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1  #!/usr/bin/env python3
2  # -*- coding: utf-8 -*-
3  """
4
5  Example 3.5 k-fold cross-validationStochastic for Gradient Descent (SDG)
6  using the MINST data set
7
8  Developed for Machine Learning for Mechanical Engineers at the University of
9  South Carolina
10
11  @author: austin_downey
12  """
13
14  import IPython as IP
15  IP.get_ipython().magic('reset -sf')
16
17  import numpy as np
18  import scipy as sp
19  import pandas as pd
20  from scipy import fftpack, signal # have to add
21  import matplotlib as mpl
22  import matplotlib.pyplot as plt
23  import sklearn as sk
24  from sklearn import linear_model
25  from sklearn import pipeline
26  from sklearn import datasets
27
28  cc = plt.rcParams['axes.prop_cycle'].by_key()['color']
29  plt.close('all')
30
31
32  %% Load your data
33
34  # Fetch the MNIST dataset from openml
35  mnist = sk.datasets.fetch_openml('mnist_784',as_frame=False)
36  X = mnist['data'] # load the data
37  Y = np.asarray(mnist['target'],dtype=int) # load the target
38
39  # Split the data set up into a training and testing data set
40  X_train = X[0:60000,:]
41  X_test = X[60000:,:]
42  Y_train = Y[0:60000]
43  Y_test = Y[60000:]
44
45  %% Train a Stochastic Gradient Descent classifier
46
47  # Extract a subset for our "5-detector".
48  Y_train_5 = (Y_train == 5)
49  Y_test_5 = (Y_test == 5)
50
51  sgd_clf = sk.linear_model.SGDClassifier()
52
53  %% Build a 5-detector several times so see the variation in metrics returned by SGD
54
55  # Solve the model multiple times to see the variations
56  for i in range(5):
57
58      # Train the model and return the predictions made by SGD
59      sgd_clf.fit(X_train, Y_train_5)
60      Y_train_pred = sgd_clf.predict(X_train)
61
62      # Use SK learn model to return metrics
63      accuracy = sk.metrics.accuracy_score(Y_train_5, Y_train_pred)
64      precision = sk.metrics.precision_score(Y_train_5, Y_train_pred)
65      recall = sk.metrics.recall_score(Y_train_5, Y_train_pred)
66      print('accuracy is '+str(np.round(accuracy,4))+'; precision is '+str(np.round(
precision,4))+

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67         '; recall is '+str(np.round(recall,4)))
68
69
70     %% Build a 5-detector using k-fold cross-validation
71
72     # From our example we can see quite a variation in results for a model, making it
73     # hard to select the proper model. However, k-fold cross-validation can help with this.
74
75
76     # make a prediction using the k-fold method to split up the data set. Again,
77     # solve the model multiple times to see the variations
78     for i in range(5):
79
80         # Train the model and return the predictions made by SGD
81         Y_train_pred = sk.model_selection.cross_val_predict(sgd_clf, X_train, Y_train_5, cv=3
82         )
83
84         # Use SK learn model to return metrics
85         accuracy = sk.metrics.accuracy_score(Y_train_5, Y_train_pred)
86         precision = sk.metrics.precision_score(Y_train_5, Y_train_pred)
87         recall = sk.metrics.recall_score(Y_train_5, Y_train_pred)
88         print('accuracy is '+str(np.round(accuracy,4))+'; precision is '+str(np.round(
89         precision,4))+
90         '; recall is '+str(np.round(recall,4)))

```