Compression Normal-Absolute Titanic Dataset

March 24, 2017

Compute the performance of MAB methods

```
In [17]: import numpy as np
        import time
        import sys
        import matplotlib.pyplot as plt
        from sklearn import metrics
        %matplotlib inline
        #plt.rcParams['figure.figsize'] = (15, 6)
```

0.1 Load BOKEH libariry

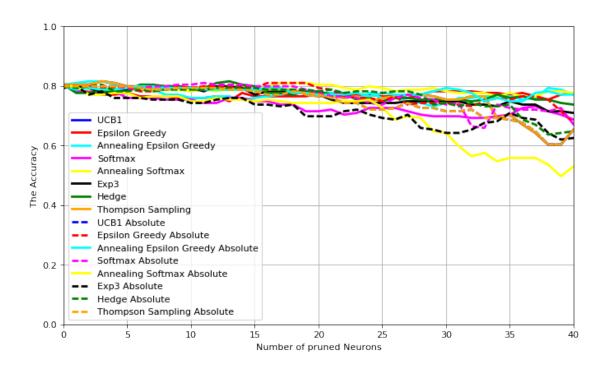
1 Compare the accuracy of the models

1.1 Load the pruned algorithm from normal prune

1.2 Load the pruned algorithm from absulate prune

Softmax_absulate = np.load('/Users/salemameen/Desktop/banditsbook_moving_output/python_AnnealingSoftmax_absulate = np.load('/Users/salemameen/Desktop/banditsbook_moving_output/Exp3_absulate = np.load('/Users/salemameen/Desktop/banditsbook_moving_output/python_TitHedge_absulate = np.load('/Users/salemameen/Desktop/banditsbook_moving_output/python_TithompsonSampling_absulate = np

```
In [21]: 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
         ### Normal algoritms
         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
         ### Absuluate once algoritms
         plt.plot(ind , ucb1_absulate , color="blue", linewidth=2.5, linestyle="--", label="UCB1
         plt.plot(ind , EpsilonGreedy_absulate, color="red", linewidth=2.5, linestyle="--", labe
         plt.plot(ind , AnnealingEpsilonGreedy_absulate, color="cyan", linewidth=2.5, linestyle=
         plt.plot(ind , Softmax_absulate, color="magenta", linewidth=2.5, linestyle="--", label=
         plt.plot(ind , AnnealingSoftmax_absulate, color="yellow", linewidth=2.5, linestyle="-",
         plt.plot(ind , Exp3_absulate, color="black", linewidth=2.5, linestyle="--", label="Exp3
         plt.plot(ind , Hedge_absulate, color="green", linewidth=2.5, linestyle="--", label="Hed
         plt.plot(ind , ThompsonSampling_absulate, color="orange", linewidth=2.5, linestyle="--"
         ###########################
         plt.legend(loc = 3)
         plt.axis([0, 40, 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)
        # Normal pruned
        #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")
        # Absulate pruned
        p1.circle(ind, ucb1_absulate, legend="ucb1 Absolute", line_color="orange", line_width=2
```

p1.line(ind, ucb1_absulate, legend="ucb1 Absolute", line_color="orange", line_width=2)

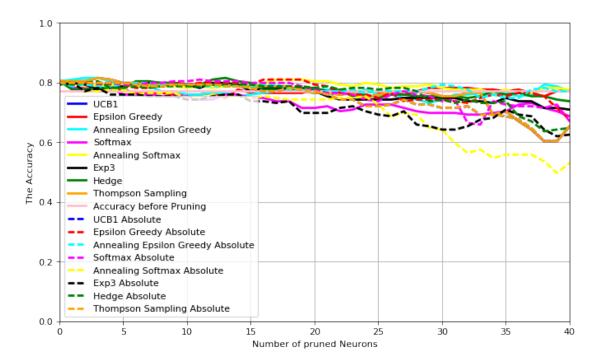
```
#p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="re
p1.circle(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="re
p1.line(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="red"
#p1.ellipse(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color=
p1.circle(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolu
p1.line(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolute
#p1.diamond(ind, Softmax, legend="Softmax", line_color="qreen")
p1.circle(ind, Softmax_absulate, legend="Softmax Absolute", line_color="green", line_wi
p1.line(ind, Softmax_absulate, legend="Softmax Absolute", line_color="green", line_widt
#p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
p1.circle(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_col
p1.line(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_color
#p1.oval(ind, Exp3, legend="Exp3", line_color="black", height=0.01, width=0.01)
p1.circle(ind, Exp3_absulate, legend="Exp3 Absolute", line_color="black", line_width=2)
p1.line(ind, Exp3_absulate, legend="Exp3 Absolute", 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.circle(ind, Hedge_absulate, legend="Hedge Absolute", line_color="yellow", line_width
p1.line(ind, Hedge_absulate, legend="Hedge Absolute", line_color="yellow", line_width=2
#p1.square_cross(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink")
p1.circle(ind, ThompsonSampling_absulate, legend="Thompson Sampling Absolute", line_col
p1.line(ind, ThompsonSampling_absulate, legend="Thompson Sampling Absolute", line_color
\#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
```

1.3 Comparing All algorithms with the model before pruning

```
In [23]: 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
         ### Absuluate once algoritms
         plt.plot(ind , ucb1_absulate , color="blue", linewidth=2.5, linestyle="--", label="UCB1
```

plt.plot(ind , EpsilonGreedy_absulate, color="red", linewidth=2.5, linestyle="--", labe

```
plt.plot(ind , AnnealingEpsilonGreedy_absulate, color="cyan", linewidth=2.5, linestyle=
plt.plot(ind , Softmax_absulate, color="magenta", linewidth=2.5, linestyle="--", label=
plt.plot(ind , AnnealingSoftmax_absulate, color="yellow", linewidth=2.5, linestyle="--"
plt.plot(ind , Exp3_absulate, color="black", linewidth=2.5, linestyle="--", label="Exp3
plt.plot(ind , Hedge_absulate, color="green", linewidth=2.5, linestyle="--", label="Hed
plt.plot(ind , ThompsonSampling_absulate, color="orange", linewidth=2.5, linestyle="--"
plt.legend(loc = 3)
plt.axis([0, 40, 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)

# Normal pruned

#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="red",

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")

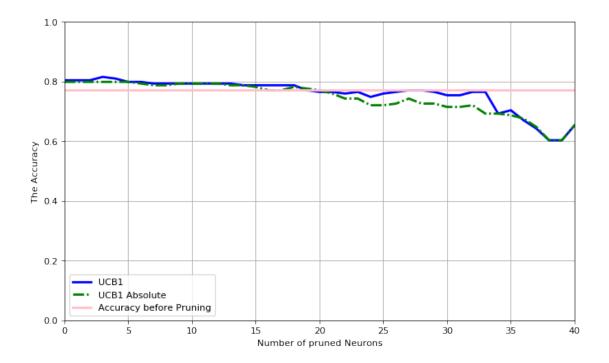
p1.line(ind, Softmax, legend="Softmax", line_color="green", line_width=2)

#p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angled p1.line(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", line_width=2)
```

```
#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")
# Absulate pruned
# Absulate pruned
p1.circle(ind, ucb1_absulate, legend="ucb1 Absolute", line_color="orange", line_width=2
p1.line(ind, ucb1_absulate, legend="ucb1 Absolute", line_color="orange", line_width=2)
#p1.square(ind, EpsilonGreedy, legend="Epsilon Greedy", fill_color=None, line_color="re
p1.circle(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="re
p1.line(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="red"
#p1.ellipse(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color=
p1.circle(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolu
p1.line(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolute
#p1.diamond(ind, Softmax, legend="Softmax", line_color="qreen")
p1.circle(ind, Softmax_absulate, legend="Softmax Absolute", line_color="green", line_wi
p1.line(ind, Softmax_absulate, legend="Softmax Absolute", line_color="green", line_widt
#p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
p1.circle(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_col
p1.line(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_color
#p1.oval(ind, Exp3, legend="Exp3", line_color="black", height=0.01, width=0.01)
p1.circle(ind, Exp3_absulate, legend="Exp3 Absolute", line_color="black", line_width=2)
p1.line(ind, Exp3_absulate, legend="Exp3 Absolute", 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.circle(ind, Hedge_absulate, legend="Hedge Absolute", line_color="yellow", line_width
p1.line(ind, Hedge_absulate, legend="Hedge Absolute", line_color="yellow", line_width=2
#p1.square_cross(ind, ThompsonSampling, legend="Thompson Sampling", line_color="pink")
p1.circle(ind, ThompsonSampling_absulate, legend="Thompson Sampling Absolute", line_col
p1.line(ind, ThompsonSampling_absulate, legend="Thompson Sampling Absolute", line_color
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
```

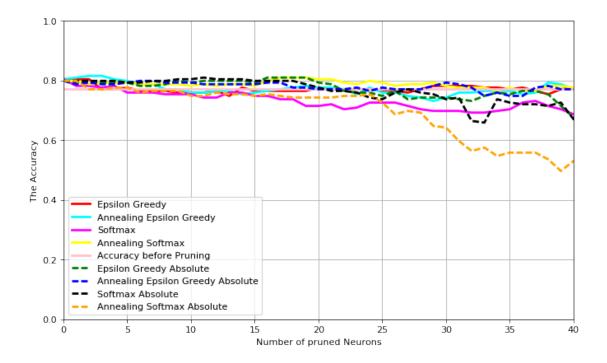
1.4 UCB1

```
## 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 , ucb1_absulate , color="green", linewidth=2.5, linestyle="-.", label="UCE
plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
plt.legend(loc = 3)
plt.axis([0, 40, 0, 1])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```



1.5 Epsilon greedy and Softmax

```
In [27]: fig = plt.figure(figsize=(10, 6), dpi=80)
         ax = fig.add_subplot(111)
         N = len(EpsilonGreedy)
         Acc = [Accuracy for col in range(N)]
         ## necessary variables
         ind = np.arange(N)
                                           # the x locations for the groups
         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 , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
         plt.plot(ind , EpsilonGreedy_absulate, color="green", linewidth=2.5, linestyle="--", la
         plt.plot(ind , AnnealingEpsilonGreedy_absulate, color="blue", linewidth=2.5, linestyle=
         plt.plot(ind , Softmax_absulate, color="black", linewidth=2.5, linestyle="--", label="S
         plt.plot(ind , AnnealingSoftmax_absulate, color="orange", linewidth=2.5, linestyle="--"
         plt.legend(loc = 3)
        plt.axis([0, 40, 0, 1])
        plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



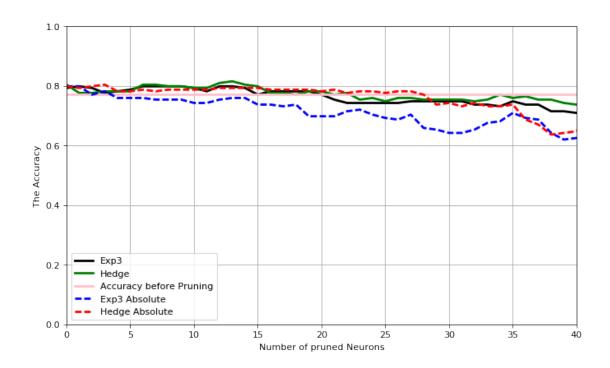
In [28]: p1 = figure(title="The Performance over the number of neurons' pruned", tools=TOOLS)

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

```
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.circle(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="or
p1.line(ind, EpsilonGreedy_absulate, legend="Epsilon Greedy Absolute", line_color="oran
#p1.ellipse(ind, AnnealingEpsilonGreedy, legend="Annealing Epsilon Greedy", line_color=
p1.circle(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolu
p1.line(ind, AnnealingEpsilonGreedy_absulate, legend="Annealing Epsilon Greedy Absolute
#p1.diamond(ind, Softmax, legend="Softmax", line_color="green")
p1.circle(ind, Softmax_absulate, legend="Softmax Absolute", line_color="cyan", line_wid
p1.line(ind, Softmax_absulate, legend="Softmax Absolute", line_color="cyan", line_width
#p1.arc(ind, AnnealingSoftmax, legend="Annealing Softmax", line_color="grey", end_angle
p1.circle(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_col
p1.line(ind, AnnealingSoftmax_absulate, legend="Annealing Softmax Absolute", line_color
p1.line(ind, Acc, legend="Accuracy", line_dash=(4, 4), line_color="black", line_width=2
#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
```

1.6 Adversial Bandits Hedge and EXP3

```
In [29]: 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.plot(ind , Exp3_absulate, color="blue", linewidth=2.5, linestyle="--", label="Exp3
         plt.plot(ind , Hedge_absulate, color="red", linewidth=2.5, linestyle="--", label="Hedge"
         plt.legend(loc = 3)
        plt.axis([0, 40, 0, 1])
        plt.xlabel('Number of pruned Neurons')
         plt.ylabel('The Accuracy')
         plt.grid(True)
         plt.show()
```



```
In [30]: 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.circle(ind, Exp3_absulate, legend="Exp3 Absolute", line_color="green", line_width=2)
         p1.line(ind, Exp3_absulate, legend="Exp3 Absolute", line_color="green", line_width=2)
         #p1.arc(ind, Hedge, legend="Hedge", line_color="yellow")
         #p1.triangle(ind, Hedge, legend="Hedge", line_color="yellow")
         p1.circle(ind, Hedge_absulate, legend="Hedge Absolute", line_color="red", line_width=2)
         p1.line(ind, Hedge_absulate, legend="Hedge Absolute", line_color="red", 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
```

2 Thompson Sampling

```
In [31]: fig = plt.figure(figsize=(10, 6), dpi=80)
    ax = fig.add_subplot(111)
    N = len(ThompsonSampling)
    Acc = [Accuracy for col in range(N)]
    ## necessary variables
```

```
ind = np.arange(N)  # the x locations for the groups
plt.plot(ind , ThompsonSampling, color="orange", linewidth=2.5, linestyle="-", label="I
plt.plot(ind , ThompsonSampling_absulate, color="green", linewidth=2.5, linestyle="--",
plt.plot(ind , Acc, color="pink", linewidth=2.5, linestyle="-", label="Accuracy before
plt.legend(loc = 3)
plt.axis([0, 40, 0, 1])
plt.xlabel('Number of pruned Neurons')
plt.ylabel('The Accuracy')
plt.grid(True)
plt.show()
```

