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```
In [1]:
```

```
# Principal Component Analysis
from sklearn.datasets import load iris
from sklearn.decomposition import PCA
# Supervised ML Algorithms
from sklearn.linear model import LogisticRegression
from sklearn.tree import DecisionTreeClassifier
from sklearn.neighbors import KNeighborsClassifier
from sklearn.svm import SVC
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import cross_val_score
from sklearn.metrics import mean squared error, mean absolute error
# Data Manipulation
import numpy as np
from numpy.testing import assert almost equal
import pandas as pd
import time
# Data Visualization
import matplotlib.pyplot as plt
from mpl_toolkits.mplot3d import Axes3D
%matplotlib inline
```

The Iris Dataset

This data sets consists of 3 different types of irises' (Setosa, Versicolor, and Virginica) petal and sepal length, stored in a 150x4 numpy.ndarray

The rows being the samples and the columns being: Sepal Length, Sepal Width, Petal Length and Petal Width.

```
In [2]:
```

```
# Load iris dataset
iris = load_iris()
X, y = iris.data, iris.target

# Class names
labels = ['Setosa', 'Versicolor', 'Virginica']
# Colors for plotting
colors = ['r', 'g', 'b']
```

In [3]:

```
def plot_by_features(X, y):
    """
    Plots the data by using a pair of features
    Input:
    X -- 2D array dataset with the shape of (number of examples, number of features)
    y -- 1D array containing true labels of the dataset with the shape of (number of examples, )
    Output:
    Scatter plots containing two attributes
    """
    # Seperate each feature by name
    sepal length = X[:, 0]
```

```
sepal width = X[:, 1]
petal length = X[:, 2]
petal width = X[:, 3]
# The first subplot
plt.figure(figsize=(18, 9))
plt.subplot(2,3,1)
plt.xlabel('Sepal Length')
plt.ylabel('Sepal Width')
plt.xticks(())
plt.yticks(())
for label, color in zip(labels, colors):
    \verb|plt.scatter(sepal_length[y==0], sepal_width[y==0], c=colors[0], edgecolor='k')| \\
    plt.scatter(sepal_length[y==1], sepal_width[y==1], c=colors[1], edgecolor='k')
plt.scatter(sepal_length[y==2], sepal_width[y==2], c=colors[2], edgecolor='k')
plt.legend((labels), fontsize=9, loc='lower right')
# The second subplot
plt.subplot(2,3,2)
plt.xlabel('Sepal Length')
plt.ylabel('Petal Width')
plt.xticks(())
plt.yticks(())
for label, color in zip(labels, colors):
    plt.scatter(sepal length[y==0], petal width[y==0], c=colors[0], edgecolor='k')
    plt.scatter(sepal_length[y==1], petal_width[y==1], c=colors[1], edgecolor='k')
    \verb|plt.scatter(sepal_length[y==2], petal_width[y==2], c=colors[2], edgecolor='k')| \\
plt.legend((labels), fontsize=9, loc='lower right')
# The third subplot
plt.subplot(2,3,3)
plt.xlabel('Sepal Length')
plt.ylabel('Petal Length')
plt.xticks(())
plt.yticks(())
for label, color in zip(labels, colors):
    plt.scatter(sepal length[y==0], petal length[y==0], c=colors[0], edgecolor='k')
    \verb|plt.scatter(sepal_length[y==1], petal_length[y==1], c=colors[1], edgecolor='k')| \\
    \verb|plt.scatter(sepal_length[y==2], petal_length[y==2], c=colors[2], edgecolor='k')| \\
plt.legend((labels), fontsize=9, loc='lower right')
# The fourth subplot
plt.subplot(2,3,4)
plt.xlabel('Petal Length')
plt.ylabel('Petal Width')
plt.xticks(())
plt.yticks(())
for label, color in zip(labels, colors):
    plt.scatter(petal length[y==0], petal width[y==0], c=colors[0], edgecolor='k')
    plt.scatter(petal_length[y==1], petal_width[y==1], c=colors[1], edgecolor='k')
    plt.scatter(petal length[y==2], petal width[y==2], c=colors[2], edgecolor='k')
plt.legend((labels), fontsize=9, loc='lower right')
# The fifth subplot
plt.subplot(2,3,5)
plt.xlabel('Petal Length')
plt.ylabel('Sepal Width')
plt.xticks(())
plt.yticks(())
for label, color in zip(labels, colors):
    \verb|plt.scatter(petal_length[y==0], sepal_width[y==0], c=colors[0], edgecolor='k')| \\
    plt.scatter(petal length[y==1], sepal width[y==1], c=colors[1], edgecolor='k')
```

```
plt.scatter(petal length[y==2], sepal width[y==2], c=colors[2], edgecolor='k')
    plt.legend((labels), fontsize=9, loc='lower right')
    # The sixth subplot
    plt.subplot(2,3,6)
    plt.xlabel('Petal Width')
    plt.ylabel('Sepal Width')
    plt.xticks(())
    plt.yticks(())
    for label, color in zip(labels, colors):
         \texttt{plt.scatter(petal width[y==0], sepal width[y==0], c=colors[0], edgecolor='k')}
         \verb|plt.scatter(petal_width[y==1], c=colors[1], edgecolor='k')| \\
         plt.scatter(petal_width[y==2], sepal_width[y==2], c=colors[2], edgecolor='k')
    plt.legend((labels), fontsize=9, loc='lower right')
plot by features (X, y)
                                                                     Versicolo
Virginica
                                                                                                              Versicolor
Virginica
                             Versicolo
                                                       Sepal Length
                                                                                               Sepal Length
               Sepal Length
Petal Width
                             Versicolo
Virginica
                                                                      Versicol
                                                                      Virginica
                                                                                                              Virginica
```

Task 1. Perform PCA on Iris dataset

In [4]:

```
def standardization(X):
    Standardizes the data by making it have
    zero mean and unit variance
    Input:
    X 	ext{ } -- 	ext{ } 2D 	ext{ } array 	ext{ } dataset 	ext{ } with 	ext{ } the 	ext{ } shape 	ext{ } of 	ext{ } (number 	ext{ } of 	ext{ } examples, 	ext{ } number 	ext{ } of 	ext{ } features)
    Output:
    X standardized -- 2D array standardizaed dataset with the shape of (number of examples, number
of features)
    11 11 11
    mean = np.mean(X, axis=0)
    std = np.std(X, axis=0)
    X_standardized = (X - mean) / std
    print(f"The first three examples of the original dataset:\n \{x[:3]\}\n")
     \texttt{print} (\texttt{f"The first three examples of the standardized dataset: $$ \{X_standardized[:3]\}") $$
```

```
return X_standardized

X_standardized = standardization(X)

The first three examples of the original dataset:
[[5.1 3.5 1.4 0.2]
[4.9 3. 1.4 0.2]
[4.7 3.2 1.3 0.2]]

The first three examples of the standardized dataset:
[[-0.90068117 1.01900435 -1.34022653 -1.3154443 ]
[-1.14301691 -0.13197948 -1.34022653 -1.3154443 ]
[-1.38535265 0.32841405 -1.39706395 -1.3154443 ]]

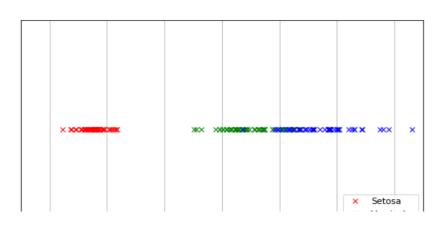
Plots

In [5]:

def plot_1D(X, y):
    """
    Plots the first two PCA dimensions after applying PCA
```

```
Inputs:
    X -- 2D array dataset with the shape of (number of examples, number of features)
    y -- 1D array containing true labels of the dataset with the shape of (number of examples, )
    Output:
    Graphical illustration of the instances based on the first PC
    # Applying PCA with 1 component
    pca = PCA(n components=1)
    X pca = pca.fit_transform(X)
    print(f"Shape of the original data: {X.shape}")
    print(f"Shape of the transformed data: {X_pca.shape}")
    # Plotting
    plt.figure(figsize=(9,5))
    plt.plot(X_pca[y==0], len(X_pca[y==0]) * [1], 'x', c=colors[0])
plt.plot(X_pca[y==1], len(X_pca[y==1]) * [1], 'x', c=colors[1])
    plt.plot(X_pca[y==2], len(X_pca[y==2]) * [1], 'x', c=colors[2])
   plt.xlabel('The First Principal Component', fontsize=12)
    plt.xlim(-3.5, 3.5)
    plt.legend(labels, loc='lower right', fontsize=11)
    plt.grid()
   plt.yticks(())
plot 1D(X standardized, y)
```

Shape of the original data: (150, 4) Shape of the transformed data: (150, 1)



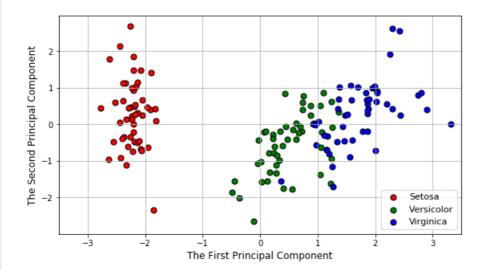
```
-3 -2 -1 0 1 2 3

The First Principal Component
```

In [6]:

```
def plot 2D(X, y):
    Plots the first two PCA dimensions after applying PCA
    Inputs:
    \it X -- 2D array standardized dataset with the shape of (number of examples, number of features)
    y -- 1D array containing true labels of the dataset with the shape of (number of examples, )
    Output:
    Graphical illustration of the instances based on the first two PCs
    # Applying PCA with 2 components
    pca = PCA(n components=2)
    X_pca = pca.fit_transform(X)
    print(f"Shape of the original data: {X.shape}")
    print(f"Shape of the transformed data: {X pca.shape}")
    # Plotting
    plt.figure(figsize=(9,5))
    plt.scatter(X pca[:, 0][y == 0], X pca[:, 1][y == 0],
                c=colors[0], edgecolor='k', s=50)
    plt.scatter(X pca[:, 0][y == 1], X pca[:, 1][y == 1],
                c=colors[1], edgecolor='k', s=50)
    plt.scatter(X_pca[:, 0][y == 2], X_pca[:, 1][y == 2],
                c=colors[2], edgecolor='k', s=50)
    plt.xlabel('The First Principal Component', fontsize=12)
    plt.ylabel('The Second Principal Component', fontsize=12)
    plt.xlim(-3.5, 3.5)
    plt.legend(labels, loc='lower right', fontsize=11)
    plt.grid()
plot 2D(X standardized, y)
```

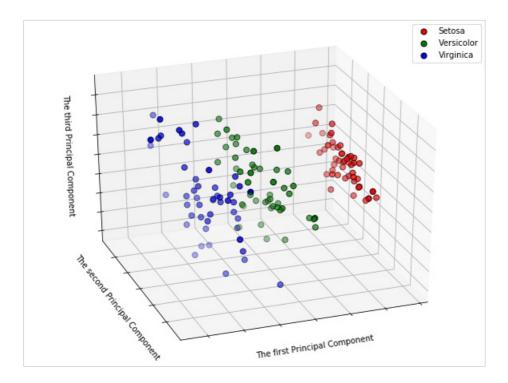
Shape of the original data: (150, 4) Shape of the transformed data: (150, 2)



In [7]:

```
Inputs:
   X -- 2D array standardized dataset with the shape of (number of examples, number of features)
   Graphical illustration of the instances based on the first three PCs
   # Applying PCA with 3 components
   X pca = PCA(n components=3).fit transform(X)
   print(f"Shape of the original data: {X.shape}")
   print(f"Shape of the transformed data: {X_pca.shape}")
   # Plotting
   fig = plt.figure(1, figsize=(8, 6))
   ax = Axes3D(fig, elev=-150, azim=110)
   ax.scatter(X_pca[:, 0][y==0], X_pca[:, 1][y==0], X_pca[:, 2][y==0],
              c=colors[0], edgecolor='k', s=50, label='Setosa')
   ax.scatter(X_pca[:, 0][y==2], X_pca[:, 1][y==2], X_pca[:, 2][y==2],
              c=colors[2], edgecolor='k', s=50, label='Virginica')
   ax.set xlabel("The first Principal Component")
   ax.w xaxis.set ticklabels([])
   ax.set ylabel("The second Principal Component")
   ax.w yaxis.set_ticklabels([])
   ax.set_zlabel("The third Principal Component")
   ax.w_zaxis.set_ticklabels([])
   ax.legend()
plot_3D(X_standardized)
```

Shape of the original data: (150, 4) Shape of the transformed data: (150, 3)

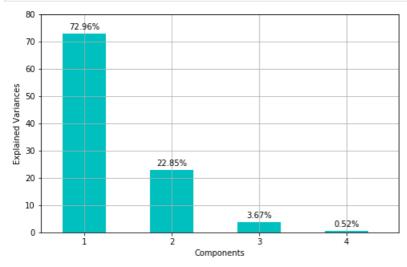


Task 2. Select a proper number of principal components in terms of the proportion of variance

```
In [8]:
```

```
def get_optimal_number_of_components_bar(X):
```

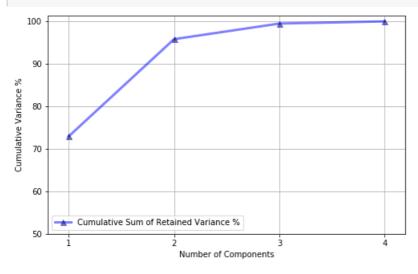
```
Plots the bar chart to illustrate explained variance ratio
    with different number of Principal Components
    X \rightarrow 2D array standardized dataset with the shape of (number of examples, number of features)
    Output:
    Graphical illustration of the Explained Variance Ratio
    # Applying PCA
    pca = PCA()
    X_pca = pca.fit_transform(X)
    # Plotting the explained variances
    features = range(pca.n_components_)
    var_ratio = pca.explained_variance_ratio_
    width = 0.5
    fig, ax = plt.subplots(nrows=1, ncols=1, figsize=(8,5))
    rect = ax.bar(features, var ratio, color='c', width=width, label='Explained Variances %')
    # Function to write the values on top of the bars
    def autolabel(rects):
       for rect in rects:
            height = rect.get height()
            ax.annotate('\{:.2f\}%'.format(height*100),
                       xy=(rect.get_x() + rect.get_width() / 2, height+0.01),
                       ha='center', va='bottom')
    autolabel (rect)
    # The graph details
    plt.xlabel('Components')
    plt.ylabel('Explained Variances')
    plt.xlim(-0.5, 3.6)
    plt.xticks(np.arange(4), labels=['1', '2', '3', '4'])
   plt.yticks(np.arange(0, 0.85, 0.1), labels=['0', '10', '20', '30', '40', '50', '60', '70', '80'
])
    plt.grid()
get_optimal_number_of_components_bar(X_standardized)
```



In [9]:

```
def get_optimal_number_of_components_line_plot(X):
    """
    Plots the line graph to illustrate lost variance
    with different number of Principal Components
    Input:
    X -- 2D array standardized dataset with the shape of (number of examples, number of features)
```

```
Output:
    Graphical illustration of the "elbow" method
    # Applying PCA
    pca = PCA().fit(X)
    # Plotting the lost variance
    plt.figure(figsize=(8,5))
    plt.plot(np.arange(4), np.cumsum(pca.explained variance ratio), c='b', alpha=0.5,
             marker='^', markersize=7, markerfacecolor='k', linewidth=3, label='Cumulative Sum of R
etained Variance %')
    plt.xlabel('Number of Components')
    plt.ylabel('Cumulative Variance %')
   plt.grid()
   plt.legend()
    plt.xticks(np.arange(4), labels=['1', '2', '3', '4'])
    plt.xlim(-0.2, 3.2)
    plt.yticks(np.arange(0.5, 1.05, 0.1), labels=['50', '60', '70', '80', '90', '100'])
get optimal number of components line plot(X standardized)
```



In [10]:

```
def experiments(X, y, mla='log reg'):
    Applies PCA with different number of components on the data
    and conducts experiments using two types of Machine Learning Algorithms
    Inputs:
   X -- 2D array standardized dataset with the shape of (number of examples, number of features)
    y -- 1D array containing true labels of the dataset with the shape of (number of examples, )
   mla -- Machine Learning Algorithm to conduct the experiments. Logistic Regression is default
    Outputs:
    exp df -- a dataframe with the information about the experiments
    with different number of components
    cv score history = []
    time history = []
    number of components = []
    variance_history = []
    for i in range (1, 5):
        tic = time.time()
        # Applying PCA with different number of components
        pca = PCA(n components=i)
        X pca = pca.fit transform(X)
```

```
number of components.append(i)
      var ratio = pca.explained variance ratio
      variance history.append("{:.2f}".format(np.cumsum(var ratio)[-1] * 100))
      # Selecting Supervised ML Algorithm
      if mla == 'log reg':
         clf = LogisticRegression(penalty='12', tol=0.00001,
                           max iter=300, solver='lbfgs',
                           random_state=2020)
      elif mla == 'knn':
         clf = KNeighborsClassifier(n_neighbors=3, weights='uniform',
                             algorithm='auto',
                             leaf size=20, metric='minkowski')
      elif mla == 'svm':
         clf = SVC(C=1, kernel='poly', degree=3,
                gamma='scale', random state=2020)
      elif mla == 'dct':
        clf = DecisionTreeClassifier(criterion='gini', splitter='best',
                               min_samples_split=2, min_samples_leaf=1,
                               max_leaf_nodes=20, random_state=2020)
      elif mla == 'rfc':
        clf = RandomForestClassifier(n_estimators=50, criterion='gini',
                       max depth=5, min samples split=3,
                       min samples leaf=1, max leaf nodes=10, random state=2020)
      # 5-Fold Cross Validation
      cv scores = cross val score(clf, X pca, y, cv=5)
      toc = time.time()
      tm = "{:.3f}".format(toc-tic)
      time history.append(tm)
      acc = "{:.2f}".format(np.mean(cv scores) * 100)
      cv score history.append(acc)
   # Creating a Dataframe containing the results
   exp_df = pd.DataFrame(data=[number_of_components, variance_history, cv_score_history, time_hist
ory],
             index=['Num. Components', 'Retained Variance (%)', 'Accuracy Score (%)', 'Time Ela
psed (sec)'],
             columns=['Exp. 1', 'Exp. 2', 'Exp. 3', 'Exp. 4'])
   return exp df
In [11]:
df_log = experiments(X_standardized, y)
print(df log)
df_knn = experiments(X_standardized, y, 'knn')
print("-----\n"
print(df knn)
df svm = experiments(X standardized, y, 'svm')
~~~~~~~")
print("~~~~~~ RESULTS
```

~~~~~~~~~\n")

print("~~~~~~ RESULTS

df\_dct = experiments(X\_standardized, y, 'dct')

df ran = experiments(X standardized, y, 'rfc')

print(df svm)

print(df dct)

```
print("~~~~~~~ RESULTS
 print(df ran)
 ------ EXPERIMENTS USING Logistic Regression
Exp. 1 Exp. 2 Exp. 3 Exp. 4
Num. Components
            1 2 3 4
Retained Variance (%) 72.96 95.81 99.48 100.00
Accuracy Score (%) 92.00 91.33 96.00 96.00
Time Elapsed (sec) 0.024 0.022 0.025 0.027
Exp. 1 Exp. 2 Exp. 3 Exp. 4
            1 2 3
Num. Components
Retained Variance (%) 72.96 95.81 99.48 100.00
Accuracy Score (%) 93.33 90.00 96.67 95.33
           0.010 0.010 0.009 0.009
Time Elapsed (sec)
Exp. 1 Exp. 2 Exp. 3 Exp. 4
Num. Components
                  2
                     3
              1
Retained Variance (%) 72.96 95.81 99.48 100.00 Accuracy Score (%) 89.33 90.00 92.67 92.67 Time Elapsed (sec) 0.005 0.005 0.006 0.005
Exp. 1 Exp. 2 Exp. 3 Exp. 4
                 2
                     3
Num. Components
Retained Variance (%) 72.96 95.81 99.48 100.00
Accuracy Score (%) 90.67 88.67 94.67 Time Elapsed (sec) 0.006 0.004 0.004
                       94.00
0.005
------ EXPERIMENTS USING Random Forest Classifer
Exp. 1 Exp. 2 Exp. 3 Exp. 4
Num. Components
              1
                 2 3
Retained Variance (%) 72.96 95.81 99.48 100.00
Accuracy Score (%) 90.00 89.33 92.67 93.33
           0.264 0.257 0.258 0.261
Time Elapsed (sec)
```

#### Task 3. Calculate the reconstruction errors from the transformed features

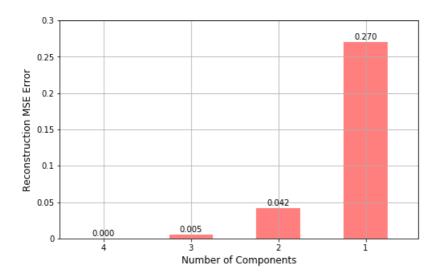
```
In [12]:
```

```
def reconstruction_error(X, loss='mse'):
    """
    Computes reconstruction loss after applying PCA with different number of components
    Inputs:
    X -- 2D array standardized dataset with the shape of (number of examples, number of features)
    loss -- type of loss function. 'MSE' is default
    Outputs:
    rl_df -- a dataframe with the information about the reconstruction error
    with different number of components
    bar chart -- a graphical illustration of the reconstruction error
    with different number of components
    """
    m, n = X.shape[0], X.shape[1] # total number of instances and attributes
```

```
loss history = []
   for i in range (1, 5):
       # Applying PCA with different number of components
       pca = PCA(n components=i)
                                                          # shape = (150, i)
       X pca = pca.fit transform(X)
       # Obtaining the projection onto components in original space
       X proj = pca.inverse transform(X pca)
                                                         # shape = (150, 4)
       if loss == 'mse':
           # Computing MSE loss
           sum_sq_diffs = np.sum((X_proj - X) ** 2)
                                                         # float
           mse loss = (1 / (n * m)) * sum sq diffs
                                                        # float
           # Ensure our MSE loss correctly implemented
           mse loss sklearn = mean squared error(X, X proj)
           assert almost equal(mse loss, mse loss sklearn)
           loss history.append("{:.4f}".format(mse loss))
       elif loss == 'mae':
           # Computing MAE loss
           absolute_difference = np.sum(np.abs(X_proj - X)) # float
           mae_loss = (1 / (n * m)) * absolute_difference # float
           # Ensure our MAE loss correctly implemented
           mae loss sklearn = mean_absolute_error(X, X_proj)
           assert almost equal(mae loss, mae loss sklearn)
           loss history.append("{:.4f}".format(mae loss))
    # Transforming into numpy arrays for visualization
   loss_history = np.array(loss history, dtype=np.float32)
    # Creating Dataframes with the obtained results
   rl df = pd.DataFrame(loss history, index=['1 Component', '2 Components', '3 Components', '4 Com
ponents'],
                      columns=['Rec. Error'])
   # Visualizing the results of MSE loss
   fig, ax = plt.subplots(nrows=1, ncols=1, figsize=(8,5))
   def autolabel(rects):
           for rect in rects:
               height = rect.get height()
               ax.annotate('{:.3f}'.format(height),
                         xy=(rect.get_x() + rect.get_width() / 2, height+0.0009),
                         ha='center', va='bottom')
   if loss == 'mse':
       rect = ax.bar(range(4), sorted(loss history), color='r', alpha=0.5, width=0.5)
       autolabel (rect)
       plt.xlabel('Number of Components', fontsize=12)
       plt.ylabel('Reconstruction MSE Error', fontsize=12)
       plt.xlim(-0.5, 3.6)
       plt.xticks(np.arange(4), labels=['4', '3', '2', '1'])
       plt.yticks(np.arange(0, 0.33, 0.05), labels=['0', '0.05', '0.1', '0.15', '0.2', '0.25','0.3'
1)
       plt.grid()
   elif loss == 'mae':
       rect = ax.bar(range(4), sorted(loss history), color='g', alpha=0.5, width=0.5)
       autolabel (rect)
       plt.xlabel('Number of Components', fontsize=12)
       plt.ylabel('Reconstruction MAE Error', fontsize=12)
       plt.xlim(-0.5, 3.6)
       plt.xticks(np.arange(4), labels=['4', '3', '2', '1'])
       plt.yticks(np.arange(0, 0.41, 0.05), labels=['0', '0.05', '0.1', '0.15', '0.2', '0.25', '0.3
', '0.35', '0.4'])
       plt.grid()
```

# 

Rec. Error
1 Component 0.2704
2 Components 0.0419
3 Components 0.0052
4 Components 0.0000



# In [13]:

rl\_df = reconstruction\_error(X\_standardized, 'mae')
print(rl\_df)

Rec. Error
1 Component 0.3399
2 Components 0.1488
3 Components 0.0467
4 Components 0.0000

