Assignment 4 Report

Tanat Tangun 630610737

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This report is about the result of my implementation of Paricles Swarm Optimization (PSO) for optimizing the MLP on Rust language for 261456 - INTRO COMP INTEL FOR CPE class assignment. If you are interested to know how I implement PSO and use it to optimize the MLP , you can see the source code on my Github repository or in this document appendix.

Problem

Given the AirQualityUCI dataset from UCI machine learning repository which has 9358 samples and 14 attributes as follows:

- 1. Date (DD/MM/YYYY)
- 2. Time (HH.MM.SS)
- 3. True hourly averaged concentration CO in mg/m^3 (reference analyzer)
- 4. PT08.S1 (tin oxide) hourly averaged sensor response (nominally CO targeted)
- 5. True hourly averaged overall Non Metanic HydroCarbons concentration in microg/ m^3 (reference analyzer)
- 6. True hourly averaged Benzene concentration in microg/ m^3 (reference analyzer)
- 7. PT08.S2 (titania) hourly averaged sensor response (nominally NMHC targeted)
- 8. True hourly averaged NOx concentration in ppb (reference analyzer)
- 9. PT08.S3 (tungsten oxide) hourly averaged sensor response (nominally NOx targeted)
- 10. True hourly averaged NO2 concentration in $microg/m^3$ (reference analyzer)
- 11. PT08.S4 (tungsten oxide) hourly averaged sensor response (nominally NO2 targeted)
- 12. PT08.S5 (indium oxide) hourly averaged sensor response (nominally O3 targeted)
- 13. Temperature in °C
- 14. Relative Humidity (%)
- 15. AH Absolute Humidity

We want to use the underlined attributes 4, 7, 9, 11, 12, 13, 14, 15 to predict attribute 6 (benzene concentration) in next 5 days and next 10 days.

Dataset Preparation

We will refer to the underlined attributes as "features" and attribute 6 (benzene concentration) as "desired output". The dataset preparation process will follow these steps (implementation on source code 7):

- 1. Load the dataset from the csv file and removing any samples that has a missing value (missing value are tagged with -200 value).
- 2. Match each features with desired output of the next 5 and 10 days, then we will get an array of tuple (features, next 5 days desired output) and tuple (features, next 10 days desired output).

The array of tuple (features, next 5 days desired output) and tuple (features, next 10 days desired output) will be used for training our MLP.

Particles Swarm Optimization

Particle Representation

A particle is represented by a list of weights and biases of MLP. We use weights and bias of top node to bottom node of each layer to create one individual, for an example: from 3-2-1 network in fig. 1 a particle is represented by (w1, w2, w3, b1, w4, w5, w6, b2, w7, w8, b3).

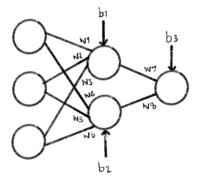


Figure 1: The 3-2-1 network.

Full Process

Using 10% cross-validation, and preprocess each iteration training and validation set with min-max normalization. The min-max normalization process is done by for each feature f on training set we find max(f) and min(f) then for each datapoint f_x we compute new datapoint on both training set and validation set $f'_x = \frac{f_x - min(f)}{max(f) - min(f)}$, this will guarantee that we applied the min-max normalization using min and max from training set on both training set and validation set. Next, for each cross-validation iteration we follow the local best method described on [Aue13] page 138 which is (implementation on source code 5 and 6):

- 1. Initialize the particles population P(t) at t = 0 which has 5 groups of 4 particles and for each particle we set the weights to a random number in range [-1.0, 1.0], and bias of each node to 1.0.
- 2. For each group j and each particle i in group j do:
 - (a) Evaluate its performance F using its current position $x_i(t)$ through all samples in training set.
 - (b) Compare evaluation result from (a) with its best evaluation result pbest_i.

```
if F(x_i(t)) < \text{pbest}_i then

\text{pbest}_i = F(x_i(t))

x_i^{\text{pbest}} = x_i(t)

end if
```

(c) Compare evaluation result from (a) with the group's $lbest_j$.

```
if F(x_i(t)) < \text{lbest}_j then

\text{lbest}_j = F(x_i(t))

x_{\text{lbest}_j} = x_i(t)

end if
```

(d) Update the speed of i by using following equation:

$$v_i(t) = v_i(t-1) + \rho_1(x_i^{pbest} - x_i(t)) + \rho_2(x_{\text{lbest}_i} - x_i(t))$$

where $\rho_1 = r_1c_1$ and $\rho_2 = r_2c_2$ with $c_1 = 1.0$, $c_2 = 1.5$ and r_1 , r_2 are a random number from uniform distribution of (0,1)

- (e) Update x_i by $x_i(t) = x_i(t-1) + v_i(t)$ and set t = t+1
- 3. Repeat step 2. until t = 100.

Training Result

For both next 5 days dataset and next 10 days dataset, we will experiment with 3 models to see if their training result will have any significant differences in training time and MAE (mean absolute error). The 3 models (implementation on source code 5) are

- air-8-4-1: The base model that contains 8 input nodes, 1 hidden layer with 4 nodes, and 1 output node. The result is shown on fig. 2 and fig. 3
- air-8-1-1: A smaller model with 8 input nodes, 1 hidden layer with 1 nodes, and 1 output node. The result is shown on fig. 4 and fig. 5
- air-8-8-4-1: A larger model with 8 input nodes, 2 hidden layers with 8 and 4 nodes, and 1 output node. The result is shown on fig. 6 and fig. 7

which the output node use linear activation function and other nodes use relu activation function. We use Rust compiler with release profile to build and run all training.

Analysis

From table 1 and table 2, we can see that every model train on both next 5 days dataset and next 10 days dataset have a similar validation set MAE and similar training process as we can see in fig. 2, fig. 3, fig. 4, fig. 5, fig. 6 and fig. 7. The training process from those figures shows that every model seem to converge to MAE ≈ 5 in less than t=25 and can't find a position to make MAE lower. The reason why every model can not make MAE lower maybe is because this dataset need a much more complex MLP structure to create a better regression model. Next, the training time of each model is less with the less complex it is and more with the more complex it is, showing that PSO training times correlate with MLP complexity.

Model	Training Time (seconds)	Mean Absolute Error (MAE)
air-8-4-1	62.233	5.194
air-8-1-1	58.504	5.184
air-8-8-4-1	81.596	5.216

Table 1: Training time and validation set MAE of next 5 days dataset (red line on fig. 2b, fig. 4b, and fig. 6b) of each model.

Model	Training Time (seconds)	Mean Absolute Error (MAE)
air-8-4-1	61.401	5.107
air-8-1-1	53.990	5.122
air-8-8-4-1	78.985	5.256

Table 2: Training time and validation set MAE of next 10 days dataset (red line on fig. 3b, fig. 5b, and fig. 7b) of each model.

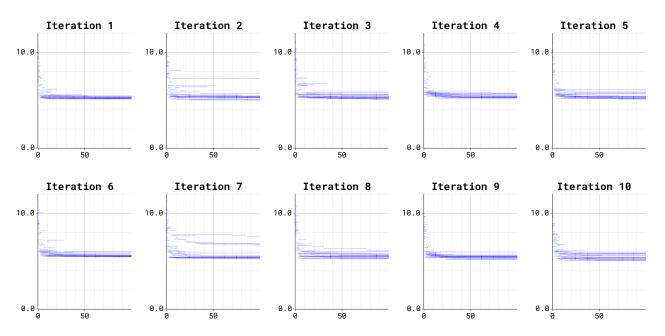
Summary

Particles Swarm Optimization (PSO) can be used for training MLP with an okay performance within a reasonable times as shown on our experiment. Training the regression MLP for AirQualityUCI dataset seem to be a challenging problem with PSO, this may need a further investigation. Finally, Rust is a great languate to implement PSO with how fast it is and how easy it is to write a memory-safe program.

References

[Aue13] Sansanee Auephanwiriyakul. Introduction to Computational Intelligence for Computer Engineering. 2013. URL: http://myweb.cmu.ac.th/sansanee.a/Intro_CI_withwatermark.pdf. (accessed: 8.11.2022).

Appendix



(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.

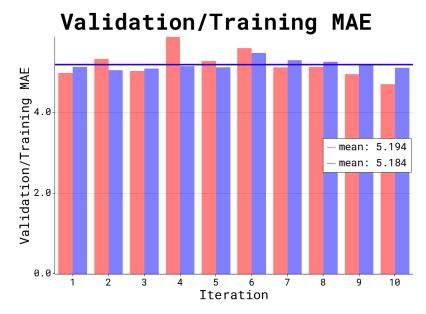
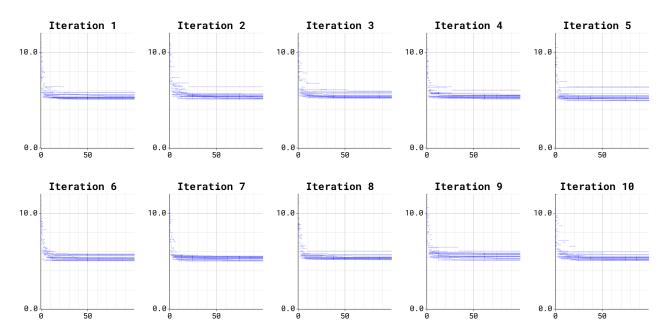
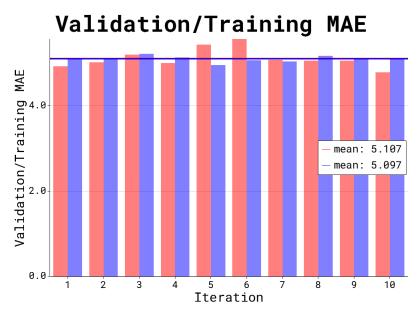


Figure 2: Training result of air-8-4-1 of next 5 days dataset with 63.233 seconds used for training.

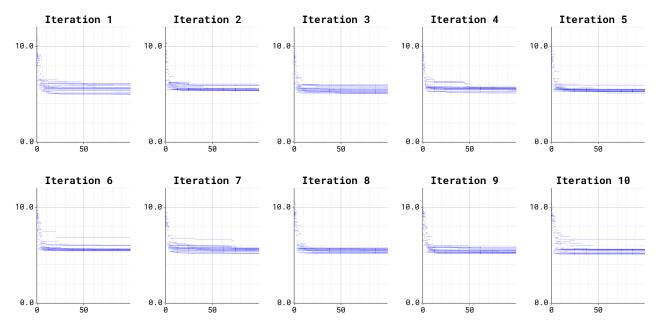


(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.



(b) The best particle from each cross-validation iteration MAE on training set (blue) and validation set (red).

Figure 3: Training result of air-8-4-1 of next 10 days dataset with 61.401 seconds used for training.



(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.

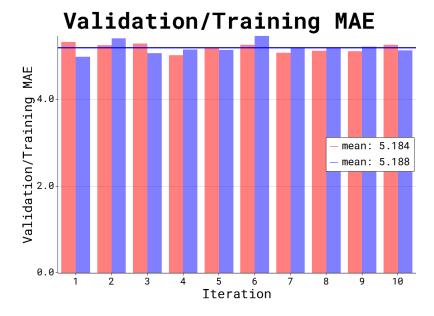
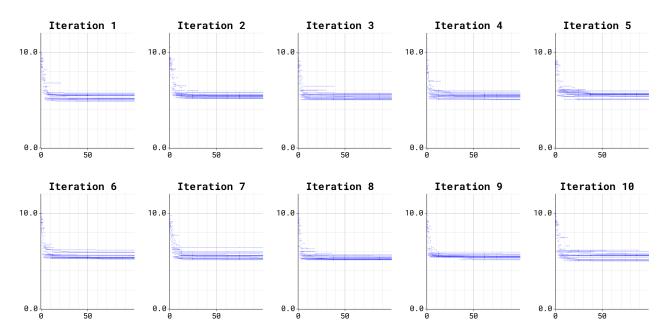
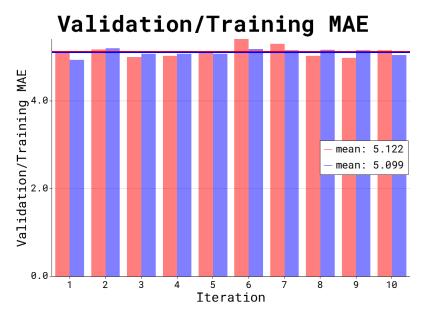


Figure 4: Training result of air-8-1-1 of next 5 days dataset with 58.504 seconds used for training.

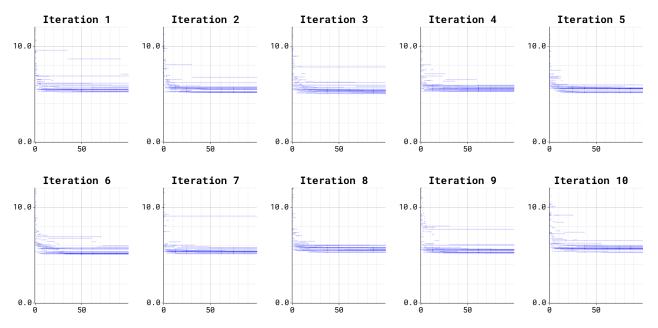


(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.



(b) The best particle from each cross-validation iteration MAE on training set (blue) and validation set (red).

Figure 5: Training result of air-8-1-1 of next 10 days dataset with 53.990 seconds used for training.



(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.

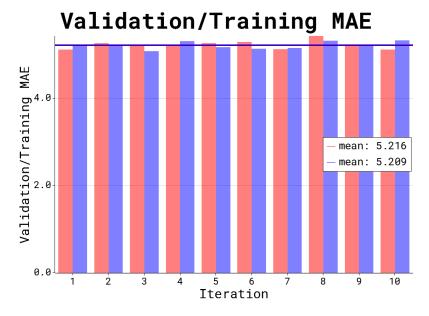
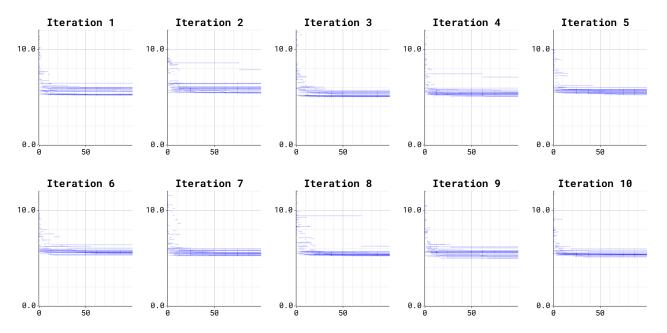


Figure 6: Training result of air-8-8-4-1 of next 5 days dataset with 81.596 seconds used for training.



(a) The training process of each cross-valiation iteration: x-axis is t value, y-axis is the evaluation result (MAE), and each blue dot is an particle at time t with its MAE.

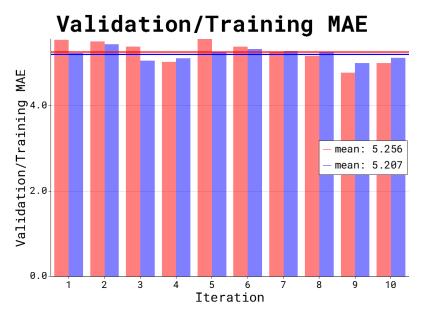


Figure 7: Training result of air-8-8-4-1 of next 10 days dataset with 78.985 seconds used for training.

Source Code 1: main.rs

```
pub mod activator;
1
         pub mod ga;
2
         pub mod loss;
3
4
         pub mod mlp;
         pub mod models;
5
         pub mod utills;
6
         use std::error::Error;
8
9
         fn main() -> Result<(), Box<dyn Error>> {
             models::airquality::air_8_4_1();
10
             models::airquality::air_8_1_1();
11
12
             models::airquality::air_8_8_4_1();
             0k(())
13
14
```

Source Code 2: mlp.rs

```
use crate::activator;
1
     #[derive(Debug)]
3
     pub struct Layer {
4
         pub inputs: Vec<f64>,
         pub outputs: Vec<f64>, // need to save this for backward pass
6
         pub w: Vec<Vec<f64>>,
         pub b: Vec<f64>,
8
         pub grads: Vec<Vec<f64>>,
9
10
         pub w_prev_changes: Vec<Vec<f64>>,
         pub local_grads: Vec<f64>,
11
12
         pub b_prev_changes: Vec<f64>,
13
         pub act: activator::ActivationContainer,
     }
14
15
16
     impl Layer {
         pub fn new(
17
             input_features: u64,
18
             output_features: u64,
19
             bias: f64,
20
21
             act: activator::ActivationContainer,
         ) -> Layer {
22
             // initialize weights matrix
23
             let mut weights: Vec<Vec<f64>> = vec![];
24
             let mut inputs: Vec<f64> = vec![];
25
26
             let mut outputs: Vec<f64> = vec![];
             let mut grads: Vec<Vec<f64>> = vec![];
27
             let mut local_grads: Vec<f64> = vec![];
28
29
             let mut w_prev_changes: Vec<Vec<f64>> = vec![];
             let mut b_prev_changes: Vec<f64> = vec![];
30
31
             let mut b: Vec<f64> = vec![];
32
             for _ in 0..output_features {
33
                  outputs.push(0.0);
34
                  local_grads.push(0.0);
35
36
                 b_prev_changes.push(0.0);
37
                 b.push(bias);
38
                 let mut w: Vec<f64> = vec![];
39
                  let mut g: Vec<f64> = vec![];
40
                  for _ in 0..input_features {
41
42
                      if (inputs.len() as u64) < input_features {</pre>
                          inputs.push(0.0);
43
                      }
44
                      g.push(0.0);
45
                      // random both positive and negative weight
46
                      w.push(2f64 * rand::random::<f64>() - 1f64);
47
48
                 weights.push(w);
49
50
                  grads.push(g.clone());
51
                  w_prev_changes.push(g);
52
             Layer {
                  inputs,
54
```

```
55
                   outputs,
                   w: weights,
56
                   b,
57
58
                   grads,
                   w_prev_changes,
59
                   local_grads,
60
61
                   b_prev_changes,
                   act,
62
              }
63
64
          }
65
          pub fn forward(&mut self, inputs: &Vec<f64>) -> Vec<f64> {
66
67
               if inputs.len() != self.inputs.len() {
                   panic!("forward: input size is wrong");
68
69
70
              let result: Vec<f64> = self
71
72
                   .iter()
73
                   .zip(self.b.iter())
74
75
                   .zip(self.outputs.iter_mut())
                   .map(|((w_j, b_j), o_j)| {
   let sum = inputs
76
77
                           .iter()
78
                            .zip(w_j.iter())
79
80
                            .fold(0.0, |s, (v, w_{ji})| s + w_{ji} * v)
                            + b_j;
81
82
                       *o_j = sum;
                       (self.act.func)(sum)
83
                   })
84
85
                   .collect();
86
               self.inputs = inputs.clone();
87
               result
88
89
90
          pub fn update(&mut self, lr: f64, momentum: f64) {
91
               for j in 0..self.w.len() {
92
93
                   let delta_b = lr * self.local_grads[j] + momentum * self.b_prev_changes[j];
                   self.b[j] -= delta_b; // update each neuron bias
94
                   self.b_prev_changes[j] = delta_b;
95
96
                   for i in 0..self.w[j].len() {
                       // update each weights
97
                       let delta_w = lr * self.grads[j][i] + momentum * self.w_prev_changes[j][i];
98
                       self.w[j][i] -= delta_w;
99
                       self.w_prev_changes[j][i] = delta_w;
100
101
                   }
              }
102
          }
103
104
          pub fn zero_grad(&mut self) {
105
               for j in 0..self.outputs.len() {
106
                   self.local_grads[j] = 0.0;
107
                   for i in 0..self.grads[j].len() {
108
109
                       self.grads[j][i] = 0.0;
                   }
110
              }
111
112
          }
      }
113
114
      #[derive(Debug)]
115
      pub struct Net {
116
117
          pub layers: Vec<Layer>,
          pub parameters: u64,
118
      }
119
120
121
      impl Net {
          pub fn from_layers(layers: Vec<Layer>) -> Net {
122
               let mut parameters: u64 = 0;
123
               for 1 in &layers {
124
                   parameters += (1.w.len() * 1.w[0].len()) as u64;
125
                   parameters += 1.b.len() as u64;
126
               }
127
128
               Net { layers, parameters }
129
130
```

```
131
          pub fn new(architecture: Vec<u64>) -> Net {
132
133
              let mut layers: Vec<Layer> = vec![];
              for i in 1..architecture.len() {
134
                  layers.push(Layer::new(
135
                       architecture[i - 1],
136
                       architecture[i],
137
138
                       1f64,
                       activator::sigmoid(),
139
                  ))
140
141
              Net::from_layers(layers)
142
143
144
          /// Set this network parameters from flattened parameters.
145
146
          pub fn set_params(&mut self, params: &Vec<f64>) {
              if self.parameters != params.len() as u64 {
147
                  panic!["The neural network parameters size is not equal to individual size"];
148
149
              let mut idx: usize = 0;
150
151
              for 1 in self.layers.iter_mut() {
152
                  1.w.iter\_mut().for\_each(|w_j| \ \{
153
154
                       w_j.iter_mut().for_each(|w_ji| {
155
                            *w_ji = params[idx];
                           idx += 1;
156
157
                       })
                  });
158
159
                   1.b.iter_mut().for_each(|b_i| {
160
                       *b_i = params[idx];
161
                       idx += 1;
162
                  });
163
              }
164
165
          }
166
          pub fn zero_grad(&mut self) {
167
168
              for 1 in 0..self.layers.len() {
                  self.layers[1].zero_grad();
169
170
              }
171
172
173
          pub fn forward(&mut self, input: &Vec<f64>) -> Vec<f64> {
174
              let mut result = self.layers[0].forward(input);
              for 1 in 1..self.layers.len() {
175
                  result = self.layers[l].forward(&result);
176
177
178
              result
          }
179
180
181
          pub fn update(&mut self, lr: f64, momentum: f64) {
              for 1 in 0..self.layers.len() {
182
183
                   self.layers[1].update(lr, momentum);
184
          }
185
      }
186
187
      \#[cfg(test)]
188
189
      mod tests {
          use super::*;
190
191
          #[test]
192
          fn test_linear_new() {
193
              let linear = Layer::new(2, 3, 1.0, activator::linear());
194
195
              assert_eq!(linear.outputs.len(), 3);
              assert_eq!(linear.inputs.len(), 2);
196
197
              assert_eq!(linear.w.len(), 3);
198
              assert_eq!(linear.w[0].len(), 2);
199
              assert_eq!(linear.b.len(), 3);
200
201
              assert_eq!(linear.grads.len(), 3);
202
              assert_eq!(linear.w_prev_changes.len(), 3);
203
              assert_eq!(linear.grads[0].len(), 2);
204
205
              assert_eq!(linear.w_prev_changes[0].len(), 2);
              assert_eq!(linear.local_grads.len(), 3);
206
```

```
assert_eq!(linear.b_prev_changes.len(), 3);
207
208
209
          #[test]
210
          fn test_linear_forward1() {
211
212
              let mut linear = Layer::new(2, 1, 1.0, activator::sigmoid());
213
214
              for j in 0..linear.w.len() {
                  for i in 0..linear.w[j].len() {
215
                       linear.w[j][i] = 1.0;
216
                  }
217
              }
218
219
220
              assert_eq!(linear.forward(&vec![1.0, 1.0])[0], 0.9525741268224334);
              assert_eq!(linear.outputs[0], 3.0);
221
222
223
          #[test]
224
          fn test_linear_forward2() {
225
226
              let mut linear = Layer::new(2, 2, 1.0, activator::sigmoid());
227
228
              for j in 0..linear.w.len() {
                   for i in 0..linear.w[j].len() {
229
                       linear.w[j][i] = (j as f64) + 1.0;
230
                  }
231
              }
232
              let result = linear.forward(&vec![0.0, 1.0]);
233
              assert_eq!(linear.outputs[0], 2.0);
              assert_eq!(linear.outputs[1], 3.0);
235
236
              assert_eq!(result[0], 0.8807970779778823);
              assert_eq!(result[1], 0.9525741268224334);
237
238
239
          #[test]
240
241
          fn test_set_params() {
              let mut layers: Vec<Layer> = vec![];
242
              layers.push(Layer::new(2, 2, 1.0, activator::relu()));
243
244
              layers.push(Layer::new(2, 1, 1.0, activator::linear()));
              let mut net = Net::from_layers(layers);
245
              net.set_params(&vec![1.0, 1.0, 1.0, 1.0, 2.0, 2.0, 1.0, 1.0, 2.0]);
246
247
              assert_eq!(net.layers[0].w[0], vec![1.0, 1.0]);
248
              assert_eq!(net.layers[0].w[1], vec![1.0, 1.0]);
249
250
              assert_eq!(net.layers[0].b, vec![2.0, 2.0]);
          }
251
252
      }
253
```

Source Code 3: activator.rs

```
#[derive(Debug)]
1
     pub struct ActivationContainer {
2
         pub func: fn(f64) -> f64,
         pub der: fn(f64) -> f64,
4
5
         pub name: String,
     }
6
7
     pub fn sigmoid() -> ActivationContainer {
         fn func(input: f64) -> f64 {
9
10
              1.0 / (1.0 + (-input).exp())
11
         fn der(input: f64) -> f64 {
12
13
             func(input) * (1.0 - func(input))
14
         ActivationContainer {
15
16
              func,
17
              name: "sigmoid".to_string(),
18
         }
19
     }
20
21
     pub fn relu() -> ActivationContainer {
         fn func(input: f64) -> f64 {
23
24
              return f64::max(0.0, input);
25
```

```
fn der(input: f64) -> f64 {
26
             if input > 0.0 {
27
                  return 1.0;
28
29
              } else {
                  return 0.0;
30
31
32
33
         ActivationContainer {
             func,
34
35
             der.
             name: "relu".to_string(),
36
37
     }
38
39
     pub fn linear() -> ActivationContainer {
40
         fn func(input: f64) -> f64 {
41
42
43
         fn der(_input: f64) -> f64 {
44
45
46
47
         ActivationContainer {
48
             func,
49
              der.
             name: "linear".to_string(),
50
51
     }
52
53
     \#[cfg(test)]
54
55
     mod tests {
         use super::*;
56
57
58
         #[test]
         fn test_sigmoid() {
59
60
             let act = sigmoid();
61
             assert_eq!((act.func)(1.0), 0.7310585786300048792512);
62
63
              assert_eq!((act.func)(-1.0), 0.2689414213699951207488);
64
              assert_eq!((act.func)(0.0), 0.5);
             assert_eq!((act.der)(1.0), 0.1966119332414818525374);
65
              assert_eq!((act.der)(-1.0), 0.1966119332414818525374);
66
              assert_eq!((act.der)(0.0), 0.25);
67
68
69
         #[test]
70
71
         fn test_relu() {
             let act = relu();
72
73
74
              assert_eq!((act.func)(-1.0), 0.0);
             assert_eq!((act.func)(20.0), 20.0);
75
              assert_eq!((act.der)(-1.0), 0.0);
76
77
              assert_eq!((act.der)(20.0), 1.0);
         }
78
79
     }
80
```

Source Code 4: loss.rs

```
use crate::mlp;
2
     pub struct Loss {
3
         outputs: Vec<f64>,
         desired: Vec<f64>,
5
         pub func: fn(f64, f64) -> f64,
6
7
         pub der: fn(f64, f64) -> f64,
     }
8
9
     impl Loss {
10
         /// Absolute Error
11
         pub fn abs_err() -> Loss {
12
             fn func(output: f64, desired: f64) -> f64 {
13
14
                  (output - desired).abs()
15
             fn der(output: f64, desired: f64) -> f64 {
16
                  if output > desired {
```

```
1.0
                  } else {
19
                      -1.0
20
                  }
21
             }
22
23
24
              Loss {
                  outputs: vec![].
25
26
                  desired: vec![],
27
                  func,
                  der,
28
29
              }
30
31
         /// Squared Error
32
         pub fn square_err() -> Loss {
33
              fn func(output: f64, desired: f64) -> f64 {
34
                  0.5 * (output - desired).powi(2)
35
36
37
              fn der(output: f64, desired: f64) -> f64 {
                  output - desired
38
              }
39
40
             Loss {
41
42
                  outputs: vec![],
43
                  desired: vec![],
                  func,
44
45
                  der,
46
         }
47
48
          /// Binary Cross Entropy
49
         pub fn bce() -> Loss {
50
              fn func(output: f64, desired: f64) -> f64 {
51
                  -desired * output.ln() + (1.0 - desired) * (1.0 - output).ln()
52
53
              fn der(output: f64, desired: f64) -> f64 {
54
                  -(desired / output - (1.0 - desired) / (1.0 - output))
55
56
              }
57
58
              Loss {
                  outputs: vec![],
59
                  desired: vec![],
60
61
                  func,
                  der,
62
             }
63
64
         }
65
         pub fn criterion(&mut self, outputs: &Vec<f64>, desired: &Vec<f64>) -> f64 {
66
              if outputs.len() != desired.len() {
67
                  panic!("outputs size is not equal to desired size");
68
69
              let loss = outputs
70
                  .iter()
71
72
                  .zip(desired.iter())
                  .fold(0.0, |ls, (o, d)| ls + (self.func)(*o, *d));
73
              self.outputs = outputs.clone();
self.desired = desired.clone();
74
75
              loss
76
77
78
         pub fn backward(&self, layers: &mut Vec<mlp::Layer>) {
79
80
              for 1 in (0..layers.len()).rev() {
81
                  // output layer
                  if 1 == layers.len() - 1 {
82
83
                      for j in 0..layers[1].outputs.len() {
                           // compute grads
84
85
                           let local_grad = (self.der)(self.outputs[j], self.desired[j])
                               * (layers[1].act.der)(layers[1].outputs[j]);
86
87
88
                           layers[1].local_grads[j] = local_grad;
89
                           /\!/ set grads for each weight
90
91
                           for k in 0..(layers[1 - 1].outputs.len()) {
                               layers[1].grads[j][k] =
92
                                    (layers[1 - 1].act.func)(layers[1 - 1].outputs[k]) * local_grad;
```

```
94
                       }
95
96
                       continue;
                   }
97
                   // hidden layer
98
                   for j in 0..layers[1].outputs.len() {
                       //\ calculate\ local\_grad\ based\ on\ previous\ local\_grad
100
                       let mut local_grad = 0f64;
101
                       for i in 0..layers[l + 1].w.len() {
102
                           for k in 0..layers[l + 1].w[i].len() {
103
                                local_grad += layers[l + 1].w[i][k] * layers[l + 1].local_grads[i];
104
105
                       }
106
107
                       local_grad = (layers[1].act.der)(layers[1].outputs[j]) * local_grad;
                       layers[1].local_grads[j] = local_grad;
108
109
                       // set grads for each weight
110
                       if 1 == 0 {
111
112
                           for k in 0..layers[1].inputs.len() {
113
                                layers[1].grads[j][k] = layers[1].inputs[k] * local_grad;
114
115
                       } else {
                           for k in 0..layers[l - 1].outputs.len() {
116
                                layers[1].grads[j][k] =
117
                                    (layers[1 - 1].act.func)(layers[1 - 1].outputs[k]) * local_grad;
118
                           }
119
                       }
120
                  }
121
              }
122
123
          }
      }
124
125
126
      #[cfg(test)]
      mod tests {
127
128
          use super::*;
129
          #[test]
130
131
          fn test_mse_func() {
              assert_eq!((Loss::square_err().func)(2.0, 1.0), 0.5);
132
              assert_eq!((Loss::square_err().func)(5.0, 0.0), 12.5);
133
134
135
          #[test]
136
137
          fn test_mse_der() {
              assert_eq!((Loss::square_err().der)(2.0, 1.0), 1.0);
138
139
              assert_eq!((Loss::square_err().der)(5.0, 0.0), 5.0);
140
141
          #[test]
142
          fn test_mse() {
143
144
              let mut loss = Loss::square_err();
145
              let 1 = loss.criterion(&vec![2.0, 1.0, 0.0], &vec![0.0, 1.0, 2.0]);
146
147
              assert_eq!(1, 4.0);
148
              loss.criterion(
149
                   &vec![34.0, 37.0, 44.0, 47.0, 48.0],
150
                   &vec![37.0, 40.0, 46.0, 44.0, 46.0],
151
              ):
152
              assert_eq!(1, 4.0);
153
154
155
          #[test]
156
          fn test_bce_func() {
157
              println!("{}", (Loss::bce().func)(0.9, 0.0));
158
              println!("{}", (Loss::bce().func)(0.9, 1.0));
159
          }
160
161
      }
162
```

Source Code 5: models/airquality.rs

```
use std::time::Instant;
use crate::{
```

```
activator, loss,
         mlp::{Layer, Net},
5
         swarm::{self, gen_rho},
6
         utills::{
7
             data::{self, DataSet},
8
9
              graph,
         },
10
     };
11
12
     const IMGPATH: &str = "report/assignment_4/images";
13
14
     pub fn air_8_4_1() {
15
         fn model() -> Net {
16
             let mut layers: Vec<Layer> = vec![];
17
              layers.push(Layer::new(8, 4, 1.0, activator::relu()));
18
              layers.push(Layer::new(4, 1, 1.0, activator::linear()));
19
20
              Net::from_layers(layers)
21
         air_particle_swarm(&model, "air-8-4-1");
22
23
     }
24
25
     pub fn air_8_1_1() {
26
         fn model() -> Net {
              let mut layers: Vec<Layer> = vec![];
27
28
              layers.push(Layer::new(8, 1, 1.0, activator::relu()));
29
              layers.push(Layer::new(1, 1, 1.0, activator::linear()));
              Net::from_layers(layers)
30
31
32
         air_particle_swarm(&model, "air-8-1-1");
     }
33
34
     pub fn air_8_8_4_1() {
35
         fn model() -> Net {
36
              let mut layers: Vec<Layer> = vec![];
37
              layers.push(Layer::new(8, 8, 1.0, activator::relu()));
38
39
              layers.push(Layer::new(8, 4, 1.0, activator::relu()));
40
              layers.push(Layer::new(4, 1, 1.0, activator::linear()));
              Net::from_layers(layers)
41
42
         air_particle_swarm(&model, "air-8-8-4-1");
43
44
     }
45
     pub fn validation_test(net: &mut Net, validation_set: &DataSet, training_set: &DataSet) -> (f64, f64) {
46
47
         let mut mae = 0.0;
         for data in validation_set.get_datas() {
48
              let result = net.forward(&data.inputs);
49
              let abs_err = loss::Loss::abs_err().criterion(&result, &data.labels);
50
             mae += abs_err;
51
52
         mae = mae / validation_set.len() as f64;
53
54
55
         let mut t_mae = 0.0;
         for data in training_set.get_datas() {
56
              let result = net.forward(&data.inputs);
57
              let abs_err = loss::Loss::abs_err().criterion(&result, &data.labels);
58
              t_mae += abs_err;
59
60
          (mae, t_mae/training_set.len() as f64)
61
     }
62
63
     pub fn pso_fit(model: &dyn Fn() -> Net, dataset: &DataSet, folder: String) -> f32 {
64
         let mut loss = loss::Loss::abs_err();
65
66
         let max_epoch = 100;
67
         let mut train_proc: Vec<Vec<(i32, f64)>> = (0..10).into_iter().map(|_| vec![]).collect();
         let mut valid_mae: Vec<f64> = vec![];
68
69
         let mut train_mae: Vec<f64> = vec![];
70
71
         let start = Instant::now();
         for (j, dt) in dataset.cross_valid_set(0.1).iter().enumerate() {
72
             let (training_set, validation_set) = dt.0.minmax_norm(&dt.1);
73
74
              let mut net = model();
75
76
             let mut groups = swarm::init_particles_group(&net, 5, 4);
77
              for i in 0..max_epoch {
78
                  for (k, g) in groups.iter_mut().enumerate() {
```

```
for (_, x) in g.particles.iter_mut().enumerate() {
80
                           {\tt net.set\_params(\&x.position);}
81
82
                           let mut run_loss = 0.0;
                           for data in training_set.get_shuffled() {
83
                               let result = net.forward(&data.inputs);
84
                                run_loss += loss.criterion(&result, &data.labels);
                           }
86
87
                           let mae = run_loss / training_set.len() as f64; // Mean Absolute Error, F(x_i(t))
                           if mae < x.f {</pre>
88
                               x.f = mae;
89
90
                                x.best_pos = x.position.clone();
                           }
91
                           if mae < g.lbest_f {</pre>
92
93
                                g.lbest_f = mae; // set gbest
                                g.lbest_pos = x.position.clone();
94
95
                           x.update_speed(&g.lbest_pos, gen_rho(1.0), gen_rho(1.5));
96
                           x.change pos():
97
98
                           train_proc[j].push((i, x.f));
99
                       println!("{}, {} lbest : {:.5e}", k, i, g.lbest_f);
100
101
                  }
              }
102
103
104
              let best_group = &groups
                   .iter()
105
                   .reduce(|best, x| if best.lbest_f < x.lbest_f { best } else { x })
106
107
                   .unwrap();
108
109
               let gbest = best_group
                   .particles
110
111
                   .iter()
112
                   .reduce(|best, ind| if best.f < ind.f { best } else { ind })</pre>
                   .unwrap();
113
114
               net.set_params(&gbest.best_pos);
115
               //io::save(&net.layers, "models/air/air-8-4-1.json".into()).unwrap();
116
               let (v_mae, t_mae) = validation_test(&mut net, &validation_set, &training_set);
117
               valid_mae.push(v_mae);
118
               train_mae.push(t_mae);
119
120
121
          let duration = start.elapsed();
122
123
          graph::draw_ga_progress(
124
^{125}
               &train_proc,
               format!("{}/{}/train_proc.png", IMGPATH, folder),
126
127
               12.0.
128
          .unwrap();
129
130
131
          graph::hist::draw_2hist(
               [&valid_mae, &train_mae],
132
133
               "Validation/Training MAE",
               ("Iteration", "Validation/Training MAE"),
134
               format!("{}/{}/mae.png", IMGPATH, folder),
135
          ).unwrap();
136
137
138
          duration.as_secs_f32()
      }
139
140
141
      pub fn air_particle_swarm(model: &dyn Fn() -> Net, folder: &str) {
          let (dataset_five, dataset_ten) =
142
              data::airquality_dataset().expect("Something wrong with airquality_dataset");
143
144
          let t1 = pso_fit(model, &dataset_five, format!("5days/{}", folder));
145
146
          let t2 = pso_fit(model, &dataset_ten, format!("10days/{}", folder));
147
          println!("t1: {:.3} sec, t2: {:.3} sec", t1, t2);
148
      }
149
150
151
```

Source Code 6: swarm/mod.rs

```
use rand::{distributions::Uniform, prelude::Distribution};
1
2
3
     use crate::mlp::Net;
     #[derive(Debug, Clone)]
5
6
     pub struct Individual {
7
         pub best_pos: Vec<f64>,
         pub position: Vec<f64>,
8
         pub f: f64, // evaluation of this individual
         pub speed: Vec<f64>,
10
     }
11
12
     impl Individual {
13
14
         pub fn new(position: Vec<f64>) -> Individual {
             let mut rand = rand::thread_rng();
15
             let dist = Uniform::from(-1.0..=1.0);
16
             let speed: Vec<f64> = position.iter().map(|_i| dist.sample(&mut rand)).collect();
17
             Individual {
18
19
                 best_pos: position.clone(),
20
                  position,
                 f: f64::MAX,
21
22
                  speed,
             }
23
         }
24
25
         /// Individual best speed updater
26
         pub fn ind_update_speed(&mut self, rho: f64) {
27
             self.speed
28
                  .iter mut()
29
30
                  .zip(self.best_pos.iter().zip(self.position.iter()))
                  .for_each(|(v, (x_b, x))| {
31
                      *v = *v + rho * (*x_b - *x);
32
33
34
35
36
         /// Speed updator with social component included
         pub fn update_speed(&mut self, other_best: &Vec<f64>, rho1: f64, rho2: f64) {
37
             let w = 1.0;
38
39
             self.speed
                 .iter_mut()
40
41
                  .zip(
                      self.position
42
43
                          .iter()
                          .zip(self.best_pos.iter().zip(other_best.iter())),
45
46
                  .for_each(|(v, (x, (x_b, x_gb)))| {
                      *v = w * *v + rho1 * (*x_b - *x) + rho2 * (*x_gb - *x);
47
48
49
         }
50
         pub fn change_pos(&mut self) {
51
52
             self.position
                  .iter_mut()
53
                  .zip(self.speed.iter())
54
                  .for_each(|(x, v)| {
55
                      *x = *x + v;
56
                 });
         }
58
     }
59
     pub fn gen_rho(c: f64) -> f64 {
61
         let mut rand = rand::thread_rng();
62
         let dist = Uniform::from(0.0..=1.0);
63
         dist.sample(&mut rand) * c
64
     }
65
66
67
     /// Create inital particles of MLP from layers
68
     /// return: particles
69
     pub fn init_particles(net: &Net, amount: u32) -> Vec<Individual> {
70
         let mut inidividuals: Vec<Individual> = vec![];
71
         for _ in 0..amount {
72
73
             let mut position: Vec<f64> = Vec::with_capacity(net.parameters as usize);
74
             for 1 in net.layers.iter() {
                 for output in 1.w.iter() {
75
                      for _ in output.iter() {
```

```
// new random weight in range [-1, 1]
                           position.push(2f64 * rand::random::<f64>() - 1f64);
78
                       }
79
                  }
80
                  for bias in 1.b.iter() {
81
                       position.push(*bias);
83
              }
84
              inidividuals.push(Individual::new(position));
85
86
87
          inidividuals
      }
88
89
90
      pub struct IndividualGroup {
          pub particles: Vec<Individual>,
91
          pub lbest_f: f64,
92
          pub lbest_pos: Vec<f64>,
93
      }
94
95
96
      impl IndividualGroup {
          pub fn add(&mut self, individual: Individual) {
97
98
              self.particles.push(individual);
99
      }
100
101
      pub fn init_particles_group(net: &Net, group: usize, group_size: u32) -> Vec<IndividualGroup> {
102
103
          (0..group)
              .into_iter()
104
105
              .map(|_| {
106
                   let particles = init_particles(&net, group_size + 1);
107
                   IndividualGroup {
                       particles: particles[1..].into(),
108
109
                       lbest_f: f64::MAX,
                       lbest_pos: particles[0].position.clone(),
110
111
              })
112
              .collect()
113
114
      }
115
      \#[cfg(test)]
116
      mod tests {
117
          use crate::{activator, mlp::Layer};
118
119
120
          use super::*;
121
122
          #[test]
          fn test_update_speed() {
123
              fn f(pos: &Vec<f64>) -> f64 {
124
125
                   pos[0].powi(2) + 2.0 * pos[1]
126
127
128
              let mut p1 = Individual::new(vec![1.0, 1.0]);
              p1.f = 4.0;
129
130
              p1.speed = vec![0.5, 0.5];
131
              let gbest = vec![0.5, 1.0];
132
              // trainning
134
              let eval_result = f(&p1.position);
135
              if eval_result < p1.f {</pre>
136
                  p1.f = eval_result;
137
138
                   p1.best_pos = p1.position.clone();
139
140
141
              p1.update_speed(&gbest, 1.0, 1.0);
              p1.change_pos();
142
143
144
              assert_eq!(p1.speed, vec![0.0, 0.5]);
              assert_eq!(p1.position, vec![1.0, 1.5]);
145
          7
146
147
          #[test]
148
149
          fn test_split() {
              let mut layers: Vec<Layer> = vec![];
150
              layers.push(Layer::new(4, 2, 1.0, activator::sigmoid()));
151
              layers.push(Layer::new(2, 1, 1.0, activator::sigmoid()));
```

```
let net = Net::from_layers(layers);
153
154
155
              let groups = init_particles_group(&net, 3, 3);
              assert_eq!(groups.len(), 3);
156
              assert_eq!(groups[2].particles.len(), 3);
157
159
              let groups = init_particles_group(&net, 2, 5);
160
              assert_eq!(groups.len(), 2);
              assert_eq!(groups[0].particles.len(), 5);
161
162
      }
163
164
```

Source Code 7: utills/data.rs

```
use super::io::read_lines;
     use chrono::{DateTime, Duration, TimeZone, Utc};
2
     use rand::prelude::SliceRandom;
3
     use serde::Deserialize;
     use std::error::Error;
5
6
     pub fn max(vec: &Vec<f64>) -> f64 {
7
         vec.iter().fold(f64::NAN, |max, &v| v.max(max))
8
     }
9
10
     pub fn min(vec: &Vec<f64>) -> f64 {
11
         vec.iter().fold(f64::NAN, |min, &v| v.min(min))
12
13
14
     pub fn std(vec: &Vec<f64>, mean: f64) -> f64 {
15
         let n = vec.len() as f64;
16
17
         vec.iter()
             .fold(0.0f64, |sum, &val| sum + (val - mean).powi(2) / n)
18
19
20
     }
21
     pub fn mean(vec: &Vec<f64>) -> f64 {
22
23
         let n = vec.len() as f64;
         vec.iter().fold(0.0f64, |mean, &val| mean + val / n)
24
25
     }
26
     pub fn standardization(data: &Vec<f64>, mean: f64, std: f64) -> Vec<f64> {
27
28
         data.iter().map(|x| (x - mean) / std).collect()
     }
29
30
     pub fn minmax_norm(data: &Vec<f64>, min: f64, max: f64) -> Vec<f64> {
31
         data.iter().map(|x| (x - min) / (max - min)).collect()
32
     }
33
34
     #[derive(Debug, Clone)]
35
36
     pub struct Data {
         pub inputs: Vec<f64>,
37
         pub labels: Vec<f64>,
38
39
     #[derive(Clone)]
40
41
     pub struct DataSet {
         datas: Vec<Data>,
42
     }
43
44
     impl DataSet {
45
         pub fn new(datas: Vec<Data>) -> DataSet {
46
             DataSet { datas }
47
48
49
         pub fn cross_valid_set(&self, percent: f64) -> Vec<(DataSet, DataSet)> {
50
51
             if percent < 0.0 && percent > 1.0 {
                 panic!("argument percent must be in range [0, 1]")
52
53
             let k = (percent * (self.datas.len() as f64)).ceil() as usize; // fold size
54
             let n = (self.datas.len() as f64 / k as f64).ceil() as usize; // number of folds
55
             let datas = self.get_shuffled().clone(); // shuffled data before slicing it
56
57
             let mut set: Vec<(DataSet, DataSet)> = vec![];
58
             let mut curr: usize = 0;
59
             for _ in 0..n {
```

```
let r_pt: usize = if curr + k > datas.len() {
61
                       datas.len()
62
                   } else {
63
                        curr + k
64
                   }:
65
                   let validation_set: Vec<Data> = datas[curr..r_pt].to_vec();
67
                   let training_set: Vec<Data> = if curr > 0 {
68
                        let mut temp = datas[0..curr].to_vec();
69
                        temp.append(&mut datas[r_pt..datas.len()].to_vec());
70
71
                        temp
                   } else {
72
                        datas[r_pt..datas.len()].to_vec()
73
74
                   };
75
                   set.push((DataSet::new(training_set), DataSet::new(validation_set)));
76
77
              }
78
79
               set
80
81
82
          pub fn data_points(&self) -> Vec<f64> {
               let mut data_points: Vec<f64> = vec![];
83
               for mut dt in self.datas.clone() {
84
                   data_points.append(&mut dt.inputs);
85
                   data_points.append(&mut dt.labels);
86
87
               data_points
88
89
90
          pub fn len(&self) -> usize {
91
              self.datas.len()
92
93
94
95
          pub fn standardization(&self, valid_set: &DataSet) -> (DataSet, DataSet) {
               let size = self.datas[0].inputs.len();
96
               let features: Vec<(Vec<f64>, Vec<f64>)> = (0..size)
97
98
                   .into_iter()
99
                   .map(|i| {
                       let feature = self.get_feature(i);
100
                        let v_feature = valid_set.get_feature(i);
101
                        let mean = mean(&feature);
102
                        let std = std(&feature, mean);
103
                        (
                            standardization(&feature, mean, std).
105
106
                            standardization(&v_feature, mean, std),
107
                   })
108
                   .collect();
109
110
              let datas: Vec<Data> = self
111
112
                   .datas
                   .iter()
113
114
                   .enumerate()
                   .map(|(i, dt)| Data {
115
                       labels: dt.labels.clone(),
116
                        inputs: features.iter().map(|x| x.0[i]).collect(),
117
118
                   .collect();
119
120
               let v_datas: Vec<Data> = valid_set
121
122
                   .datas
                   .iter()
123
                   .enumerate()
124
125
                   . \texttt{map}( \mid (\texttt{i}, \; \texttt{dt}) \mid \; \texttt{Data} \; \{ \;
                       labels: dt.labels.clone(),
126
                        inputs: features.iter().map(|x| x.1[i]).collect(),
127
128
                   })
                   .collect();
129
130
               (DataSet::new(datas), DataSet::new(v_datas))
131
132
133
          pub fn minmax_norm(&self, valid_set: &DataSet) -> (DataSet, DataSet) {
134
               let size = self.datas[0].inputs.len();
135
               let features: Vec<(Vec<f64>, Vec<f64>)> = (0..size)
```

```
.into_iter()
137
                   .map(|i| {
138
139
                       let feature = self.get_feature(i);
                       let v_feature = valid_set.get_feature(i);
140
                       let min = min(&feature);
141
142
                       let max = max(&feature);
                       (
143
144
                           minmax_norm(&feature, min, max),
                           minmax_norm(&v_feature, min, max),
145
146
                  })
147
                   .collect();
148
149
150
              let datas: Vec<Data> = self
                   .datas
151
                   .iter()
152
                   .enumerate()
153
                   .map(|(i, dt)| Data {
154
                       labels: dt.labels.clone(),
155
156
                       inputs: features.iter().map(|x| x.0[i]).collect(),
                  })
157
158
                   .collect();
159
              let v_datas: Vec<Data> = valid_set
160
                   .datas
161
                   .iter()
162
                   .enumerate()
163
                   .map(|(i, dt)| Data {
164
                       labels: dt.labels.clone(),
165
166
                       inputs: features.iter().map(|x| x.1[i]).collect(),
167
                   .collect();
168
169
              (DataSet::new(datas), DataSet::new(v_datas))
170
          }
171
172
          pub fn get_datas(&self) -> Vec<Data> {
173
174
              self.datas.clone()
175
176
          pub fn get_feature(&self, i: usize) -> Vec<f64> {
177
              if i >= self.datas[0].inputs.len() {
178
                   panic!("i should not exceed inputs feature size");
179
180
181
182
              self.datas.iter().map(|data| data.inputs[i]).collect()
183
184
          pub fn get_label(&self, i: usize) -> Vec<f64> {
185
              if i >= self.datas[0].labels.len() {
186
                  panic!("i should not exceed inputs feature size");
187
188
189
190
              self.datas.iter().map(|data| data.labels[i]).collect()
191
192
          pub fn get_shuffled(&self) -> Vec<Data> {
193
              let mut shuffled_datas = self.datas.clone();
194
              shuffled_datas.shuffle(&mut rand::thread_rng());
195
              shuffled_datas
196
197
      }
198
199
      pub fn confusion_count(
200
201
          matrix: &mut [[i32; 2]; 2],
          result: &Vec<f64>,
202
          label: &Vec<f64>,
203
204
          threshold: f64,
205
          if result[0] > threshold {
206
              // true positive
207
              if label[0] == 1.0 {
208
209
                  matrix[0][0] += 1
              } else {
210
                  // false negative
211
                  matrix[1][0] += 1
```

```
213
          } else if result[0] <= threshold {</pre>
214
               // true negative
215
               if label[0] == 0.0 {
216
                   matrix[1][1] += 1
217
218
219
               // false positive
220
               else {
                   matrix[0][1] += 1
221
222
          }
223
      }
224
225
226
      pub fn un_standardization(value: f64, mean: f64, std: f64) -> f64 {
          value * std + mean
227
228
229
      pub fn xor_dataset() -> DataSet {
230
          let inputs = vec![[0.0, 0.0], [0.0, 1.0], [1.0, 0.0], [1.0, 1.0]];
231
232
          let labels = vec![[0.0], [1.0], [1.0], [0.0]];
          let mut datas: Vec<Data> = vec![];
233
234
          for i in 0..4 {
               datas.push(Data {
235
                   inputs: inputs[i].to_vec(),
236
                   labels: labels[i].to_vec(),
              });
238
          }
239
240
          DataSet::new(datas)
241
      }
242
243
      pub fn flood_dataset() -> Result<DataSet, Box<dyn Error>> {
244
245
          #[derive(Deserialize)]
          struct Record {
246
247
               s1_t3: f64,
               s1_t2: f64,
248
              s1_t1: f64,
249
250
               s1_t0: f64,
251
               s2_t3: f64,
              s2 t2: f64.
252
               s2_t1: f64,
253
               s2_t0: f64,
254
255
               t7: f64,
256
          }
257
258
          let mut datas: Vec<Data> = vec![];
          let mut reader = csv::Reader::from_path("data/flood_dataset.csv")?;
259
          for record in reader.deserialize() {
260
               let record: Record = record?;
261
               let mut inputs: Vec<f64> = vec![];
262
263
               // station 1
264
               inputs.push(record.s1_t3);
               inputs.push(record.s1_t2);
265
266
               inputs.push(record.s1_t1);
               inputs.push(record.s1_t0);
267
               // station 2
268
               inputs.push(record.s2_t3);
269
270
               inputs.push(record.s2_t2);
271
               inputs.push(record.s2_t1);
               inputs.push(record.s2_t0);
272
273
               let labels: Vec<f64> = vec![f64::from(record.t7)];
274
               datas.push(Data { inputs, labels });
275
276
277
          Ok(DataSet::new(datas))
      }
278
279
280
      pub fn cross_dataset() -> Result<DataSet, Box<dyn Error>> {
          let mut datas: Vec<Data> = vec![];
281
282
          let mut lines = read_lines("data/cross.pat")?;
          while let (Some(_), Some(0k(11)), Some(0k(12))) = (lines.next(), lines.next(), lines.next()) {
283
               let mut inputs: Vec<f64> = vec![];
284
285
               let mut labels: Vec<f64> = vec![];
               for w in l1.split(" ") {
286
                   let v: f64 = w.parse().unwrap();
287
                   inputs.push(v);
```

```
289
              for w in 12.split(" ") {
290
                   let v: f64 = w.parse().unwrap();
291
                   // class 1 0 -> 1
292
                   // class 0 1 -> 0
293
294
                  labels.push(v);
                  break;
295
296
              datas.push(Data { inputs, labels });
297
298
299
          Ok(DataSet::new(datas))
      }
300
301
      pub fn wdbc_dataset() -> Result<DataSet, Box<dyn Error>> {
302
          let mut datas: Vec<Data> = vec![];
303
          let mut lines = read_lines("data/wdbc.txt")?;
304
          while let Some(Ok(line)) = lines.next() {
305
              let mut inputs: Vec<f64> = vec![];
306
              let mut labels: Vec<f64> = vec![]; // M (malignant) = 1.0, B (benign) = 0.0
307
308
              let arr: Vec<&str> = line.split(",").collect();
              if arr[1] == "M" {
309
310
                  labels.push(1.0);
              } else if arr[1] == "B" {
311
                  labels.push(0.0);
312
313
              for w in &arr[2..] {
314
                   let v: f64 = w.parse()?;
315
                   inputs.push(v);
316
              }
317
318
              datas.push(Data { inputs, labels });
319
          Ok(DataSet::new(datas))
320
321
      }
322
      /// Return `(desired = next five days, desired = next ten days)`
323
324
      pub fn airquality_dataset() -> Result<(DataSet, DataSet), Box<dyn Error>> {
          // nx is not used
325
326
          #[derive(Deserialize, Debug)]
327
          struct Record {
              #[serde(rename = "Date")]
328
              date: String,
329
              #[serde(rename = "Time")]
330
              time: String,
331
              #[serde(rename = "PT08.S1(C0)")]
              pt_s1: i32,
333
              #[serde(rename = "C6H6(GT)")]
334
              benzene: f64,
335
              #[serde(rename = "PT08.S2(NMHC)")]
336
337
              pt_s2: i32,
              #[serde(rename = "PTO8.S3(NOx)")]
338
              pt_s3: i32,
339
340
              #[serde(rename = "PT08.S4(NO2)")]
              pt_s4: i32,
341
              #[serde(rename = "PT08.S5(03)")]
342
              pt_s5: i32,
343
              #[serde(rename = "T")]
344
              temp: f64,
345
              #[serde(rename = "RH")]
346
              rh: f64,
347
              #[serde(rename = "AH")]
348
              ah: f64,
349
350
          #[derive(Debug)]
351
          struct RecData {
352
353
              datetime: DateTime<Utc>,
              input: Vec<f64>,
354
              output: Vec<f64>,
355
356
              pub okay: bool,
357
          /// add to input if input is true else add to output
358
          fn rec_add(recdata: &mut RecData, v: f64, input: bool) {
359
              if v == -200.0 {
360
361
                  recdata.okay = false;
362
              if input {
363
                   recdata.input.push(v);
```

```
365
                  recdata.output.push(v)
366
367
368
369
370
          impl RecData {
              pub fn new(record: &Record) -> RecData {
371
                  let datetime_str = format!("{} {}", record.date, record.time);
372
                  let datetime = Utc
373
                       .datetime_from_str(&datetime_str, "%-m/%-d/%Y %-H:%M:%S")
374
375
                       .unwrap();
376
                  let mut recdata = RecData {
377
378
                       datetime,
                       input: vec![],
379
                       output: vec![],
380
                       okay: true,
381
                  };
382
                  rec_add(&mut recdata, record.pt_s1 as f64, true);
383
384
                  rec_add(&mut recdata, record.pt_s2 as f64, true);
                  rec_add(&mut recdata, record.pt_s3 as f64, true);
385
386
                  rec_add(&mut recdata, record.pt_s4 as f64, true);
                  rec_add(&mut recdata, record.pt_s5 as f64, true);
387
                  rec_add(&mut recdata, record.temp, true);
388
                  rec_add(&mut recdata, record.rh, true);
389
                  rec_add(&mut recdata, record.ah, true);
390
391
                  rec_add(&mut recdata, record.benzene, false);
                  recdata
392
              }
393
394
          }
395
          let mut reader = csv::Reader::from_path("data/AirQualityUCI.csv")?;
396
397
          let mut rec_datas: Vec<RecData> = vec![];
          for record in reader.deserialize() {
398
              let rec_data = RecData::new(&record.unwrap());
399
              if rec_data.okay {
400
                  rec_datas.push(rec_data)
401
402
              };
403
404
          // Duration::days(5)
          let mut datas_five: Vec<Data> = vec![];
406
          let mut datas_ten: Vec<Data> = vec![];
407
408
          for (i, x) in rec_datas.iter().enumerate() {
409
410
              let next_five_days = x.datetime + Duration::days(5);
              let next_ten_dats = x.datetime + Duration::days(10);
411
412
              let mut labels_five: Vec<f64> = vec![];
413
              let mut labels_ten: Vec<f64> = vec![];
414
415
              for y in &rec_datas[i..] {
416
                  if y.datetime == next_five_days {
417
418
                       labels_five = y.output.clone();
419
                   if y.datetime == next_ten_dats {
420
                       labels_ten = y.output.clone();
421
                       break;
422
423
              }
424
425
              if labels_five.len() == 0 && labels_ten.len() == 0 {
426
427
                  break:
              }
428
              if labels_five.len() != 0 {
429
                  datas_five.push(Data {
430
431
                       inputs: x.input.clone(),
                       labels: labels_five,
432
                  });
433
434
              }
              if labels_ten.len() != 0 {
435
                  datas_ten.push(Data {
436
437
                       inputs: x.input.clone(),
                       labels: labels_ten,
438
                  });
439
```

```
441
          Ok((DataSet::new(datas_five), DataSet::new(datas_ten)))
442
      }
443
444
      #[cfg(test)]
445
446
      mod tests {
447
          use super::*;
448
          \#[test]
449
          fn test_airquality() -> Result<(), Box<dyn Error>> {
450
451
              let (dt5, _) = airquality_dataset().unwrap();
452
              let dt = &dt5.cross_valid_set(0.1)[0];
453
454
              let (train, _) = dt.0.minmax_norm(&dt.1);
455
              for dt in train.get_datas().iter() {
456
                   for v in dt.inputs.iter() {
457
                       print!("{:.3e} ", v);
458
459
460
                  print!("{:.3e}\n", dt.labels[0]);
              }
461
462
              println!("{}", train.len());
              0k(())
463
464
465
          #[test]
466
          fn test_minmax_norm() {
467
              let datas: Vec<Data> = (0..=10)
468
                   .into_iter()
469
470
                   .map(|i| Data {
                       labels: vec![0.0],
471
                       inputs: vec![i as f64 * 10.0],
472
473
                  })
                   .collect();
474
              let v_datas: Vec<Data> = (0..=10)
475
476
                   .into_iter()
                   .map(|i| Data {
477
                       labels: vec![0.0],
478
479
                       inputs: vec![i as f64 * 5.0],
480
                   .collect();
481
482
              let (t, v) = DataSet::new(datas).minmax_norm(&DataSet::new(v_datas));
483
              let expected = vec![0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0];
485
              for (i, x) in t.get_feature(0).iter().enumerate() {
486
                   assert_eq!(*x, expected[i]);
487
              }
488
              let v_expected = vec![
489
                   0.0, 0.05, 0.10, 0.15, 0.20, 0.25, 0.30, 0.35, 0.40, 0.45, 0.50,
490
491
492
              for (i, x) in v.get_feature(0).iter().enumerate() {
                  assert_eq!(*x, v_expected[i])
493
494
495
      }
496
```

Source Code 8: utills/graph/mod.rs

```
use plotters::coord::Shift;
1
     use plotters::prelude::*;
     use std::error::Error;
3
     pub mod hist;
6
     const FONT: &str = "Roboto Mono";
     const CAPTION: i32 = 70;
     const SERIE_LABEL: i32 = 32;
9
     const AXIS_LABEL: i32 = 40;
10
11
12
     pub struct LossGraph {
         loss: Vec<Vec<f64>>,
13
         valid_loss: Vec<Vec<f64>>,
14
     }
```

```
16
     impl LossGraph {
17
         pub fn new() -> LossGraph {
18
             let loss: Vec<Vec<f64>> = vec![];
19
             let valid_loss: Vec<Vec<f64>> = vec![];
20
             LossGraph { loss, valid_loss }
^{21}
22
23
         pub fn add_loss(&mut self, training: Vec<f64>, validation: Vec<f64>) {
24
             self.loss.push(training);
25
             self.valid_loss.push(validation);
26
27
         /// Draw training loss and validation loss at each epoch (x_vec)
28
         pub fn draw_loss(
29
             &self.
30
31
             idx: u32,
             root: &DrawingArea<BitMapBackend, Shift>,
32
             loss_vec: &Vec<f64>,
33
34
             valid_loss_vec: &Vec<f64>,
             max_loss: f64,
35
         ) -> Result<(), Box<dyn Error>> {
36
             let min_loss1 = loss_vec.iter().fold(f64::NAN, |min, &val| val.min(min));
37
             let min_loss2 = valid_loss_vec
38
39
                  .iter()
40
                  .fold(f64::NAN, |min, &val| val.min(min));
             let min_loss = if min_loss1.min(min_loss2) > 0.0 {
41
42
                 0.0
43
             } else {
                 min_loss1.min(min_loss2)
44
45
46
             let mut chart = ChartBuilder::on(&root)
47
48
                  .caption(
                      format!("Loss {}", idx),
49
50
                      ("Hack", 44, FontStyle::Bold).into_font(),
51
                  .margin(20)
52
53
                  .x_label_area_size(50)
                  .y_label_area_size(60)
54
55
                  .build_cartesian_2d(0..loss_vec.len(), min_loss..max_loss)?;
56
             chart
57
                  .configure_mesh()
                  .y_desc("Loss")
59
                  .x_desc("Epochs")
60
                  .axis_desc_style(("Hack", 20))
61
                  .draw()?;
62
63
             chart.draw_series(LineSeries::new(
                 loss\_vec.iter().enumerate().map(|(i, x)| (i + 1, *x)),
65
66
                 &RED,
             ))?;
67
68
             chart.draw_series(LineSeries::new(
69
                 valid_loss_vec.iter().enumerate().map(|(i, x)| (i + 1, *x)),
70
71
                 &BLUE.
             ))?;
72
73
74
             root.present()?;
75
             0k(())
76
         pub fn max_loss(&self) -> f64 {
78
79
             f64::max(
80
                 self.loss.iter().fold(f64::NAN, |max, vec| {
                      let max_loss = vec.iter().fold(f64::NAN, |max, &val| val.max(max));
81
82
                      f64::max(max_loss, max)
83
                  self.valid_loss.iter().fold(f64::NAN, |max, vec| {
84
                      let max_loss = vec.iter().fold(f64::NAN, |max, &val| val.max(max));
85
                      f64::max(max_loss, max)
86
                 }),
87
             )
88
89
90
         pub fn draw(&self, path: String) -> Result<(), Box<dyn Error>> {
91
```

```
let root = BitMapBackend::new(&path, (2000, 1000)).into_drawing_area();
92
              root.fill(&WHITE)?;
93
94
              // hardcode for 10 iteraions
              let drawing_areas = root.split_evenly((2, 5));
95
96
              let mut loss_iter = self.loss.iter();
97
              let mut valid_loss_iter = self.valid_loss.iter();
98
99
              let max_loss = self.max_loss();
              for (drawing_area, idx) in drawing_areas.iter().zip(1..) {
100
                   if let (Some(loss_vec), Some(valid_loss_vec))
101
102
                       (loss_iter.next(), valid_loss_iter.next())
103
                       self.draw_loss(idx, drawing_area, loss_vec, valid_loss_vec, max_loss)?;
104
105
                  }
106
              0k(())
107
          }
108
      }
109
110
111
      /// Draw confusion matrix
      pub fn draw_confustion(matrix_vec: Vec<[[i32; 2]; 2]>, path: String) -> Result<(), Box<dyn Error>> {
112
113
          let root = BitMapBackend::new(&path, (2000, 1100)).into_drawing_area();
          root.fill(&WHITE)?;
114
115
          let (top, down) = root.split_vertically(1000);
116
117
          let mut chart = ChartBuilder::on(&down)
118
              .margin(20)
119
120
              .margin_left(40)
121
               .margin_right(40)
               .x_label_area_size(40)
122
              .build_cartesian_2d(0i32..50i32, 0i32..1i32)?;
123
124
          chart
              .configure_mesh()
125
126
              .disable_y_axis()
               .disable_y_mesh()
127
               .x labels(3)
128
129
               .label_style((FONT, 40))
               .draw()?;
130
131
          chart.draw_series((0..50).map(|x| {
132
              Rectangle::new(
133
                   [(x, 0), (x + 1, 1)],
134
135
                   HSLColor(
                       240.0 / 360.0 - 240.0 / 360.0 * (x as f64 / 50.0),
136
137
                       0.7,
                       0.1 + 0.4 * x as f64 / 50.0,
138
139
                   .filled(),
140
              )
141
          }))?;
142
143
          // hardcode for 10 iteraions
          let drawing_areas = top.split_evenly((2, 5));
144
145
          let mut matrix_iter = matrix_vec.iter();
          for (drawing_area, idx) in drawing_areas.iter().zip(1..) {
146
              if let Some(matrix) = matrix_iter.next() {
147
                  let mut chart = ChartBuilder::on(&drawing_area)
                       .caption(
149
                           format!("Iteration {}", idx),
150
                           (FONT, 40, FontStyle::Bold).into_font(),
151
152
153
                       .margin(20)
                       .build_cartesian_2d(0i32..2i32, 2i32..0i32)?
154
                       .set_secondary_coord(0f64..2f64, 2f64..0f64);
155
156
                   chart
157
158
                       .configure_mesh()
                       .disable_axes()
159
                       .max_light_lines(4)
160
161
                       .disable_x_mesh()
162
                       .disable_y_mesh()
                       .label_style(("Hack", 20))
163
164
                       .draw()?;
165
                   chart.draw_series(
166
                       matrix
```

```
168
                           .zip(0..)
169
                            . map(|(1, y)| \ 1.iter().zip(0..).map(move \ |(v, x)| \ (x, y, v)))
170
                            .flatten()
171
                           .map(|(x, y, v)| {
172
                                Rectangle::new(
173
                                    [(x, y), (x + 1, y + 1)],
174
175
                                    HSLColor(
                                        240.0 / 360.0 - 240.0 / 360.0 * (*v as f64 / 50.0),
176
                                        0.7,
177
                                        0.1 + 0.4 * *v as f64 / 50.0,
178
                                    )
179
                                    .filled(),
180
181
                                )
                           }),
182
                   )?;
183
184
                   chart.draw_secondary_series(
185
186
                       matrix
187
                            .iter()
                           .zip(0..)
188
189
                           .map(|(1, y)| 1.iter().zip(0..).map(move | (v, x)| (x, y, v)))
                           .flatten()
190
                            .map(|(x, y, v)| {
191
                               let text: String = if x == 0 && y == 0 {
192
                                    format!["TP:{}", v]
193
                                } else if x == 1 && y == 0 {
194
                                    format!["FP:{}", v]
195
                                } else if x == 0 && y == 1 {
196
197
                                    format!["FN:{}", v]
                               } else {
198
                                    format!["TN:{}", v]
199
200
201
202
                               Text::new(
203
                                    ((2.0 * x as f64 + 0.7) / 2.0, (2.0 * y as f64 + 1.0) / 2.0),
204
205
                                    FONT.into_font().resize(30.0).color(&WHITE),
206
                           }),
207
                   )?;
208
              }
209
210
211
          root.present()?;
          0k(())
212
      }
213
214
      /// Receive each cross-validation vector of each individual fitness value.
215
216
      pub fn draw_ga_progress(
          cv_fitness: &Vec<Vec<(i32, f64)>>,
217
218
          path: String,
219
          max_y: f64,
      ) -> Result<(), Box<dyn Error>> {
220
221
          let root = BitMapBackend::new(&path, (2000, 1000)).into_drawing_area();
          root.fill(&WHITE)?;
222
223
224
          let max_x = cv_fitness[0]
               .iter()
225
               .reduce(|m, x| if m.0 > x.0 { m } else { x })
226
227
               .unwrap()
               .0;
228
229
          // This is mostly hardcoded
230
          let drawing_areas = root.split_evenly((2, 5));
231
232
          for ((drawing_area, idx), fitness) in drawing_areas.iter().zip(1..).zip(cv_fitness.iter()) {
               let mut chart = ChartBuilder::on(&drawing_area)
233
234
                   .caption(
235
                       format!("Iteration {}", idx),
                       (FONT, 40, FontStyle::Bold).into_font(),
236
                   )
237
                   .margin(40)
238
                   .x_label_area_size(20)
239
240
                   .y_label_area_size(30)
                   .build_cartesian_2d(0i32..max_x, 0.0..max_y)?;
241
242
               chart
```

```
.configure_mesh()
244
                    .x_labels(3)
245
246
                    .y_labels(2)
247
                    .label_style((FONT, 30))
                    .max_light_lines(4)
248
249
                    .draw()?;
250
251
               chart.draw_series(
                   fitness
252
253
                        .map(|x| Circle::new((x.0, x.1), 1, BLUE.mix(0.25).filled())),
254
255
               )?;
          }
256
257
          root.present()?;
          0k(())
258
      }
259
260
```

Source Code 9: utills/graph/hist.rs

```
use plotters::prelude::*;
1
     use std::error::Error;
2
3
4
     use crate::utills::{graph::*, data};
5
     pub struct Histogram2 {
6
7
         datas: [Vec<f64>; 2],
         title: String,
8
         axes_desc: (String, String),
9
     }
10
11
12
     impl Histogram2 {
         pub fn new(datas: [Vec<f64>; 2],title: &str, axes_desc: (&str, &str)) -> Histogram2 {
13
14
             Histogram2 {
15
                  datas,
                  title: title.into(),
16
                  axes_desc: (axes_desc.0.into(), axes_desc.1.into()),
17
18
         }
19
20
         pub fn mean(&self) -> Vec<f64> {
21
              self.datas
22
                  .iter()
23
                  .map(|1| {
24
                      1.iter()
25
                          .fold(0f64, |mean, &val| mean + val / 1.len() as f64)
26
                  })
27
28
                  .collect()
29
30
31
         pub fn max_x(&self) -> f64 {
             self.datas
32
33
                  .iter()
                  .fold(0f64, |max, 1| max.max(1.len() as f64))
34
35
36
         pub fn max_y(&self) -> f64 {
37
              self.datas
38
39
                  .iter()
                  .fold(f64::MIN, |\max, 1| {
40
                      let l_max = data::max(1);
41
                      if l_max > max {
42
                          1_max
43
                      }
44
45
                      else {
46
                          max
47
                      }
                  })
48
         }
49
50
         pub fn draw_hist(&self, path: String, max_y: f64) -> Result<(), Box<dyn Error>> {
51
52
              let root = BitMapBackend::new(&path, (1024, 768)).into_drawing_area();
              root.fill(&WHITE)?;
53
54
             let n = self.max_x();
```

```
let mut chart = ChartBuilder::on(&root)
56
                   .caption(&self.title, (FONT, CAPTION, FontStyle::Bold).into_font())
57
58
                    .margin(20)
                    .x_label_area_size(70)
59
                    .y_label_area_size(90)
60
                    .build_cartesian_2d((1..n as u32).into_segmented(), 0.0..max_y)?
61
                    .set_secondary_coord(0.0..n, 0.0..max_y);
62
63
64
                   .configure_mesh()
65
66
                   .disable_x_mesh()
                   .y_max_light_lines(0)
67
                   .y_desc(&self.axes_desc.1)
68
69
                    .x_desc(&self.axes_desc.0)
                   .axis_desc_style((FONT, AXIS_LABEL))
70
71
                    .y_{labels(3)}
                    .label_style((FONT, AXIS_LABEL - 10))
72
                   .draw()?;
73
74
75
               let colors = [&RED, &BLUE];
76
77
               for (i, dt) in self.datas.iter().enumerate() {
78
                   let color = colors[i % 2];
79
                   let offset = i as f64 * 0.4;
80
                   chart.draw_secondary_series(dt.iter().zip(0..).map(|(y, x)| {
81
82
                        Rectangle::new(
                            [(x as f64 + 0.1 + offset, *y), (x as f64 + 0.5 + offset, 0f64)],
83
                            Into::<ShapeStyle>::into(color.mix(0.5)).filled(),
84
85
                   }))?;
86
               }
87
88
               let v: Vec<usize> = (0..(n + 1.0) as usize).collect();
89
90
               let mean = self.mean();
               for (j, m) in mean.iter().enumerate() {
91
                   let color = colors[j % 2];
92
                   chart
93
                        .draw_secondary_series(LineSeries::new(
94
                            v.iter().map(|i| (*i as f64, *m)),
95
                            color.filled().stroke_width(2),
96
97
                        .label(format!("mean: {:.3}", m))
98
                        .legend(\texttt{move} \mid (\texttt{x}, \texttt{y}) \mid \texttt{PathElement}:: \texttt{new}(\texttt{vec}! \texttt{[(x, y), (x + 20, y)], color.filled()))};
               }
100
101
102
103
                    .configure_series_labels()
                    .label_font((FONT, SERIE_LABEL).into_font())
104
                    .background_style(&WHITE)
105
106
                    .border_style(&BLACK)
107
                    .draw()?;
108
109
               root.present()?;
110
               0k(())
          }
111
      }
113
      /// {\it Draw\ histogram\ of\ given\ datas}
114
      /// axes\_desc - (for x, for y)
115
      pub fn draw_acc_hist(
116
117
          datas: &Vec<f64>,
          title: &str,
118
          axes_desc: (&str, &str),
119
120
          path: String,
      ) -> Result<(), Box<dyn Error>> {
121
122
          let n = datas.len();
          let mean = datas
123
               .iter()
124
125
               .fold(0.0f64, |mean, &val| mean + val / n as f64);
126
          let root = BitMapBackend::new(&path, (1024, 768)).into_drawing_area();
127
128
          root.fill(&WHITE)?;
129
          let mut chart = ChartBuilder::on(&root)
130
               .caption(title, ("Hack", 44, FontStyle::Bold).into_font())
```

```
.margin(20)
132
               .x_label_area_size(50)
133
               .y_label_area_size(60)
134
               .build_cartesian_2d((1..n).into_segmented(), 0.0..1.0)?
135
               .set_secondary_coord(1..n, 0.0..1.0);
136
137
           chart
138
139
               .configure_mesh()
               .disable_x_mesh()
140
               .y_max_light_lines(0)
141
142
               .y_desc(axes_desc.1)
               .x_desc(axes_desc.0)
143
               .axis_desc_style(("Hack", 20))
144
145
               .y_labels(3)
               .draw()?;
146
147
          let hist = Histogram::vertical(&chart)
148
               .style(RED.mix(0.5).filled())
149
150
               .margin(10)
151
               . \texttt{data(datas.iter().enumerate().map(|(i, x)| (i + 1, *x)));} \\
152
153
           chart.draw_series(hist)?;
154
155
           chart
               .draw_secondary_series(LineSeries::new(
156
                   {\tt datas.iter().enumerate().map(|(i, \_)| (i + 1, mean)),}
157
                   BLUE.filled().stroke_width(2),
158
               ))?
159
               .label(format!("mean: {:.3}", mean))
160
161
               .legend(|(x, y)| PathElement::new(vec![(x, y), (x + 20, y)], &BLUE));
162
          chart
163
164
               .configure_series_labels()
               .label_font(("Hack", 14).into_font())
165
               . \verb|background_style| (\& \verb|WHITE|)|
166
167
               .border_style(&BLACK)
               .draw()?:
168
169
170
          root.present()?;
          0k(())
171
      }
^{172}
173
      pub fn draw_acc_2hist(
174
175
          datas: [&Vec<f64>; 2],
          title: &str.
176
177
          axes_desc: (&str, &str),
          path: String,
178
      ) -> Result<(), Box<dyn Error>> {
179
           let hist2 = Histogram2::new([datas[0].clone(), datas[1].clone()], title, axes_desc);
180
          hist2.draw_hist(path, 1.0)
181
      }
182
183
      pub fn draw_2hist(
184
185
          datas: [&Vec<f64>; 2],
          title: &str,
186
          axes_desc: (&str, &str),
187
          path: String,
188
      ) -> Result<(), Box<dyn Error>>> {
189
          let hist2 = Histogram2::new([datas[0].clone(), datas[1].clone()], title, axes_desc);
190
          hist2.draw_hist(path, hist2.max_y())
191
      }
192
193
194
```