HousingRegression

December 14, 2021

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[1]: #Implementing the housing regression from Chapter 3.6 in Deep Learning with
     \rightarrowPython
     #Importing the necessary libraries
     from keras.datasets import boston_housing
     import numpy as np
     from keras import models
     from keras import layers
     import matplotlib.pyplot as plt
[2]: #Importing and splitting the data into training and testing data
     (train_data, train_targets), (test_data, test_targets) = boston_housing.
     →load_data()
     #Viewing the shape of the data
     print(train_data.shape)
     print(test_data.shape)
    (404, 13)
    (102, 13)
[3]: #Normalizing the data by subtracting the mean from each point and dividing by
     → the standard deviation
     #This ensures that the data range stays small
     mean = train_data.mean(axis=0)
     train_data -= mean
     std = train_data.std(axis=0)
     train_data /= std
     test_data -= mean
     test_data /= std
[4]: #Building the model within a function so that it can be called multiple times
     def build_model():
         #Defining the layers
         model = models.Sequential()
         model.add(layers.Dense(64, activation = 'relu', input_shape=(train_data.
      \hookrightarrowshape[1],)))
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model.add(layers.Dense(64, activation = 'relu'))
model.add(layers.Dense(1))

#Compiling the model and passing the optimizer, loss function, and required
→metrics into it

#The metric used for regression will be MAE (mean average error)
model.compile(optimizer = 'rmsprop', loss = 'mse', metrics = ['mae'])
return model
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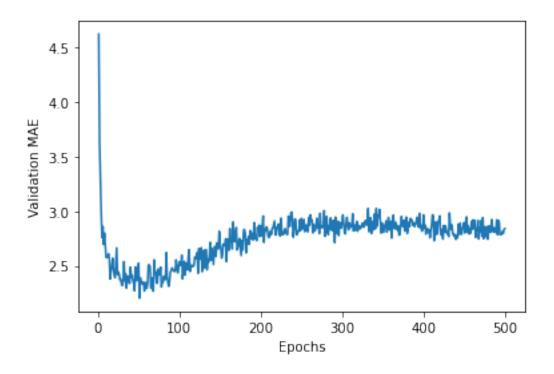
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[5]: #Conducting a k-fold validation since the sample size is very small
     k = 4
     num_val_samples = len(train_data) // k
     num_epochs = 100
     all scores = []
     for i in range(k):
         print('processing fold #', i+1)
         val_data = train_data[i * num_val_samples: (i + 1) * num_val_samples]
         val_targets = train_targets[i * num_val_samples: (i + 1) * num_val_samples]
         partial_train_data = np.concatenate([train_data[:i * num_val_samples],
                                              train_data[(i + 1) * num_val_samples:
     →]],
                                              axis = 0)
         partial_train_targets = np.concatenate([train_targets[:i * num_val_samples],
                                                 train targets[(i + 1) *
     →num_val_samples:]],
                                                axis=0)
         model = build_model()
         model.fit(partial_train_data, partial_train_targets,
                   epochs = num_epochs, batch_size=1, verbose=0)
         val_mse, val_mae = model.evaluate(val_data, val_targets, verbose = 0)
         all_scores.append(val_mae)
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processing fold # 1
processing fold # 2
processing fold # 3
processing fold # 4
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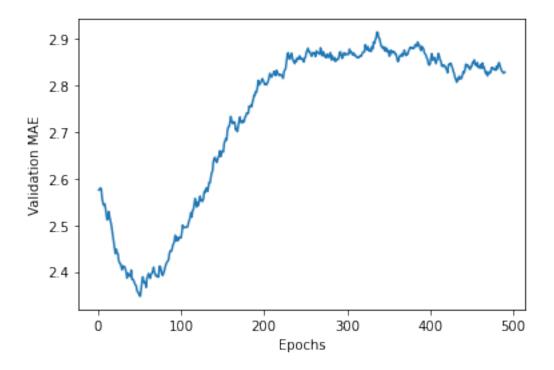
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[6]: #Viewing the scores for each step and the average score
print(all_scores)
print(np.mean(all_scores))
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[1.9101117849349976, 2.869312047958374, 2.713383674621582, 2.905144453048706] 2.599487990140915

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[7]: #Rerunning the k-fold validation with 500 epochs and a validation score \log_{\square}
     → saved for each epoch
     num epochs = 500
     all mae histories = []
     for i in range(k):
         print('processing fold #', i+1)
         val_data = train_data[i * num_val_samples: (i + 1) * num_val_samples]
         val_targets = train_targets[i * num_val_samples: (i + 1) * num_val_samples]
         partial_train_data = np.concatenate([train_data[:i * num_val_samples],
                                              train_data[(i + 1) * num_val_samples:
     ⇔]],
                                             axis=0)
         partial_train_targets = np.concatenate([train_targets[:i * num_val_samples],
                                                  train_targets[(i + 1) *_
      →num val samples:]],
                                                 axis=0)
         model = build_model()
         history = model.fit(partial_train_data, partial_train_targets,
                             validation_data = (val_data, val_targets),
                             epochs = num_epochs, batch_size = 1, verbose = 0)
         mae_history = history.history['val_mae']
         all_mae_histories.append(mae_history)
    processing fold # 1
    processing fold # 2
    processing fold # 3
    processing fold # 4
[8]: #Finding the average of the k-fold validation MAE scores for each epoch
     average_mae_history = [np.mean([x[i] for x in all_mae_histories]) for i in_
      →range(num_epochs)]
[9]: #Plotting the k-fold validation MAE for each epoch
     plt.plot(range(1, len(average_mae_history) + 1), average_mae_history)
     plt.xlabel('Epochs')
     plt.ylabel('Validation MAE')
     plt.show()
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[10]: \#Plotting\ the\ k-fold\ validation\ MAE\ for\ each\ epoch\ excluding\ the\ first\ 10\ epochs
      #This time, the points will be smoothed with a moving average
      #Defining the smoothing function
      def smooth_curve(points, factor = 0.9):
          smoothed_points = []
          for point in points:
              if smoothed_points:
                  previous = smoothed_points[-1]
                  smoothed_points.append(previous * factor + point * (1 -
      factor))
              else:
                  smoothed_points.append(point)
          return smoothed_points
      #Applying the smoothing function to the points excluding the first 10
      smooth_mae_history = smooth_curve(average_mae_history[10:])
      #Plotting the smoothed validation MAE over the epochs excluding the first 10
      plt.plot(range(1, len(smooth_mae_history) + 1), smooth_mae_history)
      plt.xlabel('Epochs')
      plt.ylabel('Validation MAE')
      plt.show()
      #It looks like MAE stops decreasing around 75-80 epochs
```



[12]: 2.5882184505462646