Supervised classification - improving capacity learning

0. Import library

```
Import library
 1 # Import libraries
 2
 3 # math library
 4 import numpy as np
 6 # visualization library
 7 %matplotlib inline
 8 from IPython.display import set_matplotlib_formats
 9 set_matplotlib_formats('png2x','pdf')
10 import matplotlib.pyplot as plt
11
12 # machine learning library
13 from sklearn.linear_model import LogisticRegression
14
15 # 3d visualization
16 from mpl_toolkits.mplot3d import axes3d
17
18 # computational time
19 import time
20
21 import math
```

1. Load and plot the dataset (dataset-noise-02.txt)

```
The data features for each data i are x_i = (x_{i(1)}, x_{i(2)}).
```

The data label/target, y_i , indicates two classes with value 0 or 1.

Plot the data points.

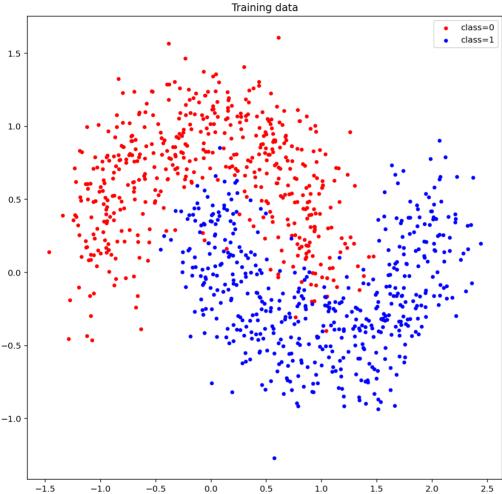
You may use matplotlib function scatter(x,y).

```
1 # import data with numpy
 2 data = np.loadtxt('/content/drive/My Drive/Colab Notebooks/MachineLearningProject/05/datase
 3
 4 # number of training data
 5 n = data.shape[0]
 6 print('Number of the data = {}'.format(n))
 7 print('Shape of the data = {}'.format(data.shape))
 8 print('Data type of the data = {}'.format(data.dtype))
 9
10 # plot
11 \times 1 = data[:,0].astype(np.float64) # feature 1
12 \times 2 = data[:,1].astype(np.float64) # feature 2
13 idx = data[:,2].astype(np.float64) # label
14
15 x1_idx0
            = x1[idx == 0]
16 x1_idx1
            = x1[idx == 1]
17
18 x2_idx0
            = x2[idx == 0]
19 x2_idx1
            = x2[idx == 1]
```

```
20
21 plt.figure(1,figsize=(10,10))
22 plt.scatter(x1_idx0, x2_idx0 , s=50, c='r', marker='.', label='class=0')
23 plt.scatter(x1_idx1, x2_idx1 , s=50, c='b', marker='.', label='class=1')
24 plt.title('Training data')
25 plt.legend()
26 plt.show()

Number of the data = 1000
Shape of the data = (1000, 3)
Data type of the data = float64

Training data
```



2. Define a logistic regression loss function and its gradient

```
1 # sigmoid function
 2 def sigmoid(z):
 3
      try:
 4
           return 1 / (1 + np.exp(-z))
 5
       except OverflowError:
 6
           return 1e-9
 8 # predictive function definition
 9 def f_pred(X,w):
10
       p = np.dot(X, w)
11
       return p
```

```
14
13 # loss function definition
14 def loss_logreg(y_pred,y):
15
                   n = len(y)
16
                   #loss = (np.dot((sigmoid(y_pred) - y).T, (sigmoid(y_pred) - y))) / n
17
                   loss = -(np.dot(y.T, np.log(sigmoid(y_pred))) + np.dot((1-y).T, np.log(1-sigmoid(y_pred))) + np.dot((1-y).T, np.log(y_pred)) + np.dot((1-y).T, np.log(y
18
                    return loss
19
20 # gradient function definition
21 def grad_loss(y_pred, y, X):
22
                   n = len(y)
23
                   #grad = 2 * np.dot(X.T, np.dot((sigmoid(y_pred)-y), np.dot(sigmoid(y_pred).T, (1-sigmoid))
24
                   grad = 2 * np.dot(X.T, (sigmoid(y_pred) - y)) / n
25
                    return grad
26
27 # gradient descent function definition
28 def grad_desc(X, y , w_init, tau, max_iter):
29
30
                   L_iters = np.zeros([max_iter]) # record the loss values
31
                   w = w_init # initialization
32
                    for i in range(max_iter): # loop over the iterations
33
                               y_pred = f_pred(X,w) # linear predicition function
                                grad_f = grad_loss(y_pred,y,X) # gradient of the loss
34
35
                               w = w - tau* grad_f # update rule of gradient descent
                               L_iters[i] = loss_logreg(y_pred,y) # save the current loss value
36
37
38
                  return w, L_iters
```

3. define a prediction function and run a gradient descent algorithm

The logistic regression/classification predictive function is defined as:

$$p_w(x) = \sigma(Xw)$$

The prediction function can be defined in terms of the following feature functions f_i as follows:

$$X = \begin{bmatrix} f_0(x_1) & f_1(x_1) & f_2(x_1) & f_3(x_1) & f_4(x_1) & f_5(x_1) & f_6(x_1) & f_7(x_1) & f_8(x_1) & f_9(x_1) \\ f_0(x_2) & f_1(x_2) & f_2(x_2) & f_3(x_2) & f_4(x_2) & f_5(x_2) & f_6(x_2) & f_7(x_2) & f_8(x_2) & f_9(x_2) \\ \vdots & & & & & & & & & & \\ f_0(x_n) & f_1(x_n) & f_2(x_n) & f_3(x_n) & f_4(x_n) & f_5(x_n) & f_6(x_n) & f_7(x_n) & f_8(x_n) & f_9(x_n) \end{bmatrix} \quad \text{and} \quad w = \begin{bmatrix} f_0(x_1) & f_1(x_1) & f_2(x_1) & f_2(x_2) & f_3(x_2) & f_2(x_2) & f_2(x_$$

where $x_i = (x_i(1), x_i(2))$ and you can define a feature function f_i as you want.

You can use at most 10 feature functions f_i , $i=0,1,2,\cdots,9$ in such a way that the classification accuracy is maximized. You are allowed to use less than 10 feature functions.

Implement the logistic regression function with gradient descent using a vectorization scheme.

```
1 # construct the data matrix X, and label vector y
2 def poly(X1, X2, degree):
3    func = np.ones(len(X1))
4    for i in range(1, degree+1):
5        for j in range(0, i+1):
```

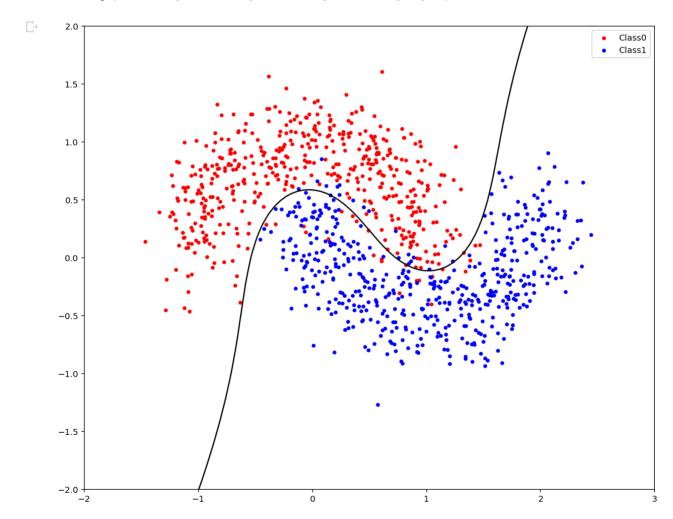
```
func = np.column\_stack((func, (X1**(i-j)) * (X2**j)))
 6
 7
       return func
 8
 9 \text{ n} = \text{data.shape}[0]
10 X = poly(x1, x2, 3)
11 y = data[:,2][:,None] # label
12 print(y.shape)
13
14 # run gradient descent algorithm
15 start = time.time()
16 w_init = np.array([0,0,0,0,0,0,0,0,0,0])[:,None]
17 \text{ tau} = 1e-2; \text{ max\_iter} = 150000
18 w, L_iters = grad_desc(X,y,w_init,tau,max_iter)
19 print('Time=',time.time() - start)
20 print(L_iters[-1])
21 print(w)
22
23 # plot
24 plt.figure(4, figsize=(10,6))
25 plt.plot(np.array(range(max_iter)), L_iters)
26 plt.xlabel('Iterations')
27 plt.ylabel('Loss value')
28 plt.show()
    (1000, 1)
    /usr/local/lib/python3.6/dist-packages/ipykernel_launcher.py:19: RuntimeWarning: divide by zero encount
    Time= 43.66975736618042
    [[ 4.15021414]
      -1.23029084]
       -5.74171351]
     [-12.07932591]
       -2.01934057
       -0.32365171]
        8.19152532]
       -0.28704338]
       4.65826627
     [ -3.31634714]]
      0.7
      0.6
      0.5
      0.4
      0.3
      0.2
      0.1
                   10000
                                                     50000
                           20000
                                    30000
                                            40000
                                                             60000
                                                                      70000
                                        Iterations
```

4. Plot the decisoin boundary

```
1 def boundary(x1_0, x2_0, x1_1, x2_1, w, degree):
2  plt.figure(figsize=(12, 10))
```

```
plt.scatter(x1_0, x2_0, s=50, c='r', marker='.', label='Class0')
 3
 4
      plt.scatter(x1_1, x2_1, s=50, c='b', marker='.', label='Class1')
 5
 6
      X = np.linspace(-2, 3, 100)
 7
      Y = np.linspace(-2, 2, 100)
 8
      XX, YY = np.meshgrid(X,Y)
 9
      XX = np.ravel(XX)
      YY = np.ravel(YY)
10
11
12
      Z = np.zeros((len(X)*len(Y)))
13
      poly_line = poly(XX, YY, degree)
      Z = poly_line.dot(w)
14
15
16
      XX = XX.reshape((len(X), len(Y)))
17
      YY = YY.reshape((len(X), len(Y)))
18
      Z = Z.reshape((len(X), len(Y)))
      plt.contour(XX, YY, Z, levels=[0], colors='k')
19
      plt.legend()
20
21
      plt.show()
```

1 boundary(x1_idx0, x2_idx0, x1_idx1, x2_idx1, w, 3)



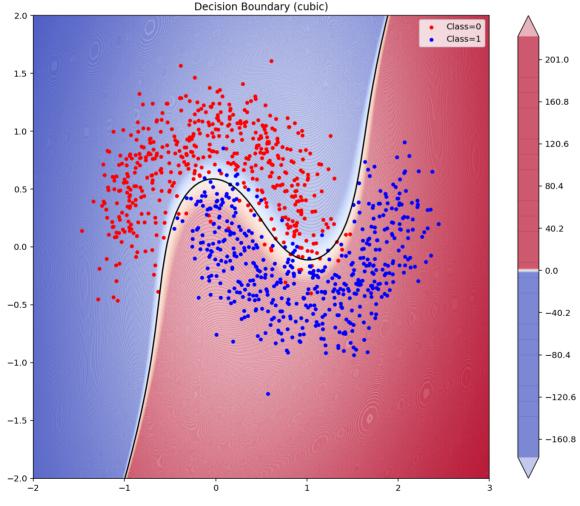
5. Plot the probability map

```
1 def boundary_map(x1_0, x2_0, x1_1, x2_1, w, degree):
2    plt.figure(4, figsize=(12, 10))
3
4    X = np.linspace(-2, 3, 100)
5    Y = np.linspace(-2, 2, 100)
```

```
6
      XX, YY = np.meshgrid(X,Y)
 7
      XX = np.ravel(XX)
 8
      YY = np.ravel(YY)
 9
10
      Z = np.zeros((len(X)*len(Y)))
11
      poly_line = poly(XX, YY, degree)
12
      Z = poly_line.dot(w)
13
14
      XX = XX.reshape((len(X), len(Y)))
15
      YY = YY.reshape((len(X), len(Y)))
      Z = Z.reshape((len(X), len(Y)))
16
17
      ax = plt.contourf(XX,YY,Z,2500,vmin=-2,vmax=2,cmap='coolwarm',alpha=0.3,extend='both')
18
19
      cbar = plt.colorbar(ax)
20
      cbar.update_ticks()
21
      plt.scatter(x1_0, x2_0, s=50, c='r', marker='.', label='Class=0')
22
      plt.scatter(x1_1, x2_1, s=50, c='b', marker='.', label='Class=1')
23
24
      plt.contour(XX, YY, Z, levels=[0], colors='k')
25
      plt.legend()
26
      plt.title('Decision Boundary (cubic)')
27
      plt.show()
```

1 boundary_map(x1_idx0, x2_idx0, x1_idx1, x2_idx1, w, 3)





6. Compute the classification accuracy

The accuracy is computed by:

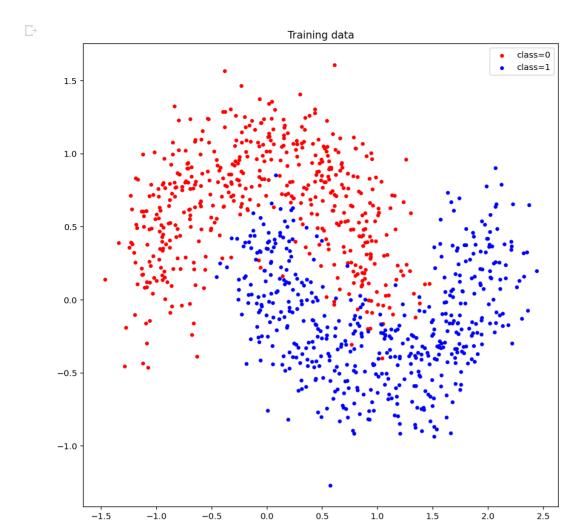
```
accuracy = \frac{number\ of\ correctly\ classified\ data}{total\ number\ of\ data}
```

```
1 # compute the accuracy of the classifier
 2 n = data.shape[0]
 4 # plot
 5 \times 1 = data[:,0].astype(np.float64) # feature 1
 6 \times 2 = data[:,1].astype(np.float64) # feature 2
 8 X = poly(x1, x2, 3)
 9 y = data[:,2][:,None] # label
10 p = f_pred(X, w)
11
12 \text{ tmp} = []
13 for i, j in zip(p, y):
      if np.round(sigmoid(i)) == j:
15
           tmp.append(1)
16
17 print('total number of data = {}'.format(n))
18 print('total number of correctly classified data = ', len(tmp))
19 print('accuracy(%) = ', 100*len(tmp) / len(data))
total number of data = 1000
   total number of correctly classified data = 957
   accuracy(\%) = 95.7
```

Output using the dataset (dataset-noise-02.txt)

▼ 1. Visualize the data [1pt]

```
1 plt.figure(1,figsize=(10,10))
2 plt.scatter(x1_idx0, x2_idx0 , s=50, c='r', marker='.', label='class=0')
3 plt.scatter(x1_idx1, x2_idx1 , s=50, c='b', marker='.', label='class=1')
4 plt.title('Training data')
5 plt.legend()
6 plt.show()
```



0.0

2. Plot the loss curve obtained by the gradient descent until the convergence [2pt]

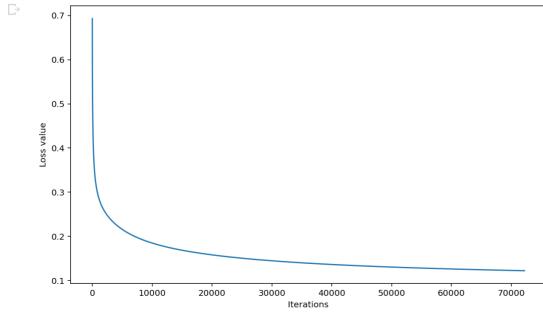
1.0

2.0

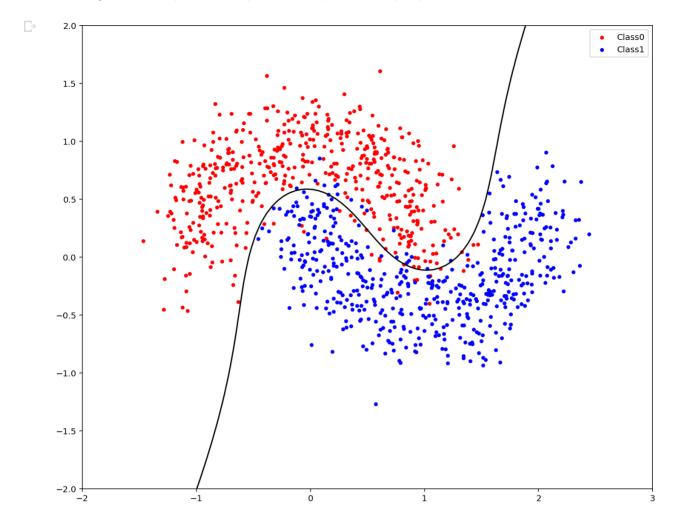
2.5

0.5

```
1 plt.figure(3, figsize=(10,6))
2 plt.plot(np.array(range(max_iter)), L_iters)
3 plt.xlabel('Iterations')
4 plt.ylabel('Loss value')
5 plt.show()
```

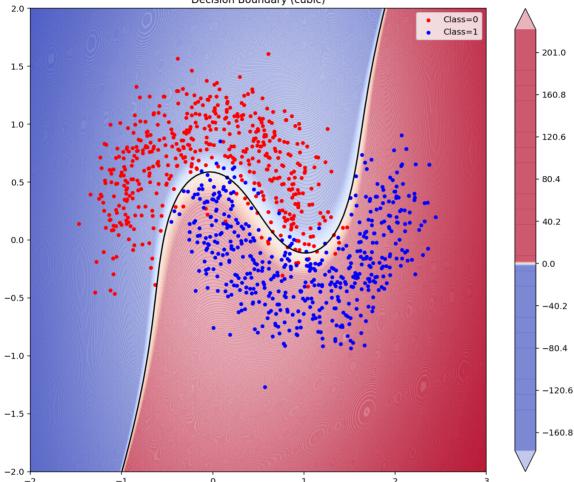


1 boundary(x1_idx0, x2_idx0, x1_idx1, x2_idx1, w, 3)



1 boundary_map(x1_idx0, x2_idx0, x1_idx1, x2_idx1, w, 3)





5. Compute the classification accuracy [1pt]

```
1 print('total number of data = {}'.format(n))
2 print('total number of correctly classified data = ', len(tmp))
3 print('accuracy(%) = ', 100*len(tmp) / len(data))

    total number of data = 1000
    total number of correctly classified data = 957
    accuracy(%) = 95.7
```