RemoveNodeMAB-Different_bandit

March 22, 2017

Compute the performance of MAB methods

```
In [1]: 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

```
In [3]: X_train = np.load('./iris/X_train.npy')
        y_train = np.load('./iris/y_train.npy')
        X_test = np.load('./iris/X_test.npy')
        y_test = np.load('./iris/y_test.npy')
        X_deploy = np.load('./iris/X_deploy.npy')
        y_deploy = np.load('./iris/y_deploy.npy')

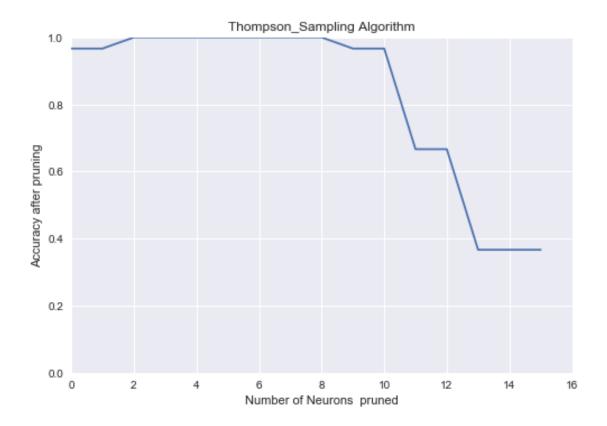
        print('Number of training examples',len(X_train))
        print('Number of validation examples',len(X_test))
        print('Number of testing examples',len(X_deploy))

Number of training examples 96

Number of validation examples 24
```

```
In [4]: exec(open("core.py").read()) # pyhton 3x
        #exec(compile(open('core.py', "rb").read(), 'core.py', 'exec'))
        #execfile("./core.py") # python 2.7
   Run Thompson Sampling pruning Algorithm
In [5]: algo = Thompson_Sampling([], [])
        Alg_name = 'Thompson_Sampling Algorithm'
        path = './Thompson_Sampling/'
        sys.path.append("./Thompson_Sampling")
        exec(open("mnist_cnnFORTESTING.py").read())
24 test samples
/Library/Frameworks/Python.framework/Versions/3.6/lib/python3.6/site-packages/sklearn/cross_vali
  "This module will be removed in 0.20.", DeprecationWarning)
Using Theano backend.
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.0487060546875 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.36666674614
Test accuracy after pruning: 0.36666674614
```

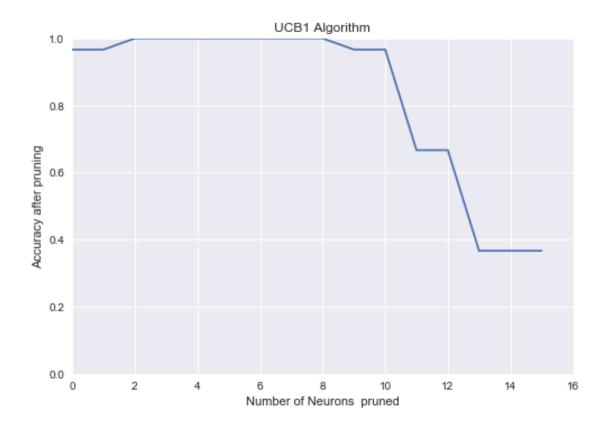
Test accuracy after pruning: 0.36666674614



1.2 Run UCB1 pruning Algorithm

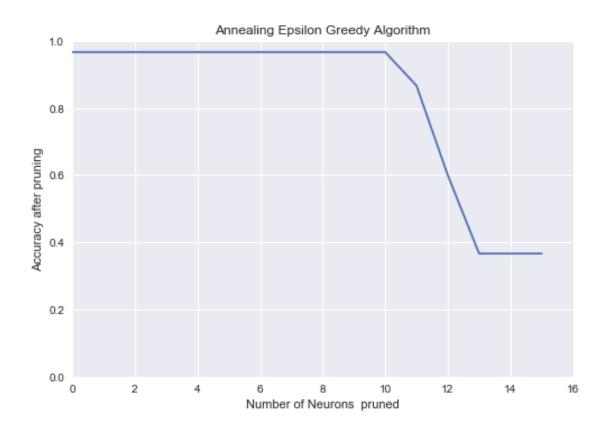
```
In [6]: algo = UCB1([], [])
        Alg_name = 'UCB1 Algorithm'
        path = './UCB1/'
        sys.path.append("./UCB1")
        exec(open("mnist_cnnFORTESTING.py").read())
24 test samples
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.040550947189331055 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
```

```
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.6666666686535
Test accuracy after pruning: 0.366666674614
Test accuracy after pruning: 0.366666674614
Test accuracy after pruning: 0.366666674614
```



2 Run Annealing Epsilon Greedy pruning Algorithm

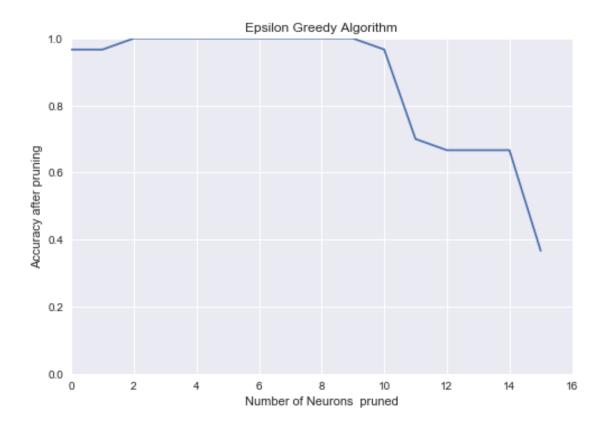
```
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.86666674614
Test accuracy after pruning: 0.600000023842
Test accuracy after pruning: 0.36666674614
Test accuracy after pruning: 0.36666674614
Test accuracy after pruning: 0.36666674614
```



3 Run Epsilon Greedy pruning Algorithm

```
In [8]: epsilon = 0.9 # epsilon = (0,1)
    algo = EpsilonGreedy(epsilon, [], [])
```

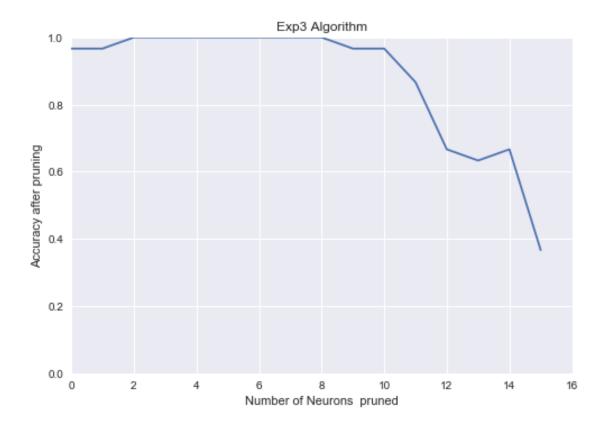
```
Alg_name = 'Epsilon Greedy Algorithm'
        path = './EpsilonGreedy/'
        sys.path.append("./AnnealingEpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
24 test samples
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.037693023681640625 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.699999988079
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.36666674614
```



4 Run Exp3 pruning Algorithm

```
In [9]: exp3_gamma = 0.2 \#exp3_gamma in [0.1, 0.2, 0.3, 0.4, 0.5]
        algo = Exp3(exp3_gamma, [])
        Alg_name = 'Exp3 Algorithm'
        path = './Exp3/'
        sys.path.append("./EpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
24 test samples
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.0429530143737793 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
```

```
Test accuracy after pruning: 1.0
Test accuracy after pruning: 1.0
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.866666674614
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.6333333325386
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.366666674614
```



5 Run Softmax pruning Algorithm

Test accuracy: 0.875

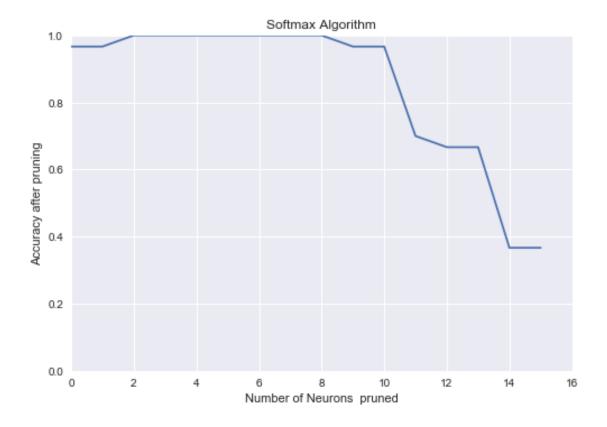
The time for running this method is 0.07105588912963867 seconds

Finsh playing start pruining:

Test accuracy after pruning: 0.966666638851 Test accuracy after pruning: 0.966666638851

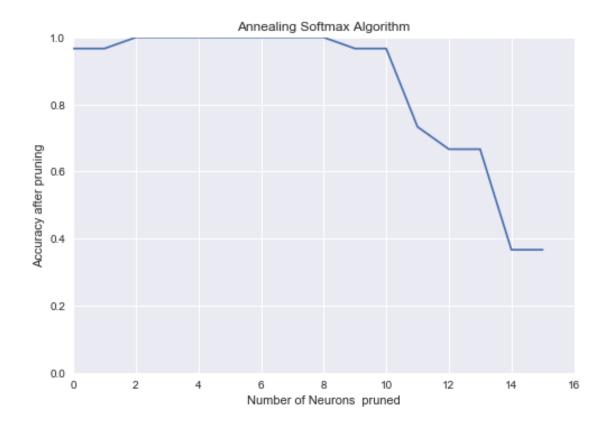
Test accuracy after pruning: 1.0

Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.699999988079
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.366666674614
Test accuracy after pruning: 0.366666674614



6 Run Annealing Softmax pruning Algorithm

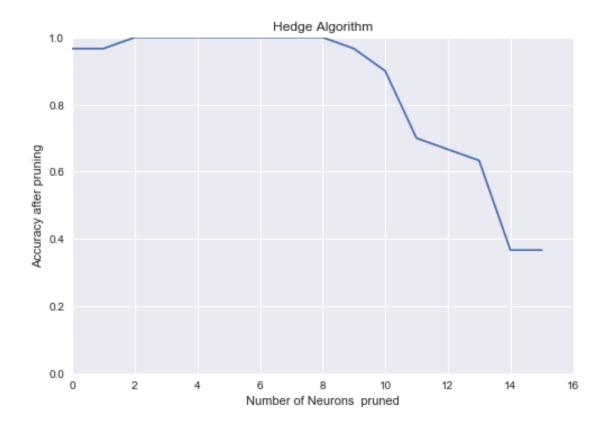
```
In [11]: algo = AnnealingSoftmax([], [])
         Alg_name = 'Annealing Softmax Algorithm'
         path = './AnnealingSoftmax/'
         sys.path.append("./AnnealingSoftmax")
         exec(open("mnist_cnnFORTESTING.py").read())
24 test samples
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.04322099685668945 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.733333349228
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.666666686535
Test accuracy after pruning: 0.36666674614
Test accuracy after pruning: 0.36666674614
```



7 Run Hedge pruning Algorithm

```
In [12]: 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())
24 test samples
Test score: 0.203268691897
Test accuracy: 0.875
The time for running this method is 0.04133176803588867 seconds
Finsh playing start pruining:
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 0.96666638851
Test accuracy after pruning: 1.0
```

```
Test accuracy after pruning: 1.0
Test accuracy after pruning: 1.0
Test accuracy after pruning: 0.966666638851
Test accuracy after pruning: 0.899999976158
Test accuracy after pruning: 0.699999988079
Test accuracy after pruning: 0.6666666686535
Test accuracy after pruning: 0.6333333325386
Test accuracy after pruning: 0.366666674614
Test accuracy after pruning: 0.366666674614
```



8 Compare the accuracy of the models

```
In [14]: 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, 15, 0, 1])
         plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
      0.8
     The Accuracy
```

In [15]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS) #p1.circle(ind, ucb1, legend="ucb1", color="orange")

8

Number of pruned Neurons

14

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

0.4

0.0

UCB1 Epsilon Greedy Annealing Epsilon Greedy

Exp3 Hedge

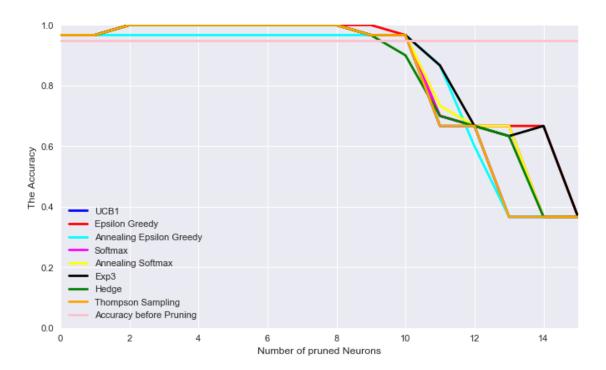
Annealing Softmax

Thompson Sampling

```
#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 , 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, 15, 0, 1])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```



In [17]: 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)

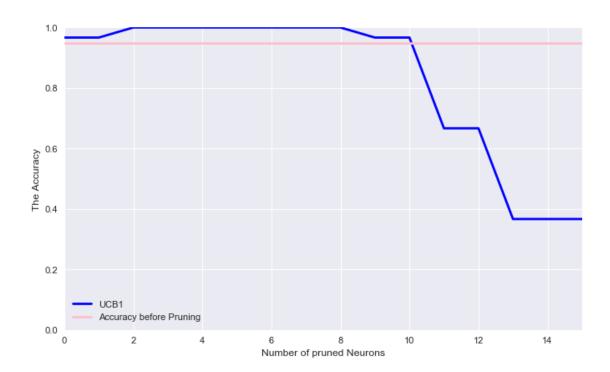
#p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="reed", line(ind, EpsilonGreedy, legend="Epsilon Greedy", line_color="red", line_width=2)

#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_widt
         #p1.oval(ind, Exp3, leqend="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 [18]: 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, 15, 0, 1])
        plt.xlabel('Number of pruned Neurons')
        plt.ylabel('The Accuracy')
         plt.grid(True)
        plt.show()
```



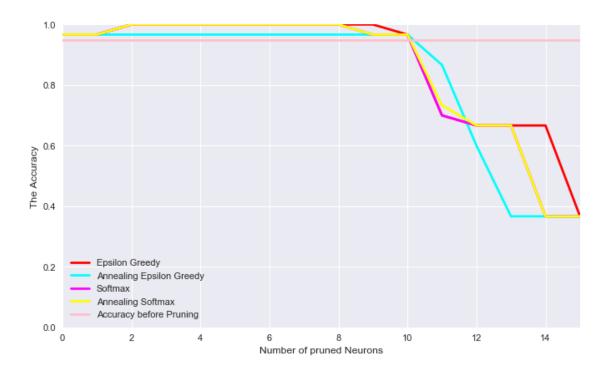
In [19]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

#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(qridplot(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, 15, 0, 1])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```



In [21]: 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="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_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width="Ine_width
```

p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=

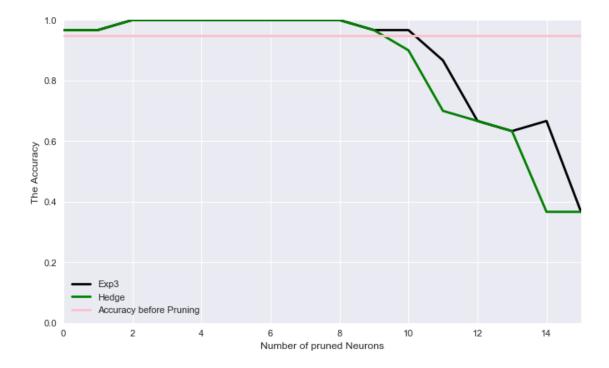
#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")

```
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 [22]: 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, 15, 0, 1])
         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.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

