for classfication task.
                  A child class of the loss class could be passed to implement \sqcup
       \hookrightarrow customized loss.
              max_depth: The maximum depth D_max of a tree.
              min_sample_split: The minimum number of samples required to further_
       \hookrightarrowsplit a node.
              lamda: The regularization coefficient for leaf score, also known as \sqcup
      \hookrightarrow lambda.
              gamma: The regularization coefficient for number of tree nodes, also \sqcup
       ⇔know as gamma.
```

```
learning_rate: The learning rate eta of GBDT.
      num_trees: Number of trees.
  def __init__(self, log_threshold = 0.5,
      learning_rate=0.5, n_threads = 0, loss = 'mse',
      max_depth = 3, min_sample_split = 10,
      lamda = 1, gamma = 0,
      rf = 0.99, num_trees = 100):
      self.loss type = loss
      self.n_threads = n_threads
      if loss == 'mse':
          self.loss = leastsquare()
      else :
          self.loss = logistic()
      self.max_depth = max_depth
      self.log_threshold = log_threshold
      self.min_sample_split = min_sample_split
      self.lamda = lamda
      self.gamma = gamma
      self.rf = rf
      self.num_trees = num_trees
      self.learning_rate = learning_rate
      self.trees = []
  def fit(self, X, y):
      # X is n x m 2d numpy array
      # y is n-dim 1d array
      num_samples, num_features = X.shape
      prediction = np.zeros(y.shape)
      for i in range(self.num_trees):
          \#print ("Tree : " + str(i))
          tree = Tree(None, self.n_threads, self.max_depth, self.
min_sample_split,self.lamda, self.gamma, prediction)
          tree = tree.fit(X, y, self.loss)
          self.trees.append(tree)
          if self.loss_type == 'mse':
              new_pred =self.loss.pred(X, [tree], self.log_threshold)
          else :
              count0 = 0
              count1 = 1
              curr_node = tree.root_node
              new_pred = []
              for test in X:
                   while(curr_node.is_leaf == False):
                       curr_node = curr_node.forward(test)
                   if curr_node.weight > self.log_threshold:
```

```
[7]: # TODO: Evaluation functions (you can use code from previous homeworks)
     # RMSE
     def root_mean_square_error(pred, y):
        diff_matrix = y - pred
         #print(y)
         #print(diff_matrix)
         rmse = diff_matrix**2
         rmse = rmse.sum()
         rmse = rmse/np.size(y)
         rmse = np.sqrt(rmse)
        return rmse
     # precision
     def accuracy(pred, y):
         dataset_size = y.size
         correct_predictions = 0
         #print(pred)
         #print(y)
         for i in range(dataset_size):
             if y[i] == (pred[i]):
                 correct_predictions += 1
         precision = (correct_predictions/dataset_size)*100
         return precision
```

```
[8]: # Run Random Forest Code
from sklearn import datasets
boston = datasets.load_boston()
X = boston.data
y = boston.target

# train-test split
from sklearn.model_selection import train_test_split
```

```
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
 →random_state=8)
RF_regression = RF(0.5, n_threads = 0, loss = 'mse', max_depth = 8,_
 min_sample_split = 10, lamda = 1, gamma = 1,rf = 0.8, num_trees = 99)
RF_regression = RF_regression.fit(np.array(X_train), np.array(y_train))
pred_train = RF_regression.predict(X_train)
pred_test = RF_regression.predict(X_test)
rmse_test = root_mean_square_error(pred_test, y_test)
rmse_train = root_mean_square_error(pred_train, y_train)
print("Training RMSE of the Random Forest Method for the Boston Dataset is: ", u
 →rmse_train)
print("Testing RMSE of the Random Forest Method for the Boston Dataset is : ", u
 →rmse_test)
print("Training Set RMSE of Linear Regression for Boston Dataset (from HW2): 4.
 →820626531838223")
print("Testing Set RMSE of Linear Regression for Boston Dataset (from HW2): 5.

→209217510530916")

print("Training Set RMSE of Ridge Regression for Boston Dataset (from HW2): 4.
 →829777333975097")
print("Testing Set RMSE of Ridge Regression for Boston Dataset (from HW2): 5.
 →189347305423606")
```

/Users/prateek/anaconda3/envs/AnacondaTest/lib/python3.11/site-packages/sklearn/utils/deprecation.py:87: FutureWarning: Function load_boston is deprecated; `load_boston` is deprecated in 1.0 and will be removed in 1.2.

The Boston housing prices dataset has an ethical problem. You can refer to the documentation of this function for further details.

The scikit-learn maintainers therefore strongly discourage the use of this dataset unless the purpose of the code is to study and educate about ethical issues in data science and machine learning.

In this special case, you can fetch the dataset from the original source::

```
import pandas as pd
import numpy as np

data_url = "http://lib.stat.cmu.edu/datasets/boston"
raw_df = pd.read_csv(data_url, sep="\s+", skiprows=22, header=None)
data = np.hstack([raw_df.values[::2, :], raw_df.values[1::2, :2]])
target = raw_df.values[1::2, 2]
```

Alternative datasets include the California housing dataset (i.e. :func:`~sklearn.datasets.fetch_california_housing`) and the Ames housing dataset. You can load the datasets as follows::

```
from sklearn.datasets import fetch_california_housing
             housing = fetch_california_housing()
         for the California housing dataset and::
             from sklearn.datasets import fetch openml
             housing = fetch_openml(name="house_prices", as_frame=True)
         for the Ames housing dataset.
       warnings.warn(msg, category=FutureWarning)
     Training RMSE of the Random Forest Method for the Boston Dataset is :
     9.229962989283528
     Testing RMSE of the Random Forest Method for the Boston Dataset is :
     8.975222658557659
     Training Set RMSE of Linear Regression for Boston Dataset (from HW2):
     4.820626531838223
     Testing Set RMSE of Linear Regression for Boston Dataset (from HW2):
     5.209217510530916
     Training Set RMSE of Ridge Regression for Boston Dataset (from HW2):
     4.829777333975097
     Testing Set RMSE of Ridge Regression for Boston Dataset (from HW2):
     5.189347305423606
[20]: # load data
      from sklearn.datasets import fetch_openml
      X, y = fetch_openml('credit-g', version=1, return_X_y=True, data_home='credit/

¬',as_frame=False)

      y = np.array(list(map(lambda x: 1 if x == 'good' else 0, y)))
      # train-test split
      from sklearn.model_selection import train_test_split
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
       →random_state=8)
      #print(X_train)
      RF_regression = RF(log_threshold = 0.5,n_threads = 0, loss = 'class', max_depth_
       == 8, min_sample_split = 10, lamda = 1, gamma = 1,rf = 0.5, num_trees = 99)
      RF_regression = RF_regression.fit(np.array(X_train), np.array(y_train))
      pred train = RF regression.predict(X train)
      pred_test = RF_regression.predict(X_test)
      acc_test = accuracy(pred_test, y_test)
      acc_train = accuracy(pred_train, y_train)
      print("Training Accuracy of the Random Forest Method for the Credit-g Dataset⊔
       →is : ", acc_train)
      print("Testing Accuracy of the Random Forest Method for the Credit-g Dataset is \sqcup

→: ", acc_test)
```

Training Accuracy of the Random Forest Method for the Credit-g Dataset is : 69.71428571428572

Testing Accuracy of the Random Forest Method for the Credit-g Dataset is : 70.0

```
[10]: # load data
      from sklearn import datasets
      breast_cancer = datasets.load_breast_cancer()
      X = breast_cancer.data
      y = breast_cancer.target
      # train-test split
      from sklearn.model_selection import train_test_split
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
       →random_state=8)
      RF regression = RF(log threshold = 0.5, n threads = 0, loss = 'class',
       →max_depth = 10, min_sample_split = 10, lamda = 1, gamma = 1,rf = 0.5,
       onum trees = 99)
      RF_regression = RF_regression.fit(np.array(X_train), np.array(y_train))
      pred_train = RF_regression.predict(X_train)
      pred_test = RF_regression.predict(X_test)
      acc_test = accuracy(pred_test, y_test)
      acc_train = accuracy(pred_train, y_train)
      print("Training Accuracy of the Random Forest Method for the Breast Cancer ⊔
       →Dataset is : ", acc_train)
      print("Testing Accuracy of the Random Forest Method for the Breast Cancer,
       →Dataset is : ", acc_test)
```

Training Accuracy of the Random Forest Method for the Breast Cancer Dataset is: 63.31658291457286

Testing Accuracy of the Random Forest Method for the Breast Cancer Dataset is: 61.40350877192983

```
GBDT_regression = GBDT(0.5, learning_rate, n_threads = 0, loss = 'mse', u max_depth = 8, min_sample_split = 10, lamda = 1, gamma = 1,rf = 0.5, unum_trees = 99)

GBDT_regression = GBDT_regression.fit(np.array(X_train), np.array(y_train))

pred_train = GBDT_regression.predict(X_train)

pred_test = GBDT_regression.predict(X_test)

rmse_test = root_mean_square_error(pred_test, y_test)

rmse_train = root_mean_square_error(pred_train, y_train)

print("Training RMSE of the GBDT Method for the Boston Dataset is : ", unse_test)

print("Testing RMSE of the GBDT Method for the Boston Dataset is : ", rmse_test)
```

Training RMSE of the GBDT Method for the Boston Dataset is : 15.3444415615304 Testing RMSE of the GBDT Method for the Boston Dataset is : 15.524724610785293

```
[12]: # TODO: GBDT classification on credit-g dataset
      # load data
      from sklearn.datasets import fetch_openml
      X, y = fetch_openml('credit-g', version=1, return_X_y=True, data_home='credit/

¬',as_frame=False)

      y = np.array(list(map(lambda x: 1 if x == 'good' else 0, y)))
      # train-test split
      from sklearn.model_selection import train_test_split
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
       →random_state=8)
      learning_rate = 0.9
      GBDT_regression = GBDT(0.5, learning_rate, n_threads = 0, loss = 'class', u
       ⇒max_depth = 8, min_sample_split = 10, lamda = 5, gamma = 0.5,rf = 0.5,⊔
      →num_trees = 100)
      GBDT_regression = GBDT_regression.fit(np.array(X_train), np.array(y_train))
      pred_train = GBDT_regression.predict(X_train)
      pred_test = GBDT_regression.predict(X_test)
      acc_test = accuracy(pred_test, y_test)
      acc_train = accuracy(pred_train, y_train)
      print("Training Accuracy of the GBDT Method for the Credit-g Dataset is : ", u
       →acc train)
      print("Testing Accuracy of the GBDT Method for the Credit-g Dataset is : ", u
       →acc_test)
```

Training Accuracy of the GBDT Method for the Credit-g Dataset is: 68.85714285714286
Testing Accuracy of the GBDT Method for the Credit-g Dataset is: 71.333333333333333

```
[13]: # TODO: GBDT classification on breast cancer dataset
      # load data
      from sklearn import datasets
      breast_cancer = datasets.load_breast_cancer()
      X = breast_cancer.data
      y = breast_cancer.target
      # train-test split
      from sklearn.model_selection import train_test_split
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
       →random state=8)
      # train-test split
      from sklearn.model_selection import train_test_split
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,_
       →random state=8)
      learning rate = 0.8
      GBDT_regression = GBDT(0.5, learning_rate, n_threads = 0, loss = 'class', __
       max depth = 4, min_sample split = 10, lamda = 6, gamma = 0.8,rf = 0.5,
       onum trees = 60)
      GBDT_regression = GBDT_regression.fit(np.array(X_train), np.array(y_train))
      pred train = GBDT regression.predict(X train)
      pred_test = GBDT_regression.predict(X_test)
      acc test = accuracy(pred test, y test)
      acc_train = accuracy(pred_train, y_train)
      print("Training Accuracy of the GBDT Method for the Breast Cancer Dataset is : ...

→", acc_train)

      print("Testing Accuracy of the GBDT Method for the Breast Cancer Dataset is : ...

¬", acc_test)
```

```
Training Accuracy of the GBDT Method for the Breast Cancer Dataset is: 63.31658291457286 Testing Accuracy of the GBDT Method for the Breast Cancer Dataset is: 61.40350877192983
```

[]: