

EE2211 Tutorial 10

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- a) True
- b) False

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- b) <mark>False</mark>

We have 3 parameter candidates for a classification model, and we would like to choose the optimal one for deployment. As such, we run 5-fold cross-validation.

Once we have completed the 5-fold cross-validation, in total, we have trained classifiers. Note that, we treat models with different parameters as different classifiers.

- A) 10
- B) 20
- C) 25
- D) 15

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In each fold, we train 3 classifiers, so 5 folds give 15 classifiers.

Suppose the binary classification problem, which you are dealing with, has highly imbalanced classes. The majority class has 99 hundred samples and the minority class has 1 hundred samples. Which of the following metric(s) would you choose for assessing the classification performance?

- a) Classification Accuracy
- b) Cost sensitive accuracy
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- d) None of these

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	$\widehat{\mathbf{P}}$ (predicted)	$\widehat{\mathbf{N}}$ (predicted)	
P (actual)	TP	FN	Recall TP/(TP+FN)
N (actual)	FP	TN	
	Precision TP/(TP+FP)	(TP+TN	Accuracy I)/(TP+TN+FP+FN)

Given below is a scenario for Training error rate Tr, and Validation error rate Va for a machine learning algorithm. You want to choose a hyperparameter (P) based on Tr and Va. Which value of P will you choose based on the above table?

- a) 10
- b) 9
- c) 8
- d) 7
- e) 6

Р	Tr	Va
10	0.10	0.25
9	0.30	0.35
8	0.22	0.15
7	0.15	0.25
6	0.18	0.15

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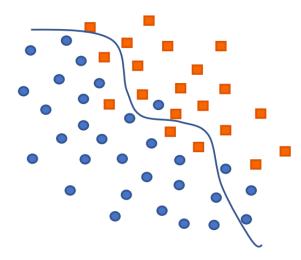
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(Binary and Multicategory Confusion Matrices)

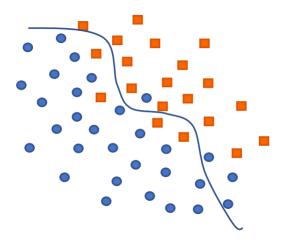
Tabulate the confusion matrices for the following classification problems.

 a) Binary problem (the class-1 and class-2 data points are respectively indicated by squares and circles)



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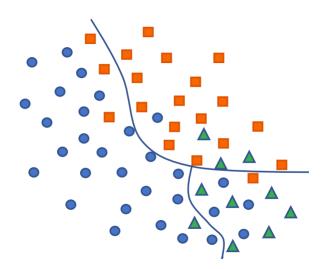
 Binary problem (the class-1 and class-2 data points are respectively indicated by squares and circles)



	$P_{\widehat{1}}$	$P_{\widehat{2}}$
P_1	16	4
P_2	4	26

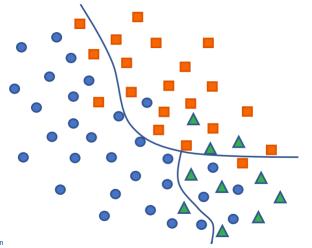
Tabulate the confusion matrices for the following classification problems.

 b) Three-category problem (the class-1, class-2 and class-3 data points are respectively indicated by squares, circles and triangles)



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b) Three-category problem (the class-1, class-2 and class-3 data points are respectively indicated by squares, circles and triangles)



	$P_{\widehat{1}}$	$P_{\widehat{2}}$	$P_{\widehat{3}}$
P_1	16	3	1
P_2	1	25	4
P_3	3	1	6

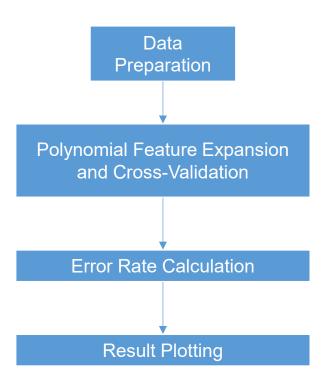
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Q6 (python)

(5-fold Cross-Validation)

Get the data set "from sklearn.datasets import load_iris". Perform a 5-fold Cross-validation to observe the best polynomial order (among orders 1 to 10 and without regularization) for validation prediction. Note that, you will have to partition the whole dataset for training/validation/test parts, where the size of validation set is the same as that of test. Provide a plot of the average 5-fold training and validation error rates over the polynomial orders. The randomly partitioned data sets of the 5-fold shall be maintained for reuse in evaluation of future algorithms

Block diagram



- One-Hot Encoding
- Data Splitting

- 5-Fold Splitting
- Feature Expansion
- Least-Squares Solution

```
##--- load data from scikit ---##
import numpy as np
import pandas as pd
print("pandas version: {}".format(pd.__version__))
import sklearn
print("scikit-learn version: {}".format(sklearn. version ))
from sklearn.datasets import load iris
iris dataset = load iris()
X = np.array(iris_dataset['data'])
y = np.array(iris_dataset['target'])
## one-hot encoding
Y = list()

    One-Hot Encoding: The target variable, y, is converted to a one-hot encoding

for i in y:
                                  format (Y) for each class (e.g., [1,0,0] for class 0, [0,1,0] for class 1, etc.).
    letter = [0, 0, 0]
    letter[i] = 1
    Y.append(letter)
Y = np.array(Y)
test Idx = np.random.RandomState(seed=2).permutation(Y.shape[0])
X \text{ test} = X[\text{test } Idx[:25]]
                                  • Data Splitting: The dataset is split into training (X and Y) and test sets
Y_test = Y[test_Idx[:25]]
                                    (X test and Y test). The test set contains 25 samples randomly selected,
X = X[\text{test Idx}[25:]]
                                    and the rest are used for training.
Y = Y[test Idx[25:]]
```

```
from sklearn.preprocessing import PolynomialFeatures
error_rate_train_array = []
error rate val array = []
                                                      The code performs polynomial classification by expanding
##--- Loop for Polynomial orders 1 to 10 ---##
                                                      features to polynomial forms of varying degrees (1 to 10).
for order in range(1,11):
                                                      For each polynomial order, it uses 5-fold cross-validation:
   error rate train array fold = []
   error rate val array fold = []
   # Random permutation of data
    Idx = np.random.RandomState(seed=8).permutation(Y.shape[0])
   # Loop 5 times for 5-fold
   for k in range(0,5):
        ##--- Prepare training, validation, and test data for the 5-fold ---#
       # Prepare indexing for each fold
       X \text{ val} = X[Idx[k*25:(k+1)*25]]
                                                            • 5-Fold Splitting: For each fold, the code separates
       Y \text{ val} = Y[Idx[k*25:(k+1)*25]]
                                                              25 samples for validation and the remaining
        Idxtrn = np.setdiff1d(Idx, Idx[k*25:(k+1)*25])
                                                              samples for training.
       X train = X[Idxtrn]
        Y train = Y[Idxtrn]
```

```
##--- Polynomial Classification ---##
poly = PolynomialFeatures(order)
P = poly.fit_transform(X_train)
Pval = poly.fit transform(X val)
if P.shape[0] > P.shape[1]: # over-/under-determined cases
    reg L = 0.00*np.identity(P.shape[1])
    inv_PTP = np.linalg.inv(P.transpose().dot(P)+reg_L)
    pinv L = inv PTP.dot(P.transpose())
    wp = pinv L.dot(Y train)
else:
    reg_R = 0.00*np.identity(P.shape[0])
    inv PPT = np.linalg.inv(P.dot(P.transpose())+reg R)
    pinv_R = P.transpose().dot(inv_PPT)
    wp = pinv R.dot(Y train)
```

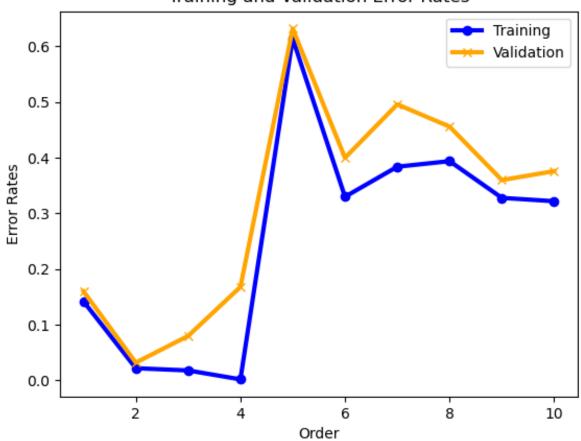
- Feature Expansion: Using PolynomialFeatures, the input features are expanded to the specified polynomial order.
- Least-Squares Solution: It calculates weights wp to fit the model by solving a system of equations based on whether the system is overdetermined or underdetermined.

```
##--- trained output ---##
    y est p = P.dot(wp);
    y_cls_p = [[1 if y == max(x) else 0 for y in x] for x in y_est_p ]
    m1tr = np.matrix(Y train)
    m2tr = np.matrix(y cls p)
    # training classification error count and rate computation
    difference = np.abs(m1tr - m2tr)
    error train = np.where(difference.any(axis=1))[0]
    error rate train = len(error train)/len(difference)
    error_rate_train_array_fold += [error_rate_train]
    ##--- validation output ---##
    vval est p = Pval.dot(wp);
    yval cls p = [[1 \text{ if } y == \max(x) \text{ else } 0 \text{ for } y \text{ in } x] \text{ for } x \text{ in } yval \text{ est } p]
    m1 = np.matrix(Y val)
    m2 = np.matrix(yval cls p)
    # validation classification error count and rate computation
    difference = np.abs(m1 - m2)
    error val = np.where(difference.any(axis=1))[0]
    error rate val = len(error val)/len(difference)
    error rate val array fold += [error rate val]
# store results for each polynomial order
error_rate_train_array += [np.mean(error_rate_train_array_fold)]
error rate val array += [np.mean(error rate val array fold)]
```

For each fold and polynomial order:

- The code evaluates predictions on both training and validation sets.
- For both sets, it computes the classification error rate as the proportion of incorrectly classified samples.

Training and Validation Error Rates



THANK YOU