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Multiclass Support Vector Machine exercise

Complete and hand in this completed worksheet (including its outputs and any supporting code outside of the worksheet) with your assignment submission. For more details see the assignments page on the course website.

In this exercise you will:

- implement a fully-vectorized loss function for the SVM
- implement the fully-vectorized expression for its analytic gradient
- check your implementation using numerical gradient
- use a validation set to tune the learning rate and regularization strength
- optimize the loss function with SGD
- visualize the final learned weights

```
In [1]: # Run some setup code for this notebook.
import random
import numpy as np
from cs231n.data_utils import load_CIFAR10
import matplotlib.pyplot as plt

# 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 module
# see http://stackoverflow.com/questions/1907993/autoreload-of-modules-in
%load_ext autoreload
%autoreload 2
```

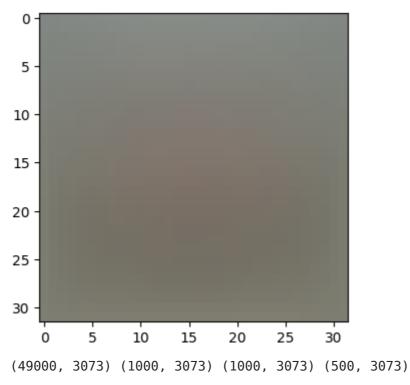
CIFAR-10 Data Loading and Preprocessing

```
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',
        num classes = len(classes)
        samples_per_class = 7
        for 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
                        bird
                                cat
                                       deer
                                               doa
                                                      froa
                                                             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 = 1000
```

```
num test = 1000
        num dev = 500
        # Our validation set will be num validation points from the original
        # training set.
        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 \text{ dev} = X \text{ train[mask]}
        y \text{ dev} = y \text{ 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[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,)
In [5]: # 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
plt.show()
# 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
# third: append the bias dimension of ones (i.e. bias trick) so that our
# 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)
```

[130.64189796 135.98173469 132.47391837 130.05569388 135.34804082 131.75402041 130.96055102 136.14328571 132.47636735 131.48467347]



SVM Classifier

Your code for this section will all be written inside cs231n/classifiers/linear_svm.py .

As you can see, we have prefilled the function SVM_loss_naive which uses for loops to evaluate the multiclass SVM loss function.

```
In [7]: # Evaluate the naive implementation of the loss we provided for you:
    from cs231n.classifiers.linear_svm import svm_loss_naive
    import time
# generate a random SVM weight matrix of small numbers
```

```
W = np.random.randn(3073, 10) * 0.0001
loss, grad = svm_loss_naive(W, X_dev, y_dev, 0.000005)
print('loss: %f' % (loss,))
```

loss: 9.355109

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 [8]: # 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 dimensio
# compare them with your analytically computed gradient. The numbers shou
# almost exactly along all dimensions.
from cs231n.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: 1.103146 analytic: 1.144478, relative error: 1.838896e-02
numerical: -35.257782 analytic: -35.174089, relative error: 1.188285e-03
numerical: -19.827238 analytic: -19.827238, relative error: 1.772689e-11
numerical: 18.439843 analytic: 18.439843, relative error: 2.390781e-12
numerical: -24.397275 analytic: -24.397275, relative error: 1.459207e-11
numerical: -2.711725 analytic: -2.711725, relative error: 2.526710e-11
numerical: 25.213882 analytic: 25.213882, relative error: 1.009655e-11
numerical: 47.308391 analytic: 47.308391, relative error: 1.100846e-12
numerical: -4.137391 analytic: -4.137391, relative error: 7.656890e-12
numerical: 5.813249 analytic: 5.813249, relative error: 2.712296e-11
numerical: 29.799250 analytic: 29.804406, relative error: 8.650441e-05
numerical: 24.039649 analytic: 24.016772, relative error: 4.760310e-04
numerical: 6.973807 analytic: 6.979935, relative error: 4.391397e-04
numerical: 34.835816 analytic: 34.831412, relative error: 6.321604e-05
numerical: -41.182279 analytic: -41.185053, relative error: 3.368376e-05
numerical: 3.800407 analytic: 3.797105, relative error: 4.346265e-04
numerical: -15.944429 analytic: -15.947869, relative error: 1.078634e-04
numerical: -39.559792 analytic: -39.561093, relative error: 1.643625e-05
numerical: -49.100083 analytic: -49.101241, relative error: 1.179376e-05
numerical: -12.975923 analytic: -12.983406, relative error: 2.882372e-04
```

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? How would change the margin affect of the frequency of this happening? Hint: the SVM loss function is not strictly speaking differentiable

YourAnswer:

- The SVM loss function, particularly with the hinge loss component, is not differentiable at every point. The hinge loss $\max(0,1-y_i(w^Tx_i+b))$ is not differentiable where $y_i(w^Tx_i+b)=1$. At these points, the gradient is not defined, and any method to compute it might yield different results.
- It's not reason for concern. For those point that $y_i(w^Tx_i+b)!=0$, their grad and loss are correct.
- When there are two weights that are equal, the classifier is unable to determine which category has the greater weight, which then leads to a checking fail
- A larger margin increases the edge's tolerance for point classification errors, which can lead to a decrease in the frequency of such occurrences

```
In [9]: # Next implement the function svm_loss_vectorized; for now only compute t
    # we will implement the gradient in a moment.
    tic = time.time()
    loss_naive, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
    toc = time.time()
    print('Naive loss: %e computed in %fs' % (loss_naive, toc - tic))

from cs231n.classifiers.linear_svm import svm_loss_vectorized

tic = time.time()
    loss_vectorized, _ = svm_loss_vectorized(W, X_dev, y_dev, 0.000005)
    toc = time.time()
    print('Vectorized loss: %e computed in %fs' % (loss_vectorized, toc - tic

# The losses should match but your vectorized implementation should be mu
    print('difference: %f' % (loss_naive - loss_vectorized))
```

Naive loss: 9.355109e+00 computed in 0.241225s Vectorized loss: 9.355109e+00 computed in 0.002266s difference: 0.000000

```
In [10]: # Complete the implementation of svm_loss_vectorized, and compute the gra
# of the loss function in a vectorized way.

# The naive implementation and the vectorized implementation should match
# the vectorized version should still be much faster.
tic = time.time()
_, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
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, 0.000005)
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 comput
# by the two implementations. The gradient on the other hand is a matrix,
# 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 0.175261s Vectorized loss and gradient: computed in 0.001737s

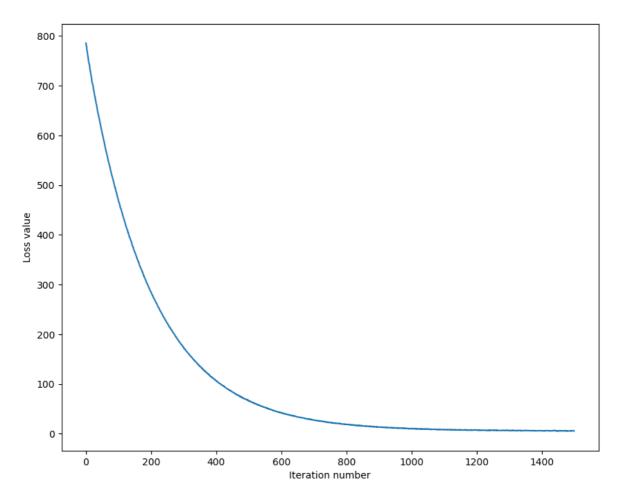
difference: 0.000000

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. Your code for this part will be written inside cs231n/classifiers/linear classifier.py.

```
In [11]: # In the file linear classifier.py, implement SGD in the function
         # LinearClassifier.train() and then run it with the code below.
         from cs231n.classifiers import LinearSVM
         svm = LinearSVM()
         tic = time.time()
         loss hist = svm.train(X train, y train, learning rate=le-7, reg=2.5e4,
                               num iters=1500, verbose=True)
         toc = time.time()
         print('That took %fs' % (toc - tic))
        iteration 0 / 1500: loss 785.480511
        iteration 100 / 1500: loss 467.569758
        iteration 200 / 1500: loss 285.091416
        iteration 300 / 1500: loss 172.797686
        iteration 400 / 1500: loss 106.334010
        iteration 500 / 1500: loss 65.433763
        iteration 600 / 1500: loss 41.659203
        iteration 700 / 1500: loss 27.642896
        iteration 800 / 1500: loss 19.012065
        iteration 900 / 1500: loss 13.559665
        iteration 1000 / 1500: loss 10.889506
        iteration 1100 / 1500: loss 8.296221
        iteration 1200 / 1500: loss 7.508330
        iteration 1300 / 1500: loss 6.552024
        iteration 1400 / 1500: loss 5.774173
        That took 2.521627s
In [12]: # 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()



```
In [13]: # Write the LinearSVM.predict function and evaluate the performance on bo
# 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: 0.378184 validation accuracy: 0.378000

```
In [14]: # Use the validation set to tune hyperparameters (regularization strength
        # learning rate). You should experiment with different ranges for the lea
        # rates and regularization strengths; if you are careful you should be ab
        # get a classification accuracy of about 0.39 on the validation set.
        # Note: you may see runtime/overflow warnings during hyper-parameter sear
        # This may be caused by extreme values, and is not a bug.
        # 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 fr
        # 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 validat
        # TOD0:
        # Write code that chooses the best hyperparameters by tuning on the valid
        # set. For each combination of hyperparameters, train a linear SVM on the
          training set, compute its accuracy on the training and validation sets,
          store these numbers in the results dictionary. In addition, store the b
```

```
# validation accuracy in best val and the LinearSVM object that achieves
 # 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 yo
 # confident that your validation code works, you should rerun the validat
 # code with a larger value for num iters.
 # Provided as a reference. You may or may not want to change these hyperp
 learning rates = [1.25e-7, 1.75e-7]
 regularization strengths = [1.5e4, 2e4]
 # *****START OF YOUR CODE (DO NOT DELETE/MODIFY THIS LINE)****
 for lr in learning rates:
    for regs in regularization strengths:
        svm = LinearSVM()
        loss hist = svm.train(X train, y train, lr, regs, num iters=1500)
        y train pred = svm.predict(X train)
        train accurary = np.mean(y train pred == y train)
        y val pred = svm.predict(X val)
        val accurary = np.mean(y val pred == y val)
        if val accurary > best val:
            best_val = val_accurary
            best svm = svm
         results[(lr, regs)] = train accurary, val accurary
 # *****END OF YOUR CODE (DO NOT DELETE/MODIFY THIS LINE)****
 # 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' % b
lr 1.250000e-07 reg 1.500000e+04 train accuracy: 0.383102 val accuracy: 0.
390000
lr 1.250000e-07 reg 2.000000e+04 train accuracy: 0.382878 val accuracy: 0.
383000
lr 1.750000e-07 reg 1.500000e+04 train accuracy: 0.384878 val accuracy: 0.
387000
lr 1.750000e-07 reg 2.000000e+04 train accuracy: 0.370306 val accuracy: 0.
385000
best validation accuracy achieved during cross-validation: 0.390000
```

```
In [15]: # Visualize the cross-validation results
import math
import pdb

# pdb.set_trace()

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
```

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```
colors = [results[x][0] for x in results]
plt.subplot(2, 1, 1)
plt.tight layout(pad=3)
plt.scatter(x_scatter, y_scatter, marker_size, c=colors, cmap=plt.cm.cool
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 2
plt.subplot(2, 1, 2)
plt.scatter(x scatter, y scatter, marker size, c=colors, cmap=plt.cm.cool
plt.colorbar()
plt.xlabel('log learning rate')
plt.ylabel('log regularization strength')
plt.title('CIFAR-10 validation accuracy')
plt.show()
                         CIFAR-10 training accuracy
4.30
                                                                        0.384
4.28
                                                                        0.382
4.26
                                                                        0.380
                                                                        0.378
4.24
```

```
regularization strength
                                                                                                                                                   0.376
    4.22
<u>6</u> 4.20
                                                                                                                                                   0.374
                                                                                                                                                   0.372
   4.18
                                                                                                                           -6.76
               -6.90
                               -6.88
                                              -6.86
                                                              -6.84
                                                                             -6.82
                                                                                            -6.80
                                                                                                            -6.78
                                                   log learning rate
CIFAR-10 validation accuracy
                                                                                                                                                   0.390
    4.30
                                                                                                                                                   0.389
   4.28
log regularization strength
                                                                                                                                                   0.388
    4.26
                                                                                                                                                   0.387
    4.24
                                                                                                                                                   0.386
    4.22
                                                                                                                                                   0.385
   4.20
                                                                                                                                                   0.384
    4.18
                                                                                                                                                   0.383
                                                                                                                           -6.76
                -6.90
                               -6.88
                                              -6.86
                                                              -6.84
                                                                             -6.82
                                                                                            -6.80
                                                                                                            -6.78
                                                              log learning rate
```

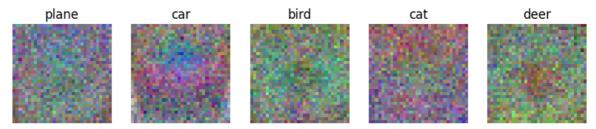
```
In [16]: # Evaluate the best svm on test set
         y_test_pred = best_svm.predict(X_test)
         test_accuracy = np.mean(y_test == y_test_pred)
         print('linear SVM on raw pixels final test set accuracy: %f' % test_accur
```

linear SVM on raw pixels final test set accuracy: 0.385000

```
In [17]:
        # Visualize the learned weights for each class.
         # Depending on your choice of learning rate and regularization strength,
         # or may not be nice to look at.
```

```
w = best_svm.W[:-1, :] # strip out the bias
w = 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',
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])
```





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.

YourAnswer: fill this in

- 1. discribe The images look blurry, only slightly visible with the outlines of the corresponding objects, and the background color is too muddy
- 2. Why Each image of weights represents a kind of "template" that the SVM uses to classify new images. The "template" is formed by the aggregate of all the training examples it has seen for each category. If the template matches closely with the features of a new image, the SVM will likely classify that new image as belonging to the corresponding category.