· optimize the loss function with SGD visualize the final learned weights In [1]: ## Default modules from __future__ import print function import random import numpy as np import matplotlib.pyplot as plt ## Custom modules from ie590.data_utils import load CIFAR10 # This is a bit of magic to make matplotlib figures appear inline in the # notebook rather than in a new window. %matplotlib inline plt.rcParams['figure.figsize'] = (10.0, 8.0) # set default size of plots plt.rcParams['image.interpolation'] = 'nearest' plt.rcParams['image.cmap'] = 'gray' # Some more magic so that the notebook will reload external python modules; %load_ext autoreload %autoreload 2 **CIFAR-10 Data Loading and Preprocessing** In [2]: # Load the raw CIFAR-10 data. cifar10 dir = 'ie590/datasets/cifar-10-batches-py' X_train, y_train, X_test, y_test = load_CIFAR10(cifar10_dir) # As a sanity check, we print out the size of the training and test data. print('Training data shape: ', X train.shape) print('Training labels shape: ', y_train.shape) print('Test data shape: ', X test.shape) print('Test labels shape: ', y test.shape) Training data shape: (50000, 32, 32, 3) Training labels shape: (50000,) Test data shape: (10000, 32, 32, 3) Test labels shape: (10000,) In [3]: # Visualize some examples from the dataset. # We show a few examples of training images from each class. classes = ['plane', 'car', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 'truck'] num_classes = len(classes) samples per class = 7for y, cls in enumerate(classes): idxs = np.flatnonzero(y_train == y) idxs = np.random.choice(idxs, samples per class, replace=False) for i, idx in enumerate(idxs): plt_idx = i * num_classes + y + 1 plt.subplot(samples per class, num classes, plt idx) plt.imshow(X train[idx].astype('uint8')) plt.axis('off') **if** i == 0: plt.title(cls) plt.show() plane car bird cat deer dog frog horse ship truck In [4]: # Split the data into train, val, and test sets. In addition we will # create a small development set as a subset of the training data; # we can use this for development so our code runs faster. num_training = 49000 num validation = 1000num test = 1000num dev = 500# Our validation set will be num_validation points from the original mask = range(num_training, num_training + num_validation) X_val = X_train[mask] y_val = y_train[mask] # Our training set will be the first num train points from the original # training set. mask = range(num training) X train = X train[mask] y_train = y_train[mask] # We will also make a development set, which is a small subset of # the training set. mask = np.random.choice(num_training, num_dev, replace=False) X dev = X train[mask]y_dev = y_train[mask] # We use the first num test points of the original test set as our # test set. mask = range(num test) $X_{\text{test}} = X_{\text{test}}[\text{mask}]$ y_test = y_test[mask] print('Train data shape: ', X_train.shape) print('Train labels shape: ', y_train.shape) print('Validation data shape: ', X_val.shape) print('Validation labels shape: ', y_val.shape) print('Test data shape: ', X test.shape) print('Test labels shape: ', y_test.shape) Train data shape: (49000, 32, 32, 3) Train labels shape: (49000,) Validation data shape: (1000, 32, 32, 3) Validation labels shape: (1000,) Test data shape: (1000, 32, 32, 3) Test labels shape: (1000,) # Preprocessing: reshape the image data into rows X_train = np.reshape(X_train, (X_train.shape[0], -1)) X val = np.reshape(X val, (X val.shape[0], -1))X_test = np.reshape(X_test, (X_test.shape[0], -1)) X_dev = np.reshape(X_dev, (X_dev.shape[0], -1)) # As a sanity check, print out the shapes of the data print('Training data shape: ', X_train.shape) print('Validation data shape: ', X_val.shape) print('Test data shape: ', X_test.shape) print('dev data shape: ', X_dev.shape) Training data shape: (49000, 3072) Validation data shape: (1000, 3072) Test data shape: (1000, 3072) dev data shape: (500, 3072) In [6]: # Preprocessing: subtract the mean image # first: compute the image mean based on the training data mean_image = np.mean(X_train, axis=0) print(mean_image[:10]) # print a few of the elements plt.figure(figsize=(4,4)) plt.imshow(mean_image.reshape((32,32,3)).astype('uint8')) # visualize the mean image plt.show() [130.64189796 135.98173469 132.47391837 130.05569388 135.34804082 131.75402041 130.96055102 136.14328571 132.47636735 131.48467347] 5 10 15 20 25 30 10 15 20 25 30 In [7]: # second: subtract the mean image from train and test data X train -= mean image X val -= mean image X test -= mean image X dev -= mean image In [8]: # third: append the bias dimension of ones (i.e. bias trick) so that our SVM # only has to worry about optimizing a single weight matrix W. X train = np.hstack([X train, np.ones((X train.shape[0], 1))]) X val = np.hstack([X val, np.ones((X val.shape[0], 1))]) X_test = np.hstack([X_test, np.ones((X_test.shape[0], 1))]) X_dev = np.hstack([X_dev, np.ones((X_dev.shape[0], 1))]) print(X_train.shape, X_val.shape, X_test.shape, X_dev.shape) (49000, 3073) (1000, 3073) (1000, 3073) (500, 3073) **SVM Classifier** Your code for this section will all be written inside ie590/classifiers/linear_svm.py. As you can see, we have prefilled the function compute loss naive which uses for loops to evaluate the multiclass SVM loss function. from ie590.classifiers.linear_svm import svm loss naive import time # generate a random SVM weight matrix of small numbers W = np.random.randn(3073, 10) * 0.0001loss, grad = svm loss naive(W, X dev, y dev, 0.000004) print('loss: %f' % (loss,)) loss: 9.223893 The grad returned from the function above is right now all zero. Derive and implement the gradient for the SVM cost function and implement it inline inside the function svm loss naive. You will find it helpful to interleave your new code inside the existing function. To check that you have correctly implemented the gradient correctly, you can numerically estimate the gradient of the loss function and compare the numeric estimate to the gradient that you computed. We have provided code that does this for you: In [10]: # Once you've implemented the gradient, recompute it with the code below # and gradient check it with the function we provided for you # Compute the loss and its gradient at W. loss, grad = svm loss naive(W, X dev, y dev, 0.0) # Numerically compute the gradient along several randomly chosen dimensions, and # compare them with your analytically computed gradient. The numbers should match # almost exactly along all dimensions. from ie590.gradient check import grad check sparse f = lambda w: svm loss naive(w, X dev, y dev, 0.0)[0] grad numerical = grad check sparse(f, W, grad) # do the gradient check once again with regularization turned on # you didn't forget the regularization gradient did you? loss, grad = svm loss naive(W, X dev, y dev, 5e1) f = lambda w: svm loss naive(w, X dev, y dev, 5e1)[0] grad numerical = grad check sparse(f, W, grad) numerical: 7.947813 analytic: 7.947813, relative error: 2.175071e-11 numerical: -9.409788 analytic: -9.409788, relative error: 6.969942e-11 numerical: -10.521413 analytic: -10.521413, relative error: 2.128826e-11 numerical: 8.810062 analytic: 8.810062, relative error: 6.696375e-12 numerical: 14.669548 analytic: 14.669548, relative error: 1.455253e-11 numerical: -6.361561 analytic: -6.361561, relative error: 3.288525e-12 numerical: -13.318344 analytic: -13.318344, relative error: 4.059987e-13 numerical: -55.304365 analytic: -55.304365, relative error: 5.833571e-13 numerical: -0.828118 analytic: -0.828118, relative error: 4.265885e-10 numerical: -4.290576 analytic: -4.290576, relative error: 7.937468e-12 numerical: -16.870974 analytic: -16.870974, relative error: 2.694021e-11 numerical: -1.226697 analytic: -1.226697, relative error: 3.313650e-10 numerical: -0.618606 analytic: -0.618606, relative error: 6.124806e-10 numerical: -0.796062 analytic: -0.796062, relative error: 5.749047e-10 numerical: -14.696856 analytic: -14.696856, relative error: 2.348677e-12 numerical: -5.343436 analytic: -5.343436, relative error: 2.555952e-11 numerical: -60.694161 analytic: -60.694161, relative error: 4.386238e-12 numerical: -7.763034 analytic: -7.763034, relative error: 4.359177e-11 numerical: 3.224499 analytic: 3.224499, relative error: 2.539276e-11 numerical: 9.688917 analytic: 9.688917, relative error: 2.017344e-11 Inline Question 1: It is possible that once in a while a dimension in the gradcheck will not match exactly. What could such a discrepancy be caused by? Is it a reason for concern? What is a simple example in one dimension where a gradient check could fail? Hint: the SVM loss function is not strictly speaking differentiable Your Answer: One reason could be the discontinuity of SVM loss function when \$S_j-S_{y_i}+1 \sim 0\$, which leads to an illdefined gradient at that point. Numerically, when the function hits that point, the numerical error could be very large, theseby leads to the possible fall of gradient check. In [11]: # Next implement the function svm loss vectorized; for now only compute the loss; # we will implement the gradient in a moment. tic = time.time() loss naive, grad naive = svm loss naive(W, X dev, y dev, 0.000004) toc = time.time() print('Naive loss: %e computed in %fs' % (loss naive, toc - tic)) from ie590.classifiers.linear_svm import svm_loss_vectorized loss_vectorized, _ = svm_loss_vectorized(W, X_dev, y_dev, 0.000004) toc = time.time() print('Vectorized loss: %e computed in %fs' % (loss vectorized, toc - tic)) # The losses should match but your vectorized implementation should be much faster. print('difference: %f' % (loss naive - loss vectorized)) Naive loss: 9.223893e+00 computed in 0.085121s Vectorized loss: 9.223893e+00 computed in 0.006516s difference: 0.000000 In [12]: # Complete the implementation of svm_loss_vectorized, and compute the gradient # of the loss function in a vectorized way. # The naive implementation and the vectorized implementation should match, but # the vectorized version should still be much faster. tic = time.time() _, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000004) toc = time.time() print('Naive loss and gradient: computed in %fs' % (toc - tic)) tic = time.time() _, grad_vectorized = svm_loss_vectorized(W, X_dev, y_dev, 0.000004) toc = time.time() print('Vectorized loss and gradient: computed in %fs' % (toc - tic)) # The loss is a single number, so it is easy to compare the values computed # by the two implementations. The gradient on the other hand is a matrix, so # we use the Frobenius norm to compare them. difference = np.linalg.norm(grad naive - grad vectorized, ord='fro') print('difference: %f' % difference) Naive loss and gradient: computed in 0.085052s Vectorized loss and gradient: computed in 0.006338s difference: 0.000000 **Stochastic Gradient Descent** We now have vectorized and efficient expressions for the loss, the gradient and our gradient matches the numerical gradient. We are therefore ready to do SGD to minimize the loss. In [13]: # In the file linear classifier.py, implement SGD in the function # LinearClassifier.train() and then run it with the code below. from ie590.classifiers import LinearSVM svm = LinearSVM() tic = time.time() loss_hist = svm.train(X_train, y_train, learning_rate=1.5e-7, reg=2.0e4, num iters=1500, verbose=**True**) toc = time.time() print('That took %fs' % (toc - tic)) iteration 0 / 1500: loss 644.081611 iteration 100 / 1500: loss 193.641019 iteration 200 / 1500: loss 61.067365 iteration 300 / 1500: loss 21.638116 iteration 400 / 1500: loss 9.847789 iteration 500 / 1500: loss 7.007161 iteration 600 / 1500: loss 5.662183 iteration 700 / 1500: loss 5.467002 iteration 800 / 1500: loss 5.750516 iteration 900 / 1500: loss 5.217507 iteration 1000 / 1500: loss 4.659286 iteration 1100 / 1500: loss 5.972933 iteration 1200 / 1500: loss 5.225398 iteration 1300 / 1500: loss 5.707822 iteration 1400 / 1500: loss 5.591786 That took 6.049168s In [14]: # A useful debugging strategy is to plot the loss as a function of # iteration number: plt.plot(loss hist) plt.xlabel('Iteration number') plt.ylabel('Loss value') plt.show() 600 500 value value S 300 200 100 800 1000 1200 1400 200 400 600 Iteration number In [15]: # Write the LinearSVM.predict function and evaluate the performance on both the # training and validation set y train pred = svm.predict(X train) print('training accuracy: %f' % (np.mean(y_train == y_train_pred),)) y val pred = svm.predict(X val) print('validation accuracy: %f' % (np.mean(y_val == y_val_pred),)) training accuracy: 0.370122 validation accuracy: 0.399000 In [29]: # Use the validation set to tune hyperparameters (regularization strength and # learning rate). You should experiment with different ranges for the learning # rates and regularization strengths; if you are careful you should be able to # get a classification accuracy of about 0.4 on the validation set. learning rates = [1.5e-7, 6e-5]regularization strengths = [2e4, 5.5e4] # results is dictionary mapping tuples of the form # (learning rate, regularization strength) to tuples of the form # (training accuracy, validation accuracy). The accuracy is simply the fraction # of data points that are correctly classified. results = {} best val = -1 # The highest validation accuracy that we have seen so far. best svm = None # The LinearSVM object that achieved the highest validation rate. # TODO: # Write code that chooses the best hyperparameters by tuning on the validation # set. For each combination of hyperparameters, train a linear SVM on the # training set, compute its accuracy on the training and validation sets, and # # store these numbers in the results dictionary. In addition, store the best # validation accuracy in best val and the LinearSVM object that achieves this # accuracy in best svm. # Hint: You should use a small value for num iters as you develop your # validation code so that the SVMs don't take much time to train; once you are # # confident that your validation code works, you should rerun the validation # code with a larger value for num iters. START OF YOUR CODE pass ## Write your code here # define new lr and reg ranges learning rates = [0.5e-7, 5.5e-7]regularization strengths = [2e4, 5.5e4] for lr in np.linspace(learning rates[0], learning rates[1], num = 10): for reg in np.linspace(regularization strengths[0], regularization strengths[1], num = 10): svm = LinearSVM() svm.train(X train, y train, lr, reg, num iters=700, verbose=False) y train pred = svm.predict(X train) train accuracy = np.mean(y train == y train pred) y val pred = svm.predict(X val) val accuracy = np.mean(y val == y val pred) results[(lr, reg)] = (train accuracy, val accuracy) if val accuracy > best val: best val = val accuracy best svm = svmEND OF YOUR CODE # Print out results. for lr, reg in sorted(results): train accuracy, val accuracy = results[(lr, reg)] print('lr %e reg %e train accuracy: %f val accuracy: %f' % (lr, reg, train accuracy, val accuracy)) print('best validation accuracy achieved during cross-validation: %f' % best val) 1r 5.000000e-08 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4.333333e+04 train accuracy: 0.331612 val accuracy: 0.349000 lr 4.944444e-07 reg 4.722222e+04 train accuracy: 0.296612 val accuracy: 0.306000 lr 4.944444e-07 reg 5.111111e+04 train accuracy: 0.327388 val accuracy: 0.345000 lr 4.94444e-07 reg 5.500000e+04 train accuracy: 0.315082 val accuracy: 0.322000 1r 5.500000e-07 reg 2.000000e+04 train accuracy: 0.329061 val accuracy: 0.319000 1r 5.500000e-07 reg 2.388889e+04 train accuracy: 0.346796 val accuracy: 0.357000 1r 5.500000e-07 reg 2.777778e+04 train accuracy: 0.334857 val accuracy: 0.340000 1r 5.500000e-07 reg 3.166667e+04 train accuracy: 0.312592 val accuracy: 0.330000 1r 5.500000e-07 reg 3.555556e+04 train accuracy: 0.312122 val accuracy: 0.321000 1r 5.500000e-07 reg 3.944444e+04 train accuracy: 0.314327 val accuracy: 0.330000 1r 5.500000e-07 reg 4.333333e+04 train accuracy: 0.329327 val accuracy: 0.338000 1r 5.500000e-07 reg 4.722222e+04 train accuracy: 0.321245 val accuracy: 0.336000 1r 5.500000e-07 reg 5.111111e+04 train accuracy: 0.310898 val accuracy: 0.330000 1r 5.500000e-07 reg 5.500000e+04 train accuracy: 0.305265 val accuracy: 0.323000 best validation accuracy achieved during cross-validation: 0.386000 In [30]: # Visualize the cross-validation results import math $x_scatter = [math.log10(x[0]) for x in results]$ y_scatter = [math.log10(x[1]) for x in results] # plot training accuracy marker_size = 100 colors = [results[x][0] for x in results] plt.subplot(2, 1, 1)plt.scatter(x_scatter, y_scatter, marker_size, c=colors, cmap=plt.cm.coolwarm) plt.colorbar() plt.xlabel('log learning rate') plt.ylabel('log regularization strength') plt.title('CIFAR-10 training accuracy') # plot validation accuracy colors = [results[x][1] for x in results] # default size of markers is 20 plt.subplot(2, 1, 2)plt.scatter(x_scatter, y_scatter, marker_size, c=colors, cmap=plt.cm.coolwarm) plt.colorbar() plt.xlabel('log learning rate') plt.ylabel('log regularization strength') plt.title('CIFAR-10 validation accuracy') plt.show() CIFAR-10 training accuracy - 0.36 4.6 - 0.34 - 0.32 4.4 0.30 -7.1CIFAR7100 validation-accuracy.4 -6.24.8 - 0.375 log regularization 4.6 0.350 0.325 -7.0-6.8 -6.6 log learning rate In [31]: # Evaluate the best sym on test set y test pred = best svm.predict(X test) test accuracy = np.mean(y_test == y_test_pred) print('linear SVM on raw pixels final test set accuracy: %f' % test_accuracy) linear SVM on raw pixels final test set accuracy: 0.359000 In [32]: # Visualize the learned weights for each class. # Depending on your choice of learning rate and regularization strength, these may # or may not be nice to look at. w = best svm.W[:-1,:] # strip out the biasw = w.reshape(32, 32, 3, 10) $w \min, w \max = np.\min(w), np.\max(w)$ classes = ['plane', 'car', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 'truck'] for i in range(10): plt.subplot(2, 5, i + 1) # Rescale the weights to be between 0 and 255 wimg = $255.0 * (w[:, :, i].squeeze() - w_min) / (w_max - w_min)$ plt.imshow(wimg.astype('uint8')) plt.axis('off') plt.title(classes[i]) bird cat plane deer Inline question 2: Describe what your visualized SVM weights look like, and offer a brief explanation for why they look they way that they do. Your answer: The SVM here is only one layer, using the matrix W to capture one pattern of that class. So the W would show the unique pattern, where the car class looks like a red car, the dog class looks like a brown dog with a big head and big ear, the cat class has a fat body, the frog class has a blue side and bright belly, the horse has heavy body and thin legs, etc.

Inline question 3:

Inline question 4:

Inline question 5:

How does changing the regularization parameter affect your results/classifier?

single best value because we can see two peaks in accuracy in above figure.

in above figure where a very small Ir could reduce the overall accuracy.

What is the advantage of stochastic gradient descent over the regular gradient descent?

Your answer: In this test, changing regularization parameter can slightly change the accuracy. But the change may not have

How does changing the learning rate affect the training time? Should we choose a learning rate that only minimizes the training time? Why / why not? **Your answer**: *Typically, a larger learning rate makes the training faster because the W can approach the minimum at a larger step size. We should not choose learning rate that only minimizes the training time because a too large learning rate may miss the fine features of the shape, thus fail to find the best minimum. This is also demonstrated*

Multiclass Support Vector Machine exercise

the homework as a zip file including all the parts on the Blackboard.

implement the fully-vectorized expression for its analytic gradient

use a validation set to tune the learning rate and regularization strength

implement a fully-vectorized loss function for the SVM

check your implementation using numerical gradient

In this exercise you will:

Complete and hand in the completed notebook (including the output) with your assignment submission. You will be submitting