## SVM Luxottica dataset

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## 1 Machine Learning LAB 2: SUPPORT VECTOR MACHINES

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The notebook contains some simple tasks to be performed with SUPPORT VECTOR MACHINES (SVM). Complete all the required code sections and answer to all the questions.

#### 1.0.1 IMPORTANT for the evaluation score:

- 1. Read carefully all cells and follow the instructions
- 2. **Re-run all the code from the beginning** to obtain the results for the final version of your notebook, since this is the way we will do it before evaluating your notebooks.
- 3. Make sure to fill the code in the appropriate places without modifying the template, otherwise you risk breaking later cells.
- 4. Please submit the jupyter notebook file (.ipynb), do not submit python scripts (.py) or plain text files. Make sure that it runs fine with the restat&run all command.
- 5. **Answer the questions in the appropriate cells**, not in the ones where the question is presented.

## 2 Weather Classification with Support Vector Machines

In this notebook we are going to explore the use of Support Vector Machines (SVM) for weather classification. We will use a dataset collected using the Luxottica iSee glasses, similarly to the previous laboratory. The dataset corresponds to 8 hours of atmospherical data recordings sampled every 3 seconds.

The dataset labels are the following:

ID	Label
0	Sunny
1	Rain
2	Cloudy
3	Mostly Clear

Place your name and ID number (matricola) in the cell below. Also recall to save the file as Surname\_Name\_LAB2.ipynb, failure to do so will incur in a lower grade.

Student name: Tommaso Bergamasco ID Number: 2052409

```
[1]: #load the required packages
%matplotlib inline

import numpy as np
import scipy as sp
from matplotlib import pyplot as plt

import sklearn
from sklearn.datasets import fetch_openml
from sklearn.neural_network import MLPClassifier
from sklearn.decomposition import PCA
import sklearn.metrics as skm
```

```
[2]: # helper function to load the dataset
def load_dataset(path):
    with np.load(path) as data:
        x, y = data["x"], data["y"]

# normalize data
        x -= x.mean(axis=0)
        x /= x.std(axis=0)
return x, y
```

### 2.1 A) Hyper-parameter search

**TO DO (A.0): Set** the random **seed** using your **ID**. If you need to change it for testing add a constant explicitly, eg.: 1234567 + 1

```
[3]: # fix your ID ("numero di matricola") and the seed for random generator
# as usual you can try different seeds by adding a constant to the number:
# ID = 1234567 + X
ID = 2052409
np.random.seed(ID)
```

Before proceding to the training steps, we load the dataset and split it in training and test set (while the training set is typically larger, here we set the number of training samples to 1000 and 4000 for the test data). The split is performed after applying a random permutation to the dataset, such permutation will depend on the seed you set above. DO NOT CHANGE THE PRE-WRITTEN CODE UNLESS OTHERWISE SPECIFIED

```
[4]: X, y = load_dataset("data/lux.npz")
    print(X.shape, y.shape)

(15099, 3) (15099,)
[5]: # The task is quite easy, let's add noise to make it more challenging!
```

```
# You can try without noise (comment the next 2 lines, easy task), with the suggested amount of noise,
# or play with the suggested amount of noise

noise = np.random.normal(0,0.1,X.shape)
X=X+noise
```

TO DO (A.1): Divide the data into training and test set (for this part use 1000 samples in the first set, 4000 in the second one). Make sure that each label is present at least 10 times in training. If it is not, then keep adding permutations to the initial data until this happens.

```
[6]: while True:
         #random permute the data and split into training and test taking the first
      →1000
         #data samples as training and 4000 samples as test
        permutation = np.random.permutation(X.shape[0]) # ADD YOUR CODE HERE
        X = X[permutation] # ADD YOUR CODE HERE
        y = y[permutation] # ADD YOUR CODE HERE
        m_training = 1000
        m_test = 4000
        X_train = X[:m_training] # ADD YOUR CODE HERE
        X_test = X[m_training:m_training+m_test] # ADD YOUR CODE HERE
        y_train = y[:m_training] # ADD YOUR CODE HERE
        y_test = y[m_training:m_training+m_test] # ADD YOUR CODE HERE
        print("X_train shape:", X_train.shape,"X_test shape:", X_test.
      shape,"||","y_train shape:", y_train.shape,"y_test shape:", y_test.shape)
        labels, freqs = np.unique(y_train, return_counts=True) # ADD YOUR CODE HERE.
      → Hint: use np.unique()
        print("Labels in training dataset: ", labels)
        print("Frequencies in training dataset: ", freqs)
        at_least_10 = True
        for i in freqs:
            if i < 10:
                 at_least_10 = False
         if at_least_10 == True:
             print('Training data are Representative of the entire data set --> OK!')
             break
```

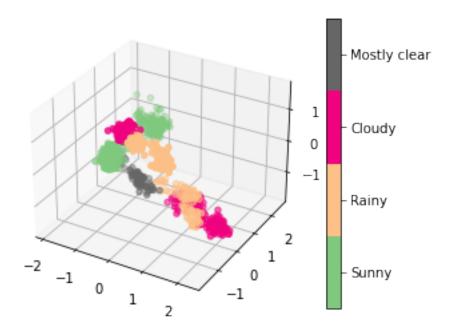
```
X_train shape: (1000, 3) X_test shape: (4000, 3) || y_train shape: (1000,)
y_test shape: (4000,)
Labels in training dataset: [0. 1. 2. 3.]
Frequencies in training dataset: [387 180 364 69]
```

Training data are Representative of the entire data set --> OK!

```
[7]: #function for plotting a image and printing the corresponding label

def plot_input(X_matrix, labels):
    fig = plt.figure()
    ax = fig.add_subplot(projection="3d")
    cmap = plt.cm.get_cmap('Accent', 4)
    im = ax.scatter(X_matrix[:,0], X_matrix[:,1], X_matrix[:,2], c=labels,_u
    cmap=cmap)
    im.set_clim(-0.5, 3.5)
    cbar=fig.colorbar(im, ticks=[0,1,2,3], orientation='vertical', cmap=cmap)
    cbar.ax.set_yticklabels(['Sunny', 'Rainy', 'Cloudy', 'Mostly clear'])
```

# [8]: #let's try the plotting function plot\_input(X\_train,y\_train)



**TO DO (A.2):** Use a SVM classfier with cross validation to pick a model. Use a 4-fold cross-validation. Let's start with a Linear kernel.

```
[9]: #import SVC
from sklearn.svm import SVC
#import for Cross-Validation
from sklearn.model_selection import GridSearchCV

# parameters for linear SVM
parameters = {'C': [ 0.01, 0.1, 1, 10]}
```

```
#train linear SVM
linear_SVM = SVC(kernel='linear') # ADD YOUR CODE
clf = GridSearchCV(linear_SVM, parameters, return_train_score=True)
clf.fit(X_train, y_train)
print('RESULTS FOR LINEAR KERNEL')
print("Best parameters set found:")
best_parameters = clf.best_params_ # ADD YOUR CODE
print(best_parameters)
print("Score with best parameters:")
best_score = clf.best_score_
print(best_score)
print("All scores on the grid:")
results = clf.cv_results_
all_scores = results['mean_test_score']
print(all_scores)
# ADD YOUR CODE
```

```
RESULTS FOR LINEAR KERNEL
Best parameters set found:
{'C': 10}
Score with best parameters:
0.893
All scores on the grid:
[0.747 0.876 0.888 0.893]
```

**TO DO (A.3):** Pick a model for the Polynomial kernel with degree=2.

```
[10]: # parameters for poly with degree 2 kernel
    parameters = {'C': [0.01, 0.1, 1], 'gamma': [0.01,0.1,1.]}

#run SVM with poly of degree 2 kernel
    poly2_SVM = SVC(kernel='poly', degree = 2) # ADD YOUR CODE
    clf = GridSearchCV(poly2_SVM, parameters, return_train_score=True)
    clf.fit(X_train, y_train)

# ADD YOUR CODE

print ('RESULTS FOR POLY DEGREE=2 KERNEL')

print("Best parameters set found:")
    best_parameters = clf.best_params_
    print(best_parameters)
# ADD YOUR CODE
```

```
print("Score with best parameters:")
best_score = clf.best_score_
print(best_score)
# ADD YOUR CODE
print("\nAll scores on the grid:")
results = clf.cv_results_
all scores = results['mean test score']
print(all_scores)
# ADD YOUR CODE
RESULTS FOR POLY DEGREE=2 KERNEL
Best parameters set found:
{'C': 1, 'gamma': 1.0}
Score with best parameters:
0.9410000000000001
All scores on the grid:
[0.387 0.387 0.839 0.387 0.752 0.937 0.387 0.839 0.941]
TO DO (A.4): Now let's try a higher degree for the polynomial kernel (e.g., 3rd degree).
parameters = {'C': [0.01, 0.1, 1], 'gamma': [0.01, 0.1, 1]}
```

```
[11]: # parameters for poly with higher degree kernel
      #run SVM with poly of higher degree kernel
      degree = 3
      poly3_SVM = SVC(kernel='poly', degree = 3) # ADD YOUR CODE
      clf = GridSearchCV(poly3_SVM, parameters, return_train_score=True)
      clf.fit(X_train, y_train)
      # ADD YOUR CODE
      print ('RESULTS FOR POLY DEGREE=', degree, ' KERNEL')
      print("Best parameters set found:")
      best_parameters = clf.best_params_
      print(best_parameters)
      # ADD YOUR CODE
      print("Score with best parameters:")
      best_score = clf.best_score_
      print(best_score)
      # ADD YOUR CODE
      print("\nAll scores on the grid:")
```

```
results = clf.cv_results_
      all_scores = results['mean_test_score']
      print(all_scores)
      # ADD YOUR CODE
     RESULTS FOR POLY DEGREE= 3 KERNEL
     Best parameters set found:
     {'C': 1, 'gamma': 1}
     Score with best parameters:
     0.924
     All scores on the grid:
     [0.387 0.387 0.84 0.387 0.498 0.909 0.387 0.765 0.924]
     TO DO (A.5): Pick a model for the Radial Basis Function kernel:
[12]: # parameters for rbf SVM
      parameters = {'C': [0.1, 1, 10, 100], 'gamma': [0.001, 0.01, 0.1,1]}
      #run SVM with rbf kernel
      # ADD YOUR CODE
      rbf_SVM = SVC(kernel='rbf') # ADD YOUR CODE
      clf = GridSearchCV(rbf_SVM, parameters, return_train_score=True)
      clf.fit(X_train, y_train)
      print ('RESULTS FOR rbf KERNEL')
      print("Best parameters set found:")
      best_parameters = clf.best_params_
      print(best_parameters)
      # ADD YOUR CODE
      print("Score with best parameters:")
      best_score = clf.best_score_
      print(best_score)
      # ADD YOUR CODE
      print("\nAll scores on the grid:")
      results = clf.cv_results_
      all_scores = results['mean_test_score']
      print(all scores)
      # ADD YOUR CODE
     RESULTS FOR rbf KERNEL
     Best parameters set found:
     {'C': 10, 'gamma': 1}
     Score with best parameters:
     0.99
```

```
All scores on the grid:
[0.387 0.573 0.837 0.948 0.572 0.795 0.945 0.986 0.785 0.889 0.989 0.99 0.881 0.971 0.987 0.985]
```

**TO DO (A.Q1)** [Answer the following] What do you observe when using RBF and polynomial kernels on this dataset?

```
**ANSWER A.Q1**:<br>
```

- Observe that the polynomial kernel with degree 2 performs better than the polynomial with degree 3. This means that the second one is probably overfitting the training data since it has higher modelling capabilities.
- The best results are given by the rbf kernel. This is probably due to the fact that it takes into account the influence of the neighbours, which is useful in this case since we can notice in the data (look at cell #8) regions of low-variance (namely points very close to each other).

TO DO (A.6): Report here the best SVM kernel and parameters

```
[13]: #get training and test error for the best SVM model from CV
best_SVM = SVC(kernel='rbf', C=10, gamma=0.1) # USE YOUR OPTIMAL PARAMETERS
best_SVM.fit(X_train, y_train)

# ADD YOUR CODE
# (error is 1 - sum.score)
training_error = 1 - best_SVM.score(X_train, y_train) # ADD YOUR CODE
test_error = 1 - best_SVM.score(X_test, y_test) # ADD YOUR CODE
print ("Best SVM training error: %f" % training_error)
print ("Best SVM test error: %f" % test_error)
```

Best SVM training error: 0.008000 Best SVM test error: 0.018000

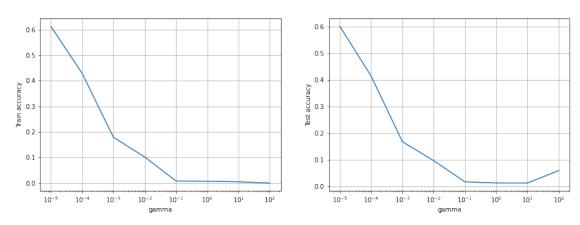
**TO DO (A.7):** Analyze how the gamma parameter (inversely proportional to standard deviation of Gaussian Kernel) impact the performances of the classifier

```
gamma_values = np.logspace(-5,2,8)
print(gamma_values)
# use rbf kernel and C=1
train_acc_list, test_acc_list = [], []

# ADD YOUR CODE TO TRAIN THE SVM MULTIPLE TIMES WITH THE DIFFERENT VALUES OF_
GAMMA
# PLACE THE TRAIN AND TEST ACCURACY FOR EACH TEST IN THE TRAIN AND TEST_
ACCURACY LISTS
for g in gamma_values:
    SVM = SVC(kernel='rbf', C=10, gamma=g)
```

```
SVM.fit(X_train, y_train)
    training_error = 1 - SVM.score(X_train, y_train)
    test_error = 1 - SVM.score(X_test, y_test)
    train_acc_list.append(training_error)
    test_acc_list.append(test_error)
# Plot
fig, ax = plt.subplots(1,2, figsize=(15,5))
ax[0].plot(gamma_values, train_acc_list)
ax[0].set_xscale('log')
ax[0].set_xlabel('gamma')
ax[0].set_ylabel('Train accuracy')
ax[0].grid(True)
ax[1].plot(gamma_values, test_acc_list)
ax[1].set_xscale('log')
ax[1].set_xlabel('gamma')
ax[1].set_ylabel('Test accuracy')
ax[1].grid(True)
plt.show()
```

#### [1.e-05 1.e-04 1.e-03 1.e-02 1.e-01 1.e+00 1.e+01 1.e+02]



### 2.2 B) More data

Now let's do the same but using more data points for training.

**TO DO (B.0):** Choose a higher number of data points (e.g. x = 10000) for training data depending on your computing capability.

Labels in training dataset: [0. 1. 2. 3.]
Frequencies in training dataset: [4033 1669 3670 628]

**TO DO (B.1):** Let's try to use SVM with parameters obtained from the best model for  $m_{training} = 10000$ . Since it may take a long time to run, you can decide to just let it run for some time and stop it if it does not complete. If you decide to do this, report it in the TO DO (C.Q1) cell below.

```
[16]: #get training and test error for the best SVM model from CV

# ADD YOUR CODE

rbf_SVM.fit(X_train, y_train)
    training_error = 1 - rbf_SVM.score(X_train, y_train)
    test_error = 1 - rbf_SVM.score(X_test, y_test)

print ("Best SVM training error: %f" % training_error)
    print ("Best SVM test error: %f" % test_error)
```

Best SVM training error: 0.014000 Best SVM test error: 0.009610

**TO DO (B.2):** Just for comparison, let's also use logistic regression (without regularization, i.e. with C very large).

```
[17]: from sklearn import linear_model

# ADD YOUR CODE
lr = linear_model.LogisticRegression(C=1e5)
lr.fit(X_train, y_train)
pred_train = lr.predict(X_train)
```

```
pred_test = lr.predict(X_test)

training_error = 1 - lr.score(X_train, y_train)
test_error = 1 - lr.score(X_test, y_test)

print ("Best logistic regression training error: %f" % training_error)
print ("Best logistic regression test error: %f" % test_error)
```

Best logistic regression training error: 0.116300 Best logistic regression test error: 0.104334

**TO DO (B.3):** Try logistic regression with regularization (use C=1)

Best regularized logistic regression training error: 0.116600 Best regularized logistic regression test error: 0.103746

# 3 C) Boundaries Visualization

Now let us compare the shape of classification boundaries.

**TO DO (C.0):** Use the SVM, logistic regression (with and without regularization) to predict on the test set X\_test.

```
[19]: rbf_SVM_test = rbf_SVM.predict(X_test) # ADD YOUR CODE
lr_test = lr.predict(X_test) # ADD YOUR CODE
regL2_test = regL2.predict(X_test) # ADD YOUR CODE
```

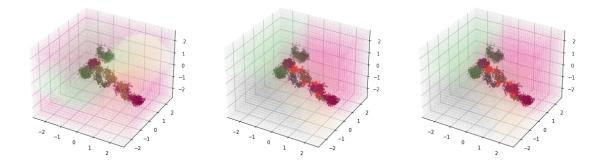
We constructed a grid of all possible combinations of input values, we now use it to extract the classification boundaries of the three classifiers by having them predict on each input.

```
[20]: rbf_SVM_grid = rbf_SVM.predict(x_grid)
    lr_grid = lr.predict(x_grid)
    regL2_grid = regL2.predict(x_grid)

rbf_SVM_m = y_test == rbf_SVM_test
    lr_m = y_test == lr_test
    regL2_m = y_test == lr_test
```

```
fig = plt.figure(figsize=(20,36))
ax1 = fig.add_subplot(1, 3, 1, projection="3d")
ax2 = fig.add_subplot(1, 3, 2, projection="3d")
ax3 = fig.add_subplot(1, 3, 3, projection="3d")
ax1.scatter(x_grid[:,0], x_grid[:,1], x_grid[:,2], c=rbf_SVM_grid, linewidth=0,_
   marker="s", alpha=.05,cmap='Accent')
ax2.scatter(x_grid[:,0], x_grid[:,1], x_grid[:,2], c=lr_grid, linewidth=0,_u
   →marker="s", alpha=.05,cmap='Accent')
ax3.scatter(x_grid[:,0], x_grid[:,1], x_grid[:,2], c=regL2_grid, linewidth=0,_u
   →marker="s", alpha=.05,cmap='Accent')
ax1.scatter(X_test[rbf_SVM_m,0], X_test[rbf_SVM_m,1], X_test[rbf_SVM_m,2],_
   ⇔c=y_test[rbf_SVM_m], linewidth=.5, edgecolor="k", marker=".",cmap='Accent')
ax1.scatter(X test[~rbf SVM m,0], X test[~rbf SVM m,1], X test[~rbf SVM m,2],__
  c=y_test[~rbf_SVM_m], linewidth=1, edgecolor="r", marker=".",cmap='Accent')
ax1.set xlim([-x max, x max])
ax1.set_ylim([-x_max, x_max])
ax1.set_zlim([-x_max, x_max])
ax2.scatter(X_test[lr_m,0], X_test[lr_m,1], X_test[lr_m,2], c=y_test[lr_m], \\ \sqcup x_test[lr_m,2], c=y_test[lr_m], \\ \sqcup x_test[lr_m,2], c=y_test[lr_m], \\ \sqcup x_test[lr_m,2], c=y_test[lr_m], \\ \sqcup x_test[lr_m], \\ \sqcup x_
   →linewidth=.5, edgecolor="k", marker=".",cmap='Accent')
ax2.scatter(X_test[~lr_m,0], X_test[~lr_m,1], X_test[~lr_m,2], c=y_test[~lr_m],_
   →linewidth=1, edgecolor="r", marker=".",cmap='Accent')
ax2.set_xlim([-x_max, x_max])
ax2.set_ylim([-x_max, x_max])
ax2.set_zlim([-x_max, x_max])
ax3.scatter(X_test[regL2_m,0], X_test[regL2_m,1], X_test[regL2_m,2],_
   ⇔c=y_test[regL2_m], linewidth=.5, edgecolor="k", marker=".",cmap='Accent')
ax3.scatter(X test[~regL2 m,0], X test[~regL2 m,1], X test[~regL2 m,2],
  ⇔c=y_test[~regL2_m], linewidth=1, edgecolor="r", marker=".",cmap='Accent')
ax3.set_xlim([-x_max, x_max])
ax3.set_ylim([-x_max, x_max])
ax3.set_zlim([-x_max, x_max])
```

[20]: (-2.696344710670878, 2.696344710670878)



**TO DO (C.Q1)** [Answer the following] Compare and discuss: - the results from SVM with m=600 and with m=10000 (or whatever value you set) training data points. If you stopped the SVM, include such aspect in your comparison. - the results of SVM and of Logistic Regression

## ANSWER C.Q1:

- We can note that the SVM over 10000 samples has higher training error but lower generalization error, which is a desirable effect and is due to the fact that when increasing the training set size we decrease the effect of overfitting.
- The SVM performs definitely better than the logistic regression, this is probably due to the "geometric nature" of the data distribution. Note also that the regularized logistic regression performs better than the simple logistic regression which is a self explanatory behaviour.

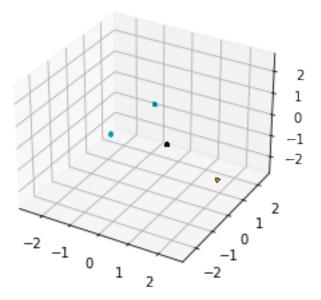
TO DO (C.1): Change the code below to highlight the samples classified **correctly by SVM** and **wrongly by logistic regression**.

```
[21]: fig = plt.figure()
      ax = fig.add_subplot(projection="3d")
      print(y test.shape, rbf SVM test.shape, y test.shape)
      mask = [0]*y test.shape[0] # ADD YOUR CODE
      for i in range(y test.shape[0]):
          if (y_test[i] == rbf_SVM_test[i]) and (y_test[i]!=lr_test[i]):
              mask[i] = 1
      mask = np.array(mask)
      print('The plot is wrong, I dont understand why')
      ax.scatter(X_test[mask,0], X_test[mask,1], X_test[mask,2], c=y_test[mask],_
       ⇔linewidth=1, edgecolor="c", marker=".")
      ax.scatter(X_test[~mask,0], X_test[~mask,1], X_test[~mask,2], c=y_test[~mask],_
       ⇔linewidth=.5, edgecolor="k", marker=".")
      ax.set_xlim([-x_max, x_max])
      ax.set_ylim([-x_max, x_max])
      ax.set_zlim([-x_max, x_max])
```

(5099,) (5099,) (5099,)

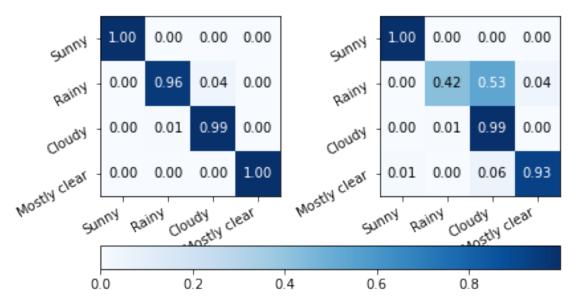
The plot is wrong, I dont understand why

#### [21]: (-2.696344710670878, 2.696344710670878)



**TO DO (C.2):** Plot the confusion matrix for the SVM classifier and for logistic regression. The confusion matrix has one column for each predicted label and one row for each true label. It shows for each class in the corresponding row how many samples belonging to that class gets each possible output label. Notice that the diagonal contains the correctly classified samples, while the other cells correspond to errors. You can obtain it with the sklearn.metrics.confusion\_matrix function (see the documentation). You can also print also the normalized confusion matrix.

```
Labels and frequencies in test set: [2085 859 1853 302]
      Confusion matrix SVM
      ΓΓ2085
                         01
               0
                    0
         0
            824
                  34
                        17
         0
             14 1839
                        0]
         0
                   0
                      302]]
      Confusion matrix SVM (normalized)
      [[1.
            0.
                 0.
                      0. ]
      [0.
           0.96 0.04 0. ]
      [0.
           0.01 0.99 0. ]
      [0.
           0. 0. 1. ]]
      Confusion matrix LR
      [[2080
                         17
               0
         1 364 459
                       351
         0
             10 1842
                        1]
      4
                  17
                      281]]
      Confusion matrix LR (normalized)
      [[1.
            0.
                 0.
                      0. ]
      [0.
           0.42 0.53 0.04]
      [0.
           0.01 0.99 0. ]
      [0.01 0. 0.06 0.93]]
[23]: fig, axs = plt.subplots(1, 2)
     for idx, conf in enumerate([confusion_SVM, confusion_LR]):
         im = axs[idx].imshow(conf /counts[:,None],__
       axs[idx].set_xticks([0,1,2,3])
         axs[idx].set_yticks([0,1,2,3])
         axs[idx].set_xticklabels(['Sunny', 'Rainy', 'Cloudy', 'Mostly_
       ⇔clear'],ha="right",rotation=30)
         axs[idx].set_yticklabels(['Sunny', 'Rainy', 'Cloudy', 'Mostly_
      ⇔clear'],ha="right",rotation=30)
         cm = conf /counts[:,None]
         fmt = '.2f'
         thresh = cm.max() / 2.
         for i in range(cm.shape[0]):
             for j in range(cm.shape[1]):
```



**TO DO (C.Q2)** [Answer the following] Have a look at the confusion matrices and comment on the obtained accuracies. Why some classes have lower accuracies and others an higher one? Make some guesses on the possible causes.

#### \*\*ANSWER C.Q2\*\*:<br>

- As we already seen before the SVM performs better than logistic regression.
- Anyway both models have the biggest problems when classifying a rainy weather which is (in particular for LR) classified many times as cloudy. This is of course due to the similarity and partial superposition of the 2 states. Note also that the cloudy data points are divided in 2 separate "clusters" and rainy points seem to present the higher variance among all classes (see the first 3d plot) which makes the classification task harder.
- In general note that the classes that tend to be confused are the most "similar ones".

### []: