Multiclass Support Vector Machine exercise

Complete and hand in this completed worksheet (including its outputs and any supporting code outside of the worksheet) with your assignment submission. For more details see the assignments page on the course website.

In this exercise you will:

- implement a fully-vectorized **loss function** for the SVM
- implement the fully-vectorized expression for its **analytic gradient**
- **check your implementation** using numerical gradient
- use a validation set to **tune the learning rate and regularization** strength
- **optimize** the loss function with **SGD**
- **visualize** the final learned weights

In [ ]:
```
# Run some setup code for this notebook.
import random
import numpy as np
from cs231n.data_utils import load_CIFAR10
import matplotlib.pyplot as plt

# This is a bit of magic to make matplotlib figures appear inline in the
# notebook rather than in a new window.
%matplotlib inline
plt.rcParams['figure.figsize'] = (10.0, 8.0) # set default size of plots
plt.rcParams['image.interpolation'] = 'nearest'
plt.rcParams['image.cmap'] = 'gray'

# Some more magic so that the notebook will reload external python modules;
# see http://stackoverflow.com/questions/1907993/autoreload-of-modules-in-ipython
%load_ext autoreload
%autoreload 2
```

```
The autoreload extension is already loaded. To reload it, use:
  %reload_ext autoreload
```

CIFAR-10 Data Loading and Preprocessing

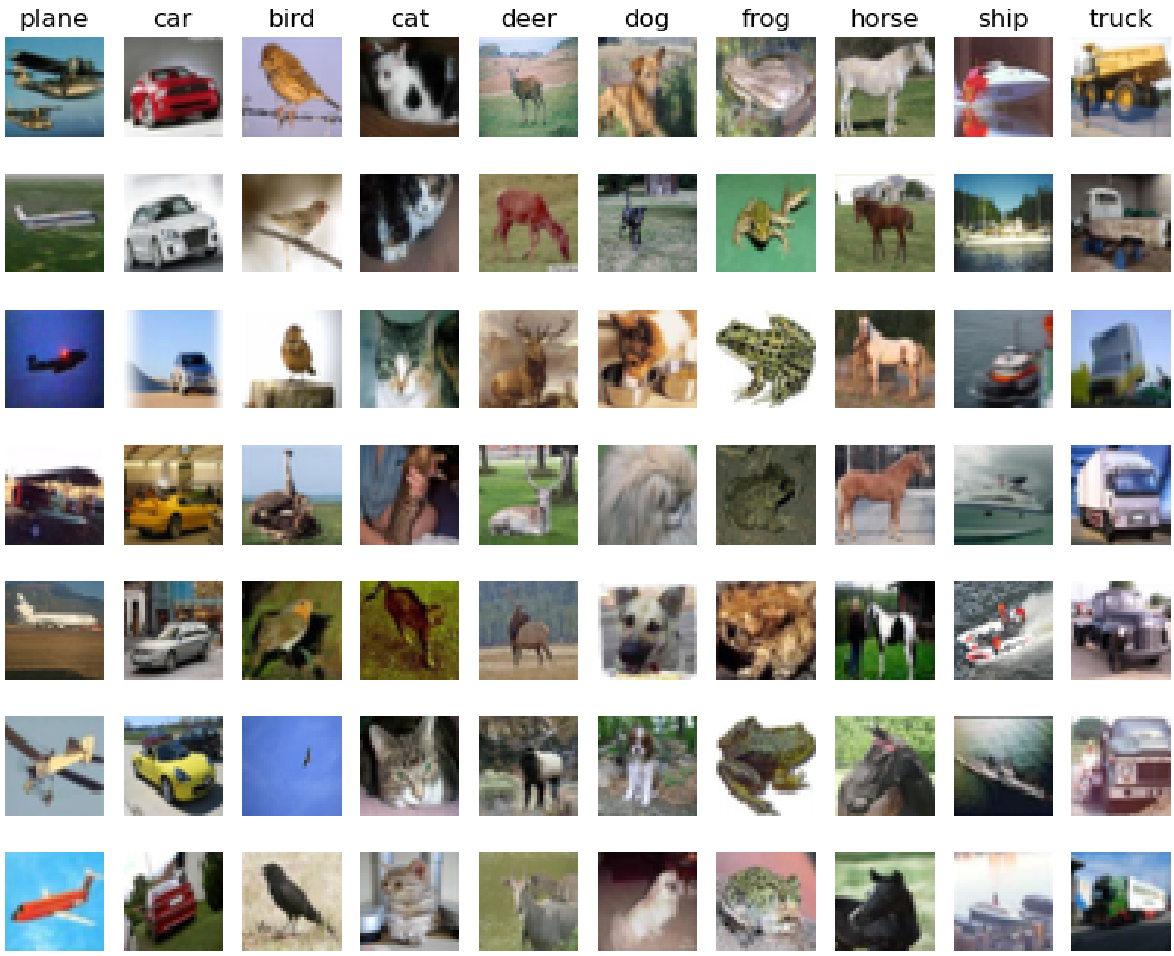
In [ ]:
```
# Load the raw CIFAR-10 data.
cifar10_dir = 'D:\school\machinelearning\hw4(1)\coding\CIFAR10'

# Cleaning up variables to prevent loading data multiple times (which may cause memo
try:
   del X_train, y_train
   del X_test, y_test
   print('Clear previously loaded data.')
except:
   pass

X_train, y_train, X_test, y_test = load_CIFAR10(cifar10_dir)

# As a sanity check, we print out the size of the training and test data.
print('Training data shape: ', X_train.shape)
print('Training labels shape: ', y_train.shape)
```

```
print('Test data shape: ', X_test.shape)
print('Test labels shape: ', y_test.shape)
```

```
Clear previously loaded data.
Training data shape:  (50000, 32, 32, 3)
Training labels shape:  (50000,)
Test data shape:  (10000, 32, 32, 3)
Test labels shape:  (10000,)
```

In [ ]:

```
# Visualize some examples from the dataset.
# We show a few examples of training images from each class.
classes = ['plane', 'car', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 't
num_classes = len(classes)
samples_per_class = 7
for y, cls in enumerate(classes):
    idxs = np.flatnonzero(y_train == y)
    idxs = np.random.choice(idxs, samples_per_class, replace=False)
    for i, idx in enumerate(idxs):
        plt_idx = i * num_classes + y + 1
        plt.subplot(samples_per_class, num_classes, plt_idx)
        plt.imshow(X_train[idx].astype('uint8'))
        plt.axis('off')
        if i == 0:
            plt.title(cls)
plt.show()
```



In [ ]:

```
# Split the data into train, val, and test sets. In addition we will
# create a small development set as a subset of the training data;
# we can use this for development so our code runs faster.
num_training = 49000
num_validation = 1000
num_test = 1000
num_dev = 500
```

```python
# Our validation set will be num_validation points from the original
# training set.
mask = range(num_training, num_training + num_validation)
X_val = X_train[mask]
y_val = y_train[mask]

# Our training set will be the first num_train points from the original
# training set.
mask = range(num_training)
X_train = X_train[mask]
y_train = y_train[mask]

# We will also make a development set, which is a small subset of
# the training set.
mask = np.random.choice(num_training, num_dev, replace=False)
X_dev = X_train[mask]
y_dev = y_train[mask]

# We use the first num_test points of the original test set as our
# test set.
mask = range(num_test)
X_test = X_test[mask]
y_test = y_test[mask]

print('Train data shape: ', X_train.shape)
print('Train labels shape: ', y_train.shape)
print('Validation data shape: ', X_val.shape)
print('Validation labels shape: ', y_val.shape)
print('Test data shape: ', X_test.shape)
print('Test labels shape: ', y_test.shape)
```

```
Train data shape:  (49000, 32, 32, 3)
Train labels shape:  (49000,)
Validation data shape:  (1000, 32, 32, 3)
Validation labels shape:  (1000,)
Test data shape:  (1000, 32, 32, 3)
Test labels shape:  (1000,)
```

In [ ]:

```python
# Preprocessing: reshape the image data into rows
X_train = np.reshape(X_train, (X_train.shape[0], -1))
X_val = np.reshape(X_val, (X_val.shape[0], -1))
X_test = np.reshape(X_test, (X_test.shape[0], -1))
X_dev = np.reshape(X_dev, (X_dev.shape[0], -1))

# As a sanity check, print out the shapes of the data
print('Training data shape: ', X_train.shape)
print('Validation data shape: ', X_val.shape)
print('Test data shape: ', X_test.shape)
print('dev data shape: ', X_dev.shape)
```

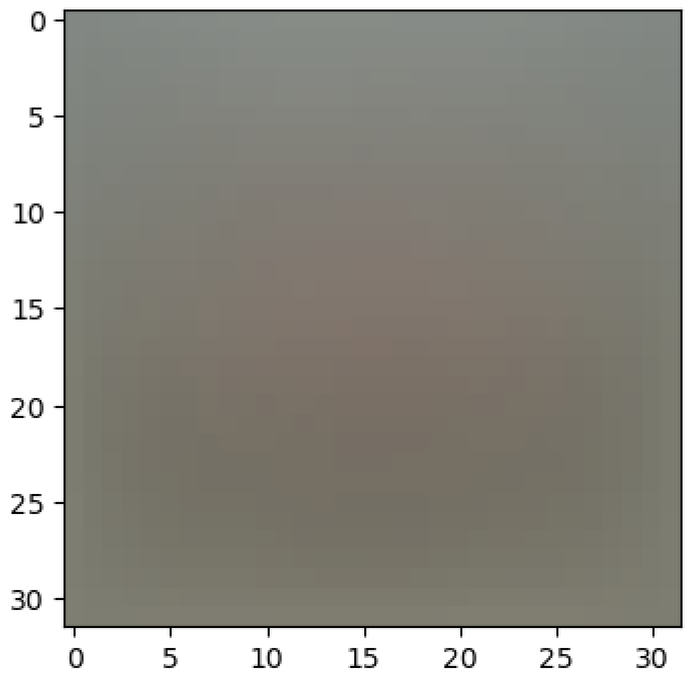
```
Training data shape:  (49000, 3072)
Validation data shape:  (1000, 3072)
Test data shape:  (1000, 3072)
dev data shape:  (500, 3072)
```

In [ ]:

```python
# Preprocessing: subtract the mean image
# first: compute the image mean based on the training data
mean_image = np.mean(X_train, axis=0)
print(mean_image[:10]) # print a few of the elements
plt.figure(figsize=(4,4))
plt.imshow(mean_image.reshape((32,32,3)).astype('uint8')) # visualize the mean image
plt.show()

# second: subtract the mean image from train and test data
```

```
X_train -= mean_image
X_val -= mean_image
X_test -= mean_image
X_dev -= mean_image

# third: append the bias dimension of ones (i.e. bias trick) so that our SVM
# only has to worry about optimizing a single weight matrix W.
X_train = np.hstack([X_train, np.ones((X_train.shape[0], 1))])
X_val = np.hstack([X_val, np.ones((X_val.shape[0], 1))])
X_test = np.hstack([X_test, np.ones((X_test.shape[0], 1))])
X_dev = np.hstack([X_dev, np.ones((X_dev.shape[0], 1))])

print(X_train.shape, X_val.shape, X_test.shape, X_dev.shape)
```

```
[130.64189796 135.98173469 132.47391837 130.05569388 135.34804082
 131.75402041 130.96055102 136.14328571 132.47636735 131.48467347]
```




```
(49000, 3073) (1000, 3073) (1000, 3073) (500, 3073)
```

SVM Classifier

Your code for this section will all be written inside `cs231n/classifiers/linear_svm.py`.

As you can see, we have prefilled the function `svm_loss_naive` which uses for loops to evaluate the multiclass SVM loss function.

In [ ]:
```
# Evaluate the naive implementation of the loss we provided for you:
from cs231n.classifiers.linear_svm import svm_loss_naive
import time

# generate a random SVM weight matrix of small numbers
W = np.random.randn(3073, 10) * 0.0001

loss, grad = svm_loss_naive(W, X_dev, y_dev, 0.000005)
print('loss: %f' % (loss, ))
```

```
loss: 8.684822
```

The `grad` returned from the function above is right now all zero. Derive and implement the gradient for the SVM cost function and implement it inline inside the function `svm_loss_naive` . You will find it helpful to interleave your new code inside the existing function.

To check that you have correctly implemented the gradient correctly, you can numerically estimate the gradient of the loss function and compare the numeric estimate to the gradient that you computed. We have provided code that does this for you:

In [ ]:
```
# Once you've implemented the gradient, recompute it with the code below
# and gradient check it with the function we provided for you

# Compute the loss and its gradient at W.
loss, grad = svm_loss_naive(W, X_dev, y_dev, 0.0)

# Numerically compute the gradient along several randomly chosen dimensions, and
# compare them with your analytically computed gradient. The numbers should match
# almost exactly along all dimensions.
from cs231n.gradient_check import grad_check_sparse
f = lambda w: svm_loss_naive(w, X_dev, y_dev, 0.0)[0]
grad_numerical = grad_check_sparse(f, W, grad)

# do the gradient check once again with regularization turned on
# you didn't forget the regularization gradient did you?
loss, grad = svm_loss_naive(W, X_dev, y_dev, 5e1)
f = lambda w: svm_loss_naive(w, X_dev, y_dev, 5e1)[0]
grad_numerical = grad_check_sparse(f, W, grad)
```

```
numerical: -12.741873 analytic: -12.779464, relative error: 1.472932e-03
numerical: -22.459435 analytic: -22.459435, relative error: 2.084393e-11
numerical: -7.385177 analytic: -7.385177, relative error: 8.811655e-11
numerical: 24.920731 analytic: 24.920731, relative error: 1.290173e-12
numerical: 3.830892 analytic: 3.830892, relative error: 8.796744e-11
numerical: 1.671911 analytic: 1.671911, relative error: 8.949518e-11
numerical: 21.536449 analytic: 21.536449, relative error: 9.436864e-12
numerical: 16.850542 analytic: 16.850542, relative error: 6.689745e-12
numerical: 6.451232 analytic: 6.451232, relative error: 5.308275e-11
numerical: 27.726621 analytic: 27.726621, relative error: 1.261047e-11
numerical: 9.109988 analytic: 9.109988, relative error: 6.223399e-12
numerical: -16.225843 analytic: -16.225843, relative error: 1.127515e-11
numerical: 11.821611 analytic: 11.821611, relative error: 5.701073e-12
numerical: -8.577811 analytic: -8.577811, relative error: 1.345665e-11
numerical: -22.344942 analytic: -22.285945, relative error: 1.321877e-03
numerical: 40.684290 analytic: 40.684290, relative error: 5.683393e-12
numerical: -6.140856 analytic: -6.140856, relative error: 1.909824e-12
numerical: 11.998649 analytic: 11.998649, relative error: 4.486028e-12
numerical: -36.862679 analytic: -36.920930, relative error: 7.894779e-04
numerical: 24.767895 analytic: 24.767895, relative error: 1.439065e-12
```

Inline Question 1

It is possible that once in a while a dimension in the gradcheck will not match exactly. What could such a discrepancy be caused by? Is it a reason for concern? What is a simple example in one dimension where a gradient check could fail? How would change the margin affect of the frequency of this happening? *Hint: the SVM loss function is not strictly speaking differentiable*

$\color{blue}{\textit{Your Answer:}}$ In zero point, the Hinge Loss is not differentiable, so gradient check may fail.

Recall the SVM loss function: max(0,x), where x is the difference between the scores of incorrect classes and correct class plus a constant.

When we try to calculate the gradients. the function max(0,x) is not differentiable around 0, when getting close to the point 0, the estimation of the gradient will be different depending on what direction you come from. like max(0,x=-e^-199) = 0 but max(0,x=e^1999999) = 1 > 0.

To avoid the frequency of this problem

1. we can use a small number of datapoints when calculating the gradient.

2. we can use subgradient instead of gradient.

In [ ]:

```
# Next implement the function svm_loss_vectorized; for now only compute the loss;
# we will implement the gradient in a moment.
tic = time.time()
loss_naive, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Naive loss: %e computed in %fs' % (loss_naive, toc - tic))

from cs231n.classifiers.linear_svm import svm_loss_vectorized
tic = time.time()
loss_vectorized, _ = svm_loss_vectorized(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Vectorized loss: %e computed in %fs' % (loss_vectorized, toc - tic))

# The losses should match but your vectorized implementation should be much faster.
print('difference: %f' % (loss_naive - loss_vectorized))
```

```
Naive loss: 8.684822e+00 computed in 0.038949s
Vectorized loss: 8.684822e+00 computed in 0.004011s
difference: 0.000000
```

In [ ]:

```
# Complete the implementation of svm_loss_vectorized, and compute the gradient
# of the loss function in a vectorized way.

# The naive implementation and the vectorized implementation should match, but
# the vectorized version should still be much faster.
tic = time.time()
_, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Naive loss and gradient: computed in %fs' % (toc - tic))

tic = time.time()
_, grad_vectorized = svm_loss_vectorized(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Vectorized loss and gradient: computed in %fs' % (toc - tic))

# The loss is a single number, so it is easy to compare the values computed
# by the two implementations. The gradient on the other hand is a matrix, so
# we use the Frobenius norm to compare them.
difference = np.linalg.norm(grad_naive - grad_vectorized, ord='fro')
print('difference: %f' % difference)
```

```
Naive loss and gradient: computed in 0.050339s
Vectorized loss and gradient: computed in 0.004020s
difference: 0.000000
```

Stochastic Gradient Descent

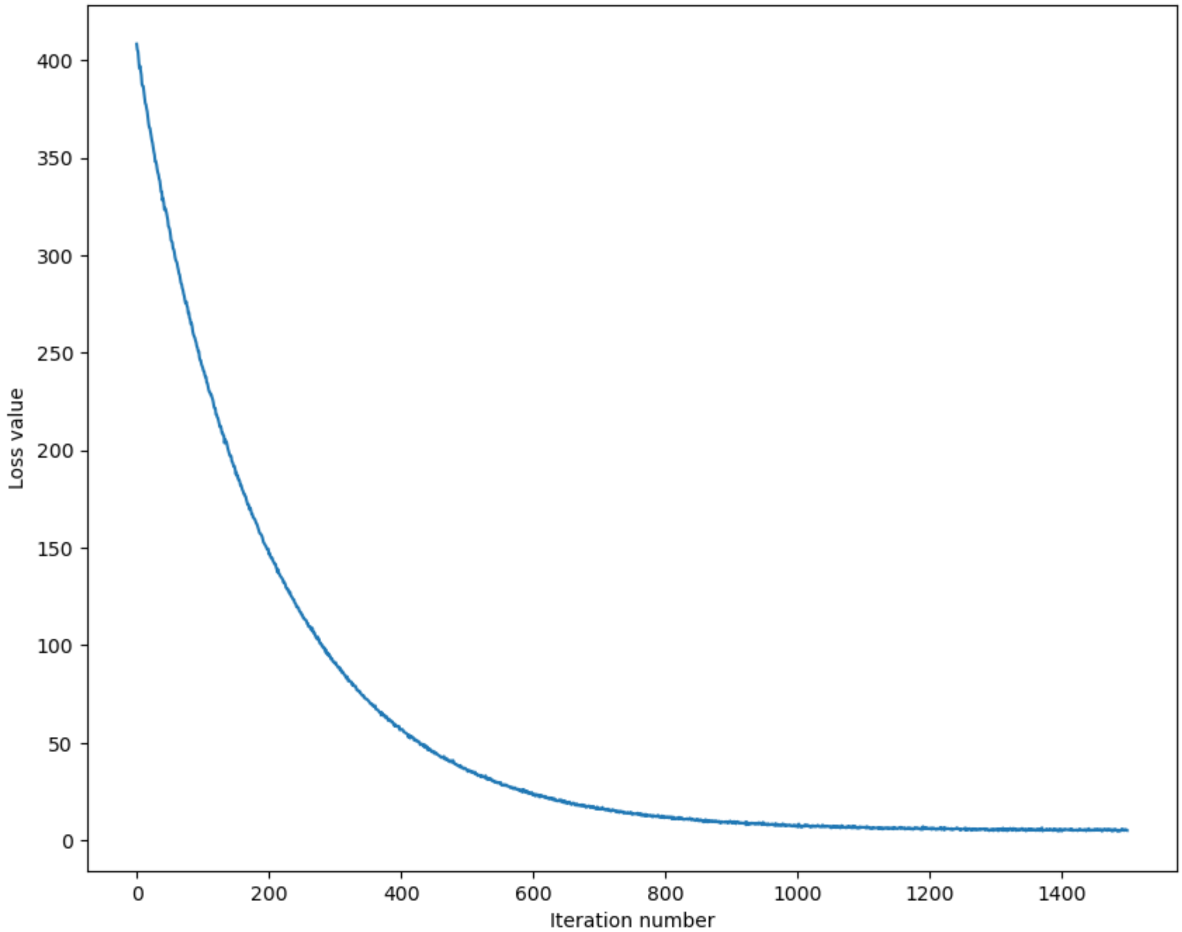
We now have vectorized and efficient expressions for the loss, the gradient and our gradient matches the numerical gradient. We are therefore ready to do SGD to minimize the loss.

Your code for this part will be written inside `cs231n/classifiers/linear_classifier.py`.

In [ ]:
```
# In the file linear_classifier.py, implement SGD in the function
# LinearClassifier.train() and then run it with the code below.
from cs231n.classifiers import LinearSVM
svm = LinearSVM()
tic = time.time()
loss_hist = svm.train(X_train, y_train, learning_rate=1e-7, reg=2.5e4,
                      num_iters=1500, verbose=True)
toc = time.time()
print('That took %fs' % (toc - tic))
```

```
iteration 0 / 1500: loss 408.214437
iteration 100 / 1500: loss 242.230716
iteration 200 / 1500: loss 146.762607
iteration 300 / 1500: loss 90.683612
iteration 400 / 1500: loss 56.848273
iteration 500 / 1500: loss 36.021343
iteration 600 / 1500: loss 23.185132
iteration 700 / 1500: loss 16.250501
iteration 800 / 1500: loss 11.983533
iteration 900 / 1500: loss 8.941712
iteration 1000 / 1500: loss 6.896333
iteration 1100 / 1500: loss 6.727481
iteration 1200 / 1500: loss 6.120076
iteration 1300 / 1500: loss 5.675227
iteration 1400 / 1500: loss 4.723522
That took 3.771214s
```

In [ ]:
```
# A useful debugging strategy is to plot the loss as a function of
# iteration number:
plt.plot(loss_hist)
plt.xlabel('Iteration number')
plt.ylabel('Loss value')
plt.show()
```



In [ ]:
```
# Write the LinearSVM.predict function and evaluate the performance on both the
# training and validation set
y_train_pred = svm.predict(X_train)
print('training accuracy: %f' % (np.mean(y_train == y_train_pred), ))
y_val_pred = svm.predict(X_val)
print('validation accuracy: %f' % (np.mean(y_val == y_val_pred), ))
```

```
training accuracy: 0.375816
validation accuracy: 0.369000
```

In [ ]:
```
# Use the validation set to tune hyperparameters (regularization strength and
# learning rate). You should experiment with different ranges for the learning
# rates and regularization strengths; if you are careful you should be able to
# get a classification accuracy of about 0.39 on the validation set.

# Note: you may see runtime/overflow warnings during hyper-parameter search.
# This may be caused by extreme values, and is not a bug.

# results is dictionary mapping tuples of the form
# (learning_rate, regularization_strength) to tuples of the form
# (training_accuracy, validation_accuracy). The accuracy is simply the fraction
# of data points that are correctly classified.
results = {}
best_val = -1   # The highest validation accuracy that we have seen so far.
best_svm = None # The LinearSVM object that achieved the highest validation rate.

################################################################################
# TODO:                                                                        #
# Write code that chooses the best hyperparameters by tuning on the validation #
# set. For each combination of hyperparameters, train a linear SVM on the      #
# training set, compute its accuracy on the training and validation sets, and  #
# store these numbers in the results dictionary. In addition, store the best   #
# validation accuracy in best_val and the LinearSVM object that achieves this  #
# accuracy in best_svm.                                                        #
```

```
#                                                                              #
# Hint: You should use a small value for num_iters as you develop your         #
# validation code so that the SVMs don't take much time to train; once you are #
# confident that your validation code works, you should rerun the validation   #
# code with a larger value for num_iters.                                      #
################################################################################

# Provided as a reference. You may or may not want to change these hyperparameters
learning_rates = [1e-7, 5e-5]
regularization_strengths = [2.5e4, 5e4]

# *****START OF YOUR CODE (DO NOT DELETE/MODIFY THIS LINE)*****

for rs in regularization_strengths: # search for all the regularization
    for lr in learning_rates: # search for all learning rate
        svm = LinearSVM()
        loss_hist = svm.train(X_train, y_train, lr, rs, num_iters=1500, verbose= Fal
        y_train_pred = svm.predict(X_train)
        train_accuracy = np.mean(y_train == y_train_pred) # the accuracy
        y_val_pred = svm.predict(X_val)
        val_accuracy = np.mean(y_val == y_val_pred) # the accuracy
        if val_accuracy > best_val:
            best_val = val_accuracy
            best_svm = svm
        results[(lr,rs)] = train_accuracy, val_accuracy
# *****END OF YOUR CODE (DO NOT DELETE/MODIFY THIS LINE)*****

# Print out results.
for lr, reg in sorted(results):
    train_accuracy, val_accuracy = results[(lr, reg)]
    print('lr %e reg %e train accuracy: %f val accuracy: %f' % (
                lr, reg, train_accuracy, val_accuracy))

print('best validation accuracy achieved during cross-validation: %f' % best_val)
```

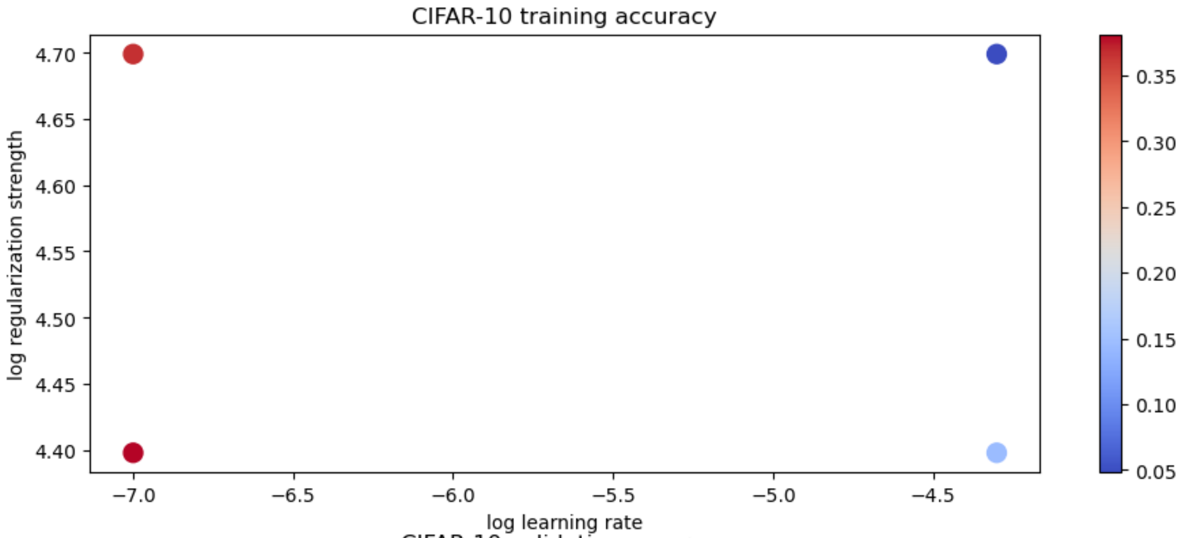
```
d:\school\machinelearning\hw4(1)\coding\cs231n\classifiers\linear_svm.py:108: Runtim
eWarning: overflow encountered in double_scalars

d:\school\machinelearning\hw4(1)\coding\cs231n\classifiers\linear_svm.py:108: Runtim
eWarning: overflow encountered in multiply
```

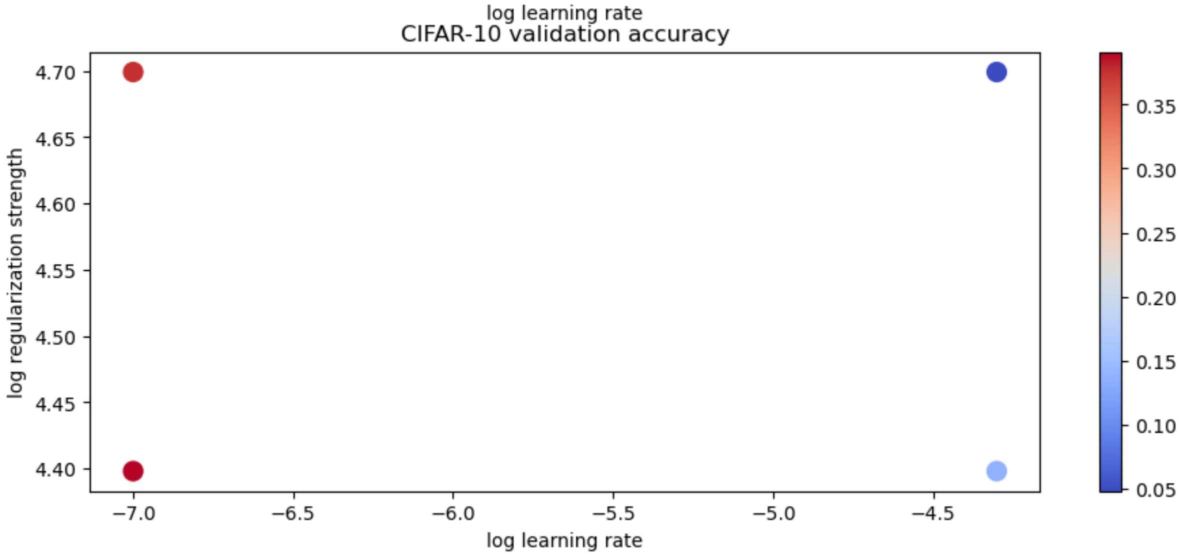
```
lr 1.000000e-07 reg 2.500000e+04 train accuracy: 0.381388 val accuracy: 0.391000
lr 1.000000e-07 reg 5.000000e+04 train accuracy: 0.366918 val accuracy: 0.376000
lr 5.000000e-05 reg 2.500000e+04 train accuracy: 0.145469 val accuracy: 0.136000
lr 5.000000e-05 reg 5.000000e+04 train accuracy: 0.047980 val accuracy: 0.048000
best validation accuracy achieved during cross-validation: 0.391000
```

In [ ]:

```
# Visualize the cross-validation results
import math
import pdb

# pdb.set_trace()

x_scatter = [math.log10(x[0]) for x in results]
y_scatter = [math.log10(x[1]) for x in results]

# plot training accuracy
marker_size = 100
colors = [results[x][0] for x in results]
plt.subplot(2, 1, 1)
plt.tight_layout(pad=3)
plt.scatter(x_scatter, y_scatter, marker_size, c=colors, cmap=plt.cm.coolwarm)
plt.colorbar()
plt.xlabel('log learning rate')
```

```
plt.ylabel('log regularization strength')
plt.title('CIFAR-10 training accuracy')

# plot validation accuracy
colors = [results[x][1] for x in results] # default size of markers is 20
plt.subplot(2, 1, 2)
plt.scatter(x_scatter, y_scatter, marker_size, c=colors, cmap=plt.cm.coolwarm)
plt.colorbar()
plt.xlabel('log learning rate')
plt.ylabel('log regularization strength')
plt.title('CIFAR-10 validation accuracy')
plt.show()
```





In [ ]:

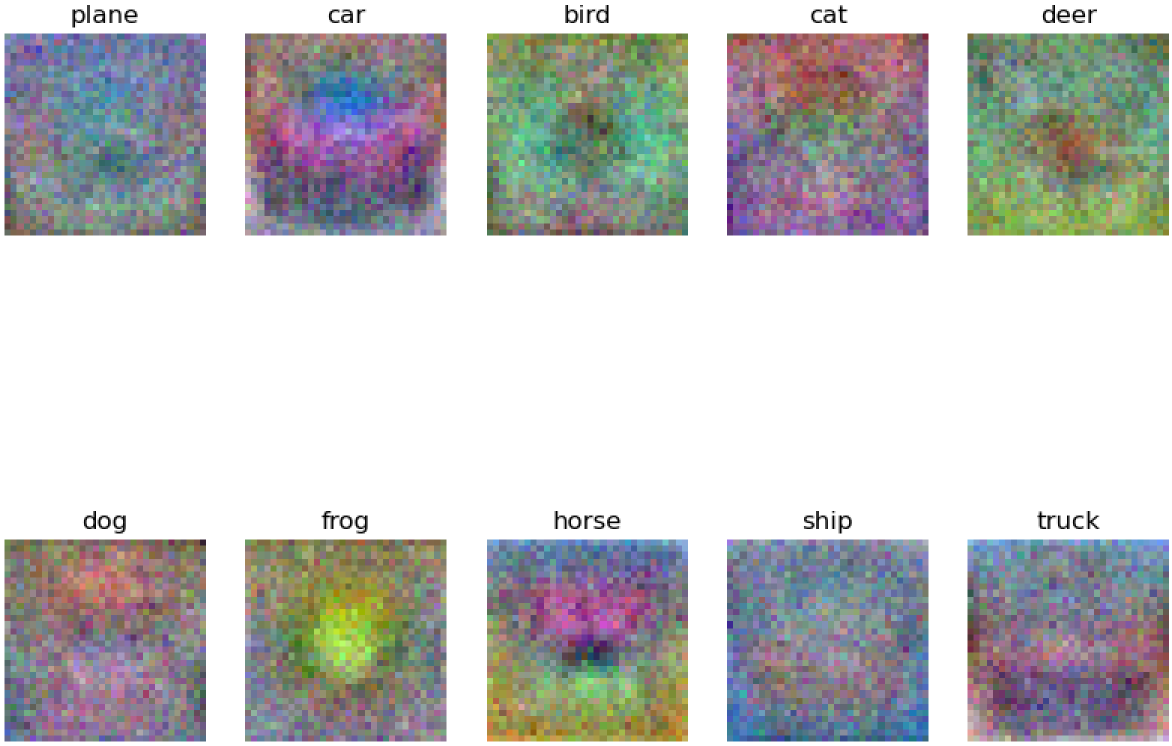
```
# Evaluate the best svm on test set
y_test_pred = best_svm.predict(X_test)
test_accuracy = np.mean(y_test == y_test_pred)
print('linear SVM on raw pixels final test set accuracy: %f' % test_accuracy)
```

```
linear SVM on raw pixels final test set accuracy: 0.382000
```

In [ ]:

```
# Visualize the learned weights for each class.
# Depending on your choice of learning rate and regularization strength, these may
# or may not be nice to look at.
w = best_svm.W[:-1,:] # strip out the bias
w = w.reshape(32, 32, 3, 10)
w_min, w_max = np.min(w), np.max(w)
classes = ['plane', 'car', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 't
for i in range(10):
    plt.subplot(2, 5, i + 1)
```

```
    # Rescale the weights to be between 0 and 255
    wimg = 255.0 * (w[:, :, :, i].squeeze() - w_min) / (w_max - w_min)
    plt.imshow(wimg.astype('uint8'))
    plt.axis('off')
    plt.title(classes[i])
```



Inline question 2

Describe what your visualized SVM weights look like, and offer a brief explanation for why they look they way that they do.

$Your Answer$: The SVM weights look like combinations of images in each class seperately. Too many different types within each class, the linear svm tries to find the distribution, but canjust discribe a merge of all the differnt objects in each class.

But the outline is a little bit similar to the real one especially in class car and truck.