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1 import numpy as np
2 import util
3
4
5 def main(train_path, valid_path, save_path):
6     """Problem: Gaussian discriminant analysis (GDA)"""
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    # Load dataset
14    x_train, y_train = util.load_dataset(train_path, add_intercept=False)
15
16    # *** START CODE HERE ***
17    # Train a GDA classifier
18    clf = GDA()
19    clf.fit(x_train, y_train)
20
21    # Plot decision boundary on validation set
22    x_eval, y_eval = util.load_dataset(valid_path, add_intercept=False)
23    plot_path = save_path.replace('.txt', '.png')
24    util.plot(x_eval, y_eval, clf.theta, plot_path)
25    x_eval = util.add_intercept(x_eval)
26
27    # Use np.savetxt to save outputs from validation set to save_path
28    p_eval = clf.predict(x_eval)
29    yhat = p_eval > 0.5
30    print('GDA Accuracy: %.2f' % np.mean((yhat == 1) == (y_eval == 1)))
31    np.savetxt(save_path, p_eval)
32    # *** END CODE HERE ***
33
34
35 class GDA:
36     """Gaussian Discriminant Analysis.
37
38     Example usage:
39     > clf = GDA()
40     > clf.fit(x_train, y_train)
41     > clf.predict(x_eval)
42     """
43     def __init__(self, step_size=0.01, max_iter=10000, eps=1e-5,
44                 theta_0=None, verbose=True):
45         """
46         Args:
47             step_size: Step size for iterative solvers only.
48             max_iter: Maximum number of iterations for the solver.
49             eps: Threshold for determining convergence.
50             theta_0: Initial guess for theta. If None, use the zero vector.
51             verbose: Print loss values during training.
52         """
53         self.theta = theta_0
54         self.step_size = step_size
55         self.max_iter = max_iter
56         self.eps = eps
57         self.verbose = verbose
58
59     def fit(self, x, y):
60         """Fit a GDA model to training set given by x and y by updating
61         self.theta.
62
63         Args:
64             x: Training example inputs. Shape (n_examples, dim).
65             y: Training example labels. Shape (n_examples,).
66         """
67         # *** START CODE HERE ***
68         m, n = x.shape
69
70         # Find phi, mu_0, mu_1, and sigma
71         phi = 1 / m * np.sum(y == 1)
72         mu_0 = (y == 0).dot(x) / np.sum(y == 0)

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73 mu_1 = (y == 1).dot(x) / np.sum(y == 1)
74 mu_yi = np.where(np.expand_dims(y == 0, -1),
75                  np.expand_dims(mu_0, 0),
76                  np.expand_dims(mu_1, 0))
77 sigma = 1 / m * (x - mu_yi).T.dot(x - mu_yi)
78
79 # Write theta in terms of the parameters
80 self.theta = np.zeros(n + 1)
81 sigma_inv = np.linalg.inv(sigma)
82 mu_diff = mu_0.T.dot(sigma_inv).dot(mu_0) \
83           - mu_1.T.dot(sigma_inv).dot(mu_1)
84 self.theta[0] = 1 / 2 * mu_diff - np.log((1 - phi) / phi)
85 self.theta[1:] = -sigma_inv.dot(mu_0 - mu_1)
86
87 if self.verbose:
88     print('Final theta (GDA): {}'.format(self.theta))
89 # *** END CODE HERE ***
90
91 def predict(self, x):
92     """Make a prediction given new inputs x.
93
94     Args:
95     x: Inputs of shape (n_examples, dim).
96
97     Returns:
98     Outputs of shape (n_examples,).
99     """
100     # *** START CODE HERE ***
101     y_hat = self._sigmoid(x.dot(self.theta))
102
103     return y_hat
104
105 @staticmethod
106 def _sigmoid(x):
107     return 1 / (1 + np.exp(-x))
108     # *** END CODE HERE
109
110 if __name__ == '__main__':
111     main(train_path='ds1_train.csv',
112          valid_path='ds1_valid.csv',
113          save_path='gda_pred_1.txt')
114
115     main(train_path='ds2_train.csv',
116          valid_path='ds2_valid.csv',
117          save_path='gda_pred_2.txt')

```