



University
of Windsor

Neural Network and Deep Learning

Assignment 2

Submitted To:

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GitHub Link: https://github.com/abhiwalia15/COMP8610_Assignment_2

Assignment_2

Question 1: In this question you are to create some simulated data sets and then use the Adaline neuron and the Sigmoid to perform some prediction. Use whatever programming language you want to use.

Generate 5000 synthetic data points (x, y) as follows:

- Using the `rnorm()` function in R (or equivalent in Matlab or Python or etc), create a vector, x , containing 5000 observations drawn from a Gaussian distribution $N(0, 1)$ [i.e., a normal distribution with mean 0 and variance 1]. This vector x represents your set of inputs x .
- Using the `rnorm()` function in R (or equivalent in Matlab or Python or etc), create a vector, eps , containing 5000 observation drawn from a $N(0, 0.25)$ distribution; i.e., a normal distribution with mean 0 and variance 0.25.
- Using vectors x and eps , generate a vector y according to the model

$$y = -1 + 0.5x - 2x^2 + 0.3x^3 + eps.$$

Your 5000 data-points (x, y) are generated upon completion of this Part-c. Note that the true function is a cubic function with true weight vector being $w_{true} = (-1, +0.5, -2, +0.3)$.

- Implement the Adaline and Sigmoid neuron learning algorithms using (i) batch gradient descent [BGD] and (ii) stochastic gradient descent [SGD]. Using a cross-validation method of your choice (LOOCV or 10-fold-cv), test and compare their regression performances over the synthetic dataset created above. The initializations, the learning rate, the size of test set and training set, and the stopping criterion, and etc are left for you to explore. Think about the reasons why you use a particular strategy. Use your creativity and perform whatever experiments you want to test, and then tell me whatever story your experiments told you.

Assignment_2

Solution:

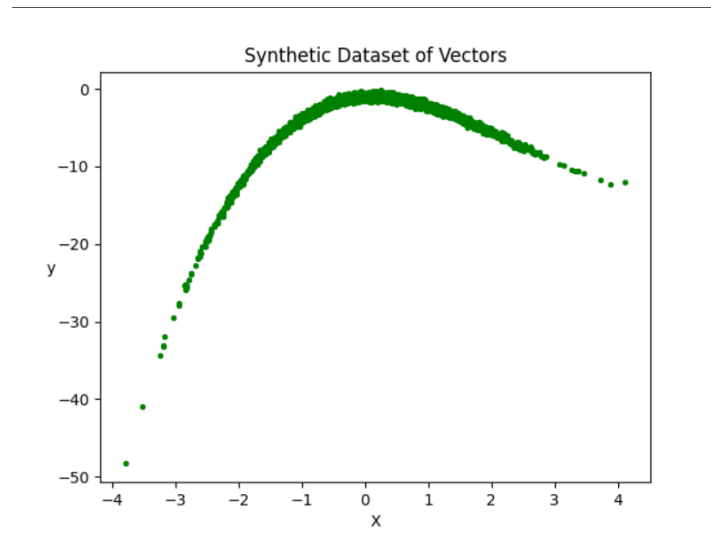
The below code solves the given question step by step with all required explanations:

1. Using function `rnorm()`, we first generate vector `x` and vector `eps`. Then we calculate vector `y` using vector `x` and vector `eps`.

```
1  # Required Libraries for Program
2  # Suggested running this program on PyCharm IDE
3  import matplotlib.pyplot as plt
4  from mlxtend.regressor import LinearRegression
5  from numpy import random
6  import numpy as np
7  from sklearn import metrics
8
9  # Q1- Generate random data for vector X and Vector ESP and using those Vector we generate Vector Y.
10 # Given linear equation for  $Y = -1 + (0.5 * X) - (2 * X)^2 + (0.3 * X)^3$ 
11 x = random.normal(loc=0, scale=1, size=5000)
12 eps = random.normal(loc=0, scale=0.25, size=5000)
13 y = -1 + (0.5 * x) - (2 * (x ** 2)) + (0.3 * (x ** 3)) + eps
14 # true weights
15 true_weight_vector = [-1, 0.5, -2, 0.3]
16 # ----- END OF DATA GENERATION -----
17
18 # Plotting graph using synthetic data of Vector X and Vector Y
19 plt.scatter(x, y, label="stars", color="green", marker=".", s=30)
20 plt.title("Synthetic Dataset of Vectors")
21 plt.xlabel("X")
22 plt.ylabel("y", rotation=0)
23 plt.show()
24 # ----- END OF SYNTHETIC DATA PLOT -----
```

Output: The output plots a gaussian distribution of `x` and `y` points.

Assignment_2



2. In this part we implement Adaline Neuron Learning Algorithm using batch gradient descent (BGD) formula. The code for that can be checked below:

```
27 # Convert Vector X into matrix for fitting/training model
28 X = np.asarray(x).reshape(-1, 1)
29
30 # Using LinearRegression model for implementing BATCH GRADIENT DESCENT in ADALINE NEURAL NETWORK.
31 # method is sgd - stochastic gradient descent with Minibatch = 1 act as Batch Gradient Decent
32 # eta = Learning Rate | epochs = Dataset read cycles
33 adaline_BGD1 = LinearRegression(method='sgd', eta=0.0001, epochs=20, random_seed=0, minibatches=1)
34 adaline_BGD2 = LinearRegression(method='sgd', eta=0.01, epochs=20, random_seed=0, minibatches=1)
35 # Training Model
36 adaline_BGD1.fit(X, y)
37 adaline_BGD2.fit(X, y)
38 # Making predictions
39 prediction1 = adaline_BGD1.predict(X)
40 prediction2 = adaline_BGD2.predict(X)
41 # calculating Mean Square Error
42 mean_sq_error = metrics.mean_squared_error(prediction1, y)
43 mean_sq_error2 = metrics.mean_squared_error(prediction2, y)
44
45 eta1 = 0.0001
46 eta2 = 0.01
```

Then we run and test the algorithm on our synthetic dataset we have created.

Assignment_2

```
62 xp1 = np.linspace(x.min(), x.max(), 5000)
63 xp2 = np.linspace(x.min(), x.max(), 5000)
64
65 # Plotting graph and for both Learning Rate time for Adaline Neural network Structure.
66 # With Batch Gradient Decent method
67
68 # Plotting Regression line on the graph side by side
69 fig, ax = plt.subplots(nrows=1, ncols=2, figsize=(8, 4))
70 # Graph number 1
71 ax[0].scatter(X, y, color='green', label='Data Point', marker=".", s=30)
72 ax[0].plot(xp1, adaline_BGD1.predict(xp1.reshape(-1, 1)), color='blue', label="Regression Line")
73 ax[0].set_title("Adaline BGD (LR:" + str(eta1) + ")")
74 ax[0].set_xlabel("X")
75 ax[0].set_ylabel("y", rotation=0)
76 ax[0].legend()
77 # Graph number 2
78 ax[1].scatter(X, y, color='green', label="Data Point", marker=".", s=30)
79 ax[1].plot(xp2, adaline_BGD2.predict(xp2.reshape(-1, 1)), color='blue', label="Regression Line")
80 ax[1].set_title("Adaline BGD (LR:" + str(eta2) + ")")
81 ax[1].set_xlabel("X")
82 ax[1].set_ylabel("y", rotation=0)
83 ax[1].legend()
84 plt.tight_layout()
85 plt.show()
86 # ----- Plotting Regression line on the graph side by side END -----
```

Output:

In the output, you can see the predicted weights, learning rate, intercept, Slope, and mean-squared-error values respectively:

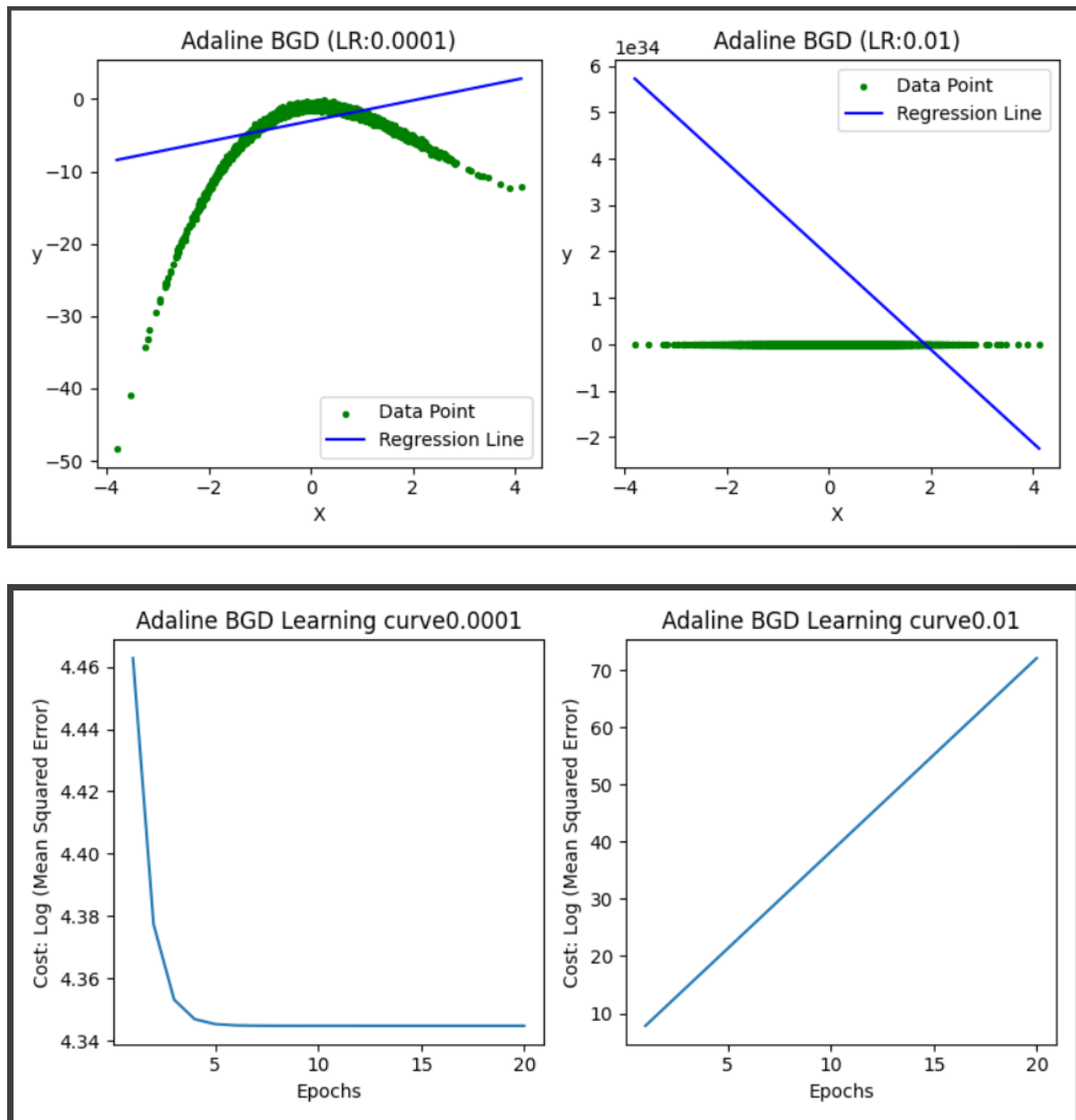
```
Adaline Batch Gradient Decent
-----

Learning Rate:  0.0001
Intercept: 1.41
Slope: -3.01
MSE:  8.197191249772326

Learning Rate:  0.01
Intercept: -9691902210295116437873257372188672.00
Slope: 19008377071277409457734620748447744.00
MSE:  4.554987507602271e+68
```

The plots helps us visualize our hyper-parameters in more details and easily.

Assignment_2



3. In this part, we are implementing Adaline Learning Algorithm using stochastic gradient descent [SGD] formula.

Assignment_2

```
105 # STOCHASTIC GRADIENT DECENT in ADALINE NEURAL NETWORK.
106 # Using LinearRegression model
107 # method is sgd - stochastic gradient descent with Minibatch = 1 act as Batch Gradient Decent
108 # eta = Learning Rate | epochs = Dataset read cycles
109 adaline_SGD1 = LinearRegression(method='sgd', eta=0.0001, epochs=20, random_seed=0, minibatches=len(y))
110 adaline_SGD2 = LinearRegression(method='sgd', eta=0.01, epochs=20, random_seed=0, minibatches=len(y))
111 # Training Model
112 adaline_SGD1.fit(X, y)
113 adaline_SGD2.fit(X, y)
114 # Making predictions
115 prediction1 = adaline_SGD1.predict(X)
116 prediction2 = adaline_SGD2.predict(X)
117 # calculating Mean Square Error
118 mean_sq_error = metrics.mean_squared_error(prediction1, y)
119 mean_sq_error2 = metrics.mean_squared_error(prediction2, y)
120
121 eta1 = 0.0001
122 eta2 = 0.01
```

```
124 # Printing numeric output
125 print("\nAdaline Stochastic Gradient Decent")
126 print("-----")
127
128 print("\tLearning Rate: ", eta1, end='\n')
129 print('\tIntercept: %.2f' % adaline_SGD1.w_, end='\n')
130 print('\tSlope: %.2f' % adaline_SGD1.b_, end='\n')
131 print('\tMSE: ', mean_sq_error, end='\n')
132
133 print("\n\tLearning Rate: ", eta2, end='\n')
134 print('\tIntercept: %.2f' % adaline_SGD2.w_, end='\n')
135 print('\tSlope: %.2f' % adaline_SGD2.b_, end='\n')
136 print('\tMSE: ', mean_sq_error2, end='\n')
137
138 xp1 = np.linspace(x.min(), x.max(), 5000)
139 xp2 = np.linspace(x.min(), x.max(), 5000)
```

Now, we run the algorithm on our synthetic dataset.

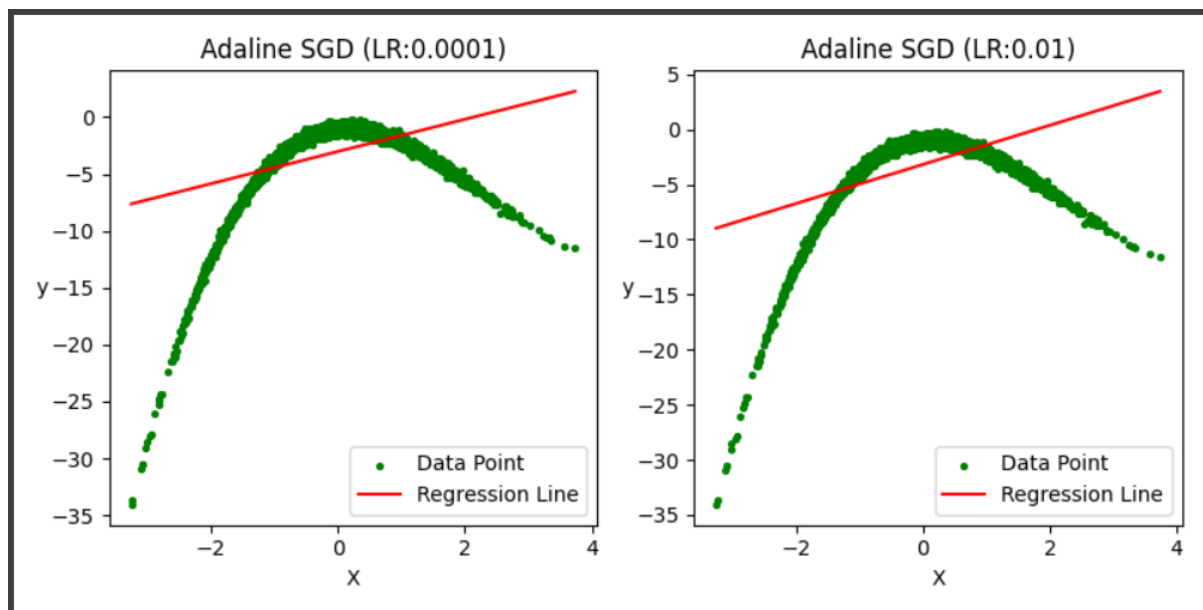
Assignment_2

```
141 # Plotting graph and for both Learning Rate time for Adaline Neural network Structure.
142 # With Batch Gradient Decent method
143
144 # Plotting Regression line on the graph side by side
145 fig, ax = plt.subplots(nrows=1, ncols=2, figsize=(8, 4))
146 # Graph number 1
147 ax[0].scatter(X, y, color='green', label='Data Point', marker=".", s=30)
148 ax[0].plot(xp1, adaline_SGD1.predict(xp1.reshape(-1, 1)), color='red', label="Regression Line")
149 ax[0].set_title("Adaline SGD (LR: " + str(eta1) + ")")
150 ax[0].set_xlabel("X")
151 ax[0].set_ylabel("y", rotation=0)
152 ax[0].legend()
153 # Graph number 2
154 ax[1].scatter(X, y, color='green', label="Data Point", marker=".", s=30)
155 ax[1].plot(xp2, adaline_SGD2.predict(xp2.reshape(-1, 1)), color='red', label="Regression Line")
156 ax[1].set_title("Adaline SGD (LR: " + str(eta2) + ")")
157 ax[1].set_xlabel("X")
158 ax[1].set_ylabel("y", rotation=0)
159 ax[1].legend()
160 plt.tight_layout()
161 plt.show()
162 # ----- Plotting Regression line on the graph side by side END -----
```

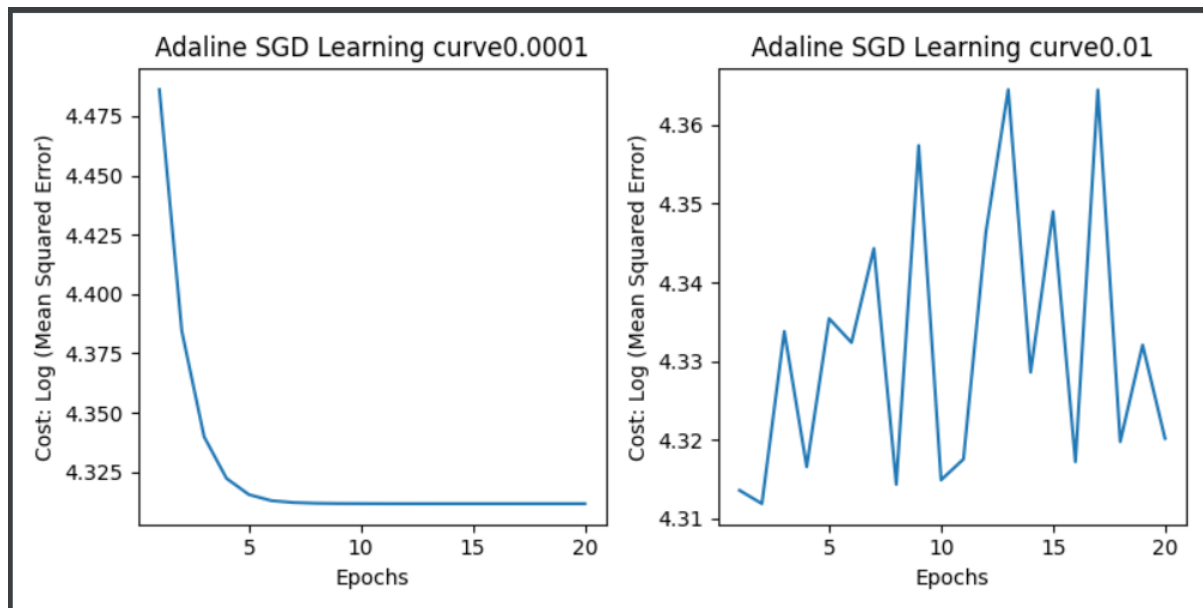
```
162 # ----- Plotting Regression line on the graph side by side END -----
163
164 # Plotting Learning rate graphs side by side
165 fig, ax1 = plt.subplots(nrows=1, ncols=2, figsize=(8, 4))
166 # Graph number 1
167 ax1[0].plot(range(1, adaline_SGD1.epochs + 1), np.log10(adaline_SGD1.cost_))
168 ax1[0].set_xlabel('Epochs')
169 ax1[0].set_ylabel('Cost: Log (Mean Squared Error)')
170 ax1[0].set_title('Adaline SGD Learning curve' + str(eta1))
171 ax1[1].plot(range(1, adaline_SGD2.epochs + 1), np.log10(adaline_SGD2.cost_))
172 # Graph number 2
173 ax1[1].set_xlabel('Epochs')
174 ax1[1].set_ylabel('Cost: Log (Mean Squared Error)')
175 ax1[1].set_title('Adaline SGD Learning curve' + str(eta2))
176 plt.tight_layout()
177 plt.show()
178 # ----- Plotting Learning rate graphs side by side END -----
179 # ----- STOCHASTIC BATCH GRADIANT DECENT END -----
```


Output:

As you can see our predicted weights, learning rate and MSE values are shown below in a comparative plot.



Assignment_2



4. In this part we are going to Implement a Sigmoid Neural Learning Algorithm with a tanh activation function. Below is the code for that:

```
1 # This program is into GOOGLE COLAB due to some GPU and Libray Loading issues in Local machine
2 # -----
3 import numpy as np
4 from numpy import random
5 import matplotlib.pyplot as plt
6 import tensorflow as tf
7 from sklearn import metrics
8
9 # Saperatly againg generating 5000 synthetic data points for this instance of code
10 # because it is on GOOGLE COLAB
11 vector_x = random.normal(loc=0, scale=1, size=5000)
12 vector_esp = random.normal(loc=0, scale=0.25, size=5000)
13 vector_y = -1 + 0.5 * vector_x - 2 * (vector_x ** 2) + 0.3 * (vector_x ** 3) + vector_esp
```

Now, running the algorithm on our synthetic dataset.

Assignment_2

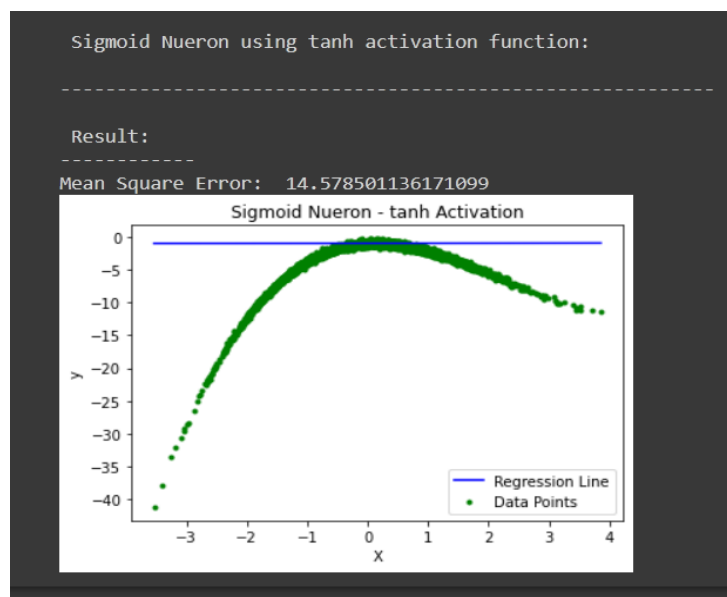
```
1 # reshaping dataset to fit into model
2 X = vector_x.reshape(-1, 1)
3 Y = vector_y.reshape(-1, 1)
4
5 # initiating model with help of TensorFlow Keras
6 model = tf.keras.Sequential([tf.keras.layers.Dense(1, input_shape=(1,), activation='tanh')])
7 model.compile(optimizer=tf.keras.optimizers.SGD(0.01), loss='mean_squared_error', metrics=['mean_squared_error'])
8
9 # fitting/traning model on synthetic data points
10 model.fit(X, Y, epochs=30, batch_size=512)
11 prediction = model.predict(X)
12
13 # printing numeric data of our sigmoid function
14 print(" \n Sigmoid Nueron using tanh activation function: \n ")
15 print("-----")
16 mean_sq_error = metrics.mean_squared_error(vector_y, prediction)
17 print(" \n Result:")
18 print("-----")
19 print("Mean Square Error: ", mean_sq_error)
20 new_data = np.linspace(vector_x.min(), vector_x.max())
21
22 # plotting graph of our synthetic data points used in sigmoid function
23 plt.scatter(X, vector_y, color='green', label='Data Points', marker='.')
24 plt.plot(new_data, model.predict(new_data.reshape(-1)), color='blue', label='Regression Line')
25 plt.title("Sigmoid Nueron - tanh Activation")
26 plt.xlabel("X")
27 plt.ylabel("y")
28 plt.legend()
29 plt.show()
```

Output:

The predicted values of weight and MSE is shown in the plot below.

Note:

As seen, the sigmoid neuron does not give the correct output for our created dataset as the MSE value is very high.



Assignment_2

5. In this part, we are performing cross validation(10-fold-CV) of Batch gradient descent algorithm and the stochastic gradient descent algorithm.

```
181 # CROSS VALIDATION
182 # importing extra Libraries here to avoid Conflict between import names
183 from sklearn.linear_model import LinearRegression
184 from sklearn.model_selection import train_test_split
185 from sklearn.model_selection import KFold
186 from sklearn.model_selection import cross_val_score
187 from sklearn.preprocessing import PolynomialFeatures
188
189 # Splitting dataset into TRAINING( size = 70% ) AND TESTING DATASET( size = 30% )
190 x_train, x_test, y_train, y_test = train_test_split(X, y, test_size=0.3)
191 lm = LinearRegression()
192
193 # using 10-fold cross validation method on our models
194 cross_val = KFold(n_splits=10, shuffle=True)
195
196 min_mse = 23432142134.2343
197 min_degree = 1

```

```
199 # loop fit and transform our split sets. also calculating, comparing and testing regression performances
200 for itr in range(1, 11):
201     poly = PolynomialFeatures(degree=itr)
202     coss_val_model = poly.fit_transform(x_train)
203     poly.fit(coss_val_model, y_train)
204     model = lm.fit(coss_val_model, y_train)
205     scores = cross_val_score(model, coss_val_model, y_train, scoring="neg_mean_squared_error", cv=cross_val, n_jobs=1)
206     mean_sq_err = np.mean(np.abs(scores))
207     print("Degree: " + str(itr) + ", \nPolynomial MSE: " + str(mean_sq_err) + ", STD: " + str(np.std(scores)))
208     if (min_mse > mean_sq_err):
209         min_mse = mean_sq_err
210         min_degree = itr
211
212 # converting our dataset into array using numpy "asarray" and then reshaping it into matrix
213 x_train_array = np.asarray(x_train).reshape(-1)
214 y_train_array = np.asarray(y_train).reshape(-1)
215 x_test_array = np.asarray(x_test).reshape(-1)
216 y_test_array = np.asarray(y_test).reshape(-1)
217 weights = np.polyfit(x_train_array, y_train_array, itr)
218
219 # generating model with the given weights
220 model = np.poly1d(weights)
221 new_train = np.linspace(x_train_array.min(), x_train_array.max())
222 new_test = np.linspace(x_test_array.min(), x_test_array.max(), 70)
223 predict_plot_train = model(new_train)
224 predict_plot_test = model(new_test)

```

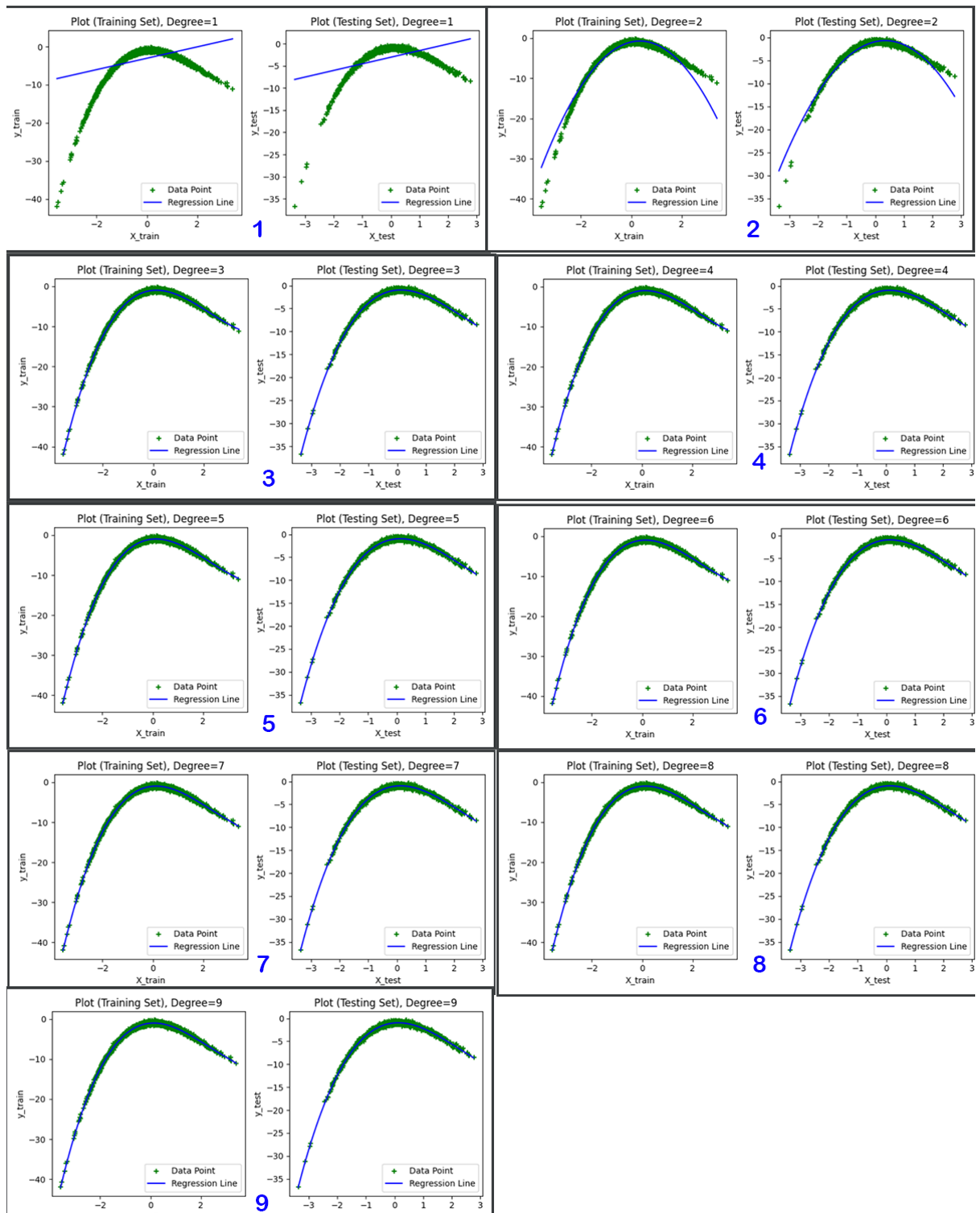
Assignment_2

```
226     # printing the weight vectors
227     print("Weights:")
228     for j in range(0, len(weights)):
229         print("w" + str(j) + " = " + str(weights[j]))
230
231     # plotting graphs for the regeneration performance and degree
232
233     fig, ax = plt.subplots(nrows=1, ncols=2, figsize=(8, 4))
234
235     ax[0].scatter(x_train, y_train, color='green', label='Data Point', marker='+')
236     ax[0].plot(new_train, predict_plot_train, color='blue', label='Regression Line')
237     ax[0].set_title("Plot (Training Set), Degree=" + str(itr))
238     ax[0].set_xlabel("X_train")
239     ax[0].set_ylabel("y_train")
240     ax[0].legend()
241
242     ax[1].scatter(x_test, y_test, color='green', label='Data Point', marker='+')
243     ax[1].plot(new_test, predict_plot_test, color='blue', label='Regression Line')
244     ax[1].set_title("Plot (Testing Set), Degree=" + str(itr))
245     ax[1].set_xlabel("X_test")
246     ax[1].set_ylabel("y_test")
247     ax[1].legend()
248
249     plt.tight_layout()
250     plt.show()
251
252     print("Best Values:  ")
253     print("Mean Square Error: " + str(min_mse))
254     print("Best Degree: " + str(min_degree))
255     # ----- CROSS VALIDATION ENDS -----
```

Output:

```
Best Values:
Mean Square Error: 0.062340247318043704
Best Degree: 4
```

Assignment_2



Observation:

During the experiment, we tried different values of learning rates and epochs to check their effects on the performance of the given algorithms. With many attempts of trial and errors, we concluded the optimal values for our experiment.

Assignment_2

We implemented BGD it is found that learning rate is too small in this method that is 0.01. Before implementation of cross validation on Adaline and sigmoid the mean square error is high. After implementation of 10-fold cross validation method the mean square error is deduced to 0.06234024731. So, it can be said that, the solution is more optimized after implementing cross validation.

Question: 2 In this question you are to create some simulated data sets and then use the Perceptron neuron to perform some classification.

- Randomly create 2500 data-points (x, y) 's of class -1 to lie one side of the function f above and 2500 data-points (x, y) 's of class +1 to lie on the other side of the function. Indeed, here, you are not required to create your data using the function f above; you can use any function you want, as long as it is a simple linearly separable function of your choice to be used to separate 5000 data points into two classes (I have mentioned the function above simply because you have it already).
- Implement the Perceptron learning algorithm and run it on your synthetic data set. Obtain the best Perceptron model via any cross-validation method of your choice. Use your creativity to tell me anything about your Perceptron: for example, how does the performance (speed and accuracy) vary when changing the learning rate, or when varying the size of the size of the training and test sets?

Solution

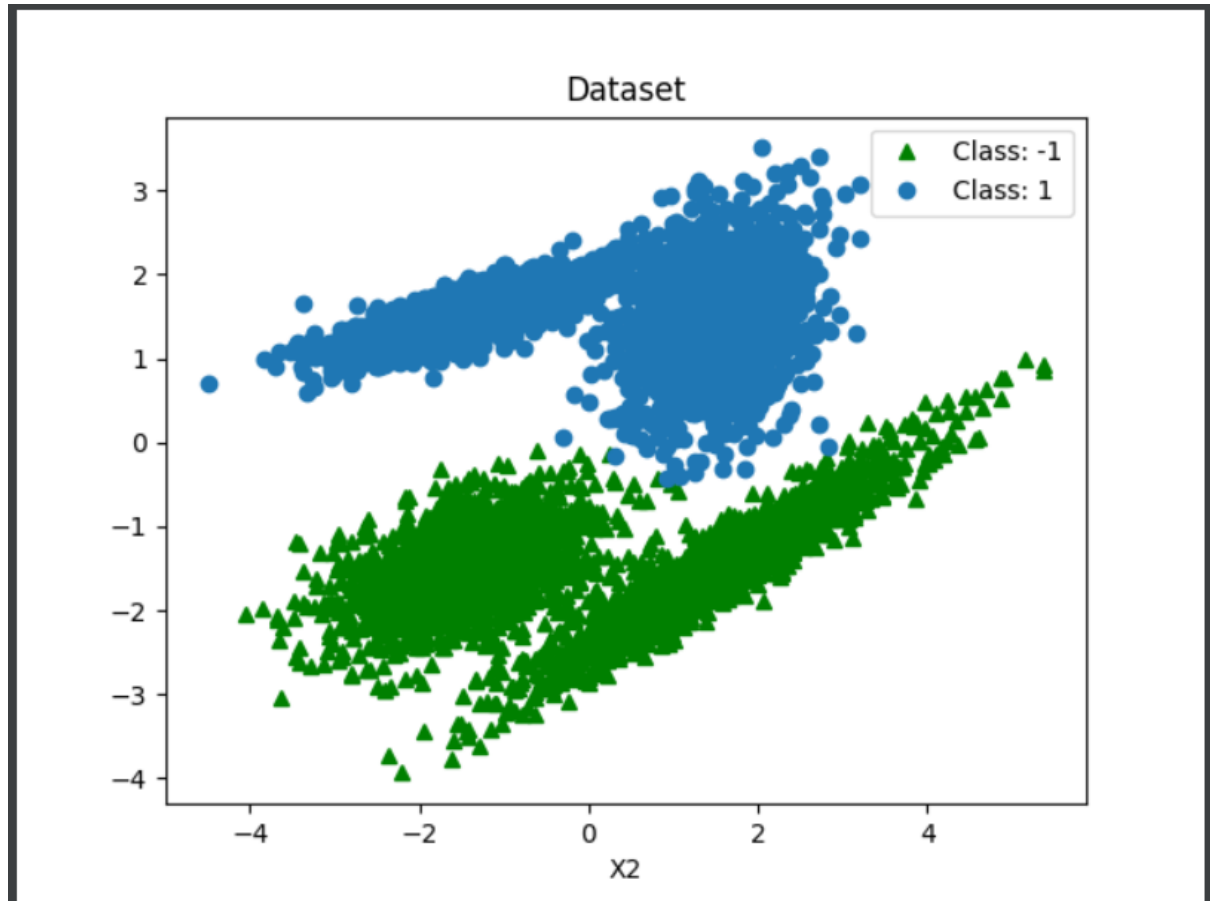
1. Import all the required libraries and randomly create 2500 data-points (x, y) 's of class -1 to lie one side of the function f above and 2500 data-points (x, y) 's of class +1 to lie on the other side of the function.

Assignment_2

```
1  # Required Libraries for Program
2  # Suggested running this program on PyCharm IDE
3  from sklearn.datasets import make_classification
4  from mlxtend.plotting import plot_decision_regions
5  import matplotlib.pyplot as plot
6  import numpy as num
7  from sklearn.model_selection import cross_val_score
8  from sklearn.model_selection import train_test_split
9  from sklearn.linear_model import Perceptron
10 from sklearn.preprocessing import StandardScaler
11 from sklearn import metrics
12
13 # crate 5000 data points into two classes 2500 each class are represented by 0 and 1 in array
14 # class 0 = 2500 data points | class 1 = 2500 data points
15 X, y = make_classification(
16     n_samples=5000, n_features=2,
17     n_redundant=0, n_informative=2,
18     n_clusters_per_class=2, class_sep=1.5,
19     flip_y=0, random_state=0, shuffle=False)
20
21 # converting Class 0 into class -1 as required by the question
22 for itr, j in enumerate(num.asarray(y)):
23     if j == 0:
24         y[itr] = -1
25
26 # counting and separating class 1 and class -1
27 elements, elements_counts = num.unique(y, return_counts=True)
28 print("\nFrequency of unique class of the array:\n")
29 print(num.asarray((elements, elements_counts)))
30
31 # plotting graph for the class -1 and class 1
32 print("\nDataset of Class 1 and Class -1:\n ")
33 plot.plot(X[:, 0][y == -1], X[:, 1][y == -1], 'g^', label='Class: -1')
34 plot.plot(X[:, 0][y == 1], X[:, 1][y == 1], 'o', label="Class: 1")
35 plot.title("Dataset")
36 plot.xlabel("X1")
37 plot.xlabel("X2")
38 plot.legend()
39 plot.margins()
40 plot.show()
41 # ----- Classification END -----
42
```


Output:

We can see a graph of separate data points of blue and green colour.



2. In this part, we are implementing Perceptron learning algorithm to obtain the best Perceptron model via cross-validation method

Assignment_2

```
44 # -----
45 # Implementing the perceptron on the data set created above
46 # Splitting class into train test dataset
47 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=0)
48
49 # Scaling, fitting and transforming our data set into matrix for our model to reduce shape issues
50 sc = StandardScaler()
51 X_train = sc.fit_transform(X_train)
52 X_test = sc.transform(X_test)
53
54 # Training perceptron model using the training set we have creates
55 model = Perceptron(random_state=42, alpha=0.01, eta0=0.2, max_iter=100)
56 model.fit(X_train, y_train)
57
58 # calculating performance of perceptron on training set
59 accuracy1 = cross_val_score(estimator=model, X=X_train, y=y_train, cv=10)
60 print("\nAccuracy and Variance on the Training dataset of Perceptron :\n")
61 accuracy2 = accuracy1.mean() * 100
62 print('Mean Accuracy: %.2f' % accuracy2, '%')
63 print("Standard Deviation: ", accuracy1.std())
64
65 print("\nResult of Test dataset: \n")
66 # Predicting the Test set results of perceptron
67 prediction = model.predict(X_test)
```

```
69 # Creating table to present the performance of a classification model
70 # confusion matrix
71 con_matrix = metrics.confusion_matrix(y_test, prediction)
72 print("Confusion Matrix:\n ", con_matrix)
73 print("{0}".format(metrics.classification_report(y_test, prediction)))
74 testing_accuracy = metrics.accuracy_score(y_test, prediction) * 100
75 print('Accuracy: %.2f' % testing_accuracy, "%\n")
76
77 # plotting graph for the perception's result
78 fig, axes = plot.subplots(nrows=1, ncols=2, figsize=(8, 4))
79 fig1 = plot_decision_regions(X_train, y_train, clf=model, ax=axes[0], legend=0)
80 fig2 = plot_decision_regions(X_test, y_test, clf=model, ax=axes[1], legend=0)
81
82 axes[0].set_title('Perceptron (Training set)')
83 axes[0].set_xlabel('x1')
84 axes[0].set_ylabel('x2')
85 axes[1].set_title('Perceptron (Test set)')
86 axes[1].set_xlabel('x1')
87 axes[1].set_ylabel('x2')
88
89 holder, labels = fig1.get_legend_handles_labels()
90 fig1.legend(holder, ['class -1', 'class 1'])
91 fig2.legend(holder, ['class -1', 'class 1'])
92 plot.tight_layout()
93 plot.show()
94 # ----- PERCEPTRON END -----
```

Assignment_2

Output:

As seen below, the frequency of our unique class of the array is shown below. Also, we have achieved an accuracy of 99.01% with a standard deviation of 0.004 value. The results on the test datasets along with a confusion matrix is given below:

```
Python Console

Frequency of unique class of the array:

[[ -1   1]
 [2500 2500]]

Dataset of Class 1 and Class -1:

Accuracy and Variance on the Training dataset of Perceptron :

Mean Accuracy: 99.01 %
Standard Deviation: 0.004470147897130724

Result of Test dataset:

Confusion Matrix:
[[601  15]
 [  3 631]]

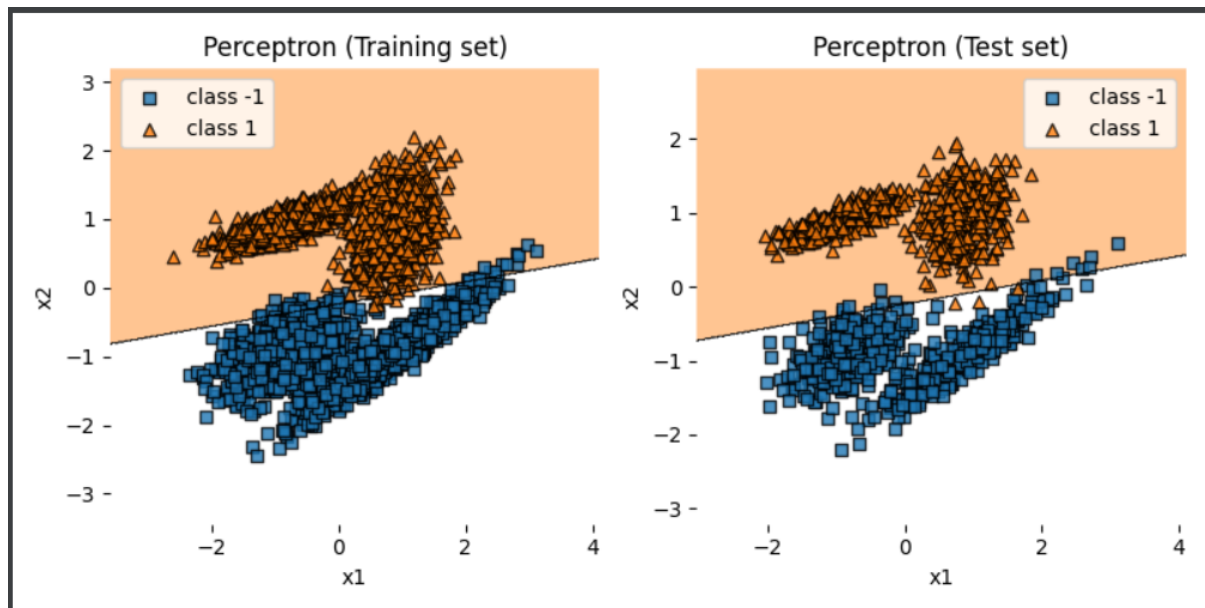
      precision    recall  f1-score   support

     -1         1.00      0.98      0.99         616
      1         0.98      1.00      0.99         634

 accuracy                   0.99         1250

>>>
```

Assignment_2



By using the perceptron learning algorithm datapoint has been separated in -1 and 1. After splitting the dataset in train and test data and implementing the CV method the data set become more accurate. As shown in output above the data point is plotted below and above the slope more accurately i.e. 99.01%.

Thank You