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)
In [2]: ## Load BOKEH lib.
In [3]: from bokeh.layouts import row, gridplot
     from bokeh.plotting import figure, output_notebook, show
     from bokeh.models import Legend
     TOOLS = 'box_zoom,box_select,crosshair,resize,reset,lasso_select,pan,save,poly_select,ta
     output_notebook()
```

1 Load the data

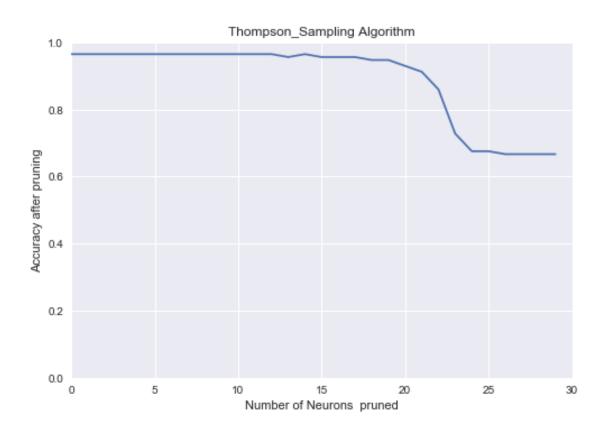
Number of testing examples 114

1.1 Run Thompson Sampling pruning Algorithm

```
In [6]: 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) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.07560300827026367 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.95
Test after pruning= 0.95
Test after pruning= 0.93
Test after pruning= 0.91
Test after pruning= 0.86
Test after pruning= 0.73
Test after pruning= 0.68
```

Test after pruning= 0.68

```
Test after pruning= 0.67
Test after pruning= 0.67
Test after pruning= 0.67
Test after pruning= 0.67
```

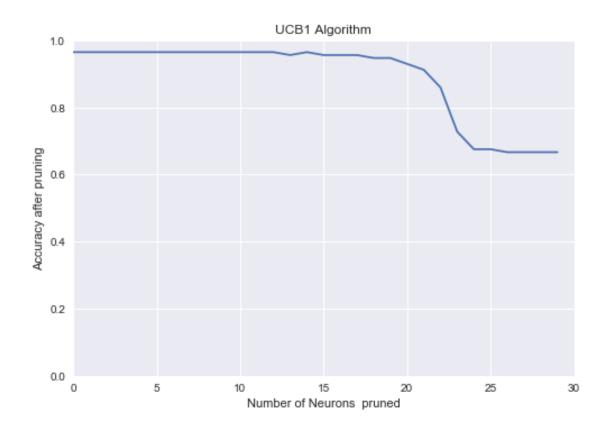


1.2 Run UCB1 pruning Algorithm

```
In [7]: algo = UCB1([], [])
         Alg_name = 'UCB1 Algorithm'
        path = './UCB1/'
        sys.path.append("./UCB1")
        exec(open("mnist_cnnFORTESTING.py").read())

Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.07028603553771973 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
```

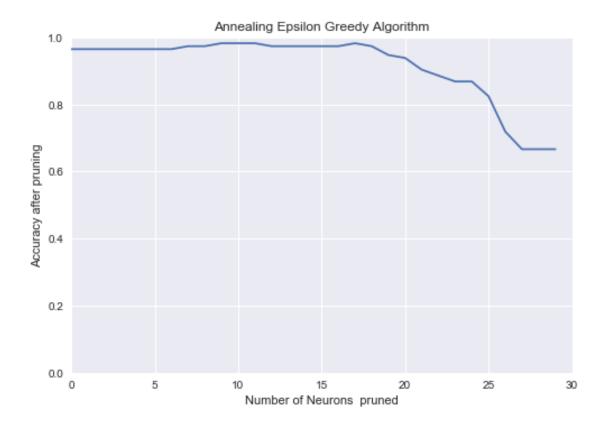
Test after pruning= 0.96 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.93 Test after pruning= 0.91 Test after pruning= 0.86 Test after pruning= 0.73 Test after pruning= 0.68 Test after pruning= 0.68 Test after pruning= 0.67 Test after pruning= 0.67 Test after pruning= 0.67 Test after pruning= 0.67



2 Run Annealing Epsilon Greedy pruning Algorithm

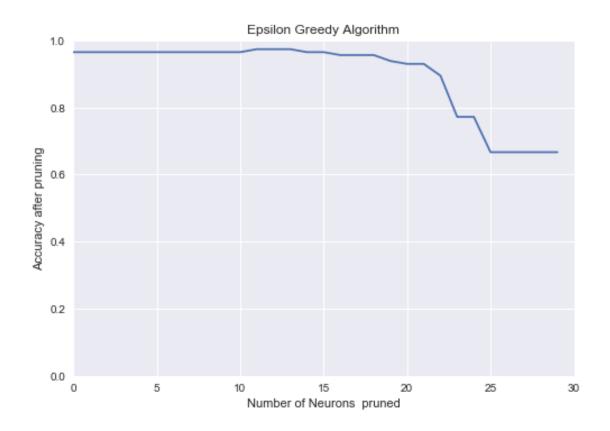
```
In [8]: algo = AnnealingEpsilonGreedy([], [])
        Alg_name = 'Annealing Epsilon Greedy Algorithm'
        path = './AnnealingEpsilonGreedy/'
        sys.path.append("./AnnealingEpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.06437015533447266 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.97
Test after pruning= 0.97
```

Test after pruning= 0.98 Test after pruning= 0.98 Test after pruning= 0.98 Test after pruning= 0.97 Test after pruning= 0.98 Test after pruning= 0.97 Test after pruning= 0.95 Test after pruning= 0.94 Test after pruning= 0.90 Test after pruning= 0.89 Test after pruning= 0.87 Test after pruning= 0.87 Test after pruning= 0.82 Test after pruning= 0.72 Test after pruning= 0.67 Test after pruning= 0.67 Test after pruning= 0.67



3 Run Epsilon Greedy pruning Algorithm

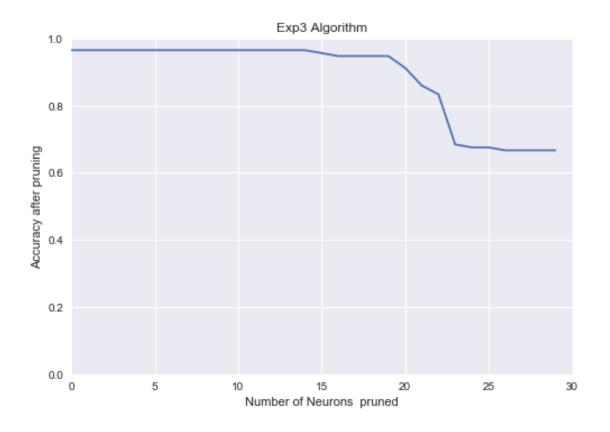
```
In [9]: epsilon = 0.9 # epsilon = (0,1)
        algo = EpsilonGreedy(epsilon, [], [])
        Alg_name = 'Epsilon Greedy Algorithm'
        path = './EpsilonGreedy/'
        sys.path.append("./AnnealingEpsilonGreedy")
        exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.0651998519897461 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.97
Test after pruning= 0.97
Test after pruning= 0.97
Test after pruning= 0.96
Test after pruning= 0.94
Test after pruning= 0.93
Test after pruning= 0.93
Test after pruning= 0.89
Test after pruning= 0.77
Test after pruning= 0.77
Test after pruning= 0.67
```



4 Run Exp3 pruning Algorithm

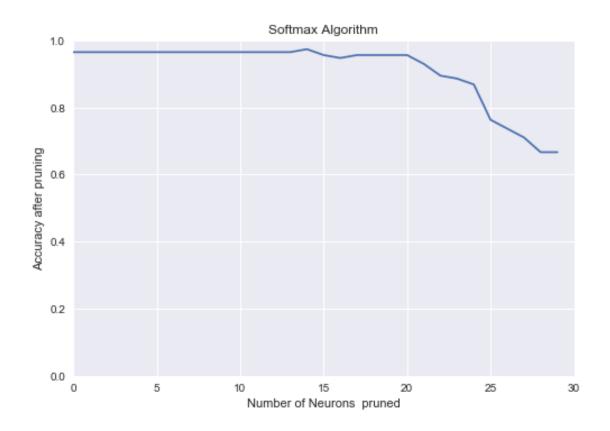
```
In [10]: exp3_gamma = 0.2 \#exp3_gamma in [0.1, 0.2, 0.3, 0.4, 0.5]
         algo = Exp3(exp3_gamma, [])
         Alg_name = 'Exp3 Algorithm'
         path = './Exp3/'
         sys.path.append("./EpsilonGreedy")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.06864190101623535 seconds
Finsh playing start pruining:
Test after pruning= 0.96
```

Test after pruning= 0.96 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.91 Test after pruning= 0.86 Test after pruning= 0.83 Test after pruning= 0.68 Test after pruning= 0.68 Test after pruning= 0.68 Test after pruning= 0.67 Test after pruning= 0.67 Test after pruning= 0.67 Test after pruning= 0.67



5 Run Softmax pruning Algorithm

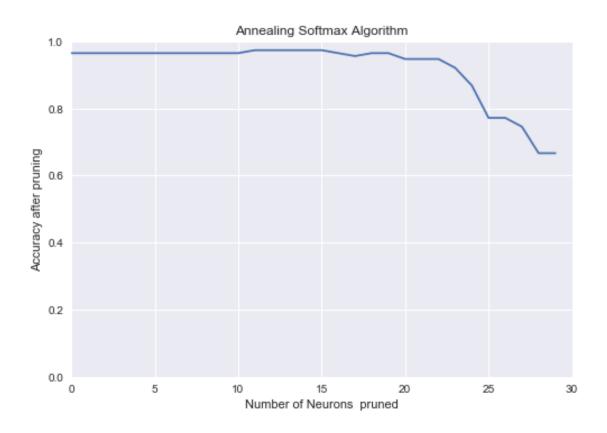
```
In [11]: temperature = 0.9
         algo = Softmax(temperature, [], [])
         Alg_name = 'Softmax Algorithm'
         path = './Softmax/'
         sys.path.append("./Softmax")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.0650629997253418 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.97
Test after pruning= 0.96
Test after pruning= 0.95
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.93
Test after pruning= 0.89
Test after pruning= 0.89
Test after pruning= 0.87
Test after pruning= 0.76
Test after pruning= 0.74
Test after pruning= 0.71
Test after pruning= 0.67
Test after pruning= 0.67
```



6 Run Annealing Softmax pruning Algorithm

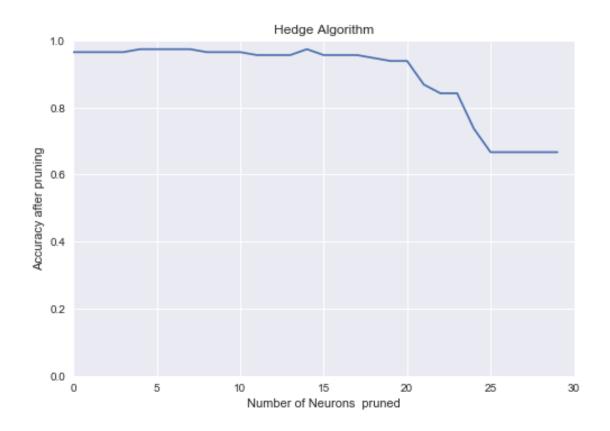
```
In [12]: algo = AnnealingSoftmax([], [])
         Alg_name = 'Annealing Softmax Algorithm'
         path = './AnnealingSoftmax/'
         sys.path.append("./AnnealingSoftmax")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.06280708312988281 seconds
Finsh playing start pruining:
Test after pruning= 0.96
```

Test after pruning= 0.96 Test after pruning= 0.96 Test after pruning= 0.97 Test after pruning= 0.96 Test after pruning= 0.96 Test after pruning= 0.96 Test after pruning= 0.96 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.95 Test after pruning= 0.92 Test after pruning= 0.87 Test after pruning= 0.77 Test after pruning= 0.77 Test after pruning= 0.75 Test after pruning= 0.67 Test after pruning= 0.67



7 Run Hedge pruning Algorithm

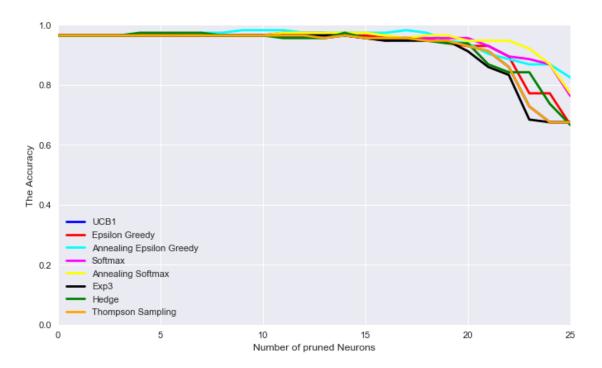
```
In [13]: eta = 0.9 # eta in [.5, .8, .9, 1, 2]
         algo = Hedge(eta, [], [])
         Alg_name = 'Hedge Algorithm'
         path = './Hedge/'
         sys.path.append("./Hedge")
         exec(open("mnist_cnnFORTESTING.py").read())
Test fraction correct (NN-Score) = 0.13
Test fraction correct (NN-Accuracy) = 0.96
The time for running this method is 0.06448483467102051 seconds
Finsh playing start pruining:
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.97
Test after pruning= 0.97
Test after pruning= 0.97
Test after pruning= 0.97
Test after pruning= 0.96
Test after pruning= 0.97
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.96
Test after pruning= 0.95
Test after pruning= 0.94
Test after pruning= 0.94
Test after pruning= 0.87
Test after pruning= 0.84
Test after pruning= 0.84
Test after pruning= 0.74
Test after pruning= 0.67
```



8 Compare the accuracy of the models

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



In [16]: 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="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="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

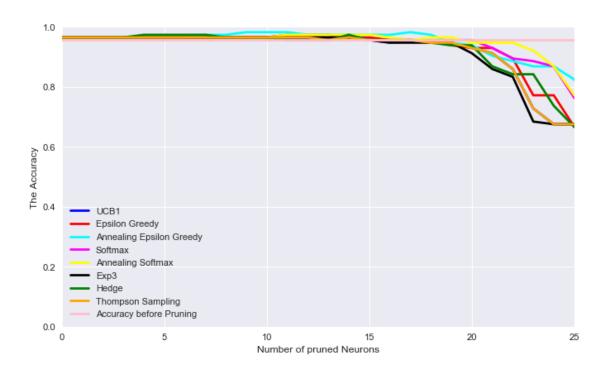
#p1.line(ind, Exp3, legend="2*sin(x)", line_dash=(4, 4), line_color="orange", line_widt

#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 [17]: 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
                                           # the x locations for the groups
         ind = np.arange(N)
         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, 1])
        plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



In [18]: 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.line(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink", 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

8.2 UCB1
In [19]: fig = plt.figure(figsize=(10, 6), dpi=80)
    ax = fig.add_subplot(111)
    N = len(ucb1)
    Acc = [Accuracy for col in range(N)]
```

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

necessary variables
ind = np.arange(N)

plt.legend(loc = 3)
plt.axis([0, 25, 0, 1])

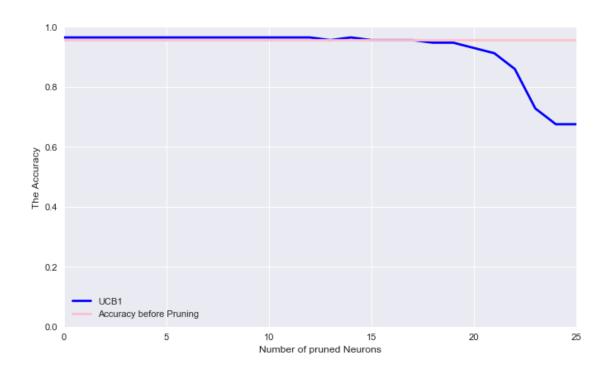
plt.grid(True)
plt.show()

plt.ylabel('The Accuracy')

plt.xlabel('Number of pruned Neurons')

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

the x locations for the groups



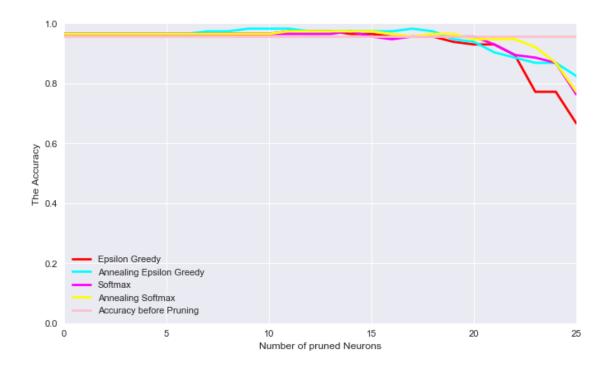
```
In [20]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

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



In [22]: 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="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=
p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="orange", line_width=
```

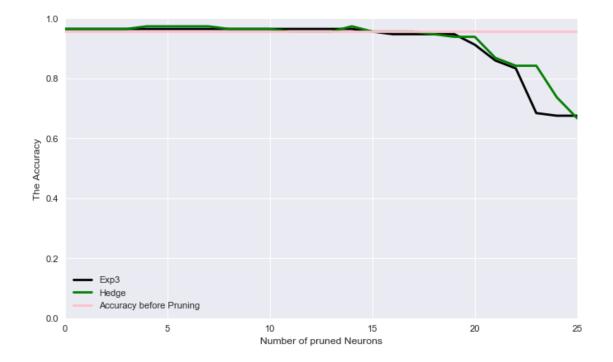
 $\#p1.square(ind, Hedge, legend="3*sin(x)", fill_color=None, line_color="brown")$

```
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 [23]: 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, 1])
         plt.xlabel('Number of pruned Neurons')
        plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



In [24]: 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

