

```
1 import torch
2 import torch.nn as nn
3 import torch.nn.functional as F
4 import torch.optim as optim
5
6 from sklearn.kernel_ridge import KernelRidge
7
8 import numpy as np
9 import pandas as pd
10 import seaborn as sns
11
12 DEBUG_MODE = True
13 def pp(s):
14     if(DEBUG_MODE):
15         print(s)
16
17 class Net(nn.Module):
18
19     def __init__(self, depth, width, initVariance):
20         super(Net, self).__init__()
21
22         self.preLayers = nn.ModuleList()
23         for _ in range(depth):
24             newLayer = nn.Linear(width, width)
25             nn.init.normal_(newLayer.weight, 0, np.sqrt(initVariance))
26             self.preLayers.append(newLayer)
27
28         self.outputLayer = nn.Linear(width, 1)
29
30     def forward(self, x):
31         pp(f"x dims: {x.shape}")
32         for l in self.preLayers:
33             x = F.relu(l(x))
34
35         y = F.relu(self.outputLayer(x))
36         return y
37
38
39     def fit(self, xs, ys, learningRate, nEpics=5): # TODO: change back to 10
40
41         optimizer = optim.SGD(self.parameters(), lr=learningRate)
42         lossFn = nn.MSELoss()
43
44         lossPerEpoch = []
45
46         for _ in range(nEpics):
47             self.train()
48
49             optimizer.zero_grad()
50             y_hat = self(xs)
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51         pp(f"y_hats : {y_hat}")
52         pp(f"ys : {ys}")
53         loss_output = lossFn(y_hat, ys)
54         loss_output.backward()
55         optimizer.step()
56         lossPerEpoch.append(loss_output.item()/ys.shape[0])
57
58     return lossPerEpoch
59
60 def genData(n, m, d):
61     def relu(num):
62         return 0 if num < 0 else num
63     def genNSphere(r, d):
64         v = np.random.normal(0, r, d)
65         d = np.sum(v**2) ** (0.5)
66         return v/d
67
68     xss = [genNSphere(1, d) for _ in range(n)]
69     ys = []
70     for xs in xss:
71         ys.append(sum(map(relu, xs))/m)
72
73     return (np.array(xss), np.array(ys))
74
75 def calcError(preds, targets):
76     pp(f"predictions: {preds}")
77     pp(f"targets: {targets}")
78     return ((preds - targets)**2).mean()
79
80 def arcKernel(x1: np.array, x2: np.array):
81     x1Tx2 = np.dot(x1, x2)
82     x1Tx2 = 1.0 if x1Tx2 > 1.0 else x1Tx2
83     x1Tx2 = -1.0 if x1Tx2 < -1.0 else x1Tx2
84     return x1Tx2*(np.pi - np.arccos(x1Tx2))/(2*np.pi)
85
86 def plotResults(df):
87     sns.color_palette("Set2")
88
89     #df['Loss'] = np.log(df['Loss'].astype(float))
90
91     title = f"NN vs Kernel Regression"
92     plot = sns.lineplot(
93         data=df, x="N", y="Loss", hue="ModelType", ci=None
94     ).set_title(title)
95     plot.figure.savefig(f"{title}.png")
96     plot.figure.clf()
97
98 def addHistoryRow(df, n, loss, modelType):
99     print(df.head())
100     new_row = pd.DataFrame(columns=df.columns)

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101     new_row.loc[0] = [n, loss, modelType]
102     df = pd.concat([df, new_row], ignore_index=True)
103     return df
104
105 ##### BEGIN APPLICATION #####
106
107 ns = [20, 40, 80, 160]
108 d = 10
109 m = 5
110 lr = 0.1
111
112 historyDf = pd.DataFrame(columns=[
113     "N", "Loss", "ModelType"
114 ])
115
116 for n in ns:
117     trainXs, trainYs = genData(n, m, d)
118     testXs, testYs = genData(100, m, d)
119
120     #pp(trainXs)
121     #pp(trainYs)
122     net = Net(depth=m, width=d, initVariance=1/m)
123     lossPerEpoch = net.fit(torch.Tensor(trainXs), torch.Tensor(trainYs), lr)
124     pp(f"Loss per eopch: {lossPerEpoch}")
125     nnError = calcError(net(torch.Tensor(testXs)).detach().numpy().flatten(), testYs)
126
127     historyDf = addHistoryRow(historyDf, n, nnError, "Neureal Network")
128
129     krr = KernelRidge(kernel=arcKernel)
130     print(trainXs)
131     krr.fit(trainXs, trainYs)
132     krrError = calcError(krr.predict(testXs), testYs)
133     historyDf = addHistoryRow(historyDf, n, krrError, "Kernel Regression")
134
135
136 plotResults(historyDf)
```