

```

1 import numpy as np
2 import util
3
4
5 def main(train_path, valid_path, save_path):
6     """Problem: Logistic regression with Newton's Method.
7
8     Args:
9         train_path: Path to CSV file containing dataset for training.
10        valid_path: Path to CSV file containing dataset for validation.
11        save_path: Path to save predicted probabilities using np.savetxt().
12    """
13    x_train, y_train = util.load_dataset(train_path, add_intercept=True)
14
15    # *** START CODE HERE ***
16    # Train a logistic regression classifier
17    clf = LogisticRegression()
18    clf.fit(x_train, y_train)
19
20    # Plot decision boundary on top of validation set
21    x_eval, y_eval = util.load_dataset(valid_path, add_intercept=True)
22    plot_path = save_path.replace('.txt', '.png')
23    util.plot(x_eval, y_eval, clf.theta, plot_path)
24
25    # Use np.savetxt to save predictions on eval set to save_path
26    p_eval = clf.predict(x_eval)
27    yhat = p_eval > 0.5
28    print('LR Accuracy: %.2f' % np.mean((yhat == 1) == (y_eval == 1)))
29    np.savetxt(save_path, p_eval)
30    # *** END CODE HERE ***
31
32
33 class LogisticRegression:
34     """Logistic regression with Newton's Method as the solver.
35
36     Example usage:
37         > clf = LogisticRegression()
38         > clf.fit(x_train, y_train)
39         > clf.predict(x_eval)
40     """
41     def __init__(self, step_size=0.01, max_iter=1000000, eps=1e-5,
42                 theta_0=None, verbose=True):
43         """
44         Args:
45             step_size: Step size for iterative solvers only.
46             max_iter: Maximum number of iterations for the solver.
47             eps: Threshold for determining convergence.
48             theta_0: Initial guess for theta. If None, use the zero vector.
49             verbose: Print loss values during training.
50         """
51         self.theta = theta_0
52         self.step_size = step_size
53         self.max_iter = max_iter
54         self.eps = eps
55         self.verbose = verbose
56
57     def fit(self, x, y):
58         """Run Newton's Method to minimize J(theta) for logistic regression.
59
60         Args:
61             x: Training example inputs. Shape (n_examples, dim).
62             y: Training example labels. Shape (n_examples,).
63         """
64         # *** START CODE HERE ***
65         m, n = x.shape
66         if self.theta is None:
67             self.theta = np.zeros(n, dtype=np.float32)
68
69         for i in range(self.max_iter):
70             grad = self._gradient(x, y)
71             hess = self._hessian(x)
72

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73     prev_theta = np.copy(self.theta)
74     self.theta -= self.step_size * np.linalg.inv(hess).dot(grad)
75
76     loss = self._loss(x, y)
77     if self.verbose:
78         print('[iter: {:02d}, loss: {:.7f}]'.format(i, loss))
79
80     if np.sum(np.abs(prev_theta - self.theta)) < self.eps:
81         break
82
83     if self.verbose:
84         print('Final theta (logreg): {}'.format(self.theta))
85     # *** END CODE HERE ***
86
87 def predict(self, x):
88     """Return predicted probabilities given new inputs x.
89
90     Args:
91         x: Inputs of shape (n_examples, dim).
92
93     Returns:
94         Outputs of shape (n_examples,).
95     """
96     # *** START CODE HERE ***
97     y_hat = self._sigmoid(x.dot(self.theta))
98
99     return y_hat
100
101 def _gradient(self, x, y):
102     """Get gradient of J.
103
104     Returns:
105         grad: The gradient of J with respect to theta. Same shape as theta.
106     """
107     m, _ = x.shape
108
109     probs = self._sigmoid(x.dot(self.theta))
110     grad = 1 / m * x.T.dot(probs - y)
111
112     return grad
113
114 def _hessian(self, x):
115     """Get the Hessian of J given theta and x.
116
117     Returns:
118         hess: The Hessian of J. Shape (dim, dim), where dim is dimension of theta.
119     """
120     m, _ = x.shape
121
122     probs = self._sigmoid(x.dot(self.theta))
123     diag = np.diag(probs * (1. - probs))
124     hess = 1 / m * x.T.dot(diag).dot(x)
125
126     return hess
127
128 def _loss(self, x, y):
129     """Get the empirical loss for logistic regression."""
130     hx = self._sigmoid(x.dot(self.theta))
131     loss = -np.mean(y * np.log(hx + self.eps) + (1 - y) * np.log(1 - hx + self.eps))
132
133     return loss
134
135 @staticmethod
136 def _sigmoid(x):
137     return 1 / (1 + np.exp(-x))
138     # *** END CODE HERE ***
139
140 if __name__ == '__main__':
141     main(train_path='ds1_train.csv',
142         valid_path='ds1_valid.csv',
143         save_path='logreg_pred_1.txt')
144

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145 main(train_path='ds2_train.csv',  
146       valid_path='ds2_valid.csv',  
147       save_path='logreg_pred_2.txt')
```