Connor Roberts - 805626088, Michael Kleinman - 105035249, Johannes Lee - 904733616

Section #1: Centralized Algorithms

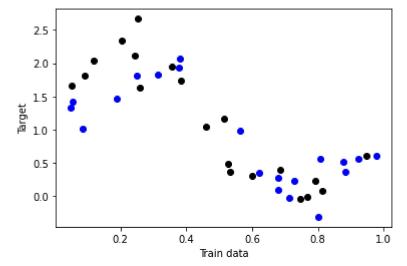
Section #1.1: LINEAR REGRESSION

Please follow our instructions in the same order to solve the linear regresssion problem.

Please print out the entire results and codes when completed.

```
In [1]:
          import numpy as np
          import matplotlib.pyplot as plt
          import random
          import csv
          from data_load import load
          import scipy.io as io
          # Load matplotlib images inline
          %matplotlib inline
          # These are important for reloading any code you write in external .py files.
          # see http://stackoverflow.com/questions/1907993/autoreload-of-modules-in-ipython
          %load ext autoreload
          %autoreload 2
          %reload_ext autoreload
In [88]:
          def get_data():
              Load the dataset from disk and perform preprocessing to prepare it for the linear r
              X_train, y_train = load('regression_train.csv')
              X_val, y_val = load('regression_val.csv')
              X_test, y_test = load('regression_test.csv')
              return X_train, y_train, X_val, y_val, X_test, y_test
          X_train, y_train, X_val, y_val, X_test, y_test= get_data()
          print('Train data shape: ', X_train.shape)
          print('Train target shape: ', y_train.shape)
          print('Validation data shape: ',X_val.shape)
          print('Validation target shape: ',y_val.shape)
          print('Test data shape: ',X_test.shape)
          print('Test target shape: ',y test.shape)
         Train data shape: (20, 1)
         Train target shape: (20,)
         Validation data shape: (20, 1)
         Validation target shape: (20,)
         Test data shape: (20, 1)
         Test target shape: (20,)
In [3]:
          ## Plot the training and test data ##
          plt.plot(X_train, y_train, 'o', color='black')
          plt.plot(X_test, y_test, 'o', color='blue')
```

```
plt.xlabel('Train data')
plt.ylabel('Target')
plt.show()
```

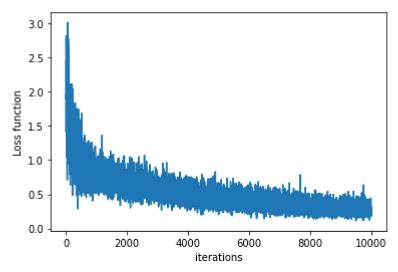


a) The visualized data shown above appears to have a sinusoidal pattern which would make linear regression not very effective at seperating the data.

Training Linear Regression

In the following cells, you will build a linear regression. You will implement its loss function, then subsequently train it with gradient descent. You will choose the learning rate of gradient descent to optimize its classification performance. Finally, you will get the opimal solution using closed form expression.

```
In [4]:
          from Regression import Regression
In [83]:
          ## Complete loss_and_grad function in Regression.py file and test your results.
          regression = Regression(m=1, reg_param=0)
          loss, grad = regression.loss_and_grad(X_train,y_train)
          print('Loss for m = 1:', loss)
          print('Gradient for m = 1:',grad)
          ##
          Loss for m = 1: [[2.01169237]]
         Gradient for m = 1: [-2.2602119 -0.67366233]
In [84]:
          ## Complete train_LR function in Regression.py file
          loss\_history, w = regression.train\_LR(X\_train,y\_train, eta=1e-3,batch size=20, num iter)
          plt.plot(loss history)
          plt.xlabel('iterations')
          plt.ylabel('Loss function')
          plt.show()
          print('Weight:', w)
          print('Loss function final value:',loss history[9999])
```



Weight: [[1.91478942] [-1.74618367]]

Loss function final value: [0.22708448]

e) The best values after testing appear to be eta=1e-2,batch_size=10, num_iters=10000 which consistently produced loss values of approximately 0.10

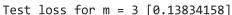
```
In [21]:
## Complete closed_form function in Regression.py file
loss_2, w_2 = regression.closed_form(X_train, y_train)
print('Loss for closed form:', loss_2)
print('Gradient for closed form:', w_2)
```

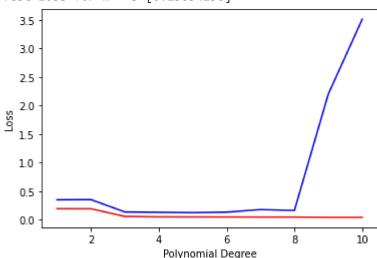
Loss: 0.1956288202895732 Gradient: [2.44640709 -2.81635359]

f) We can compare the closed form loss to the gradient descent loss and see that the closed form performs better than the gradient

```
In [96]:
        train loss=np.zeros((10,1))
        test loss=np.zeros((10,1))
                      ------ #
        # YOUR CODE HERE:
        # complete the following code to plot both the training and test loss in the same plot
        # for m range from 1 to 10
        \#N,d = X.shape
        #print(loss 2)
        #print(w 2)
        #print(y train.shape)
        for m in range(0,10):
           regression = Regression(m=m+1, reg param=0)
           #print(m)
           if m+1 == 1:
              X = X_{train}
```

```
X t = X test
   else:
       X = regression.gen_poly_features(X_train)
       X_t = regression.gen_poly_features(X_test)
   trn_loss, w = regression.closed_form(X, y_train)
   train loss[m] = trn loss
   #print(w)
   #print(X)
   y_pred = regression.predict(X_t)
   tst_loss = 0.0
   temp = []
   for i in range(0,len(y_pred)):
       #print(y pred[i])
       #print(y_train[i])
       temp = (y_pred[i] - y_test[i])*(y_pred[i] - y_test[i])
       #print(temp)
       tst_loss = tst_loss + temp
   test_loss[m] = tst_loss/(len(y_pred))
#print(test_loss)
#print(train_loss)
## Plot the training and test loss ##
print('Test loss for m = 3', test_loss[2])
plt.plot(np.arange(1,11), train_loss, color='red')
plt.plot(np.arange(1,11), test_loss, color='blue')
plt.xlabel('Polynomial Degree')
plt.ylabel('Loss')
plt.show()
best_m_ind = int(np.where(test_loss == np.amin(test_loss))[0])
print('Best m:', best_m_ind+1)
print('Test loss for best m', test_loss[best_m_ind])
# FND YOUR CODE HERE
# ------ #
```

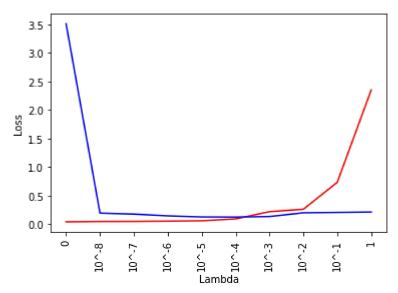




Best m: 5 Test loss for best m [0.12612282]

We can see in the plot above that as m approaches 8 - 10, we start to see large test loss which signifies we are overfitting the training data. Based on analysis of the lowest test loss, we see that m = 5 gives us the best performance.

```
In [32]: | train_loss=np.zeros((10,1))
        test loss=np.zeros((10,1))
        # YOUR CODE HERE:
        # complete the following code to plot both the training and test loss in the same plot
        # for lambda from set of values given.
        # ----- #
        reg_{terms} = [0, (1/10) ** 8, (1/10) ** 7, (1/10) ** 6, (1/10) ** 5, (1/10) ** 4, (1/10)
         j = 0
        for r in reg_terms:
            regression = Regression(m=10, reg_param=r)
            X = regression.gen_poly_features(X_train)
            X_t = regression.gen_poly_features(X_test)
            trn_loss, w = regression.closed_form(X, y_train)
            train_loss[j] = trn_loss
            #print(w)
            #print(X)
            y_pred = regression.predict(X_t)
            tst_loss = 0.0
            temp = []
            for i in range(0,len(y pred)):
               #print(y_pred[i])
               #print(y_train[i])
               temp = (y_pred[i] - y_test[i])*(y_pred[i] - y_test[i])
               #print(temp)
               tst_loss = tst_loss + temp
            test_loss[j] = tst_loss/(len(y_pred))
            j = j + 1
         reg_term_labels = ['0', '10^-8', '10^-7', '10^-6', '10^-5', '10^-4', '10^-3', '10^-2',
        line1 = plt.plot(np.arange(1,11), train_loss, color='red', )
        line2 = plt.plot(np.arange(1,11), test_loss, color='blue')
        plt.xticks(np.arange(1,11),reg term labels, rotation='vertical')
        plt.xlabel('Lambda')
        plt.ylabel('Loss')
        plt.show()
        best lambda ind = int(np.where(test loss == np.amin(test loss))[0])
        print('Best Lambda:', reg term labels[best lambda ind])
        # ========== #
        # END YOUR CODE HERE
```



Best Lambda: 10^-4

Notebook_Binary_Classification

February 20, 2021

1 Section #1: Centralized Algorithms

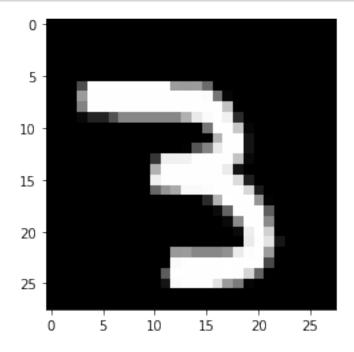
1.1 Section #1.2: Binary Classification (Johannes Lee)

Please follow our instructions in the same order to solve the binary classification problem.

Please print out the entire results and codes when completed.

Train data shape: (5000, 784)
Train target shape: (5000, 1)
Test data shape: (500, 784)
Test target shape: (500, 1)

```
[3]: # To Visualize a point in the dataset
index = 4000
X = np.array(X_train[index], dtype='uint8')
X = X.reshape((28, 28))
fig = plt.figure()
plt.imshow(X, cmap='gray')
plt.show()
fig.savefig('Sample.pdf')
if y_train[index] == 1:
    label = 3
else:
    label = 2
print('label is', label)
```



label is 3

(a) The dimensions of X_train and X_test are 5000 x 784 and 500 x 784, respectively.

1.2 Train Perceptron

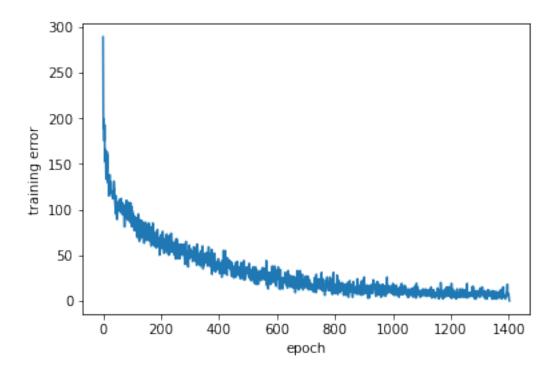
In the following cells, you will build Perceptron Algorithm.

```
[19]: N = X_train.shape[0] # Number of data point
    d = X_train.shape[1] # Number of features
    loss_hist = []
    W = np.zeros((d,1))
    # YOUR CODE HERE:
    # Implement the perceptron Algorithm and compute the number of misclassified ...
    →points at each training step
    # ------ #
    max_iter = N
    num_updates = 0
    for ii in range(max_iter):
       loss = 0
       for idx in range(N):
          a = np.dot(W[:, 0], X_train[idx, :])
          if np.sign(a) != y_train[idx]:
             W[:, 0] += y_train[idx, 0]*X_train[idx]
             loss += 1
             num_updates += 1
       loss_hist.append(loss)
       if loss == 0:
          print('Terminated after {} iterations.'.format(ii))
          break
    # ------ #
    # END YOUR CODE HERE
    # ------ #
```

Terminated after 1402 iterations.

```
[20]: plt.plot(loss_hist)
    plt.xlabel('epoch')
    plt.ylabel('training error')
```

[20]: Text(0, 0.5, 'training error')



```
[22]: print('Final accuracy after {} iterations: {}'.format(max_iter, 1-loss_hist[-1]/ →N))
```

Final accuracy after 5000 iterations: 1.0

```
[23]: print('Squared 2-norm of w = {}'.format(np.linalg.norm(W)**2))
```

Squared 2-norm of w = 177865738033.0

(b) The final loss is 0, with a squared 2-norm of w $\sim 1.778e11$. Since the perceptron algorithm reaches 0 loss, it converges and the data is linearly separable.

```
[25]: # Compute the percentage of misclassified points in the test data for perceptron
y_hat = np.sign(X_test@W).astype('int')
acc = np.mean(y_hat == y_test)
print('Acc = {}'.format(acc))
```

Acc = 0.966

(c) 3.4% of the test data are misclassified with the trained perceptron.

1.3 Train Logistic Regression

In the following cells, you will build a logistic regression. You will implement its loss function, then subsequently train it with gradient descent.

```
[3]: from Logistic import Logistic
```

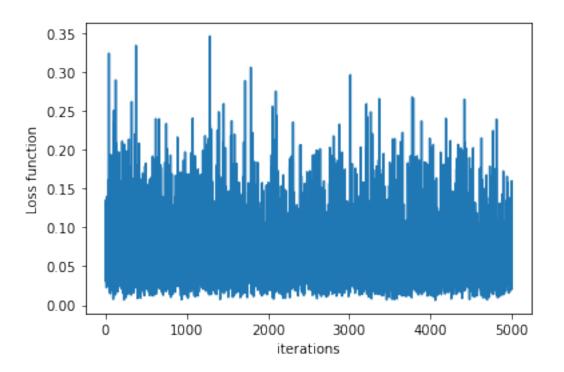
```
[4]: # Complete loss_and_grad function in Logistic.py file and test your results.
N,d = X_train.shape
logistic = Logistic(d=d, reg_param=0)
loss, grad = logistic.loss_and_grad(X_train,y_train)
print('Loss function=',loss)
print(np.linalg.norm(grad,ord=2)**2)
```

Loss function= 0.6931471805599454 78885.26903007003

(f) The loss is 0.693, with a gradient whose norm is 78885.

```
[38]: # Complete train_LR function in Logisitc.py file
loss_history, w = logistic.train_LR(X_train,y_train, eta=1e-6,batch_size=50,_\( \) \times num_iters=5000)

fig = plt.figure()
plt.plot(loss_history)
plt.xlabel('iterations')
plt.ylabel('Loss function')
plt.show()
fig.savefig('LR_loss_hist.pdf')
print('squared 2-norm of w:', np.linalg.norm(w,ord=2)**2)
print('loss:', loss_history[4999])
```



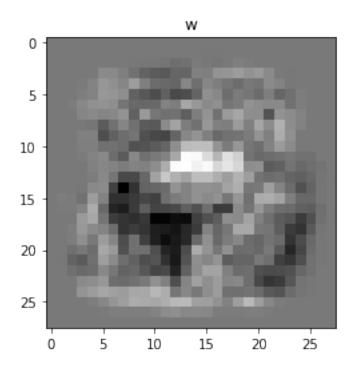
squared 2-norm of w: 0.00039567594085311586

loss: 0.020874384528072554

(g) The final loss is 0.02, with a squared 2-norm of 0.000396.

```
[39]: plt.imshow(w[1:].reshape((28, 28)), cmap='gray') plt.title('w')
```

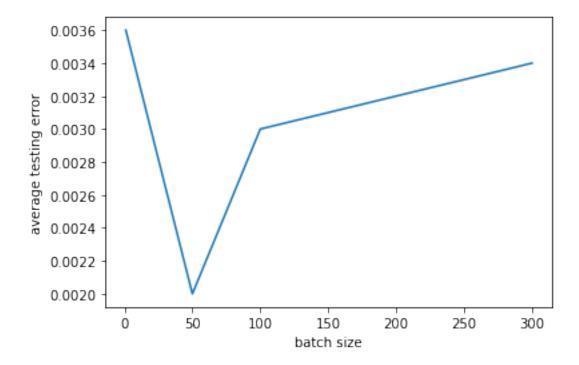
[39]: Text(0.5, 1.0, 'w')



Test error: 0.022

(h) 2.2% of test data are misclassified using logistic regression.

[48]: Text(0, 0.5, 'average testing error')



```
[36]: for i in range(4):
    print('Batch size: ', Batch[i], 'Error: ', test_err[i])
```

Batch size: 1 Error: [0.0036]
Batch size: 50 Error: [0.002]
Batch size: 100 Error: [0.003]
Batch size: 300 Error: [0.0034]

(i) Testing error is minimized for a batch size of 50.

[]:

1.4 Train SVM

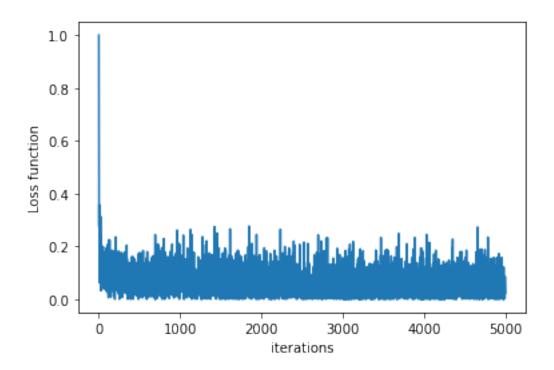
In the following cells, you will build SVM. You will implement its loss function, then subsequently train it with mini-batch gradient descent. You will choose the learning rate of gradient descent to optimize its classification performance. Finally, you will get the best regularization parameter.

```
[44]: from SVM import SVM

[45]: # Complete loss_and_grad function in SVM.py file and test your results.
N,d = X_train.shape
svm = SVM(d=d, reg_param=0)
loss, grad = svm.loss_and_grad(X_train,y_train)
print('Loss function=',loss)
print(np.linalg.norm(grad,ord=2)**2)
```

Loss function= 1.0 315541.07612028066

(l) The loss is 1 exactly, with a gradient whose squared 2-norm is 315541.



squared 2-norm of w: 0.0002015896931983999

loss: 0.02292531640000014

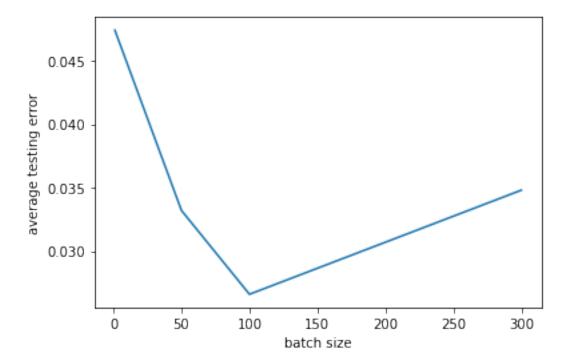
(m) The final loss is 0.0229, with a squared 2-norm of weight of 0.00020.

```
[47]: test_acc = np.mean(svm.predict(X_test) == (y_test > 0))
print('Test error: {:.4}'.format(1-test_acc))
```

Test error: 0.022

(n) 2.2% of test data points are misclassified using the trained SVM.

[49]: Text(0, 0.5, 'average testing error')



```
[50]: for i in range(4):
    print('Batch size: ', Batch[i], 'Error: ', test_err[i])

Batch size: 1 Error: [0.0474]
Batch size: 50 Error: [0.0332]
Batch size: 100 Error: [0.0266]
Batch size: 300 Error: [0.0348]

(o) Testing error is minimized for a batch size of 100.
```

Question3

February 19, 2021

1 Section #1.3: Multi-Class Logistic Regression and Adaboost

Please follow our instructions in the same order to solve the linear regression problem.

Please print out the entire results and codes when completed.

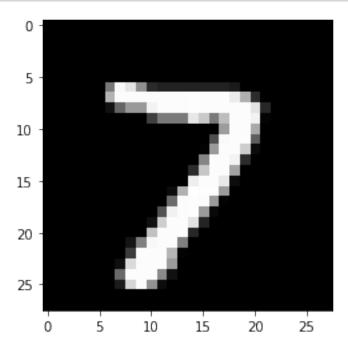
```
[6]: from data_loadM import load_mnist
X_train,X_test,y_train,y_test=load_mnist()
print('Train data shape: ', X_train.shape)
print('Train target shape: ', y_train.shape)
print('Test data shape: ',X_test.shape)
print('Test target shape: ',y_test.shape)
```

Train data shape: (60000, 784)
Train target shape: (60000,)
Test data shape: (10000, 784)
Test target shape: (10000,)

ANSWER The dimension of the training set is: (60000, 784) and the test set is: (10000, 784).

```
[7]: # To Visualize a point in the dataset
index = 4000
X = np.array(X_train[index], dtype='uint8')
```

```
X = X.reshape((28, 28))
fig = plt.figure()
plt.imshow(X, cmap='gray')
plt.show()
fig.savefig('Sample.pdf')
print('label is', y_train[index])
```



label is 7

1.1 Train Multi-Class Logistic Regression

In the following cells, you will build a Multi-Class logistic regression. You will implement its loss function, then subsequently train it with gradient descent. You will implement L1 norm regularization, and choose the best regularization parameter.

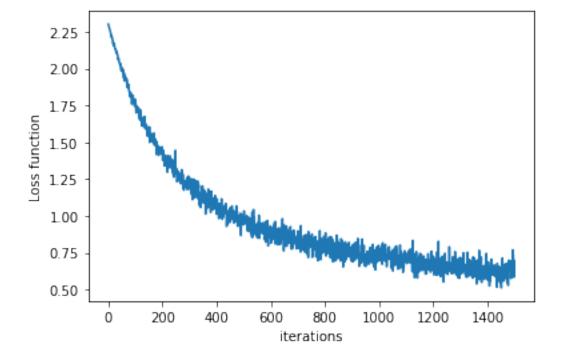
```
[22]: from MLogistic import MLogistic

[23]: ## Complete loss_and_grad function in MLogistic.py file and test your results.
    num_classes = len(np.unique(y_train))
    num_features = X_train.shape[1]

    logistic = MLogistic(dim=[num_classes,num_features], reg_param=0)
    loss, grad = logistic.loss_and_grad(X_train[:5000],y_train[:5000])
    print('Loss function=',loss)
    print('Frobenius norm of grad=',np.linalg.norm(grad))
```

##

Loss function= 2.3025850929939837 Frobenius norm of grad= 269.57149388566296



- 0.013278785268794387
- 0.6371785831753499

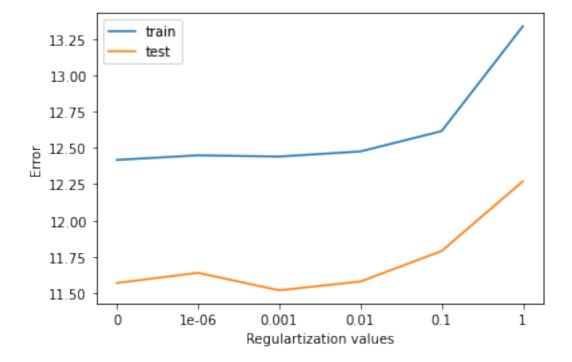
ANSWER The final value of the loss function is 0.013 and the value L2 of the weight is 0.637.

Train Error: 13.9966666666667

Test Error: 12.90999999999997

Note that here the test error is lower than the train error, which is unexpected. We looked into the dataset and noticed that the last 10,000 samples of the training set (i.e X_train[50000:]) corresponded to X_test, leading to improved performance on the test set.

[21]: Text(0, 0.5, 'Error')



ANSWER The regularization value that seems to work best is 0.001. The minimum value of the test error on the MNIST dataset is around 11.5%. Again, as mentioned earlier, there was overlap between the training and test set, with the data provided, which lead to the unusual instance that the test set error was lower than the training set.

[7]: from sklearn.tree import DecisionTreeClassifier

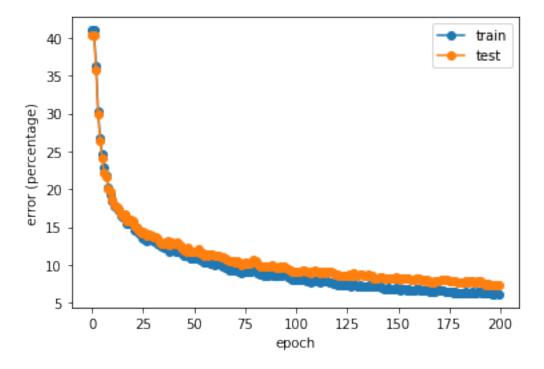
```
[63]: import pdb
     T = 200
     N = X_train.shape[0]
     num_classes = len(np.unique(y_train))
     num_features = X_train.shape[1]
     train_err = np.zeros((T,1))
     test_err = np.zeros((T,1))
     # ----- #
     # YOUR CODE HERE:
     # complete the following code to plot both the training and test loss in the
      \hookrightarrowsame plot
     # as a function of number of classifiers T for Adaboost Algorithm.
     # ----- #
     #Initialize
     D = np.ones_like(y_train)/len(y_train)
     alphas = np.zeros((T,1))
     classifiers = []
     errors = np.zeros((T,1))
     total_test_predictions = np.zeros((10000, 10))
     total_train_predictions = np.zeros((60000, 10))
     train_errors = np.zeros((T,1))
     test_errors = np.zeros((T,1))
     for t in range(0,T):
         #Train decision Tree
         tree = DecisionTreeClassifier(max_depth = 4).fit(X_train, y_train, __
      →sample_weight = D)
         classifiers.append(tree)
         #Compute error
         train_predictions = tree.predict(X_train)
         errors[t] = np.sum((train_predictions != y_train) * D)
         #Compute \alpha
         alphas[t] = np.log((1 - errors[t])/errors[t]) + np.log(9) #K=10 classes
         #Update weights
         D = D * np.exp(alphas[t] * (train_predictions != y_train))
         D = D/np.sum(D)
         #Predict using Last t classifiers
         test_predictions = classifiers[t].predict(X_test)
         total_test_predictions[np.arange(10000), test_predictions] += alphas[t]
```

```
final_test_predictions = np.argmax(total_test_predictions, axis=1)

total_train_predictions[np.arange(60000), train_predictions] += alphas[t]
final_train_predictions = np.argmax(total_train_predictions, axis=1)

#compute test error and train error
train_errors[t] = np.sum(final_train_predictions != y_train)
test_errors[t] = np.sum(final_test_predictions != y_test)
```

First error: [41.01166667] Last error: [6.20166667]



	ANSWER The first error was: 41.01% and the last error was: 6.20%
[]:	