In [305]:

from sklearn.decomposition import PCA
import matplotlib.patches as mpatches

In [334]:	

```
%matplotlib inline
#%matplotlib nbagg
import wave, random, struct, math, numpy as np, matplotlib.mlab as mlab,
pylab as pl
import matplotlib.pyplot as pyplot, collections
from scipy import linalg
from sklearn.metrics import confusion matrix, accuracy score
from sklearn.lda import LDA
fwine = open('wine.data', 'r')
winedata = np.loadtxt("wine.data", comments="#", delimiter=",", unpack=F
alse) #178x14
class12= winedata[[winedata[:,0] > 1]]
class12 = class12[:,1:len(winedata[2,:])]
fmnisttest = open('test.csv', 'r')
mtestdata = np.loadtxt("test.csv", delimiter = ",", unpack=False) #sampl
es x feats #col = samples
fmnisttrain = open('train.csv', 'r')
mtraindata = np.loadtxt("train.csv", delimiter = ",", unpack=False) #sam
ples x feats #col = samples
#-----#
#Mnist data transpose
mtesttr = mtestdata.transpose(); #col = features
[sampm,featm] = np.shape(mtesttr)
mtraintr = mtraindata.transpose(); # col = features
[sampm,featm] = np.shape(mtraintr)
# train data #
# Separating into classes- class0 train
temp1 = mtraintr #columns = features
temp2 = temp1[temp1[:,featm-1]==0]
class0mtrain = temp2[:,0:featm-1]
class0mtrain = class0mtrain.transpose() #Col = samples
#Separating Class 1
temp2 = temp1[temp1[:,featm-1]==1]
class1mtrain = temp2[:,0:featm-1]
class1mtrain = class1mtrain.transpose() #Col = samples
#Separating Class 3
temp2 = temp1[temp1[:,featm-1]==3]
class3mtrain = temp2[:,0:featm-1]
class3mtrain = class3mtrain.transpose() #Col = samples
#Separating Class 5
temp2 = temp1[temp1[:,featm-1]==5]
class5mtrain = temp2[:,0:featm-1]
class5mtrain = class5mtrain.transpose() #Col = samples
```

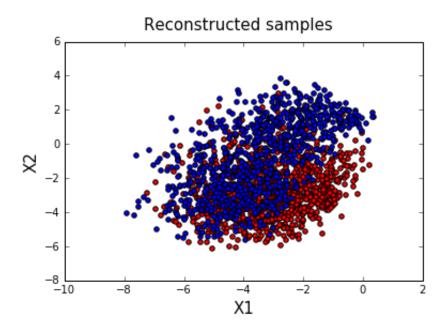
```
# test data #
# Separating into classes- class0 test
temp1 = mtesttr #columns = features
temp2 = temp1[temp1[:,featm-1]==0]
class0mtest = temp2[:,0:featm-1]
class0mtest = class0mtest.transpose() #Col = samples
#Separating Class 1
temp2 = temp1[temp1[:,featm-1]==1]
class1mtest = temp2[:,0:featm-1]
class1mtest = class1mtest.transpose() #Col = samples
#Separating Class 3
temp2 = temp1[temp1[:,featm-1]==3]
class3mtest = temp2[:,0:featm-1]
class3mtest = class3mtest.transpose()#Col = samples
#Separating Class 5
temp2 = temp1[temp1[:,featm-1]==5]
class5mtest = temp2[:,0:featm-1]
class5mtest = class5mtest.transpose() #Col = samples
# other matrices of train data
#Transpose of Class0,1,3,and 5
class0mtraintr = class0mtrain.transpose();
class1mtraintr = class1mtrain.transpose(); #Col = features
class3mtraintr = class3mtrain.transpose();
class5mtraintr = class5mtrain.transpose();
# Mean of differnt samples of one single feature at a time.
mu0mtrain = np.mean(class0mtraintr,0) #1xfeatm
mu1mtrain = np.mean(class1mtraintr,0) #1xfeatm
mu3mtrain = np.mean(class3mtraintr,0)
mu5mtrain = np.mean(class5mtraintr,0)
#Mean of entire data
temp = (mtraindata[0:featm-1,:]).transpose()
mumtrain = np.mean(temp,0) # 1xfeatm
#Length of each class
NOmtrain = len(classOmtrain[0,:])
N1mtrain = len(class1mtrain[0,:])
N3mtrain = len(class3mtrain[0,:])
N5mtrain = len(class5mtrain[0,:])
# other matrices of test data
#Transpose of Class0,1,3,and 5
class0mtesttr = class0mtest.transpose();
class1mtesttr = class1mtest.transpose(); #Col = features
class3mtesttr = class3mtest.transpose();
class5mtesttr = class5mtest.transpose();
# Mean of differnt samples of one single feature at a time.
mu0mtest = np.mean(class0mtesttr,0) #1xfeatm
mu1mtest = np.mean(class1mtesttr,0) #1xfeatm
mu3mtest = np.mean(class3mtesttr,0)
mu5mtest = np.mean(class5mtesttr,0)
#Mean of entire data
temp = (mtestdata[0:featm-1,:]).transpose()
```

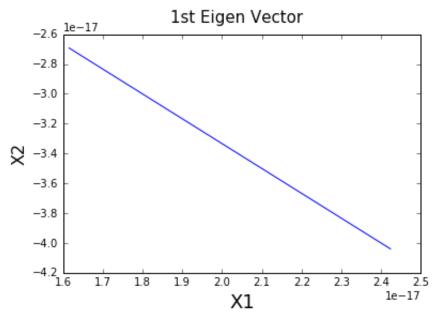
```
mumtest = np.mean(temp,0) # 1xfeatm
#Length of each class
NOmtest = len(classOmtest[0,:])
N1mtest = len(class1mtest[0,:])
N3mtest = len(class3mtest[0,:])
N5mtest = len(class5mtest[0,:])
print(N0mtest,N1mtest,N3mtest,N5mtest)
mtesttr = np.roll(mtesttr,1,axis = 1)
mtraintr = np.roll(mtraintr,1,axis = 1)
#-----#
#WIne data transpose
winetr = winedata.transpose(); #14x178
[feat,samp] = np.shape(winetr)
# Separating into classes- class1
temp1 = winetr.transpose(); #columns = feature
temp2 = temp1[temp1[:,0] == 1]
class1 = temp2.transpose() #rows - features
class1 = class1[1:feat,:] #13x59 #Col = samples
#Separating Class 2
temp2 = temp1[temp1[:,0] == 2]
class2 = temp2.transpose()
class2 = class2[1:feat,:]
#Separating Class 3
temp2 = temp1[temp1[:,0] == 3]
class3= temp2.transpose()
class3 = class3[1:feat,:]
#Transpose of Class1,2,and 3
class1tr = class1.transpose(); #59x13 #Col = features
class2tr = class2.transpose();
class3tr = class3.transpose();
# Mean of differnt samples of one single feature at a time.
mu1 = np.mean(class1tr,0) #1x13
mu2 = np.mean(class2tr,0)
mu3 = np.mean(class3tr,0)
#Mean of entire data
temp = (winetr[1:14,:]).transpose()
mu = np.mean(temp,0) #13x1
#Length of each class
N1 = len(class1[0,:]) #59
N2 = len(class2[0,:]) #71
N3 = len(class3[0,:])
#pyplot.imshow(testdata[0,:])
#pyplot.show()
#print(np.shape(testdata[0,:]))
```

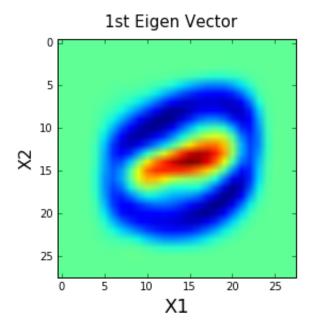
In [705]:	

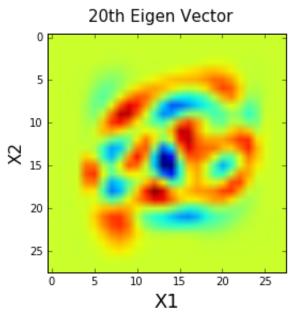
```
#----#
[M,N] = np.shape(winedata)
wmean = winedata.mean(0)
wmean = wmean[1:N]
trainsize = 50
mnist = 1;
ind = random.sample(range(1,M),trainsize)
winetrain = []; #5x13
for i in range(len(ind)):
    if i == 0:
        winetrain = winedata[ind[i],:] #
    else:
        winetrain = np.vstack((winetrain, winedata[ind[i],:]))
winetrain = winetrain[:,1:N]
winetest = np.delete(winedata, (ind), axis=0)
temp2 = winetest[winetest[:,0]==1] #columns = features
class1wtest = temp2[:,1:N]
temp2 = winetest[winetest[:,0]==2] #columns = features
class2wtest = temp2[:,1:N]
#---For Mnist
if (mnist == 1):
    [M,N] = np.shape(mtraintr)
   winetrain = mtraintr[:,1:N] # col - features
   winetest = mtesttr[:,1:N]
    class1wtest = class3mtesttr # col = features
    class2wtest = class5mtesttr
#----
trainsize = np.shape(winetrain[:,0])
trainsize = trainsize[0]
wmean = np.mean(winetrain,axis = 0)
print(np.shape(np.tile(wmean,(24217,1))))
X = winetrain - np.tile(wmean,(trainsize,1))
\#xcov = np.dot(X.transpose(),X);
U,S,V = np.linalg.svd(X,full_matrices= False)
print(np.shape(V))
#SVD in python gives us transpose of the eigen vector(or Principal compo
nent) matrix.
PC1 = np.dot(V.transpose(),-1)
PC = PC1[:,0:2]
#---Projections---#
#testlabels = winetest[:,0]
pyplot.suptitle('Reconstructed samples', fontsize=15)
```

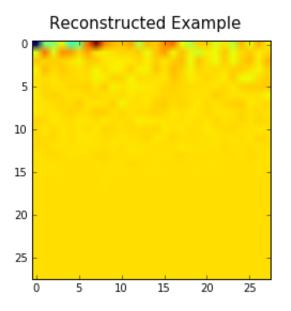
```
pyplot.xlabel('X1', fontsize=15)
pyplot.ylabel('X2', fontsize=15)
projpca1 = np.dot(PC.transpose(),class1wtest.transpose())
pyplot.figure(1)
pyplot.scatter(projpca1[0,:],projpca1[1,:],c='r')
projpca2 = np.dot(PC.transpose(),class2wtest.transpose())
pyplot.scatter(projpca2[0,:],projpca2[1,:],c='b')
if (mnist == 1):
    projpca1train = np.dot(PC.transpose(),class0mtraintr.transpose())
    projpca2train = np.dot(PC.transpose(),class1mtraintr.transpose())
    fullproj1test = np.dot(PC1.transpose(),class0mtesttr.transpose())
pyplot.figure(2)
pyplot.suptitle('1st Eigen Vector', fontsize=15)
pyplot.xlabel('X1', fontsize=18)
pyplot.ylabel('X2', fontsize=16)
t = range(28,43)
line x1 = np.dot(t, V.transpose()[0,0])
line y1 = np.dot(t,V.transpose()[0,1])
pyplot.plot(line_x1, line_y1)
#-----Plot image of eigen vector for Mnist
if (mnist == 1):
    ev1 = PC1[:,0]
    ev20 = PC1[:,19]
    imev1 = ev1.reshape((28,28))
    imev20 = ev20.reshape((28,28))
    pyplot.figure(3)
    pyplot.suptitle('1st Eigen Vector', fontsize=15)
    pyplot.xlabel('X1', fontsize=18)
    pyplot.ylabel('X2', fontsize=16)
    pyplot.imshow(imev1)
    pyplot.figure(4)
    pyplot.suptitle('20th Eigen Vector', fontsize=15)
    pyplot.xlabel('X1', fontsize=18)
    pyplot.ylabel('X2', fontsize=16)
    pyplot.imshow(imev20)
    pyplot.figure(5)
    pyplot.suptitle('Reconstructed Example', fontsize=15)
    ev5 = fullproj1test[:,20]
    imev5 = ev5.reshape((28,28))
    pyplot.imshow(imev5)
```





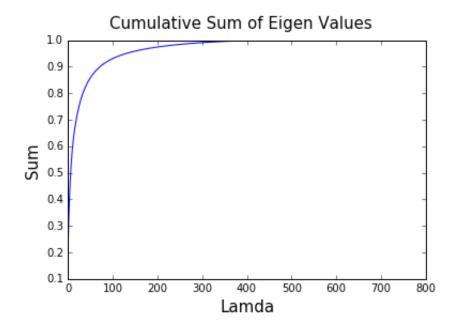






```
#print(np.sum(class0mtraintr))
In [596]:
          #(np.sum(class1mtraintr))
          np.shape(PC1)
Out[596]: (784, 784)
In [706]:
          #-----#
          eigval = np.multiply(S,S)/(M-1)
          cumcov = [];
          for i in range(len(eigval)):
              temp = sum(eigval[0:i+1])
              cumcov.append(temp)
          cumcov = cumcov /sum(eigval)
          pyplot.suptitle('Cumulative Sum of Eigen Values', fontsize=15)
          pyplot.xlabel('Lamda', fontsize=15)
          pyplot.ylabel('Sum', fontsize=15)
          pyplot.plot(cumcov)
          #print(eigval)
          lamda = np.sum(eigval)
          lamda = lamda - eigval[0] - eigval[1]
          ReconError = lamda/np.sum(eigval)
          print(ReconError)
```

0.730744247346



```
In [ ]:
```

In [709]:	

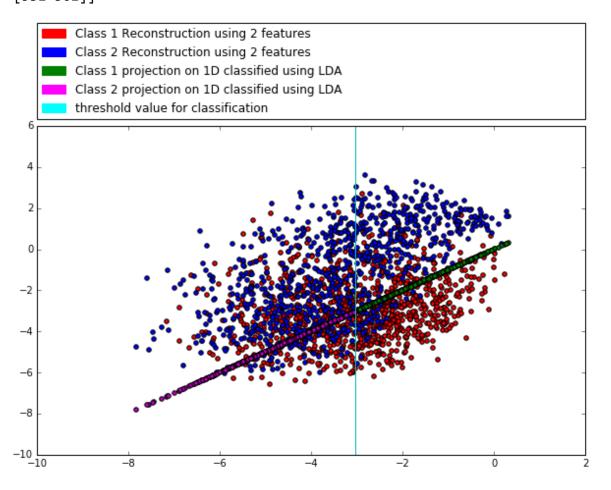
```
#----#
#a = np.array([[1,2,1,1],[5,6,7,8]])#,[9,10,11,12]])
#[feat,samp] = np.shape(winetr)
#class1 #13x59 #Col = samples
#Class 2 #Rows = features, #Col = samples
#Class 3 #Rows = features, #Col = samples
#class1tr = class1.transpose(); #59x13 #Col = features
#class2tr = class2 transpose
#class3tr = class3 transpose
#mu1, mu2, mu3 #Mean of differnt samples of one single feature at a tim
e. #1x13
#mu - mean of entire dataset
#N1, N2, N3 - lenght of each class - number of samples in each class
#-----Mnist
if (mnist == 1):
    class1wtrain = projpca1train.transpose(); # 6742 x 2 #6742 = number
of samples # col = features
    class2wtrain = projpca2train.transpose();
    class1wtest = projpca1.transpose(); # 980x2 980 = number of samples
# col = features
    class2wtest = projpca2.transpose()
    trainlth = len(projpca1train[:,0])
    mu1 = np.mean(class1wtrain, axis = 0)
   mu2 = np.mean(class2wtrain, axis = 0)
#-----
#-----Wine
if (mnist == 0):
   trainlth = 5;
    ind = [];
    for i in range(5):
        ind = np.hstack((ind,0))
    ind = random.sample(range(1,N1),trainlth)
    #ind = np.array([0,1,2,3,4])
    class1train = []; #5x13
    for i in range(len(ind)):
        if i == 0:
            class1wtrain = class1tr[ind[i],:]
        else:
            class1wtrain = np.vstack((class1wtrain,class1tr[ind[i],:]))
    class1wtest = np.delete(class1tr, (ind), axis=0) #59x13
    ind = random.sample(range(1,N2),trainlth)
    #ind = np.array([0,1,2,3,4])
    class2train = []; #5x13
    for i in range(len(ind)):
        if i == 0:
```

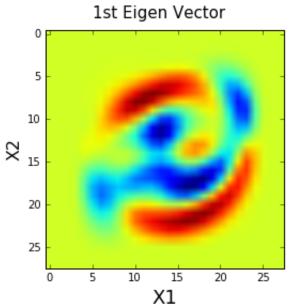
```
class2wtrain = class2tr[ind[i],:] # 5x13
        else:
            class2wtrain = np.vstack((class2wtrain,class2tr[ind[i],:]))
    class2wtest = np.delete(class2tr, (ind), axis=0)
#-----
print("Data Loaded")
SW = 0;
SB = 0;
for i in range(1, 3):
    if i == 1:
        Nx = trainlth
        classx = class1wtrain.transpose() # 13x5 #2x980
        mux = np.mean(class1wtrain,axis=0);
        mu1 = mux;
    elif i == 2:
        Nx = trainlth;
        classx = class2wtrain.transpose();
        \#mux = mu2;
        mux = np.mean(class2wtrain,axis = 0)
       mu2 = mux;
   #
   S = 0
    S = np.cov(classx);
    SW = SW + S;
print("SW generated")
SB = np.multiply.outer((mu1 - mu2),(mu1 - mu2))
print("SB generated")
SWinv = np.linalg.inv(SW);
div = np.dot(SWinv,SB);
e, v = np.linalg.eig(div)
print("eigen values generated")
v_sorted = v[np.argsort(np.abs(e))]
v_sorted = v_sorted[::-1]
#--Plotting eigel vectors
#pyplot.figure(1)
#pyplot.suptitle('13th Eigen Vector', fontsize=15)
#pyplot.xlabel('X1', fontsize=15)
#pyplot.ylabel('X2', fontsize=15)
\#t = range(28,43)
#line_x1 = np.dot(t,v_sorted.transpose()[12,0])
#line_y1 = np.dot(t,v_sorted.transpose()[12,1])
#pyplot.plot(line_x1, line_y1)
#----Finding threshold for classification---#
Wmat = v[:,0:2]; #Columns = new vector features
Wmattemp = Wmat[:,0]
```

```
linproj1 = np.dot(Wmattemp,class1wtrain.transpose())
mulin1 = np.mean(linproj1)
Wmattemp = Wmat[:,0]
linproj2 = np.dot(Wmattemp,class2wtrain.transpose())
mulin2 = np.mean(linproj2)
thresh = (mulin1+mulin2)/2
if (mulin2 >= mulin1):
    rightclass = 2;
    leftclass = 1;
else:
    rightclass = 1;
    leftclass = 2;
testdata = np.vstack((class1wtest,class2wtest))
projecteddata = np.dot(Wmat.transpose(),testdata.transpose())
ind = np.where(projecteddata[0,:]>= thresh)
leftind = np.where(projecteddata[0,:] < thresh)</pre>
projecteddata[1,leftind]= leftclass;
projecteddata[1,ind] = rightclass;
trueprob1 = np.array([1])
trueprob1 = np.tile(trueprob1,len(class1wtest[:,0]))
trueprob2 = ([2])
trueprob2 = np.tile(trueprob2,len(class2wtest[:,0]))
trueprob = np.hstack((trueprob1,trueprob2))
projecteddata = projecteddata.real
confmatlda = confusion_matrix(trueprob,projecteddata[1,:])
accscorelda = accuracy score(trueprob,projecteddata[1,:])
print("Accuracy of LDA is ",accscorelda*100)
print("conusion matrix is ")
print(confmatlda)
#---Projected classes---#
Wmat = v[:,0:2]; #Columns = new vector features
projected2D1 = np.dot(Wmat.transpose(),class1wtest.transpose())
projected2D2 = np.dot(Wmat.transpose(),class2wtest.transpose())
#pyplot.figure(2)
fig = pyplot.figure(2,figsize = (10,6))
pyplot.scatter(projected2D1[0,:], projected2D1[1,:],c='r')
pyplot.scatter(projected2D2[0,:], projected2D2[1,:],c='b')
pyplot.scatter(projecteddata[0,ind], projecteddata[0,ind],c='g')
pyplot.scatter(projecteddata[0,leftind], projecteddata[0,leftind], c
='m')
pyplot.axvline(x = thresh, c = 'c')
redp = mpatches.Patch(color='red', label='Class 1 Reconstruction using 2
features')
bluep = mpatches.Patch(color='blue', label='Class 2 Reconstruction using
2 features')
greenp = mpatches.Patch(color='green', label='Class 1 projection on 1D c
```

```
lassified using LDA')
magp = mpatches.Patch(color='magenta', label='Class 2 projection on 1D c
lassified using LDA')
cyanp = mpatches.Patch(color='cyan', label='threshold value for classifi
cation')
pyplot.legend(bbox_to_anchor=(0., 1.02, 1., .102), loc=3,
           ncol=1, mode="expand", borderaxespad=0., handles=[redp,bluep,
greenp,magp,cyanp])
reconex2D = fullproj1test[:,22];
#reconex2D = projected2D1[:,0];
\#zer = np.tile(np.array([0]),782)
#reconex2D = np.hstack((reconex2D,zer))
#print(np.shape(reconex2D))
pyplot.figure(3)
#pyplot.imshow(reconex2D.reshape((28,28)))
if (mnist == 1):
    ev1 = PC1[:,2]
    ev20 = PC1[:,9]
    imev1 = ev1.reshape((28,28))
    imev20 = ev20.reshape((28,28))
    pyplot.figure(3)
    pyplot.suptitle('1st Eigen Vector', fontsize=15)
    pyplot.xlabel('X1', fontsize=18)
    pyplot.ylabel('X2', fontsize=16)
    pyplot.imshow(imev1)
\#Ldatemp = LDA()
#Ldatemp.fit(wine[:,1:feat])
#Ldatemp.
```

Data Loaded
SW generated
SB generated
eigen values generated
Accuracy of LDA is 44.6372239748
conusion matrix is
[[488 522]
[531 361]]

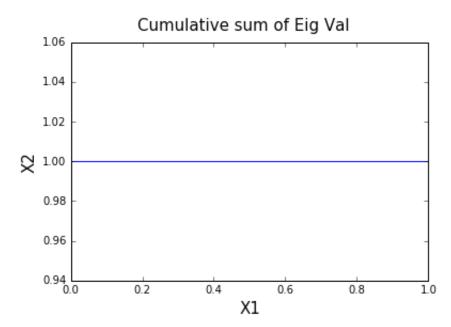




```
In [697]: #----Display matrices for debugging----#
          #print(np.shape(fullproj1test))
          np.shape(ev1)
          #projecteddata[1,:]
Out[697]: (2,)
         #----#
In [710]:
          eigval = sorted(e, reverse = True)
          cumcov = [];
          for i in range(len(eigval)):
             temp = sum(eigval[0:i+1])
             cumcov.append(temp)
          cumcov = cumcov /sum(eigval)
          pyplot.suptitle('Cumulative sum of Eig Val', fontsize=15)
          pyplot.xlabel('X1', fontsize=15)
          pyplot.ylabel('X2', fontsize=15)
```

Out[710]: [<matplotlib.lines.Line2D at 0x10c57390>]

pyplot.plot(cumcov)



In [714]:	

```
#----#
#-----Wine data----
[M,N] = np.shape(winedata)
numsamp = 50
ind = [];
for i in range(numsamp):
    ind = np.hstack((ind,0))
ind = random.sample(range(1,N1),numsamp)
#ind = np.array([0,1,2,3,4])
class1train = []; #5x13
for i in range(len(ind)):
   if i == 0:
       class1train = class1tr[ind[i],:]
   else:
       class1train = np.vstack((class1train,class1tr[ind[i],:]))
class1test = np.delete(class1tr, (ind), axis=0)
ind = random.sample(range(1,N2),numsamp)
#ind = np.array([0,1,2,3,4])
class2train = []; #5x13
for i in range(len(ind)):
    if i == 0:
       class2train = class2tr[ind[i],:]
    else:
       class2train = np.vstack((class2train,class2tr[ind[i],:]))
class2test = np.delete(class2tr, (ind), axis=0)
#-----
#-----Mnist data
if (mnist == 1):
    [M,N] = np.shape(mtraintr);
   class1train = class3mtraintr; #col = features
   class2train = class5mtraintr;
   class1test = class3mtesttr;
   class2test = class5mtesttr
#-----
mu1 = np.mean(class1train,0)
mu2 = np.mean(class2train,0)
mu1sq = np.square(mu1)
mu2sq = np.square(mu2)
wmat = []
trainset = np.vstack((class1train,class2train))
covarc = np.cov(trainset,rowvar = 0)
varc = np.diag(covarc)
for i in range(len(varc)):
    if (varc[i] != 0):
       wmat.append(np.divide((mu1[i]-mu2[i]),varc[i]))
    elif (varc[i] == 0):
       wmat.append(0);
```

```
#wmat = np.divide((mu1-mu2), varc)
pi1 = 5/10
pi2 = 5/10
#-----Mnist Prior probabilities
if (mnist == 1):
    ncl0 = len(class0mtraintr[:,0])
    ncl1 = len(class1mtraintr[:,0])
    nboth = ncl0 + ncl1
    pi1 = ncl0/nboth
    pi2 = ncl1/nboth
#-----
feat = len(class1train[0,:]) #13
w0 = math.log((1-pi1)/pi1)
#for i in range(feat):
    \#w0 = w0 + ((mu2sq[i]-mu1sq[i])/(2*varc[i]))
for i in range(len(varc)):
    if (varc[i] != 0):
        w0 = w0 + ((mu2sq[i]-mu1sq[i])/(2*varc[i]))
    elif (varc[i] == 0):
       w0 = 0;
probmat = [];
debug = [0];
testmat = np.vstack((class1test,class2test))
for i in range(len(testmat[:,0])):
   wixi = 0;
    #for j in range(feat):
         wixi = wixi + np.multiply(wmat[j], testmat[i,j])
   wixi = np.dot(wmat,testmat[i,:])
    debug.append(wixi)
    pC0x = np.divide((math.exp(w0+wixi)),(1+math.exp(w0+wixi)))
    if pC0x >= pi1:
        probmat.append(1)
    else:
        probmat.append(2)#2
    #
#
probmat.count(1)
trueprob1 = np.array([1])
trueprob1 = np.tile(trueprob1,len(class1test[:,0]))
trueprob2 = ([2])
trueprob2 = np.tile(trueprob2,len(class2test[:,0]))
trueprob = np.hstack((trueprob1,trueprob2))
confmatrix = confusion matrix(trueprob, probmat)
```

```
accscore = accuracy_score(trueprob, probmat)
          submat = []
          submat = np.subtract(probmat, trueprob)
          diff = probmat - trueprob
          #for s in range()
          \#conf21 = diff.count(-1)
          #conf12 = diff.count(1)
          #conf11 = len(class1test - conf12)
          #conf22 = len(class2test - conf21)
          #confmat = np.array([[conf11,conf12],[conf21,conf22]])
          #print("Accuracy_Score is ",accscore)
          print("Accuracy percentage is ",accscore*100)
          print("Confusion Matrix is ")
          print(confmatrix)
          Accuracy percentage is 79.2849631966
          Confusion Matrix is
          [[1006
                    4]
           [ 390 502]]
In [682]: #fmnisttest = open('test.csv', 'r')
          #mtestdata = np.loadtxt("test.csv", delimiter = ",", skiprows = 1, unpac
          k=False) #samples x feats
          \#x = (wmat[0])
          #y = (testmat[0,0])
          #print(sum(mu1-mu2))
          #print(wmat)
          #wmat
          #print(range(0,100))
          #a = np.cov(trainset)
          \#b = np.diag(a)
          #print(np.shape(trainset))
          \#a = np.array([[1,2,3,4],[3,4,5,6]])
          #np.var(trainset[:,0])
          #trainset[:,0]
          np.shape(probmat)
Out[682]: (30,)
  In [ ]:
```