

After we train a kernel SVM model, we will be getting support vectors and their corresponding coefficients α_i

Check the documentation for better understanding of these attributes:

<https://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html>

As a part of this assignment you will be implementing the `decision_function()` of kernel SVM, here `decision_function()` means based on the value return by `decision_function()` model will classify the data point either as positive or negative

Ex 1: In logistic regression After training the models with the optimal weights w we get, we will find the value $\frac{1}{1 + \exp(-(wx + b))}$, if this value comes out to be < 0.5 we will mark it as negative class, else its positive class

Ex 2: In Linear SVM After training the models with the optimal weights w we get, we will find the value of $\text{sign}(wx + b)$, if this value comes out to be -ve we will mark it as negative class, else its positive class.

Similarly in Kernel SVM After training the models with the coefficients α_i we get, we will find the value of $\text{sign}\left(\sum_{i=1}^n (y_i \alpha_i K(x_i, x_q)) + \text{intercept}\right)$, here $K(x_i, x_q)$ is the RBF kernel. If this value comes out to be -ve we will mark x_q as negative class, else its positive class.

RBF kernel is defined as: $K(x_i, x_q) = \exp(-\gamma \|x_i - x_q\|^2)$

For better understanding check this link:

<https://scikit-learn.org/stable/modules/svm.html#svm-mathematical-formulation>

Task E

1. Split the data into $X_{train}(60)$, $X_{cv}(20)$, $X_{test}(20)$
1. Train $SVC(\text{gamma}=0.001, C=100.)$ on the (X_{train}, y_{train})
1. Get the decision boundary values f_{cv} on the X_{cv} data i.e. $f_{cv} = \text{decision_function}(X_{cv})$ you need to implement this `decision_function()`

```
import numpy as np
import pandas as pd
from sklearn.datasets import make_classification
import numpy as np
from sklearn.svm import SVC
from sklearn.model_selection import train_test_split
import matplotlib.pyplot as plt
```

```
X, y = make_classification(n_samples=5000, n_features=5,
n_redundant=2,
                           n_classes=2, weights=[0.7], class_sep=0.7,
```

```

random_state=15)
print(type(X))

<class 'numpy.ndarray'>

```

Pseudo code

```
clf = SVC(gamma=0.001, C=100.) clf.fit(Xtrain, ytrain)
```

def decision_function(Xcv, ...): #use appropriate parameters for a data point x_q in Xcv:
 #write code to implement $\left(\sum_{i=1}^{\text{all the support vectors}} (y_i \alpha_i K(x_i, x_q)) + intercept \right)$, here the values y_i, α_i ,
 and *intercept* can be obtained from the trained model return # the decision_function
 output for all the data points in the Xcv

fcv = decision_function(Xcv, ...) # based on your requirement you can pass any other
 parameters

Note: Make sure the values you get as fcv, should be equal to outputs of
 clf.decision_function(Xcv)

you can write your code here

```
import math
```

```
#Split the data into Xtrain(60), Xcv(20), Xtest(20)
print("Total Dataset (Before splitting): ",X.shape)
```

```
X_train, X_test, y_train, y_test = train_test_split( X, y,
test_size=0.2, random_state=12)
X_train, X_CV, y_train, y_CV = train_test_split( X_train, y_train,
test_size=0.25, random_state=12)
```

```
print("X_train (60%):", X_train.shape)
print("X_CV (20%):",X_CV.shape)
print("X_test (20%):",X_test.shape)
```

```
Total Dataset (Before splitting): (5000, 5)
X_train (60%): (3000, 5)
X_CV (20%): (1000, 5)
X_test (20%): (1000, 5)
```

```
#Train SVC(gamma=0.001,C=100) on the ( Xtrain , ytrain )
#Ref: https://stackoverflow.com/questions/20113206/scikit-learn-svc-
decision-function-and-predict#:~:text=Python%27s%20SVM
%20implementation%20uses%20one-vs-one.%20That%27s%20exactly%20what,the
%20just%20the%20regular%20binary%20SVM%20decision%20boundary
```

```
clf = SVC(gamma=0.001,C=100,random_state=12)
```

```

clf.fit(X_train,y_train)

#Get the decision boundry values fcv on the Xcv data i.e. fcv =
decision_function( Xcv ) you need to implement this
decision_function()
#Define decision_function for svm

gamma = 0.001
def decision_function( sv, nv, a, b, X):
    # calculate the kernels
    k = [math.exp(-gamma * np.dot((vi - X), vi - X)) for vi in sv]
    #print(k.shape)

    # define the start and end index for support vectors for each
class
    start = [sum(nv[:i]) for i in range(len(nv))]
    end = [start[i] + nv[i] for i in range(len(nv))]
    #print(len(nv))
    #print(start)
    #print(end)

    # calculate: sum(a_p * k(x_p, x)) between every 2 classes

    c = [ sum(a[i][p] * k[p] for p in range(start[j], end[j])) +
          sum(a[j-1][p] * k[p] for p in range(start[i], end[i]))
          for i in range(len(nv)) for j in range(i+1,len(nv))]

    # add the intercept
    return [sum(x) for x in zip(c, b)]
#print(clf.support_vectors_)
#k = kernel(clf.support_vectors_, X_CV[0])
#print(len(k))

fcv = []
for i,X in enumerate(X_CV):

    fcv.append(decision_function(clf.support_vectors_,clf.n_support_,clf.d
ual_coef_,clf.intercept_,X)[0])

decision_Func_CV_fromsvm = clf.decision_function(X_CV)
print("*****fcv*****")
print(fcv[0:10])
print("*****clf.decision_function(Xcv)*****")

print(decision_Func_CV_fromsvm[0:10])

*****fcv*****
[-3.4302657404611487, -3.0443986142697064, -1.188622388183543, -

```

```
0.4208564050010717, 1.5256612283167816, 0.1883064121332756, -
2.8687024637862883, -0.47832228149371425, 2.5284867300154623,
2.6875984607807517]
*****clf.decision_function(Xcv)*****
[-3.43026574 -3.04439861 -1.18862239 -0.4208564  1.52566123
0.18830641
-2.86870246 -0.47832228  2.52848673  2.68759846]
```

Check this PDF

TASK F

1. Apply SGD algorithm with (f_{cv}, y_{cv}) and find the weight W intercept b Note: here our data is of one dimensional so we will have a one dimensional weight vector i.e $W.shape (1,)$

Note1: Don't forget to change the values of y_{cv} as mentioned in the above image. you will calculate y_+ , y_- based on data points in train data

Note2: the Sklearn's SGD algorithm doesn't support the real valued outputs, you need to use the code that was done in the 'Logistic Regression with SGD and L2' Assignment after modifying loss function, and use same parameters that used in that assignment. if $Y[i]$ is 1, it will be replaced with y_+ value else it will be replaced with y_- value

1. For a given data point from X_{test} , $P(Y=1 \vee X) = \frac{1}{1 + \exp(-(W * f_{test} + b))}$ where $f_{test} = \text{decision_function}(X_{test})$, W and b will be learned as mentioned in the above step

Note: in the above algorithm, the steps 2, 4 might need hyper parameter tuning, To reduce the complexity of the assignment we are excluding the hyperparameter tuning part, but interested students can try that

If any one wants to try other calibration algorithm isotonic regression also please check these tutorials

1. <http://fa.bianp.net/blog/tag/scikit-learn.html#fn:1>
2. https://drive.google.com/open?id=1MzmA7QaP58RDzocB0RBmRiWfl7Co_VJ7
3. https://drive.google.com/open?id=133odBinMOIVb_rh_GQxxsyMRyW-Zts7a
4. https://stat.fandom.com/wiki/Isotonic_regression#Pool_Adjacent_Violators_Algorithm

#You will compute N_+ and N_- using the y_{train} .

#You will compute the value of y_+ and y_- using the N_+ and N_- computed in Step 1.

#You will replace all 0s with y- and all 1s with y+ in the ycv which will result in the modified ycv.

#You will pass fcv (computed by passing Xcv to the decision function) as X and modified ycv as y to the train function and will compute the value of w and b after training. No need to perform any validation. Perform only the training using the fcv and modified ycv.

#Plot the epoch vs loss curve for the training done in step 4 and make sure the curve is decreasing.

*#Compute ftest by passing Xtest to the decision function. Now compute the value of $P(Y=1|X_{test}) = 1/(1+\exp(-(w*f_{test}+ b)))$. The size of this output will be the same as the size of the Xtest where each value will be a scalar corresponding to the probability of that point in Xtest to belong to 1. Print the output once done.*

You will compute N+ and N- using the ytrain.

#Apply SGD algorithm with (fcvfcv , ycvycv) and find the weight WW intercept bb Note: here our data is of one dimensional so we will have a one dimensional weight vector i.e W.shape (1,)

```
from sklearn.linear_model import SGDClassifier
```

```
clf2 = SGDClassifier()
unique, counts = np.unique(y_train, return_counts=True)
print("Value counts of Y Trains")
print(unique[0],counts[0])
print(unique[1],counts[1])
print()
```

#You will compute N+ and N- using the ytrain.

```
N_minus = counts[0]
N_plus = counts[1]
print("N_minus",N_minus)
print("N_plus",N_plus)
print()
```

```
Value counts of Y Trains
0 2084
1 916
```

```
N_minus 2084
N_plus 916
```

You will compute the value of y_+ and y_- using the N_+ and N_- computed in Step 1.

```
y_plus = ((N_plus+1)/(N_plus+2))
y_minus = (1/(N_minus+2))
print("y_plus",y_plus)
print("y_minus",y_minus)
print()
```

```
y_plus 0.9989106753812637
y_minus 0.00047938638542665386
```

You will replace all 0s with y_- and all 1s with y_+ in the y_{cv} which will result in the modified y_{cv} .

```
y_CV_modified = np.where(y_CV == 0, y_minus, y_plus)
print("ycv modified after replacing all 0s with y- and all 1s with y+")
print(y_CV_modified)
```

```
ycv modified after replacing all 0s with y- and all 1s with y+
[4.79386385e-04 4.79386385e-04 4.79386385e-04 4.79386385e-04
 9.98910675e-01 9.98910675e-01 4.79386385e-04 4.79386385e-04
 9.98910675e-01 9.98910675e-01 4.79386385e-04 9.98910675e-01
 4.79386385e-04 9.98910675e-01 4.79386385e-04 4.79386385e-04
 4.79386385e-04 4.79386385e-04 4.79386385e-04 4.79386385e-04
 4.79386385e-04 4.79386385e-04 4.79386385e-04 9.98910675e-01
 4.79386385e-04 4.79386385e-04 4.79386385e-04 4.79386385e-04
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 9.98910675e-01 9.98910675e-01 4.79386385e-04 4.79386385e-04
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```

[illegible]

[illegible]

[illegible]

[illegible]

```

9.98910675e-01 9.98910675e-01 9.98910675e-01 9.98910675e-01
4.79386385e-04 9.98910675e-01 4.79386385e-04 4.79386385e-04
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4.79386385e-04 4.79386385e-04 4.79386385e-04 4.79386385e-04
4.79386385e-04 9.98910675e-01 4.79386385e-04 4.79386385e-04
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4.79386385e-04 4.79386385e-04 4.79386385e-04 4.79386385e-04]

```

Logistic Regression with SGD and L2

#Initialize weights

```

def initialize_weights(row_vector):
    ''' In this function, we will initialize our weights and bias'''
    #initialize the weights as 1d array consisting of all zeros
    similar to the dimensions of row_vector
    #you use zeros_like function to initialize zero, check this link
    https://docs.scipy.org/doc/numpy/reference/generated/numpy.zeros_like.
    html
    #initialize bias to zero
    w = np.zeros_like(row_vector)
    b = 0
    return w,b

```

#Compute sigmoid

#\$sigmoid(z)= 1/(1+exp(-z))\$

```
import math
```

```

def sigmoid(z):
    ''' In this function, we will return sigmoid of z'''
    # compute sigmoid(z) and return
    sigmoid = 1/(1+math.exp(-z))
    return sigmoid

def sig(w,x,b):
    return(1/(1+math.exp(-(np.dot(x,w)+b))))

def log_loss(w,b,X,Y):
    N = len(X)
    sum_log = 0
    for i in range(N):
        sum_log += Y[i]*np.log10(sig(w,X[i],b))+ (1-Y[i])*np.log10(1-
sig(w,X[i],b))
    return -1*sum_log/N

#Compute gradient w.r.to 'w'


$$\frac{dw^{(t)}}{dt} = x_n(y_n - \sigma((w^{(t)})^T x_n + b^{(t)})) - \frac{\lambda}{N} w^{(t)}$$


#make sure that the sigmoid function returns a scalar value, you can
use dot function operation
def gradient_dw(x,y,w,b,alpha,N):
    '''In this function, we will compute the gradient w.r.to w'''
    #print("w",w)
    #print("x",x)
    #print("b",b)
    #print(np.dot(w,x))
    #print(sigmoid(np.dot(w,x)+b))
    dw = (x*(y-sigmoid(np.dot(w,x)+b))) - ((alpha/N)*w)
    #print(dw)
    return dw

#Compute gradient w.r.to 'b'


$$\frac{db^{(t)}}{dt} = y_n - \sigma((w^{(t)})^T x_n + b^{(t)})$$


#sb should be a scalar value
def gradient_db(x,y,w,b):
    '''In this function, we will compute gradient w.r.to b'''

```

```

    db = y-sigmoid(np.dot(w,x)+b)
    return db

#Implementing logistic regression

def train(X_train,y_train,epochs,alpha,eta0):
    ''' In this function, we will implement logistic regression'''

    loss = []
    w,b = initialize_weights(X_train[0]) # Initialize the weights
    N_train = len(X_train)
    for epoch in range(0,epochs):
        print("epoch ",epoch)
        for point_idx in range(0,N_train):

grad_dw=gradient_dw(X_train[point_idx],y_train[point_idx],w,b,alpha,N_
train)
            #print(grad_dw)

grad_db=gradient_db(X_train[point_idx],y_train[point_idx],w,b)
            #print(grad_dw)
            #Updating weight vector w
            w = w +(alpha*grad_dw)
            b = b +(alpha*grad_db)
            print("updated w: ",w)
            print("updated b:",b)
            loss.append(log_loss(w,b,X_train,y_train))

    return w,b,loss

```

You will pass fcv (computed by passing Xcv to the decision function) as X and modified ycv as y to the train function and will compute the value of w and b after training. No need to perform any validation.

#Perform only the training using the fcv and modified ycv.

```

alpha=0.001
eta0=0.001
fcv = []
for i,X in enumerate(X_CV):

fcv.append(decision_function(clf.support_vectors_,clf.n_support_,clf.d
ual_coef_,clf.intercept_,X)[0])
N=len(fcv)
epochs=20

w,b,loss=train(fcv,y_CV_modified,epochs,alpha,eta0)

```

```
print()
print("Updated final w vector:")
print(w)
#w_mag=np.dot(w.T,w)
#print(w_mag)
#print()
#print(loss)

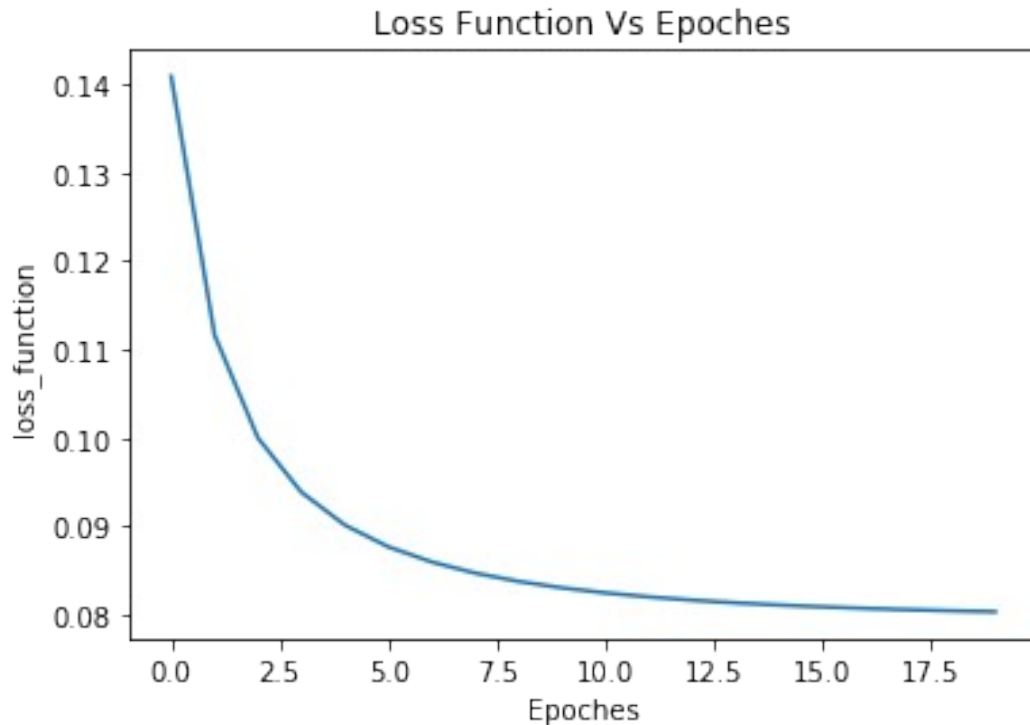
epoch 0
updated w: 0.5698628471404511
updated b: -0.09957665383377817
epoch 1
updated w: 0.8252698643131717
updated b: -0.12457002797799414
epoch 2
updated w: 0.9881074182533058
updated b: -0.13149536017725497
epoch 3
updated w: 1.1066818467102408
updated b: -0.1313953406935524
epoch 4
updated w: 1.1990996024005403
updated b: -0.1279437578133522
epoch 5
updated w: 1.2741647695430744
updated b: -0.12272887757405579
epoch 6
updated w: 1.3368479072602928
updated b: -0.11654917070269341
epoch 7
updated w: 1.3902422230943452
updated b: -0.10984707030371327
epoch 8
updated w: 1.4364094199210387
updated b: -0.10288462687990747
epoch 9
updated w: 1.476795654811148
updated b: -0.09582450185656792
epoch 10
updated w: 1.5124561516697164
updated b: -0.08877102417120178
epoch 11
updated w: 1.5441854542678315
updated b: -0.08179256494066611
epoch 12
updated w: 1.5725973323780114
updated b: -0.0749344487644276
epoch 13
updated w: 1.5981760884001668
updated b: -0.0682267575304883
```

```
epoch 14
updated w: 1.6213107670990667
updated b: -0.061689231193604824
epoch 15
updated w: 1.642318701431871
updated b: -0.05533444587210759
epoch 16
updated w: 1.6614621638327274
updated b: -0.04916993176926743
epoch 17
updated w: 1.6789604207157502
updated b: -0.04319961796573497
epoch 18
updated w: 1.6949986393543663
updated b: -0.037424838128434994
epoch 19
updated w: 1.7097345885358104
updated b: -0.031845042966389146
```

```
Updated final w vector:
1.7097345885358104
```

Plot the epoch vs loss curve for the training done in step 4 and make sure the curve is decreasing.

```
epochs_list = [i for i in range(epochs)]
#print(epochs_list)
plt.plot(epochs_list, loss)
plt.xlabel("Epochs")
plt.ylabel("loss_function")
plt.title("Loss Function Vs Epochs")
Text(0.5, 1, 'Loss Function Vs Epochs')
```



Compute f_{test} by passing X_{test} to the decision function. Now compute the value of $P(Y=1 | X_{test}) = 1/(1+\exp(-(w \cdot f_{test} + b)))$. The size of this output will be the same as the size of the X_{test} where each value will be a scalar corresponding to the probability of that point in X_{test} to belong to 1. Print the output once done.

```
b = clf.intercept_[0]
#print(b)
for x in X_test:
    f =
    decision_function(clf.support_vectors_,clf.n_support_,clf.dual_coef_,c
    lf.intercept_,x)[0]
    #print(f)
    #print(w_mag)
    prob = (1/(1+math.exp(-((w*f)+b))))
    print("For ",x,"probability is",prob)
```

```
For [ 0.56205839  0.95914624  0.47392055  0.64027871 -0.65230023]
probability is 0.03797005183831936
For [-1.12868355  0.5259836  -0.11371356 -0.11703555  0.79121172]
probability is 0.9671697845817276
For [ 0.77827558 -1.04397189  0.04636056  0.00756786 -1.0188899 ]
probability is 0.055375289600710365
For [-0.10445915 -1.35403628 -0.55372204 -0.7593877  0.56623399]
```


probability is 0.9864660010309189
For [-1.28523571 0.04712579 0.15703589 0.19905871 -0.44336442]
probability is 0.1769246497759671
For [-1.47325101 1.7701801 0.43925358 0.63609024 0.13509864]
probability is 0.3115275393497318
For [1.20189375 -0.15709433 0.12650684 0.15091977 -0.52090478]
probability is 0.18627507547794694
For [1.49952363 -0.58600389 0.13007707 0.13463546 -0.89191499]
probability is 0.06772504871576612
For [-1.07690686 -0.15079241 0.23152617 0.28282199 -0.83857399]
probability is 0.04500821994677382
For [-0.26724655 -1.15451929 0.07747155 0.04120209 -1.20735807]
probability is 0.02544531767576399
For [0.66526567 -1.72732043 0.15647213 0.11247379 -1.93111833]
probability is 0.0021655874462919774
For [0.49054689 1.36764199 -0.12216664 -0.08689388 1.52370326]
probability is 0.9970052610150786
For [1.63069288 0.07452828 0.2477281 0.31402916 -0.69926232]
probability is 0.08272527552782148
For [0.11604991 1.7762677 0.66176578 0.91520961 -0.54406865]
probability is 0.025411523428207926
For [0.05308313 0.19295574 -0.34001346 -0.41672424 1.20759021]
probability is 0.9963511117753958
For [0.38884459 0.77534135 -0.06302905 -0.04145574 0.84465829]
probability is 0.9693098789303106
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For [-0.08714665 0.85945809 -0.03724151 -0.00507097 0.83596398]
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For [1.54058872e+00 -1.03142524e+00 3.69631935e-04 -4.94550615e-02
-8.66925210e-01] probability is 0.11037309498997847
For [-0.11584188 -0.57533642 0.24648434 0.28101892 -1.24094032]
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For [0.85814972 -0.87621851 -0.45655773 -0.6145083 0.66851584]
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For [-1.28847668 0.31002681 0.3371152 0.43743552 -0.77646888]
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For [-0.58809161 0.73728315 0.21295091 0.30252627 -0.03599134]
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