RemoveNodeMAB-Different_bandit

March 22, 2017

Compute the performance of MAB methods

```
In [9]: import numpy as np
    import time
    import sys
    from numpy import *
    import matplotlib.pyplot as plt
    from sklearn import metrics
    %matplotlib inline
    #plt.rcParams['figure.figsize'] = (15, 6)
```

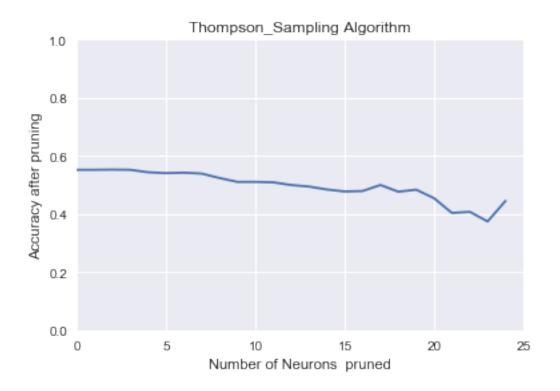
0.1 Load BOKEH lib.

1 Load the data

Number of validation examples 1040

1.1 Run Thompson Sampling pruning Algorithm

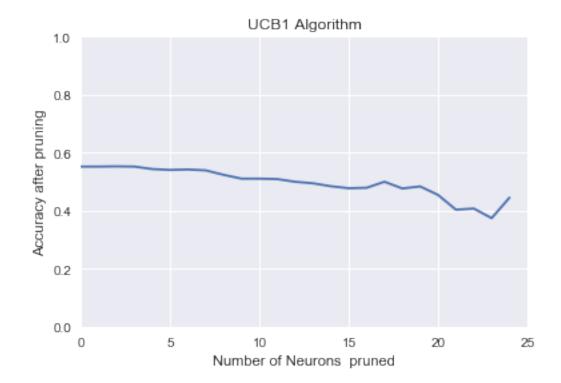
```
In [13]: algo = Thompson_Sampling([], [])
         Alg_name = 'Thompson_Sampling Algorithm'
         path = './Thompson_Sampling/'
         sys.path.append("./Thompson_Sampling")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.2061460018157959 seconds
Finsh playing start pruining:
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.50
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.45
Test after pruning= 0.40
Test after pruning= 0.41
Test after pruning= 0.37
Test after pruning= 0.45
```



1.2 Run UCB1 pruning Algorithm

```
In [14]: algo = UCB1([], [])
         Alg_name = 'UCB1 Algorithm'
         path = './UCB1/'
         sys.path.append("./UCB1")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.1848280429840088 seconds
Finsh playing start pruining:
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.51
```

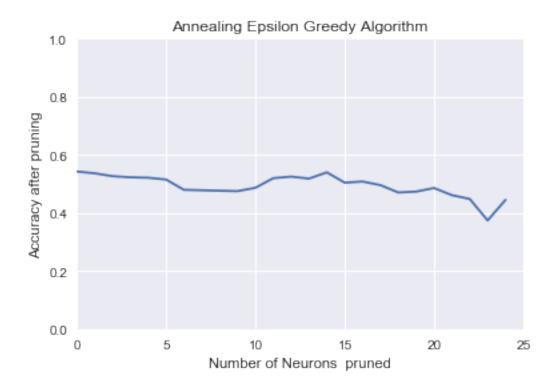
```
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.50
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.45
Test after pruning= 0.40
Test after pruning= 0.41
Test after pruning= 0.37
Test after pruning= 0.45
```



2 Run Annealing Epsilon Greedy pruning Algorithm

```
In [15]: algo = AnnealingEpsilonGreedy([], [])
    Alg_name = 'Annealing Epsilon Greedy Algorithm'
    path = './AnnealingEpsilonGreedy/'
    sys.path.append("./AnnealingEpsilonGreedy")
    exec(open("mnist_cnnFORTESTING.py").read())
```

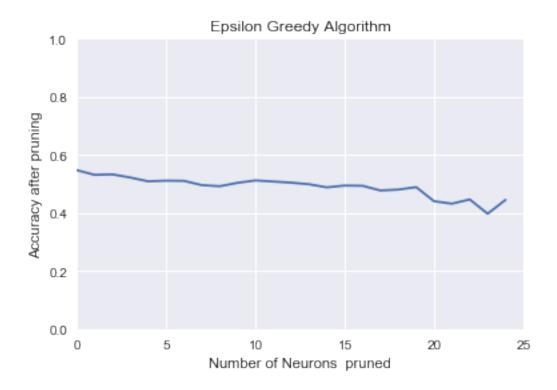
```
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.18368005752563477 seconds
Finsh playing start pruining:
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.49
Test after pruning= 0.52
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.54
Test after pruning= 0.50
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.47
Test after pruning= 0.47
Test after pruning= 0.49
Test after pruning= 0.46
Test after pruning= 0.45
Test after pruning= 0.37
Test after pruning= 0.45
```



3 Run Epsilon Greedy pruning Algorithm

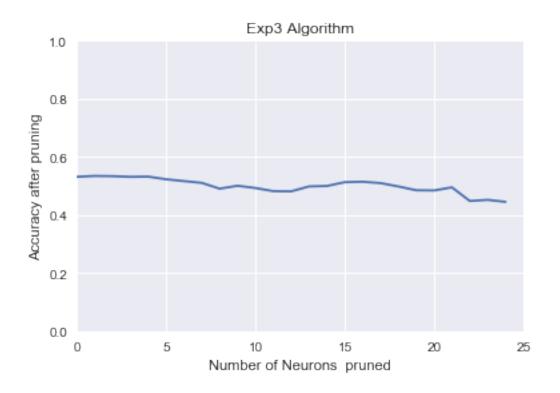
```
In [16]: epsilon = 0.9 \# epsilon = (0,1)
         algo = EpsilonGreedy(epsilon, [], [])
         Alg_name = 'Epsilon Greedy Algorithm'
         path = './EpsilonGreedy/'
         sys.path.append("./AnnealingEpsilonGreedy")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.19059395790100098 seconds
Finsh playing start pruining:
Test after pruning= 0.55
Test after pruning= 0.53
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.50
```

```
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.45
```



4 Run Exp3 pruning Algorithm

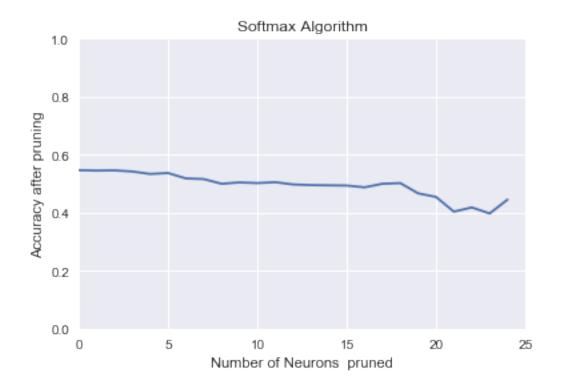
```
sys.path.append("./EpsilonGreedy")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.1860790252685547 seconds
Finsh playing start pruining:
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.49
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.50
Test after pruning= 0.50
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.48
Test after pruning= 0.50
Test after pruning= 0.45
Test after pruning= 0.45
Test after pruning= 0.45
```



5 Run Softmax pruning Algorithm

```
In [18]: temperature = 0.9
         algo = Softmax(temperature, [], [])
         Alg_name = 'Softmax Algorithm'
         path = './Softmax/'
         sys.path.append("./Softmax")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.1844310760498047 seconds
Finsh playing start pruining:
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.55
Test after pruning= 0.54
Test after pruning= 0.53
Test after pruning= 0.54
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.50
Test after pruning= 0.50
```

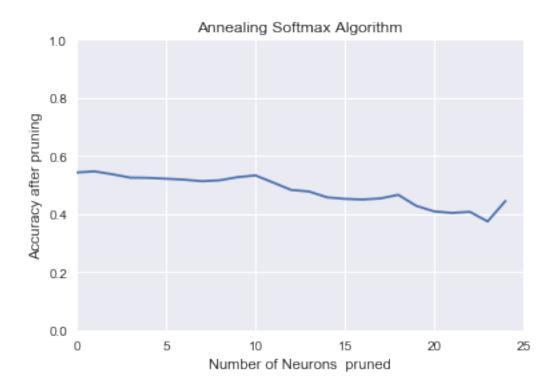
```
Test after pruning= 0.50
Test after pruning= 0.51
Test after pruning= 0.50
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.49
Test after pruning= 0.50
Test after pruning= 0.50
Test after pruning= 0.50
Test after pruning= 0.47
Test after pruning= 0.45
Test after pruning= 0.45
Test after pruning= 0.40
Test after pruning= 0.40
Test after pruning= 0.40
Test after pruning= 0.40
Test after pruning= 0.45
```



6 Run Annealing Softmax pruning Algorithm

```
In [19]: algo = AnnealingSoftmax([], [])
    Alg_name = 'Annealing Softmax Algorithm'
    path = './AnnealingSoftmax/'
    sys.path.append("./AnnealingSoftmax")
    exec(open("mnist_cnnFORTESTING.py").read())
```

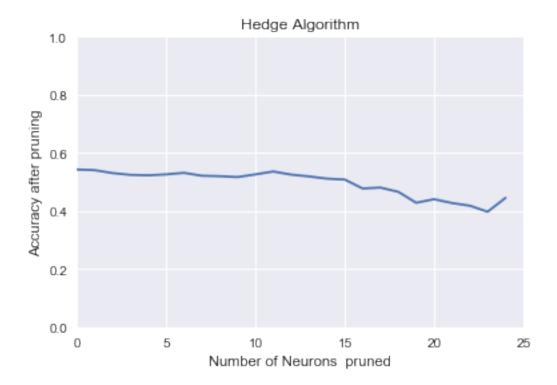
```
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.20129728317260742 seconds
Finsh playing start pruining:
Test after pruning= 0.54
Test after pruning= 0.55
Test after pruning= 0.54
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.52
Test after pruning= 0.53
Test after pruning= 0.53
Test after pruning= 0.51
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.46
Test after pruning= 0.45
Test after pruning= 0.45
Test after pruning= 0.45
Test after pruning= 0.47
Test after pruning= 0.43
Test after pruning= 0.41
Test after pruning= 0.40
Test after pruning= 0.41
Test after pruning= 0.37
Test after pruning= 0.45
```



7 Run Hedge pruning Algorithm

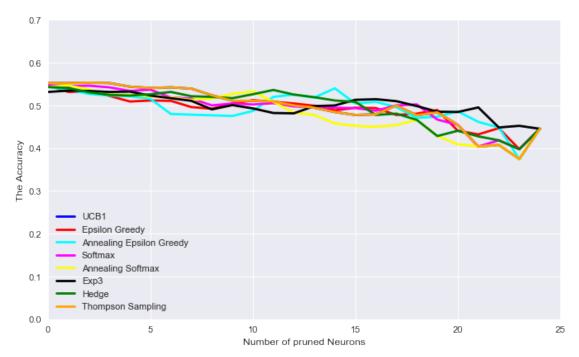
```
In [20]: eta = 0.9 # eta in [.5, .8, .9, 1, 2]
         algo = Hedge(eta, [], [])
         Alg_name = 'Hedge Algorithm'
         path = './Hedge/'
         sys.path.append("./Hedge")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.06
Test fraction correct (NN-Accuracy) = 0.55
The time for running this method is 0.19228482246398926 seconds
Finsh playing start pruining:
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.53
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.52
Test after pruning= 0.52
```

```
Test after pruning= 0.54
Test after pruning= 0.54
Test after pruning= 0.53
Test after pruning= 0.52
Test after pruning= 0.51
Test after pruning= 0.51
Test after pruning= 0.48
Test after pruning= 0.48
Test after pruning= 0.47
Test after pruning= 0.47
Test after pruning= 0.43
Test after pruning= 0.43
Test after pruning= 0.43
Test after pruning= 0.42
Test after pruning= 0.40
Test after pruning= 0.45
```



8 Compare the accuracy of the models

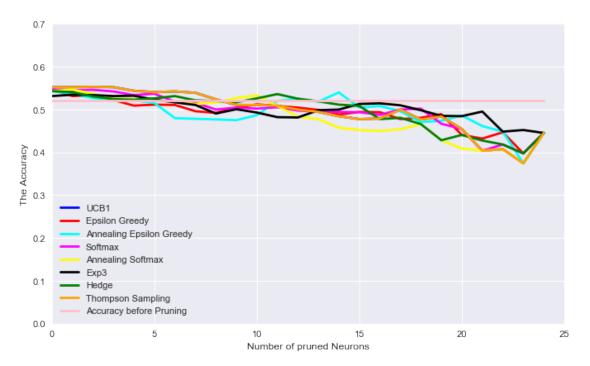
```
AnnealingSoftmax = np.load('./AnnealingSoftmax/AccuracyAftrerPrune.npy')
         Exp3 = np.load('./Exp3/AccuracyAftrerPrune.npy')
         Hedge = np.load('./Hedge/AccuracyAftrerPrune.npy')
         ThompsonSampling = np.load('./Thompson_Sampling/AccuracyAftrerPrune.npy')
         Accuracy = np.load('AccuracyBeforePruning.npy')
In [22]: fig = plt.figure(figsize=(10, 6), dpi=80)
         ax = fig.add_subplot(111)
         N = len(ucb1)
         ## necessary variables
         ind = np.arange(N)
                                           # the x locations for the groups
         plt.plot(ind , ucb1 , color="blue", linewidth=2.5, linestyle="-", label="UCB1")
         plt.plot(ind , EpsilonGreedy, color="red", linewidth=2.5, linestyle="-", label="Epsilon
         plt.plot(ind , AnnealingEpsilonGreedy, color="cyan", linewidth=2.5, linestyle="-", labe
         plt.plot(ind , Softmax, color="magenta", linewidth=2.5, linestyle="-", label="Softmax")
         plt.plot(ind , AnnealingSoftmax, color="yellow", linewidth=2.5, linestyle="-", label="A
         plt.plot(ind , Exp3, color="black", linewidth=2.5, linestyle="-", label="Exp3")
         plt.plot(ind , Hedge, color="green", linewidth=2.5, linestyle="-", label="Hedge")
         plt.plot(ind , ThompsonSampling, color="orange", linewidth=2.5, linestyle="-", label="T
         plt.legend(loc = 3)
        plt.axis([0, 25, 0, 0.7])
        plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



```
In [23]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)
         #p1.circle(ind, ucb1, legend="ucb1", color="orange")
         p1.line(ind, ucb1, legend="ucb1", line_color="orange", line_width=2)
         #p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="re
         p1.line(ind, EpsilonGreedy, legend="Epsilon Greedy", line_color="red", line_width=2)
         #p1.ellipse(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color=
         p1.line(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color="blu
         #p1.diamond(ind, Softmax, legend="Softmax", line_color="green")
         p1.line(ind, Softmax, legend="Softmax", line_color="green", line_width=2)
         #p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
         p1.line(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", line_widt
         #p1.oval(ind, Exp3, legend="Exp3", line_color="black", height=0.01, width=0.01)
         p1.line(ind, Exp3, legend="Exp3", line_color="black", line_width=2)
         #p1.arc(ind, Hedge, legend="Hedge", line_color="yellow")
         #p1.triangle(ind, Hedge, legend="Hedge", line_color="yellow")
         p1.line(ind, Hedge, legend="Hedge", line_color="yellow", line_width=2)
         #p1.square_cross(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink")
         p1.line(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink", line_widt
         #p1.line(ind, Exp3, legend="2*sin(x)", line_dash=(4, 4), line_color="orange", line_widt
         \#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")
         p1.title.align = "center"
         show(p1)
         #show(gridplot(p1, p2, ncols=2, plot_width=400, plot_height=400)) # open a browser
```

8.1 Comparing All algorithms with the model before pruning

```
plt.plot(ind , AnnealingEpsilonGreedy, color="cyan", linewidth=2.5, linestyle="-", labe
plt.plot(ind , Softmax, color="magenta", linewidth=2.5, linestyle="-", label="Softmax")
plt.plot(ind , AnnealingSoftmax, color="yellow", linewidth=2.5, linestyle="-", label="A
plt.plot(ind , Exp3, color="black", linewidth=2.5, linestyle="-", label="Exp3")
plt.plot(ind , Hedge, color="green", linewidth=2.5, linestyle="-", label="Hedge")
plt.plot(ind , ThompsonSampling, color="orange", linewidth=2.5, linestyle="-", label="T
plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
plt.legend(loc = 3)
plt.axis([0, 25, 0, 0.7])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```



In [25]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

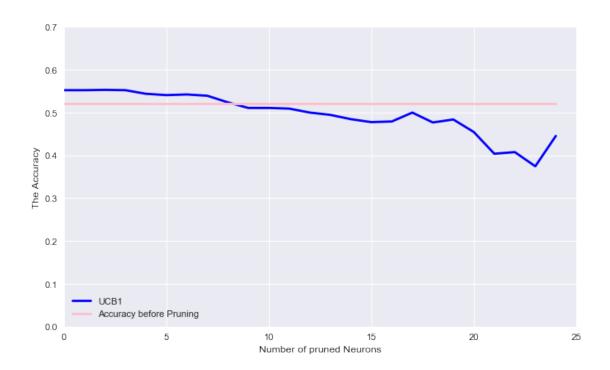
```
p1.line(ind, ucb1, legend="ucb1", line_color="orange", line_width=2)

#p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="rep1.line(ind, EpsilonGreedy, legend="Epsilon Greedy", line_color="red", line_width=2)
```

#p1.circle(ind, ucb1, legend="ucb1", color="orange")

```
p1.line(ind, Softmax, legend="Softmax", line_color="green", line_width=2)
         #p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
         p1.line(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", line_widt
         #p1.oval(ind, Exp3, legend="Exp3", line_color="black", height=0.01, width=0.01)
         p1.line(ind, Exp3, legend="Exp3", line_color="black", line_width=2)
         #p1.arc(ind, Hedge, legend="Hedge", line_color="yellow")
         #p1.triangle(ind, Hedge, legend="Hedge", line_color="yellow")
         p1.line(ind, Hedge, legend="Hedge", line_color="yellow", line_width=2)
         #p1.square_cross(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink")
         p1.line(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink", line_widt
         p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=
         #p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")
         p1.title.align = "center"
         show(p1)
         #show(gridplot(p1, p2, ncols=2, plot_width=400, plot_height=400)) # open a browser
8.2 UCB1
In [26]: fig = plt.figure(figsize=(10, 6), dpi=80)
         ax = fig.add_subplot(111)
         N = len(ucb1)
         Acc = [Accuracy for col in range(N)]
         ## necessary variables
         ind = np.arange(N)
                                           # the x locations for the groups
         plt.plot(ind , ucb1 , color="blue", linewidth=2.5, linestyle="-", label="UCB1")
         plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
        plt.legend(loc = 3)
        plt.axis([0, 25, 0, 0.7])
        plt.xlabel('Number of pruned Neurons')
        plt.ylabel('The Accuracy')
         plt.grid(True)
        plt.show()
```

#p1.diamond(ind, Softmax, legend="Softmax", line_color="green")



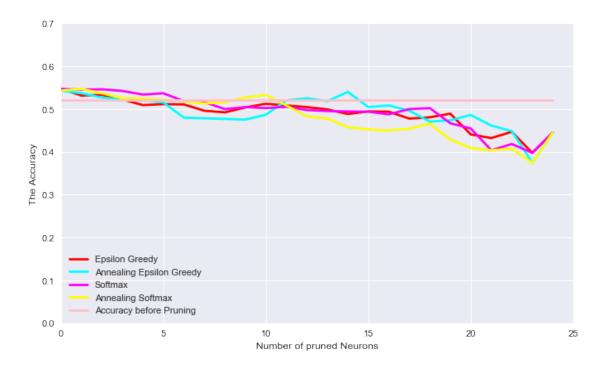
```
In [27]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

#p1.circle(ind, ucb1, legend="ucb1", color="orange")
    p1.line(ind, ucb1, legend="ucb1", line_color="orange", line_width=2)
    p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=
    #p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")
    p1.title.align = "center"

show(p1)
    #show(gridplot(p1, p2, ncols=2, plot_width=400, plot_height=400)) # open a browser
```

8.3 Epsilon greedy and Softmax

```
plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
plt.legend(loc = 3)
plt.axis([0, 25, 0, 0.7])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```



In [29]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

```
#p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="ree"
p1.line(ind, EpsilonGreedy, legend="Epsilon Greedy", line_color="red", line_width=2)

#p1.ellipse(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color=
p1.line(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color="blue"

#p1.diamond(ind, Softmax, legend="Softmax", line_color="green")
p1.line(ind, Softmax, legend="Softmax", line_color="green", line_width=2)

#p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
p1.line(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", line_width=
p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=
```

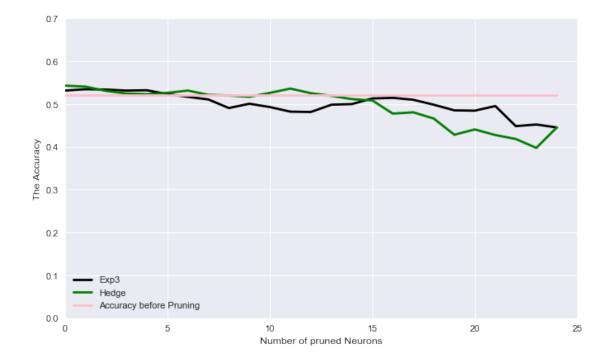
 $\#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")$

```
p1.title.align = "center"

show(p1)
#show(gridplot(p1, p2, ncols=2, plot_width=400, plot_height=400)) # open a browser
```

8.4 Adversial Bandits Hedge and EXP3

```
In [30]: fig = plt.figure(figsize=(10, 6), dpi=80)
         ax = fig.add_subplot(111)
         N = len(Exp3)
         Acc = [Accuracy for col in range(N)]
         ## necessary variables
         ind = np.arange(N)
                                           # the x locations for the groups
         plt.plot(ind , Exp3, color="black", linewidth=2.5, linestyle="-", label="Exp3")
         plt.plot(ind , Hedge, color="green", linewidth=2.5, linestyle="-", label="Hedge")
         plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
        plt.legend(loc = 3)
        plt.axis([0, 25, 0, 0.7])
         plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



In [31]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

```
#p1.oval(ind, Exp3, legend="Exp3", line_color="black", height=0.01, width=0.01)
p1.line(ind, Exp3, legend="Exp3", line_color="black", line_width=2)

#p1.arc(ind, Hedge, legend="Hedge", line_color="yellow")
#p1.triangle(ind, Hedge, legend="Hedge", line_color="yellow")
p1.line(ind, Hedge, legend="Hedge", line_color="yellow", line_width=2)

p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=
#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")
p1.title.align = "center"

show(p1)
#show(gridplot(p1, p2, ncols=2, plot_width=400, plot_height=400)) # open a browser
```

9 Thompson Sampling

