In []: import numpy as np
 from matplotlib import pyplot as plt
 import seaborn as sns

Sheet 2

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1 Bayes Theorem

We have

$$p(\gamma) = 0.1$$

$$p(b) = 0.9$$

with events b, γ mutually exclusive.

Furthermore, we have

$$p(t|\gamma)=0.95$$

$$p(t|b) = 0.1$$

We want to calculate $(\gamma|t)$. Using Bayes, we have

$$p(\gamma|t) = rac{p(t|\gamma)p(\gamma)}{p(t)}$$

We realise that the only missing variable is p(t), which is

$$p(t) = p(t|\gamma)p(\gamma) + p(t|b)p(b)$$

If we plug in the values given in the task, we get

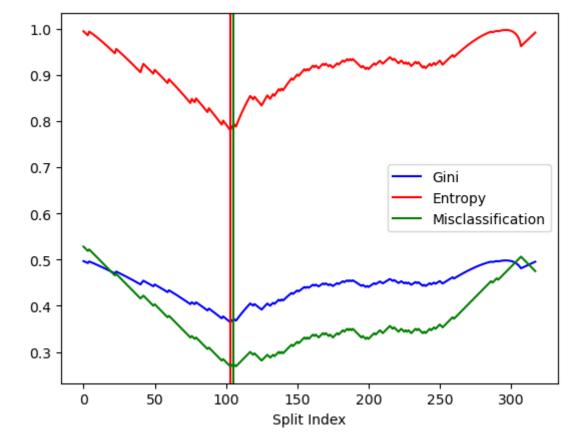
$$p(\gamma|t) = 0.51$$

2 Trees and Random Forests

(a)

```
In [ ]: # load the data
        pts = np.load('data02/data1d.npy')
        labels = np.load('data02/labels1d.npy')
        # TODO: Sort the points to easily split them
        sort inds = np.argsort(pts)
        sorted_pts = pts[sort_inds]
        sorted_labels = labels[sort_inds]
        # TODO: Implement or find implementation for Gini impurity, entropy and m
        def splitter(labels: np.ndarray) -> tuple[int, int]:
            amt = len(labels)
            p0 = np.sum(labels == 0) / amt
            p1 = np.sum(labels == 1) / amt
            return p0, p1
        def gini_impurity(labels: np.ndarray):
            p0, p1 = splitter(labels)
            return 1 - p0**2 - p1**2
        def entropy func(labels: np.ndarray):
            p0, p1 = splitter(labels)
            # remember that log2(x) = log(x) / log(2)
            if p0 == 0: return -p1 * np.log2(p1)
            if p1 == 0: return -p0 * np.log2(p0)
            return -p0 * np.log2(p0) - p1 * np.log2(p1)
        def misclassification_rate(labels: np.ndarray, target: int):
            # number incorrect predictions / total number of predictions
            return len(labels[labels != target]) / len(labels)
        # TODO: Iterate over the possible splits, evaulating and saving the three
        output = [] # list of tuples (index, split, gini, entropy, misclass)
        total pts = len(pts)
        for pivot in range(1, total_pts - 1):
            split = sorted_pts[pivot]
            left labels = sorted labels[:pivot]
            right labels = sorted labels[pivot:]
            # Use weighted average
            leftweight = pivot / total_pts
            rightweight = ((total_pts - pivot) / total_pts)
            gini = leftweight * gini_impurity(left_labels) + rightweight * gini_i
            entropy = leftweight * entropy_func(left_labels) + rightweight * entr
            misclass = leftweight * misclassification rate(left labels, 0) + righ
            output.append((pivot, split, gini, entropy, misclass))
        # TODO: Compute the split that each criterion favours and visualize them
                (e.g. with a histogram for each class and vertical lines to show
        outarray = np.array(output)
        gini min split = np.argmin(outarray[:, 2])
        entropy_min_split = np.argmin(outarray[:, 3])
        misclass_min_split = np.argmin(outarray[:, 4])
In [ ]: plt.plot(outarray[:,2], label="Gini", color="blue")
        plt.axvline(gini_min_split, color="blue")
        plt.plot(outarray[:,3], label="Entropy", color="red")
        plt.axvline(entropy_min_split, color="red")
        plt.plot(outarray[:,4], label="Misclassification", color="green")
        plt.axvline(misclass min split, color="green")
        plt.xlabel("Split Index")
        plt.legend()
```

Out[]: <matplotlib.legend.Legend at 0x7f6d0edb5450>



(b)

```
In []: from sklearn.model_selection import train_test_split
# load the dijet data
features = np.load('data02/dijet_features_normalized.npy')
labels = np.load('data02/dijet_labels.npy')

# TODO: define train, val and test splits as specified (make sure to shuf features_run, features_test, labels_run, labels_test = train_test_split(features_train, features_val, labels_train, labels_val = train_test_split(features_run, labels_run)
```

```
In [ ]: from sklearn.ensemble import RandomForestClassifier
        from itertools import product
        # TODO: train a random forest classifier for each combination of hyperpar
                and evaluate the performances on the validation set.
        # hyperparams:
        # [Num trees 5, 10, 20, 100] x [Split by Gini or Entropy] x [Depth of tre
        bestparams = (5, "gini", 2)
        score = 0
        for ( numtrees, splittype, maxdepth) in product([5, 10, 20, 100], ["gin")
            clf = RandomForestClassifier(
                n estimators= numtrees, criterion= splittype, max depth= maxdepth
            clf.fit(features_train, labels_train)
            newscore = clf.score(features val, labels val)
            if newscore > score:
                score = newscore
                bestparams = ( numtrees, splittype, maxdepth)
            else:
                continue
        print(f"The best score was {score:.3f} using params {bestparams}")
        The best score was 0.794 using params (100, 'entropy', 10)
In [ ]: # TODO: for your preferred configuration, evaluate the performance of the
        bestclf = RandomForestClassifier(
            n_estimators=bestparams[0], criterion=bestparams[1], max_depth=bestpa
        clf.fit(features_train, labels_train)
        testscore = clf.score(features test, labels test)
        print(f"The best set of hyperparameters scored {testscore:.3f} on the test
```

The best set of hyperparameters scored 0.746 on the test dataset.

3) Fits

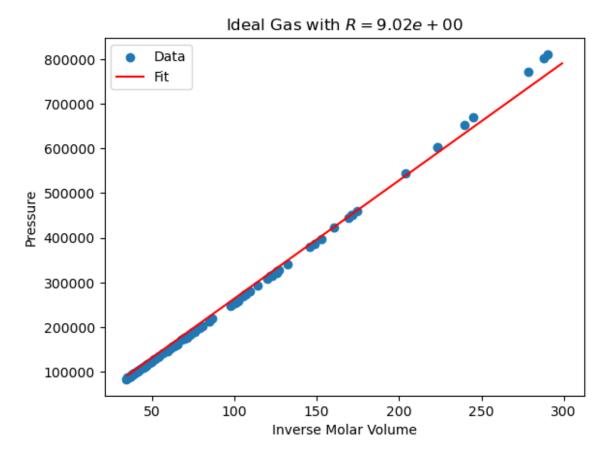
(a) Excluding constant additive offsets and multiplicative factors, we get

$$\mathcal{L} = \sum_i \left(p_i - p(V_{m,i}, heta)
ight)^2$$

(b)

```
In [ ]: from scipy.optimize import minimize
        data Vm, data p = np.load("data02/gas.npy")
        # TODO: Implement the ideal gas law
        def p idealgas(V, n, R, T):
            return n * R * T / V
        # TODO: Implement the negative log-likelihood
        def objective(R, p, V):
            n = 1
            T = 293
            return np.sum(np.square(p - p_idealgas(V, n, R, T)))
        # TODO: Perform the fit, print the results
        res = minimize(objective, [1], args=(data_p, data_Vm))
        R = res.x[0]
        print(f"We conclude that R={R:.3f}.") # Question: How to get uncertainty
        # TODO: Visualize your results
        inverse v range = np.arange(35, 300)
        plt.title(f"Ideal Gas with $R={R:.2e}$")
        plt.scatter(1/data_Vm, data_p, label="Data")
        plt.plot(inverse_v_range, p_idealgas(1/inverse_v_range, 1, R, 293), label
        plt.xlabel("Inverse Molar Volume")
        plt.ylabel("Pressure")
        plt.legend()
```

We conclude that R=9.020. $0ut[\]:$ <matplotlib.legend.Legend at 0x7f6d0e29f460>



(c)

```
In [ ]: # TODO: Implement the real gas law
        def p_realgas(V, R, T, a, b):
            return R*T/(V - b) - a/np.square(V)
        # TODO: Implement the negative log-likelihood
        def objective real(x, p, V, R):
            T = 293
            return np.sum(np.square(p - p_realgas(V, R, T, x[0], x[1])))
        # TODO: Perform the fit, print the results
        res real = minimize(objective real, [1, 1], args=(data p, data Vm, R))
        [a, b] = res real.x
        print(f"We conclude that a={a:.2e} and b={b:.2e}.") # Question: How to g
        # TODO: Visualize your results
        plt.title(f"Real Gas with $a={a:.2e}, b={b:.2e}$")
        plt.plot(inverse_v_range, p_realgas(1/inverse_v_range, R, 293, a, b), lab
        plt.scatter(1/data Vm, data p, label="Data")
        plt.xlabel("Inverse Molar Volume")
        plt.ylabel("Pressure")
        plt.legend()
        We conclude that a=-4.50e+00 and b=-2.59e-03.
```

<matplotlib.legend.Legend at 0x7f6d17a79990> Out[]:

