Assignment1

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1 Assignment 1. Music Century Classification

Assignment Responsible: Natalie Lang.

In this assignment, we will build models to predict which **century** a piece of music was released. We will be using the "YearPredictionMSD Data Set" based on the Million Song Dataset. The data is available to download from the UCI Machine Learning Repository. Here are some links about the data:

- https://archive.ics.uci.edu/ml/datasets/yearpredictionmsd
- http://millionsongdataset.com/pages/tasks-demos/#yearrecognition

Note that you are note allowed to import additional packages (especially not PyTorch). One of the objectives is to understand how the training procedure actually operates, before working with PyTorch's autograd engine which does it all for us.

1.1 Question 1. Data (21%)

Start by setting up a Google Colab notebook in which to do your work. Since you are working with a partner, you might find this link helpful:

 $\bullet \ https://colab.research.google.com/github/googlecolab/colabtools/blob/master/notebooks/colab-github-demo.ipvnb \\$

The recommended way to work together is pair coding, where you and your partner are sitting together and writing code together.

To process and read the data, we use the popular pandas package for data analysis.

```
[3]: import pandas
import numpy as np
import matplotlib.pyplot as plt
```

Now that your notebook is set up, we can load the data into the notebook. The code below provides two ways of loading the data: directly from the internet, or through mounting Google Drive. The first method is easier but slower, and the second method is a bit involved at first, but can save you time later on. You will need to mount Google Drive for later assignments, so we recommend figuring how to do that now.

Here are some resources to help you get started:

• http://colab.research.google.com/notebooks/io.ipynb

```
[4]: load_from_drive = True

if not load_from_drive:
    csv_path = "http://archive.ics.uci.edu/ml/machine-learning-databases/00203/
    YearPredictionMSD.txt.zip"

else:
    from google.colab import drive
    drive.mount('/content/gdrive')
    csv_path = '/content/gdrive/My Drive/IntroDeepLearning2022Data/
    YearPredictionMSD.txt.zip' # TODO - UPDATE ME WITH THE TRUE PATH!

t_label = ["year"]
    x_labels = ["var%d" % i for i in range(1, 91)]
    df = pandas.read_csv(csv_path, names=t_label + x_labels)
```

Mounted at /content/gdrive

Now that the data is loaded to your Colab notebook, you should be able to display the Pandas DataFrame df as a table:

```
[5]: df
[5]:
             year
                        var1
                                  var2
                                             var3
                                                       var4
                                                                  var5
             2001
                              21.47114
                                        73.07750
                                                    8.74861 -17.40628 -13.09905
     0
                   49.94357
     1
             2001
                   48.73215
                              18.42930
                                        70.32679
                                                   12.94636 -10.32437 -24.83777
     2
             2001
                   50.95714
                              31.85602
                                        55.81851
                                                   13.41693
                                                             -6.57898 -18.54940
     3
             2001
                   48.24750
                              -1.89837
                                         36.29772
                                                    2.58776
                                                               0.97170 -26.21683
     4
             2001
                   50.97020
                              42.20998
                                         67.09964
                                                    8.46791 -15.85279 -16.81409
     515340
             2006
                   51.28467
                              45.88068
                                         22.19582
                                                   -5.53319
                                                             -3.61835 -16.36914
     515341
             2006
                   49.87870
                              37.93125
                                         18.65987
                                                   -3.63581 -27.75665 -18.52988
     515342
             2006
                   45.12852
                              12.65758 -38.72018
                                                    8.80882 -29.29985 -2.28706
     515343
             2006
                   44.16614
                              32.38368
                                         -3.34971
                                                   -2.49165 -19.59278 -18.67098
             2005
                                                   -5.46030 -20.69012 -19.95528
     515344
                   51.85726
                              59.11655
                                         26.39436
                 var7
                            var8
                                       var9
                                                   var81
                                                               var82
                                                                          var83
     0
            -25.01202 -12.23257
                                   7.83089
                                                13.01620
                                                           -54.40548
                                                                       58.99367
     1
              8.76630
                        -0.92019
                                  18.76548
                                                 5.66812
                                                           -19.68073
                                                                       33.04964
     2
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                                                                      -50.92779
```

```
3
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                                            34.57337 -171.70734
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4
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                                                                   64.92712
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                    5.18160
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                                             4.81440
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                             -2.50351
                                            32.38589
                                                      -32.75535
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                                          -18.73598
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                    4.02039 -12.01230
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4
                                           51.76631
        -17.72522
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515340
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515341
         56.65182
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                                         -10.63242
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        144.00125
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                    21.62652 -29.72432
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                                                     20.32240
                                                                 14.83107
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           var90
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         2.26327
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        26.92061
2
        -0.66345
3
        18.85382
4
        28.74903
515340 -15.46052
515341
        10.88815
515342
        -8.09364
515343
        39.74909
515344
        12.17352
```

[515345 rows x 91 columns]

To set up our data for classification, we'll use the "year" field to represent whether a song was released in the 20-th century. In our case df["year"] will be 1 if the year was released after 2000, and 0 otherwise.

```
[6]: df["year"] = df["year"].map(lambda x: int(x > 2000))
     df.head(20)
[7]:
[7]:
                                                     var4
                    var1
                                var2
                                          var3
                                                                var5
                                                                          var6
                                                                                 \
         year
     0
            1
               49.94357
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                                      73.07750
                                                  8.74861 -17.40628 -13.09905
```

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          50.57546
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                                50.53517
                                          11.55217 -27.24764 -8.78206
       1
                                          24.04945 -16.02105 -14.09491
7
          48.26892
                      8.97526
                                75.23158
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          49.75468
                     33.99581
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                                           2.89581 -2.92429 -26.44413
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9
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                    -23.01763 -36.20583
                                           1.67519 -4.27101 13.01158
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       1
                    -34.05910 -17.36060 -26.77781 -39.95119 -20.75000
11
       1
          37.66498
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          26.51957 -148.15762 -13.30095
                                         -7.25851 17.22029 -21.99439
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          37.68491
                    -26.84185 -27.10566 -14.95883 -5.87200 -21.68979
       1
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          39.11695
                     -8.29767 -51.37966 -4.42668 -30.06506 -11.95916
15
          35.05129
                    -67.97714 -14.20239
                                         -6.68696
                                                    -0.61230 -18.70341
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          33.63129
                    -96.14912 -89.38216 -12.11699 13.77252 -6.69377
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          41.38639
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                                         17.21415 -36.44189 -11.53169
          37.45034
                               56.28982 19.58426 -16.43530
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                     11.42615
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                     -4.92800
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                                                234.27192
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                                                            58.43453
                                                                       26.92061
     42.87836
2
     10.93792
               -0.07568
                          43.20130 -115.00698
                                                -0.05859
                                                             39.67068
                                                                       -0.66345
3
    -46.67617 -12.51516
                           82.58061
                                    -72.08993
                                                 9.90558
                                                            199.62971
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```

```
4
    -17.72522
               -1.49237
                           -7.50035
                                       51.76631
                                                  7.88713
                                                              55.66926
                                                                        28.74903
5
               -0.33730
                                                  5.00283
                                                             -11.02257
                                                                         0.02263
     18.94430
                            6.09352
                                       35.18381
6
     21.51982
                8.17570
                           35.46251
                                       11.57736
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7
     46.99856
               -4.09602
                           56.37650
                                     -18.29975
                                                 -0.30633
                                                               3.98364
                                                                        -3.72556
8
                                                  5.48708
     17.22100
               -0.85210
                          -15.67150
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                                                              -9.13495
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     76.57355
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                                                             -89.21804 -15.09719
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                9.28727
                           44.60282
                                      158.00425
                                                 -2.59543
                                                             109.19723
                                                                        23.36143
11
      2.59467
               -4.00958
                          -47.74886 -170.92864
                                                 -5.19009
                                                               8.83617
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                                                                        51.54138
12
    157.09656 -27.79449 -137.72740
                                                 23.00230
                                                            -164.02536
                                      115.28414
                          -89.08971 -891.58937
13 -362.25101 -25.55019
                                                 14.11648 -1030.99180
                                                                        99.28967
14 -103.76858
               39.19511
                          -98.76636 -122.81061
                                                 -2.14942
                                                            -211.48202 -12.81569
15
    -98.15732
               -9.64859
                                                 20.73063
                                                            -562.07671
                          -93.52834
                                     -95.82981
                                                                        43.44696
16
     58.63692
                8.81522
                           27.28474
                                       5.78046
                                                  3.44539
                                                             259.10825
                                                                        10.28525
17
     -7.62399
                6.51934
                          -30.46090
                                     -53.87264
                                                  4.44627
                                                              58.16913
                                                                        -0.02409
18 -146.57408
                           92.22918 -439.80259
               13.61588
                                                 25.73235
                                                             157.22967
                                                                        38.70617
19
      9.79606
                9.71693
                           -9.90907
                                     -20.65851
                                                  2.34002
                                                             -31.57015
                                                                          1.58400
```

[20 rows x 91 columns]

1.1.1 Part (a) -- 7%

The data set description text asks us to respect the below train/test split to avoid the "producer effect". That is, we want to make sure that no song from a single artist ends up in both the training and test set.

Explain why it would be problematic to have some songs from an artist in the training set, and other songs from the same artist in the test set. (Hint: Remember that we want our test accuracy to predict how well the model will perform in practice on a song it hasn't learned about.)

```
# it could affect our model projection, it can tilt the classification to correct answer duo to

# same artist style song that was in our training set.

# The main problem here is that it is very likely that most of the songs of the same artist are written in the same centure.

# So if we have songs from the same artist in the training and test data set, we actually do not test the model performance on the unknown song.
```

1.1.2 Part (b) -- 7%

It can be beneficial to **normalize** the columns, so that each column (feature) has the *same* mean and standard deviation.

```
[9]: feature_means = df_train.mean()[1:].to_numpy() # the [1:] removes the mean of → the "year" field
feature_stds = df_train.std()[1:].to_numpy()

train_norm_xs = (train_xs - feature_means) / feature_stds
test_norm_xs = (test_xs - feature_means) / feature_stds
```

Notice how in our code, we normalized the test set using the *training data means and standard deviations*. This is *not* a bug.

Explain why it would be improper to compute and use test set means and standard deviations. (Hint: Remember what we want to use the test accuracy to measure.)

1.1.3 Part (c) -- 7%

Finally, we'll move some of the data in our training set into a validation set.

Explain why we should limit how many times we use the test set, and that we should use the validation set during the model building process.

```
[11]: # shuffle the training set
      reindex = np.random.permutation(len(train_xs))
      train_xs = train_xs[reindex]
      train norm xs = train norm xs[reindex]
      train_ts = train_ts[reindex]
      # use the first 50000 elements of `train_xs` as the validation set
      train_xs, val_xs = train_xs[50000:], train_xs[:50000]
      train_norm_xs, val_norm_xs = train_norm_xs[50000:], train_norm_xs[:50000]
      train_ts, val_ts
                               = train_ts[50000:], train_ts[:50000]
      # Write your explanation here
      # we should limit how many times we use the test set, and that we should use_
      → the validation set during the model building process
      # due to the biased evaluations and risk of model overfring.
      # It means that if we use test set many times, the trained model performance_
       →can 'fit' the test set distribution and eventually will perform bad with
       \rightarrow wild data.
      # Additional use of the validation set is for tuning model haperparameters,
      ⇒such as learning rate of mini batchsize.
      # The model has to be trained with totally different training dataset.
      # in case we don't enforce it, we might affect the model generalization measure_
      \rightarrow and it will lead to biased evaluations.
      # This is the reason we need to use the validation set, in our case its a_{f L}
       → little group of songs from training set
      # and not used while training our model, and with that we evaluate our model
       →perfomance and if learning curve is correct while examine the overfitting
```

1.2 Part 2. Classification (79%)

We will first build a *classification* model to perform decade classification. These helper functions are written for you. All other code that you write in this section should be vectorized whenever possible (i.e., avoid unnecessary loops).

```
[12]: def sigmoid(z):
    return 1 / (1 + np.exp(-z))

def cross_entropy(t, y):
    eps=1e-9
```

```
return -t * np.log(y + eps) - (1 - t) * np.log(1 - y + eps)

def cost(y, t):
    return np.mean(cross_entropy(t, y))

def get_accuracy(y, t):
    acc = 0
    N = 0
    for i in range(len(y)):
        N += 1
        if (y[i] >= 0.5 and t[i] == 1) or (y[i] < 0.5 and t[i] == 0):
        acc += 1
    return acc / N</pre>
```

1.2.1 Part (a) -- 7%

Write a function **pred** that computes the prediction y based on logistic regression, i.e., a single layer with weights w and bias b. The output is given by:

$$y = \sigma(\mathbf{w}^T \mathbf{x} + b),\tag{1}$$

where the value of y is an estimate of the probability that the song is released in the current century, namely year = 1.

```
[13]: def pred(w, b, X):

"""

Returns the prediction `y` of the target based on the weights `w` and scalar

⇒bias `b`.

Preconditions: np.shape(w) == (90,)

type(b) == float

np.shape(X) = (N, 90) for some N

>>> pred(np.zeros(90), 1, np.ones([2, 90]))

array([0.73105858, 0.73105858]) # It's okay if your output differs in the

⇒last decimals

"""

# Your code goes here

y = np.dot(X,w) + b

return sigmoid(y)

pred(np.zeros(90), 1, np.ones([2, 90]))
```

[13]: array([0.73105858, 0.73105858])

1.2.2 Part (b) -- 7%

Write a function derivative_cost that computes and returns the gradients $\frac{\partial \mathcal{L}}{\partial \mathbf{w}}$ and $\frac{\partial \mathcal{L}}{\partial b}$. Here, X is the input, y is the prediction, and t is the true label.

2 Explenation on Gradients

 $\mathbf{y}, \mathbf{t}, \mathbf{b} \in \mathbb{R}^{\mathbf{N}}, \ \mathbf{X} \in \mathbb{R}^{\mathbf{N} \times \mathbf{d}}, \ \mathbf{w} \in \mathbb{R}^{\mathbf{d}}.$

$$\begin{split} \mathcal{L}CE(\mathbf{y}, \mathbf{t}) &= \frac{1}{N} \sum \mathbf{n} = \mathbf{1^N} \big(-\mathbf{t_n} \cdot \log(\mathbf{y_n}) - (\mathbf{1} - \mathbf{t_n}) \cdot \log(\mathbf{1} - \mathbf{y_n}) \big) \\ &\frac{\partial \mathcal{L}CE}{\partial \mathbf{w}} = \frac{\partial \mathcal{L}CE}{\partial \mathbf{y}} \cdot \frac{\partial \mathbf{y}}{\partial \mathbf{z}} \cdot \frac{\partial \mathbf{z}}{\partial \mathbf{w}} \in \mathbb{R}^{1 \times d} \\ &\frac{\partial \mathcal{L}CE}{\partial \mathbf{b}} = \frac{\partial \mathcal{L}CE}{\partial \mathbf{y}} \cdot \frac{\partial \mathbf{y}}{\partial \mathbf{z}} \cdot \frac{\partial \mathbf{z}}{\partial \mathbf{b}} \in \mathbb{R}^{1 \times N} \end{split}$$

Finding:

$$\left[\frac{\partial \mathcal{L}CE}{\partial \mathbf{w}}\right]_{i} \text{ and } \left[\frac{\partial \mathcal{L}CE}{\partial \mathbf{b}}\right]_{i}$$

$$\frac{\partial \mathcal{L}CE}{\partial \mathbf{y}} = \left[\frac{\partial \mathcal{L}CE}{\partial y_{1}}, \dots, \frac{\partial \mathcal{L}_{CE}}{\partial y_{N}}\right] \in \mathbb{R}^{1 \times N}$$

$$\frac{\partial \mathcal{L}CE}{\partial u_i} = \frac{\partial}{\partial u_i} \frac{1}{N} \sum_{i} n = 1^N \left(-t_n \cdot \log(y_n) - (1 - t_n) \cdot \log(1 - y_n) \right)$$
 (2)

$$= \frac{1}{N} \left(\frac{-t_i}{y_i} - \frac{-(1-t_i)}{1-y_i} \right) \tag{3}$$

$$= \frac{1}{N} \frac{y_i - t_i}{y_i (1 - y_i)} \tag{4}$$

$$\frac{\partial \sigma(z)}{\partial z} = \frac{e^{-z}}{(1+e^{-z})(1+e^{-z})} = \frac{1}{(1+e^{-z})} \cdot \frac{e^{-z}}{(1+e^{-z})}$$
$$1 - \frac{1}{(1+e^{-z})} = \frac{e^{-z}}{(1+e^{-z})}$$

Then we get:

$$\frac{\partial \sigma(z)}{\partial z} = \sigma(z)(1 - \sigma(z))$$

for example:

$$\left[\frac{\partial y}{\partial z}\right]_i = y_i(1 - y_i)$$

note

z = Xw + b

$$\frac{\partial \mathbf{z}}{\partial \mathbf{w}} = \mathbf{X} \in \mathbb{R}^{N \times d}$$

$$\frac{\partial \mathbf{z}}{\partial \mathbf{b}} = \mathbf{I}_N \in \mathbb{R}^{N \times N}$$
(5)

$$\frac{\partial \mathbf{z}}{\partial \mathbf{b}} = \mathbf{I}_N \in \mathbb{R}^{N \times N} \tag{6}$$

 $\mathbf{X} = [\mathbf{x}_1^T, \dots, \mathbf{x}_N^T]^T$ and $\mathbf{I}_N = [\mathbf{e}_1^T, \dots, \mathbf{e}_N^T]^T$, where $\mathbf{x}_i, \mathbf{e}_i \in \mathbb{R}^d$.

$$\left[\frac{\partial \mathcal{L}CE}{\partial \mathbf{w}}\right]_{i} = \frac{\partial \mathcal{L}CE}{\partial y_{i}} \cdot \left[\frac{\partial bfy}{\partial \mathbf{z}}\right]_{i} \cdot \left[\frac{\partial bfz}{\partial \mathbf{w}}\right]_{i}$$
(7)

$$= \frac{1}{N} \frac{y_i - t_i}{y_i (1 - y_i)} \cdot y_i (1 - y_i) \cdot \mathbf{x_i}$$
 (8)

$$= \frac{1}{N}(y_i - t_i) \cdot \mathbf{x}_i \tag{9}$$

$$\left[\frac{\partial \mathcal{L}CE}{\partial \mathbf{b}}\right]_{i} = \frac{\partial \mathcal{L}CE}{\partial y_{i}} \cdot \left[\frac{\partial bfy}{\partial \mathbf{z}}\right]_{i} \cdot \left[\frac{\partial bfz}{\partial \mathbf{b}}\right]_{i}$$
(10)

$$= \frac{1}{N} \frac{y_i - t_i}{u_i (1 - u_i)} \cdot y_i (1 - y_i) \cdot \mathbf{x_i}$$

$$\tag{11}$$

$$= \frac{1}{N}(y_i - t_i) \cdot \mathbf{e}_i \tag{12}$$

$$\frac{\partial \mathcal{L}CE}{\partial \mathbf{w}} = \left[\frac{\partial \mathcal{L}CE}{\partial w_1}, \dots, \frac{\partial \mathcal{L}_{CE}}{\partial w_d} \right] = \frac{1}{N} (\mathbf{y} - \mathbf{t}) \mathbf{X} \in \mathbb{R}^{1 \times d}$$
 (13)

$$\frac{\partial \mathcal{L}}{\partial \mathbf{b}} = \left[\frac{\partial \mathcal{L}CE}{\partial b_1}, \dots, \frac{\partial \mathcal{L}CE}{\partial b_N} \right] = \frac{1}{N} (\mathbf{y} - \mathbf{t}) \in \mathbb{R}^{1 \times N}$$
(14)

Now, since we are required in the function derivative_cost have to return $\frac{\partial \mathcal{L}}{\partial \mathbf{b}}$ scalar, we can write $\mathbf{b} = \beta \mathbf{1}$, where $\beta \in \mathbb{R}$ is a salar and $\mathbf{1} \in \mathbb{R}^{N \times 1}$ is a vector of ones.

$$\frac{\partial \mathbf{b}}{\partial \beta} = \frac{\partial \beta \mathbf{1}}{\partial \beta} = \mathbf{1} \in \mathbb{R}^{N \times 1} \tag{15}$$

$$\frac{\partial \mathcal{L}}{\partial \beta} = \frac{\partial \mathcal{L}}{\partial \mathbf{b}} \cdot \frac{\partial \mathbf{b}}{\partial \beta} = \frac{1}{N} (\mathbf{y} - \mathbf{t}) \mathbf{1} = \frac{1}{N} \sum_{i=1}^{N} (y_i - t_i) \in \mathbb{R}$$
(16)

Add here an explaination on how the gradients are computed:

Write your explanation here. Use Latex to write mathematical expressions. Here is a brief tutorial on latex for notebooks.

2.0.1 Part (c) -- 7%

We can check that our derivative is implemented correctly using the finite difference rule. In 1D, the finite difference rule tells us that for small h, we should have

$$\frac{f(x+h) - f(x)}{h} \approx f'(x)$$

Show that $\frac{\partial \mathcal{L}}{\partial b}$ is implement correctly by comparing the result from derivative_cost with the empirical cost derivative computed using the above numerical approximation.

```
[15]: # Your code goes here
# Random seed
np.random.seed(100)
w = 0.01*np.random.randn(90)
b = 1.0
i = 1
h = 1e-9
batch_size = 10
# Pick test datachunk
X = train_norm_xs[i:(i + batch_size)]
t = train_ts[i:(i + batch_size), 0]
```

```
# Calculate predictions
y = pred(w, b, X)
y_h = pred(w, b+h, X)
# Evaluate costs
r1 = (cost(y_h,t) - cost(y,t))/h
_, r2 = derivative_cost(X, y, t)

print("The analytical results is -", r1)
print("The algorithm results is - ", r2)
```

The analytical results is - 0.427001323188847 The algorithm results is - 0.4270012676283928



2.0.2 Part (d) -- 7%

Show that $\frac{\partial \mathcal{L}}{\partial \mathbf{w}}$ is implement correctly.

```
[16]: # Your code goes here. You might find this below code helpful: but it's
      # up to you to figure out how/why, and how to modify the code
      w = np.zeros(90)
      b = 1.0
      i = 1
      h = 1e-9
      batch_size = 10
      # Pick test datachunk
      X = train_norm_xs[i:(i + batch_size)]
      t = train_ts[i:(i + batch_size), 0]
      # Calculate predictions
      r1 = np.zeros(X.shape[1])
      y = pred(w, b, X)
      for j in range(X.shape[1]):
        eps = np.zeros(X.shape[1])
        eps[j] = h
        y_h = pred(w + eps, b, X)
        # Evaluate costs
        r1[j] = (cost(y_h,t) - cost(y,t))/h
      r2, _ = derivative_cost(X, y, t)
      print("The analytical results is -", r1)
      print("The algorithm results is - ", r2)
```

The analytical results is - [0.12654811 0.3168199 0.1081335 -0.32482128 -0.16608559 -0.11990564

```
-0.27350699 0.02671241 0.02925149 0.03246781 0.133068
                                                            0.3472258
           -0.36502379 -0.25764235 -0.34160919 -0.06213785 -0.28676261
 -0.146676
 -0.15724133 -0.38691783 -0.12411916 -0.23055979 -0.35665404 -0.13828894
 -0.12188006 0.10482704 0.03167711 0.18111268 0.03718958 -0.10964873
 0.28550007 -0.19212631 0.21292257 -0.00886335 0.30269387 -0.13725665
 -0.07340817 \quad 0.11727219 \quad 0.05606293 \quad 0.00063727 \quad -0.09536238 \quad -0.11899259
 0.19588819 \quad 0.26412206 \quad -0.21799251 \quad -0.05948042 \quad -0.17734236 \quad -0.01350142
 -0.06344658 -0.08764123 0.00518208 -0.1379179 -0.10237255 -0.12146217
 -0.04314904 0.0213809 -0.24017899 -0.07941137 0.05804646 -0.29632941
 -0.09511392 \ -0.10565349 \ \ 0.08083312 \ -0.16351831 \ \ 0.14524981 \ \ 0.02701883
 -0.05330336 0.01557954 -0.06499157 0.03919487 -0.12067991 -0.01551514
 0.09023826 \ -0.00818856 \ \ 0.04140999 \ \ 0.13172197 \ -0.05929324 \ -0.16408785
  The algorithm results is - [ 0.12654773  0.31681967  0.10813339 -0.32482133
-0.16608581 -0.11990588
-0.27350716 \quad 0.02671216 \quad 0.02925137 \quad 0.03246736 \quad 0.13306767 \quad 0.34722559
 -0.14667602 -0.36502388 -0.25764271 -0.34160962 -0.06213833 -0.28676284
-0.15724156 -0.38691775 -0.12411922 -0.23055983 -0.35665409 -0.13828915
 -0.12188046 \quad 0.10482706 \quad 0.03167687 \quad 0.18111267 \quad 0.03718951 \quad -0.1096489
  0.28549986 -0.19212642 0.21292234 -0.0088633
                                                0.30269369 -0.13725662
 -0.07340841 0.11727185 0.05606284 0.00063694 -0.09536252 -0.11899292
 0.19588799 \quad 0.26412197 \quad -0.21799278 \quad -0.05948068 \quad -0.17734241 \quad -0.0135015
 -0.06344685 -0.08764129 0.00518196 -0.13791819 -0.10237268 -0.12146242
 -0.04314933 \quad 0.02138076 \quad -0.24017917 \quad -0.07941146 \quad 0.05804657 \quad -0.29632943
 -0.09511402 -0.10565361 0.08083291 -0.16351855 0.14524971 0.02701857
 -0.05330334 0.01557958 -0.06499176 0.03919452 -0.12068018 -0.01551514
 0.09023822 -0.00818877 0.04140968 0.13172179 -0.05929318 -0.16408819
 0.00981402 0.13651824 -0.05605585 -0.05535464 -0.06262945 -0.0574595 ]
```

2.0.3 Part (e) -- 7%

Now that you have a gradient function that works, we can actually run gradient descent. Complete the following code that will run stochastic: gradient descent training:

```
Postcondition: np.shape(w) == (90,)
                type(b) == float
 w = w0
 b = b0
 iter = 0
 global train_xs, train_norm_xs, train_ts
val_costs = []
val accs = []
for iter in range(max_iters):
   # shuffle the training set
   reindex = np.random.permutation(len(train_xs))
   train_xs = train_xs[reindex]
   train_norm_xs = train_norm_xs[reindex]
   train_ts = train_ts[reindex]
   for i in range(0, len(train_norm_xs), batch_size): # iterate over each_
\rightarrow minibatch
     # minibatch that we are working with:
     X = train_norm_xs[i:(i + batch_size)]
     t = train_ts[i:(i + batch_size), 0]
     # since len(train norm xs) does not divide batch size evenly, we will_
\hookrightarrowskip over
     # the "last" minibatch
     if np.shape(X)[0] != batch_size:
       continue
     # compute the prediction
     y = pred(w, b, X)
     # update w and b
     dw, db = derivative_cost(X, y, t)
     w -= mu*dw
     b = mu*db
   # compute and print the *validation* loss and accuracy
   X_val = val_norm_xs
   t_val = val_ts[:, 0]
   y_val = pred(w, b, X_val)
   val_cost = cost(y_val, t_val)
   val_acc = get_accuracy(y_val, t_val)
   val_costs.append(val_cost)
   val_accs.append(val_acc)
   if (iter % 2 == 0):
```

```
print("Iter %d. [Val Acc %.0f%%, Loss %f]" % (
    iter, val_acc * 100, val_cost))

# Think what parameters you should return for further use
return w, b, val_costs, val_accs
```

2.0.4 Part (f) -- 7%

Call run_gradient_descent with the weights and biases all initialized to zero. Show that if the learning rate μ is too small, then convergence is slow. Also, show that if μ is too large, then the optimization algorizthm does not converge. The demonstration should be made using plots showing these effects.

```
[18]: # plot function - used to draw plots
def plot(title, data_1, legend_1, xlabel = "Number of Iterations", ylabel = "Error", data_2 = None, legend_2 = None, data_3 = None, legend_3 = None, ulder upper right"):
    plt.semilogy(data_1, label=legend_1)
    if data_2 is not None:
        plt.semilogy(data_2, label=legend_2)
    if data_3 is not None:
        plt.semilogy(data_3, label=legend_3)
    plt.legend(loc=loc)
    plt.title(title)
    plt.xlabel(xlabel)
    plt.ylabel(ylabel)

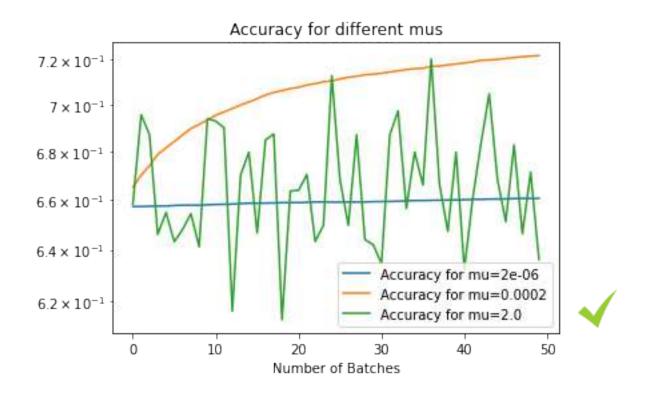
    plt.show()
```

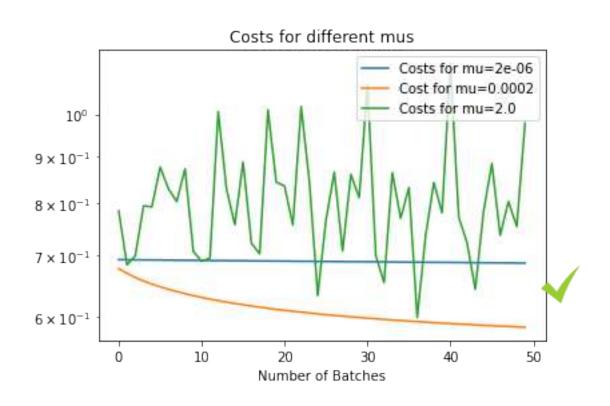
```
[19]: \#w0 = np.random.randn(90)
      \#b0 = np.random.randn(1)[0]
      w0 = np.zeros(90)
      b0 = np.zeros(1)[0]
      mus=[2e-6, 2e-4, 2.0]
      # Write your code here
      val_costss = []
      val_accss = []
      for mu in mus:
        w, b, val_costs, val_accs = run_gradient_descent(w0, b0, mu, batch_size=500,_u
       →max_iters=50)
        val_costss.append(val_costs)
        val_accss.append(val_accs)
        # Plot the results
      # plot(f"Accuracy for mu=\{mu\}", val\_accs, "val\_accs", xlabel = "Number of_{\sqcup}
       \rightarrow Batches", ylabel = "%")
```

```
# plot(f"Costs for mu={mu}", val_costs, "val_costs", xlabel = "Number of_
 →Batches", ylabel = "%")
plot(f"Accuracy for different mus", val_accss[0], f"Accuracy for mu={mus[0]}",__
 →legend_2=f"Accuracy for mu={mus[1]}", data_3=val_accss[2],
 →legend_3=f"Accuracy for mu={mus[2]}", loc="lower right")
plot(f"Costs for different mus", val_costss[0], f"Costs for mu={mus[0]}",__
 →xlabel = "Number of Batches", ylabel = "", data_2=val_costss[1],
 →legend_2=f"Cost for mu={mus[1]}", data_3=val_costss[2], legend_3=f"Costs for_u
 \rightarrowmu={mus[2]}")
Iter 0. [Val Acc 66%, Loss 0.693020]
Iter 2. [Val Acc 66%, Loss 0.692768]
Iter 4. [Val Acc 66%, Loss 0.692517]
Iter 6. [Val Acc 66%, Loss 0.692267]
Iter 8. [Val Acc 66%, Loss 0.692019]
Iter 10. [Val Acc 66%, Loss 0.691772]
Iter 12. [Val Acc 66%, Loss 0.691526]
Iter 14. [Val Acc 66%, Loss 0.691281]
```

Iter 16. [Val Acc 66%, Loss 0.691038] Iter 18. [Val Acc 66%, Loss 0.690796] Iter 20. [Val Acc 66%, Loss 0.690555] Iter 22. [Val Acc 66%, Loss 0.690315] Iter 24. [Val Acc 66%, Loss 0.690077] Iter 26. [Val Acc 66%, Loss 0.689840] Iter 28. [Val Acc 66%, Loss 0.689604] Iter 30. [Val Acc 66%, Loss 0.689369] Iter 32. [Val Acc 66%, Loss 0.689136] Iter 34. [Val Acc 66%, Loss 0.688904] Iter 36. [Val Acc 66%, Loss 0.688672] Iter 38. [Val Acc 66%, Loss 0.688442] Iter 40. [Val Acc 66%, Loss 0.688213] Iter 42. [Val Acc 66%, Loss 0.687986] Iter 44. [Val Acc 66%, Loss 0.687759] Iter 46. [Val Acc 66%, Loss 0.687534] Iter 48. [Val Acc 66%, Loss 0.687309] Iter 0. [Val Acc 67%, Loss 0.677525] Iter 2. [Val Acc 67%, Loss 0.662643] Iter 4. [Val Acc 68%, Loss 0.651723] Iter 6. [Val Acc 69%, Loss 0.643121] Iter 8. [Val Acc 69%, Loss 0.636058] Iter 10. [Val Acc 70%, Loss 0.630101] Iter 12. [Val Acc 70%, Loss 0.624980] Iter 14. [Val Acc 70%, Loss 0.620514] Iter 16. [Val Acc 70%, Loss 0.616578] Iter 18. [Val Acc 71%, Loss 0.613074] Iter 20. [Val Acc 71%, Loss 0.609928]

- Iter 22. [Val Acc 71%, Loss 0.607086]
- Iter 24. [Val Acc 71%, Loss 0.604502]
- Iter 26. [Val Acc 71%, Loss 0.602140]
- Iter 28. [Val Acc 71%, Loss 0.599968]
- Iter 30. [Val Acc 71%, Loss 0.597964]
- Iter 32. [Val Acc 72%, Loss 0.596108]
- Iter 34. [Val Acc 72%, Loss 0.594381]
- Iter 36. [Val Acc 72%, Loss 0.592772]
- Iter 38. [Val Acc 72%, Loss 0.591266]
- Iter 40. [Val Acc 72%, Loss 0.589855]
- Iter 42. [Val Acc 72%, Loss 0.588527]
- Iter 44. [Val Acc 72%, Loss 0.587277]
- Iter 46. [Val Acc 72%, Loss 0.586096]
- Iter 48. [Val Acc 72%, Loss 0.584980]
- Iter 0. [Val Acc 66%, Loss 0.783830]
- Iter 2. [Val Acc 69%, Loss 0.699722]
- Iter 4. [Val Acc 65%, Loss 0.791944]
- Iter 6. [Val Acc 65%, Loss 0.828709]
- Iter 8. [Val Acc 64%, Loss 0.871666]
- Iter 10. [Val Acc 69%, Loss 0.690476]
- Iter 12. [Val Acc 62%, Loss 1.007000]
- Iter 14. [Val Acc 68%, Loss 0.757162]
- Iter 16. [Val Acc 69%, Loss 0.722689]
- Iter 18. [Val Acc 61%, Loss 1.011236]
- Iter 20. [Val Acc 66%, Loss 0.834598]
- Iter 22. [Val Acc 64%, Loss 1.019830]
- Iter 24. [Val Acc 71%, Loss 0.633106]
- Iter 26. [Val Acc 65%, Loss 0.864502]
- Iter 28. [Val Acc 64%, Loss 0.859224]
- Iter 30. [Val Acc 63%, Loss 1.079111]
- Iter 32. [Val Acc 70%, Loss 0.654011]
- Iter 34. [Val Acc 68%, Loss 0.769511]
- Iter 36. [Val Acc 72%, Loss 0.599105]
- Iter 38. [Val Acc 65%, Loss 0.842001]
- Iter 40. [Val Acc 63%, Loss 1.138255]
- Iter 42. [Val Acc 68%, Loss 0.724019]
- Iter 44. [Val Acc 67%, Loss 0.782657]
- Iter 46. [Val Acc 68%, Loss 0.736886]
- Iter 48. [Val Acc 67%, Loss 0.753650]





Explain and discuss your results here: After analyzing the results, we can see that: 1. When we use small learning rate (mu) the training results in a slow learning process that converges slowly. For example the loss is changing slowly. 2. When we use the good learning rate, we see the stable learning curve with loss monotonically decreasing and accuracy monotonically increasing over training iterations. 3. When we use large learning rate the training doesn't converge at all, and the loss and accuracy values are bouncing around the same numbers.

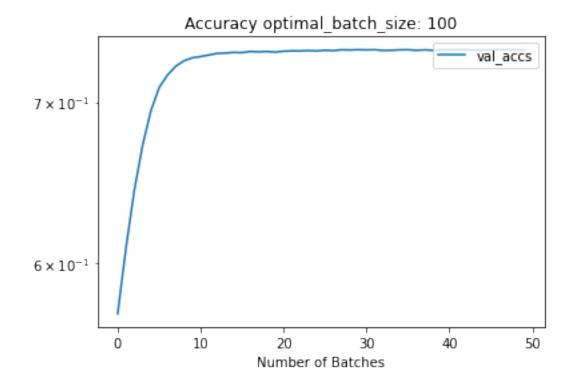
2.0.5 Part (g) -- 7%

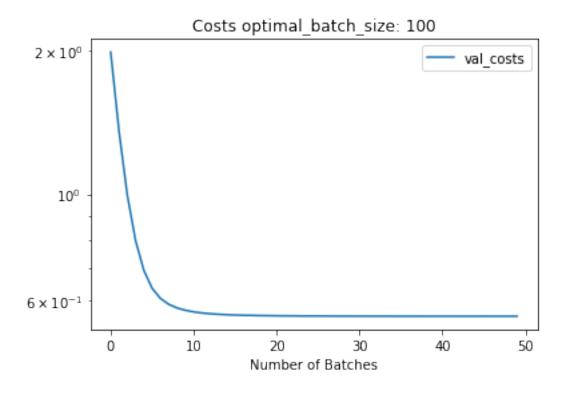
Find the optimial value of \mathbf{w} and b using your code. Explain how you chose the learning rate μ and the batch size. Show plots demostrating good and bad behaviours.

```
[20]: w0 = np.random.randn(90)
      b0 = np.random.randn(1)[0]
      #mus=[2e-3, 2e-2, 2.0]
      mu=2e-2
      mu=2e-3
      minimal_cost = 0
      minimal_cost_diff = 0
      max iters=50
      optimal w = w0
      optimal b = b0
      optimal batch size = 0
      optimal_val_costs = []
      optimal_val_accs = []
      # Write your code here
      for batch_size in range(100, 1000, 300):
        w, b, val_costs, val_accs = run_gradient_descent(w0, b0, mu, batch_size,_
       →max_iters)
        cost_diff = val_costs[0] - val_costs[len(val_costs)-1]
        if (minimal_cost < val_costs[len(val_costs)-1] and cost_diff >__
       →minimal_cost_diff):
          print(f"minimal_cost: {minimal_cost_diff}, cost_diff: {cost_diff},__
       ⇔batch_size: {batch_size}")
          minimal_cost_diff = cost_diff
          minimal cost = val costs[len(val costs)-1]
      # if (np.mean(val_costs) < minimal_cost):</pre>
          print(f"minimal_cost: {minimal_cost}, np.mean(val_costs): {np.
      →mean(val_costs)}, batch_size: {batch_size}")
           minimal_cost = np.mean(val_costs)
          optimal_w = w
          optimal_b = b
          optimal_batch_size = batch_size
          optimal_val_costs = val_costs
```

```
optimal_val_accs = val_accs
print(f"optimal_batch_size: {optimal_batch_size}")
# Plot the results
plot(f"Accuracy optimal_batch_size: {optimal_batch_size}", optimal_val_accs,_
 →"val_accs", xlabel = "Number of Batches", ylabel = "")
plot(f"Costs optimal_batch_size: {optimal_batch_size}", optimal_val_costs,__
 →"val costs", xlabel = "Number of Batches", ylabel = "")
Iter 0. [Val Acc 57%, Loss 1.984227]
Iter 2. [Val Acc 64%, Loss 0.996037]
Iter 4. [Val Acc 69%, Loss 0.691916]
Iter 6. [Val Acc 72%, Loss 0.604679]
Iter 8. [Val Acc 73%, Loss 0.577591]
Iter 10. [Val Acc 73%, Loss 0.566800]
Iter 12. [Val Acc 73%, Loss 0.561645]
Iter 14. [Val Acc 73%, Loss 0.559059]
Iter 16. [Val Acc 73%, Loss 0.557620]
Iter 18. [Val Acc 73%, Loss 0.556753]
Iter 20. [Val Acc 73%, Loss 0.556155]
Iter 22. [Val Acc 74%, Loss 0.555879]
Iter 24. [Val Acc 74%, Loss 0.555621]
Iter 26. [Val Acc 74%, Loss 0.555432]
Iter 28. [Val Acc 74%, Loss 0.555315]
Iter 30. [Val Acc 74%, Loss 0.555243]
Iter 32. [Val Acc 74%, Loss 0.555147]
Iter 34. [Val Acc 74%, Loss 0.555077]
Iter 36. [Val Acc 74%, Loss 0.555090]
Iter 38. [Val Acc 74%, Loss 0.554966]
Iter 40. [Val Acc 74%, Loss 0.555023]
Iter 42. [Val Acc 74%, Loss 0.554997]
Iter 44. [Val Acc 74%, Loss 0.554975]
Iter 46. [Val Acc 74%, Loss 0.554957]
Iter 48. [Val Acc 74%, Loss 0.555008]
minimal_cost: 0, cost_diff: 1.4291998445364875, batch_size: 100
Iter 0. [Val Acc 60%, Loss 0.722162]
Iter 2. [Val Acc 71%, Loss 0.591857]
Iter 4. [Val Acc 74%, Loss 0.563267]
Iter 6. [Val Acc 74%, Loss 0.557013]
Iter 8. [Val Acc 74%, Loss 0.555596]
Iter 10. [Val Acc 74%, Loss 0.555216]
Iter 12. [Val Acc 74%, Loss 0.555108]
Iter 14. [Val Acc 74%, Loss 0.555053]
Iter 16. [Val Acc 74%, Loss 0.555032]
Iter 18. [Val Acc 74%, Loss 0.555011]
Iter 20. [Val Acc 74%, Loss 0.554985]
Iter 22. [Val Acc 74%, Loss 0.554980]
```

- Iter 24. [Val Acc 74%, Loss 0.554963] Iter 26. [Val Acc 74%, Loss 0.554969] Iter 28. [Val Acc 74%, Loss 0.554957] Iter 30. [Val Acc 74%, Loss 0.554955] Iter 32. [Val Acc 74%, Loss 0.554947] Iter 34. [Val Acc 74%, Loss 0.554948] Iter 36. [Val Acc 74%, Loss 0.554952] Iter 38. [Val Acc 74%, Loss 0.554950] Iter 40. [Val Acc 74%, Loss 0.554950] Iter 42. [Val Acc 74%, Loss 0.554926] Iter 44. [Val Acc 74%, Loss 0.554934] Iter 46. [Val Acc 74%, Loss 0.554932] Iter 48. [Val Acc 74%, Loss 0.554947] Iter 0. [Val Acc 55%, Loss 0.784721] Iter 2. [Val Acc 66%, Loss 0.652703] Iter 4. [Val Acc 71%, Loss 0.596071] Iter 6. [Val Acc 73%, Loss 0.572325]
- Iter 8. [Val Acc 74%, Loss 0.562424]
- Iter 10. [Val Acc 74%, Loss 0.558291]
- Iter 12. [Val Acc 74%, Loss 0.556529]
- Iter 14. [Val Acc 74%, Loss 0.555749]
- Iter 16. [Val Acc 74%, Loss 0.555401]
- Iter 18. [Val Acc 74%, Loss 0.555227]
- Iter 20. [Val Acc 74%, Loss 0.555151]
- Iter 22. [Val Acc 74%, Loss 0.555082]
- Iter 24. [Val Acc 74%, Loss 0.555060]
- Iter 26. [Val Acc 74%, Loss 0.555040] Iter 28. [Val Acc 74%, Loss 0.555020]
- Iter 30. [Val Acc 74%, Loss 0.555020]
- Iter 32. [Val Acc 74%, Loss 0.555003]
- Iter 34. [Val Acc 74%, Loss 0.554990]
- Iter 36. [Val Acc 74%, Loss 0.554983]
- Iter 38. [Val Acc 74%, Loss 0.554974]
- Iter 40. [Val Acc 74%, Loss 0.554977] Iter 42. [Val Acc 74%, Loss 0.554965]
- Iter 44. [Val Acc 74%, Loss 0.554959]
- Iter 46. [Val Acc 74%, Loss 0.554959]
- Iter 48. [Val Acc 74%, Loss 0.554950]
- optimal_batch_size: 100







Explain and discuss your results here: We ran the training process many times and each time saw similar results. It emphisizes the training process stability. To find optimal training step mu, we ran the training process with small to large mu ranges. The optimal training process happened for mu = 2e-3. To find optimal batch size, we used fixed (optimal) mu and ran the training process for several batch sizes. The optimal batch size happened for batch size = 100.

How we compared the training results to decide which training process is better? After several experiments and their analysis, we concluded that training cost differences between the first training cost and the last training cost provides the best training process score. $cost_diff = val_costs[0] - val_costs[len(val_costs)-1]$

To make sure the choosen training process really converges to the lowest cost, we added checked that the training cost is really lower than the previous training cost: $minimal_cost < val_costs[len(val_costs)-1]$

2.0.6 Part (h) -- 15%

Using the values of w and b from part (g), compute your training accuracy, validation accuracy, and test accuracy. Are there any differences between those three values? If so, why?

```
[21]: def calc_acc(w, b, data_norm_xs, data_ts):
    """Return the value of data_acc.
    We use:
        - data_norm_xs, data_ts as the data set
        - (w, b)
    """
    # compute the given model accuracy on a dataset
    # the model is defined by its parameters: (w,b)
    X = data_norm_xs
    t = data_ts[:, 0]
    y = pred(w, b, X)
    data_acc = get_accuracy(y, t)
    return data_acc
```

```
train_acc = 0.7326057793408506 val_acc = 0.73612 test_acc = 0.7271353864032539
```

Explain and discuss your results here: The fact that the training and validation accuracy are very close numbers, means that the training model fits well the training data set and validated well with the validation set. The fact that the test accuracy is also very close to the training

and validation accuracy, means that the model is not overfitten to the training dataset, and there is a good chance that it will generalize well to the whole data distribution and perform well on unknown data samples. In the next paragraph (Part (i)), we used builtin sklearn LogisticRegression implementation sklearn.linear_model.LogisticRegression to verify our training process. We see that sklearn LogisticRegression provides similar training accuracy: $train_acc = 0.7329465936695552$ $val_acc = 0.73248 test_acc = 0.7269223319775324$.

2.0.7 Part (i) -- 15%

Writing a classifier like this is instructive, and helps you understand what happens when we train a model. However, in practice, we rarely write model building and training code from scratch. Instead, we typically use one of the well-tested libraries available in a package.

Use sklearn.linear_model.LogisticRegression to build a linear classifier, and make predictions about the test set. Start by reading the API documentation here.

Compute the training, validation and test accuracy of this model.

```
[23]: import sklearn.linear_model
from sklearn.datasets import load_iris
from sklearn.linear_model import LogisticRegression

model = LogisticRegression(max_iter=300).fit(train_norm_xs, train_ts[:, 0])
train_acc = model.score(train_norm_xs, train_ts[:, 0])
val_acc = model.score(val_norm_xs, val_ts[:, 0])
test_acc = model.score(test_norm_xs, test_ts[:, 0])

print('train_acc = ', train_acc, ' val_acc = ', val_acc, ' test_acc = ', user_acc = ', user_acc')
```

train_acc = 0.7325260142851964 val_acc = 0.73606 test_acc = 0.7270966492349409



This parts helps by checking if the code worked. Check if you get similar results, if not repair your code

```
Reading package lists... Done
Building dependency tree
Reading state information... Done
pandoc is already the newest version (1.19.2.4~dfsg-1build4).
texlive is already the newest version (2017.20180305-1).
texlive-latex-extra is already the newest version (2017.20180305-2).
texlive-xetex is already the newest version (2017.20180305-1).
The following package was automatically installed and is no longer required:
  libnvidia-common-460
Use 'apt autoremove' to remove it.
O upgraded, O newly installed, O to remove and 5 not upgraded.
Looking in indexes: https://pypi.org/simple, https://us-python.pkg.dev/colab-
wheels/public/simple/
Requirement already satisfied: pypandoc in /usr/local/lib/python3.7/dist-
packages (1.10)
Mounted at /content/drive
[NbConvertApp] Converting notebook Assignment1.ipynb to PDF
[NbConvertApp] Support files will be in Assignment1_files/
[NbConvertApp] Making directory ./Assignment1_files
[NbConvertApp] Making directory ./Assignment1_files
[NbConvertApp] Writing 97679 bytes to ./notebook.tex
[NbConvertApp] Building PDF
[NbConvertApp] Running xelatex 3 times: ['xelatex', './notebook.tex', '-quiet']
[NbConvertApp] Running bibtex 1 time: ['bibtex', './notebook']
[NbConvertApp] WARNING | bibtex had problems, most likely because there were no
citations
[NbConvertApp] PDF successfully created
[NbConvertApp] Writing 176092 bytes to Assignment1.pdf
ls: cannot access 'gdrive': Transport endpoint is not connected
total 352
drwxr-xr-x 1 root root 4096 Nov 27 00:31 .
drwxr-xr-x 1 root root 4096 Nov 27 00:08 ..
-rw----- 1 root root 163522 Nov 27 00:31 Assignment1.ipynb
-rw-r--r-- 1 root root 176092 Nov 27 00:31 Assignment1.pdf
drwxr-xr-x 4 root root 4096 Nov 22 00:13 .config
drwx----- 6 root root 4096 Nov 27 00:31 drive
d????????????????
                            ?
                                         ? gdrive
drwxr-xr-x 1 root root 4096 Nov 22 00:14 sample data
```

#!wqet -nc https://raw.qithubusercontent.com/brpy/colab-pdf/master/colab_pdf.py

#%%capture

#from colab_pdf import colab_pdf