RemoveNodeMAB-Different_bandit

March 23, 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('./poker/X_train.npy')
        y_train = np.load('./poker/y_train.npy')
        X_test = np.load('./poker/X_test.npy')
        y_test = np.load('./poker/y_test.npy')
        X_deploy = np.load('./poker/X_deploy.npy')
        y_deploy = np.load('./poker/y_deploy.npy')

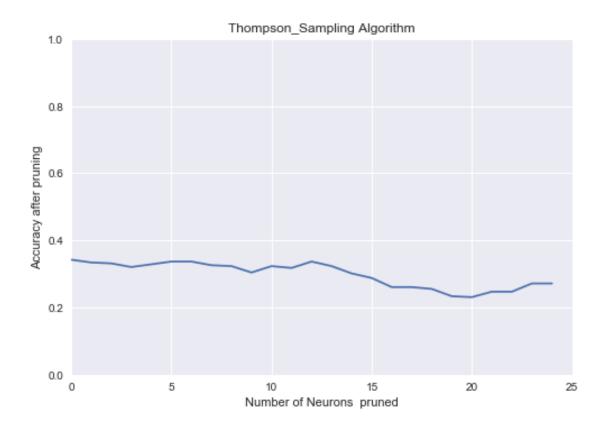
        print('Number of training examples',len(X_train))
        print('Number of validation examples',len(X_test))
        print('Number of testing examples',len(X_deploy))

Number of training examples 5487

Number of validation examples 368
```

1.1 Run Thompson Sampling pruning Algorithm

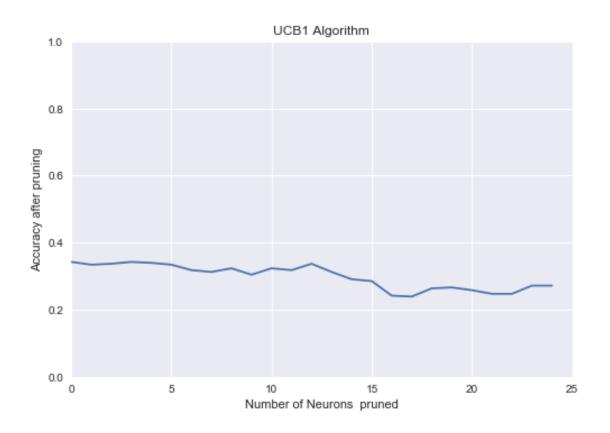
```
In [5]: algo = Thompson_Sampling([], [])
        Alg_name = 'Thompson_Sampling Algorithm'
        path = './Thompson_Sampling/'
        sys.path.append("./Thompson_Sampling")
        exec(open("mnist_cnnFORTESTING.py").read())
/Library/Frameworks/Python.framework/Versions/3.6/lib/python3.6/site-packages/sklearn/cross_vali
  "This module will be removed in 0.20.", DeprecationWarning)
Using Theano backend.
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.08228302001953125 seconds
Finsh playing start pruining:
Test after pruning= 0.34
Test after pruning= 0.33
Test after pruning= 0.33
Test after pruning= 0.32
Test after pruning= 0.33
Test after pruning= 0.34
Test after pruning= 0.34
Test after pruning= 0.33
Test after pruning= 0.32
Test after pruning= 0.30
Test after pruning= 0.32
Test after pruning= 0.32
Test after pruning= 0.34
Test after pruning= 0.32
Test after pruning= 0.30
Test after pruning= 0.29
Test after pruning= 0.26
Test after pruning= 0.26
Test after pruning= 0.26
Test after pruning= 0.23
Test after pruning= 0.23
Test after pruning= 0.25
Test after pruning= 0.25
Test after pruning= 0.27
```



1.2 Run UCB1 pruning Algorithm

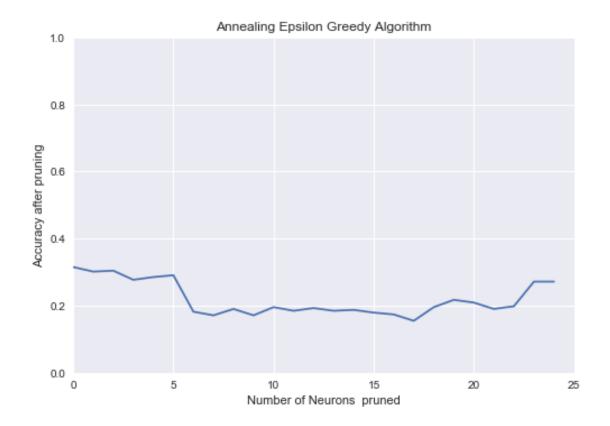
```
In [6]: algo = UCB1([], [])
        Alg_name = 'UCB1 Algorithm'
        path = './UCB1/'
        sys.path.append("./UCB1")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.07911896705627441 seconds
Finsh playing start pruining:
Test after pruning= 0.34
Test after pruning= 0.33
Test after pruning= 0.34
Test after pruning= 0.34
Test after pruning= 0.34
Test after pruning= 0.33
Test after pruning= 0.32
```

Test after pruning= 0.31 Test after pruning= 0.32 Test after pruning= 0.30 Test after pruning= 0.32 Test after pruning= 0.32 Test after pruning= 0.34 Test after pruning= 0.31 Test after pruning= 0.29 Test after pruning= 0.29 Test after pruning= 0.24 Test after pruning= 0.24 Test after pruning= 0.26 Test after pruning= 0.27 Test after pruning= 0.26 Test after pruning= 0.25 Test after pruning= 0.25 Test after pruning= 0.27 Test after pruning= 0.27



2 Run Annealing Epsilon Greedy pruning Algorithm

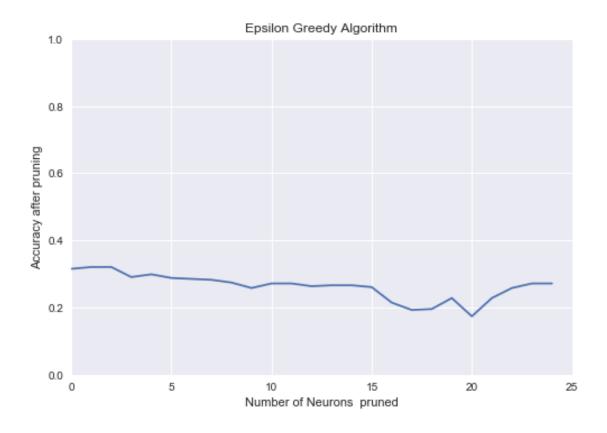
```
In [7]: algo = AnnealingEpsilonGreedy([], [])
        Alg_name = 'Annealing Epsilon Greedy Algorithm'
        path = './AnnealingEpsilonGreedy/'
        sys.path.append("./AnnealingEpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.08194708824157715 seconds
Finsh playing start pruining:
Test after pruning= 0.32
Test after pruning= 0.30
Test after pruning= 0.30
Test after pruning= 0.28
Test after pruning= 0.29
Test after pruning= 0.29
Test after pruning= 0.18
Test after pruning= 0.17
Test after pruning= 0.19
Test after pruning= 0.17
Test after pruning= 0.20
Test after pruning= 0.18
Test after pruning= 0.19
Test after pruning= 0.18
Test after pruning= 0.19
Test after pruning= 0.18
Test after pruning= 0.17
Test after pruning= 0.15
Test after pruning= 0.20
Test after pruning= 0.22
Test after pruning= 0.21
Test after pruning= 0.19
Test after pruning= 0.20
Test after pruning= 0.27
Test after pruning= 0.27
```



3 Run Epsilon Greedy pruning Algorithm

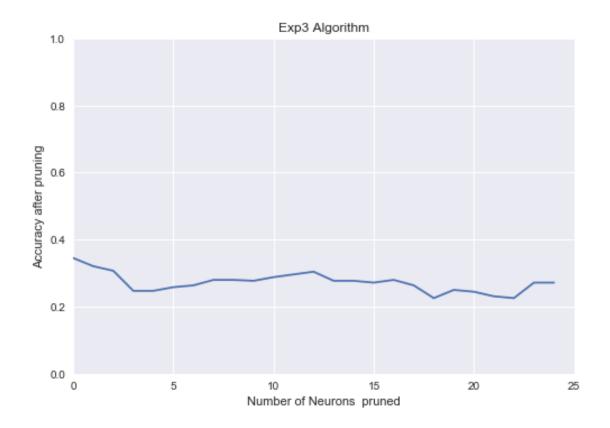
```
In [8]: epsilon = 0.9 \# epsilon = (0,1)
        algo = EpsilonGreedy(epsilon, [], [])
        Alg_name = 'Epsilon Greedy Algorithm'
        path = './EpsilonGreedy/'
        sys.path.append("./AnnealingEpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.09607338905334473 seconds
Finsh playing start pruining:
Test after pruning= 0.32
Test after pruning= 0.32
Test after pruning= 0.32
Test after pruning= 0.29
Test after pruning= 0.30
Test after pruning= 0.29
Test after pruning= 0.29
Test after pruning= 0.28
```

Test after pruning= 0.27 Test after pruning= 0.26 Test after pruning= 0.27 Test after pruning= 0.27 Test after pruning= 0.26 Test after pruning= 0.27 Test after pruning= 0.27 Test after pruning= 0.26 Test after pruning= 0.21 Test after pruning= 0.19 Test after pruning= 0.20 Test after pruning= 0.23 Test after pruning= 0.17 Test after pruning= 0.23 Test after pruning= 0.26 Test after pruning= 0.27 Test after pruning= 0.27



4 Run Exp3 pruning Algorithm

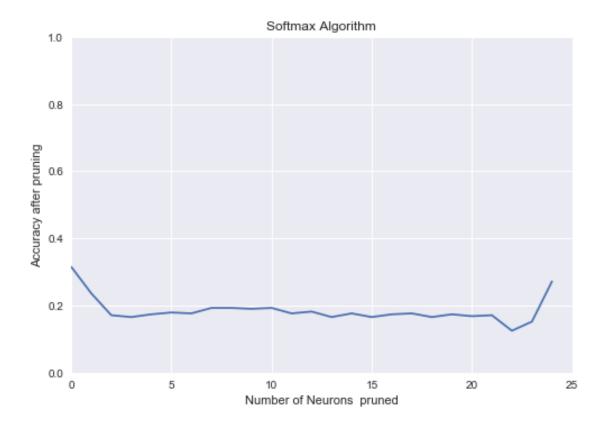
```
In [9]: exp3_gamma = 0.2 \#exp3_gamma in [0.1, 0.2, 0.3, 0.4, 0.5]
        algo = Exp3(exp3_gamma, [])
        Alg_name = 'Exp3 Algorithm'
        path = './Exp3/'
        sys.path.append("./EpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.08438491821289062 seconds
Finsh playing start pruining:
Test after pruning= 0.35
Test after pruning= 0.32
Test after pruning= 0.31
Test after pruning= 0.25
Test after pruning= 0.25
Test after pruning= 0.26
Test after pruning= 0.26
Test after pruning= 0.28
Test after pruning= 0.28
Test after pruning= 0.28
Test after pruning= 0.29
Test after pruning= 0.30
Test after pruning= 0.30
Test after pruning= 0.28
Test after pruning= 0.28
Test after pruning= 0.27
Test after pruning= 0.28
Test after pruning= 0.26
Test after pruning= 0.23
Test after pruning= 0.25
Test after pruning= 0.24
Test after pruning= 0.23
Test after pruning= 0.23
Test after pruning= 0.27
Test after pruning= 0.27
```



5 Run Softmax pruning Algorithm

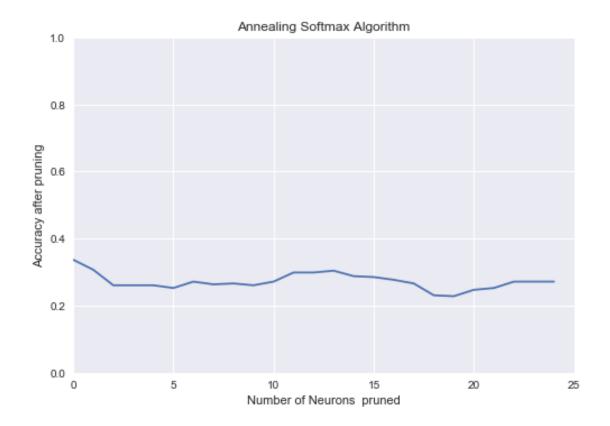
```
In [10]: temperature = 0.9
         algo = Softmax(temperature, [], [])
         Alg_name = 'Softmax Algorithm'
         path = './Softmax/'
         sys.path.append("./Softmax")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.11863279342651367 seconds
Finsh playing start pruining:
Test after pruning= 0.32
Test after pruning= 0.24
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.18
Test after pruning= 0.18
Test after pruning= 0.19
```

```
Test after pruning= 0.19
Test after pruning= 0.19
Test after pruning= 0.19
Test after pruning= 0.18
Test after pruning= 0.18
Test after pruning= 0.17
Test after pruning= 0.18
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.18
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.17
Test after pruning= 0.13
Test after pruning= 0.15
Test after pruning= 0.27
```



6 Run Annealing Softmax pruning Algorithm

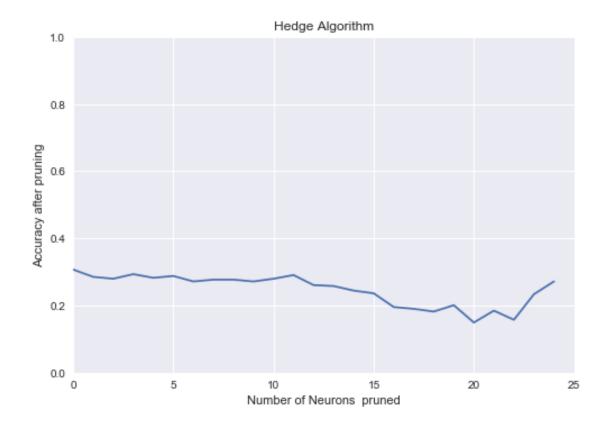
```
In [11]: algo = AnnealingSoftmax([], [])
         Alg_name = 'Annealing Softmax Algorithm'
         path = './AnnealingSoftmax/'
         sys.path.append("./AnnealingSoftmax")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.0794990062713623 seconds
Finsh playing start pruining:
Test after pruning= 0.34
Test after pruning= 0.31
Test after pruning= 0.26
Test after pruning= 0.26
Test after pruning= 0.26
Test after pruning= 0.25
Test after pruning= 0.27
Test after pruning= 0.26
Test after pruning= 0.27
Test after pruning= 0.26
Test after pruning= 0.27
Test after pruning= 0.30
Test after pruning= 0.30
Test after pruning= 0.30
Test after pruning= 0.29
Test after pruning= 0.29
Test after pruning= 0.28
Test after pruning= 0.27
Test after pruning= 0.23
Test after pruning= 0.23
Test after pruning= 0.25
Test after pruning= 0.25
Test after pruning= 0.27
Test after pruning= 0.27
Test after pruning= 0.27
```



7 Run Hedge pruning Algorithm

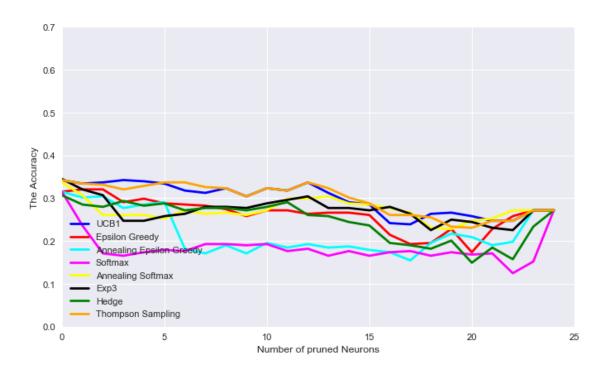
```
In [12]: eta = 0.9 # eta in [.5, .8, .9, 1, 2]
         algo = Hedge(eta, [], [])
         Alg_name = 'Hedge Algorithm'
         path = './Hedge/'
         sys.path.append("./Hedge")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 1.45
Test fraction correct (NN-Accuracy) = 0.34
The time for running this method is 0.07959508895874023 seconds
Finsh playing start pruining:
Test after pruning= 0.31
Test after pruning= 0.29
Test after pruning= 0.28
Test after pruning= 0.29
Test after pruning= 0.28
Test after pruning= 0.29
Test after pruning= 0.27
Test after pruning= 0.28
```

Test after pruning= 0.28 Test after pruning= 0.27 Test after pruning= 0.28 Test after pruning= 0.29 Test after pruning= 0.26 Test after pruning= 0.26 Test after pruning= 0.24 Test after pruning= 0.24 Test after pruning= 0.20 Test after pruning= 0.19 Test after pruning= 0.18 Test after pruning= 0.20 Test after pruning= 0.15 Test after pruning= 0.18 Test after pruning= 0.16 Test after pruning= 0.23 Test after pruning= 0.27



8 Compare the accuracy of the models

```
In [13]: ucb1 = np.load('./UCB1/AccuracyAftrerPrune.npy')
         EpsilonGreedy = np.load('./EpsilonGreedy/AccuracyAftrerPrune.npy')
         AnnealingEpsilonGreedy = np.load('./AnnealingEpsilonGreedy/AccuracyAftrerPrune.npy')
         Softmax = np.load('./Softmax/AccuracyAftrerPrune.npy')
         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 [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, 25, 0, 0.7])
         plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



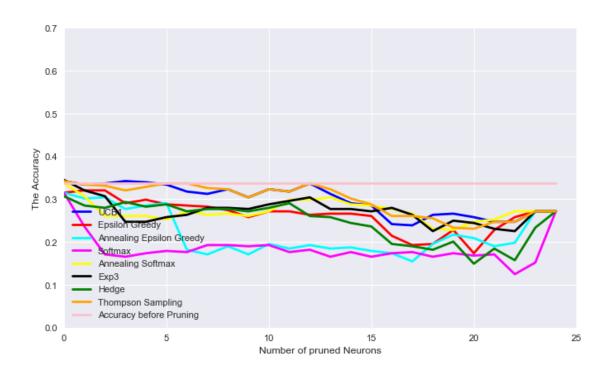
In [15]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS) #p1.circle(ind, ucb1, legend="ucb1", color="orange") p1.line(ind, ucb1, legend="ucb1", line_color="orange", line_width=2) #p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="re 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

```
In [16]: 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 , 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.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 [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="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)

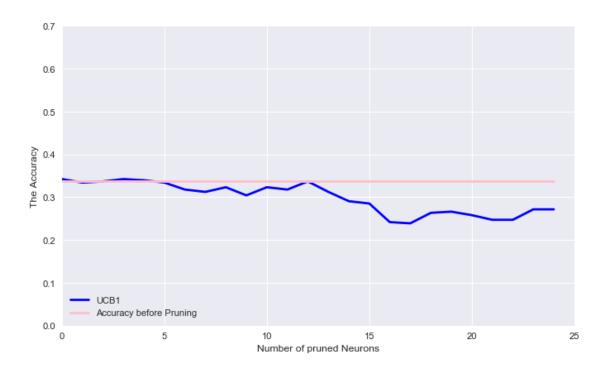
```
#p1.square_cross(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink")
p1.line(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink", line_widt

p1.line(ind, 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, 25, 0, 0.7])
    plt.xlabel('Number of pruned Neurons')
    plt.ylabel('The Accuracy')
    plt.grid(True)
    plt.show()
```



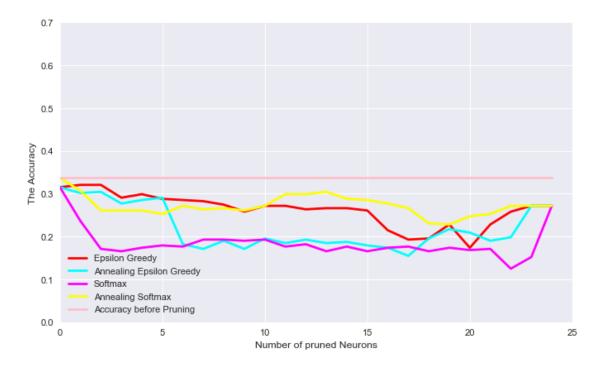
In [19]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

#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(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 [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="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=
```

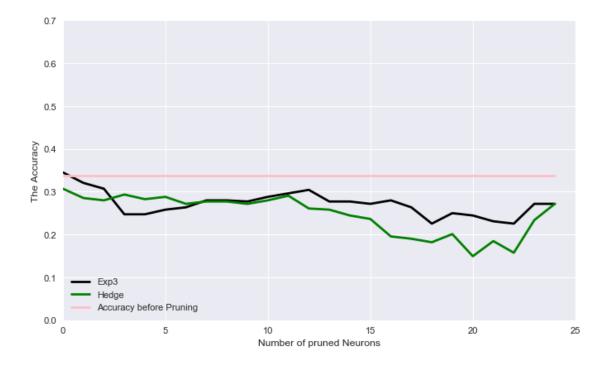
 $\#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")$

```
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 [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, 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.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

