

```
import pandas as pd
import math
import numpy as np
import matplotlib.pyplot as plt
```

```
from google.colab import drive, files
uploaded = files.upload()
```

data_q4_q5.xlsx

- **data_q4_q5.xlsx**(application/vnd.openxmlformats-officedocument.spreadsheetml.sheet) - 108274 bytes
10/1/2021 - 100% done
Saving data_q4_q5.xlsx to data_q4_q5.xlsx

```
def sigmoid(z):
    ..z = z.astype(float)
    ..z_out = 1/(1+np.exp(-z))
    ..return z_out
```

```
def hypothesis(X, wt):
    ..hyp = sigmoid(np.dot(X, wt.T))
    ..return hyp
```

#function for normalising data

```
def norm(data):
    ..# norm_data = data
    ..mean = np.mean(data, axis=0)
    ..std = np.std(data, axis=0)
    ..norm_data = (data-mean)/std
    ..return norm_data
```

#function for regularisation

```
def wt_regularisation(lamb, wt, reg):
    ..wt_reg = np.zeros(wt.shape)
    ..if reg == 0:
    ....wt_reg = 0
    ..elif reg == 1:
    ....wt_reg = (lamb/2)*np.sign(wt)
    ..elif reg == 2:
    ....wt_reg = lamb*wt
    ..return wt_reg
```

```
def bgd(alpha, lamb, iters, X, y, reg):
    ..w = np.zeros(X.shape[1], dtype=np.longfloat)
    ..for i in range(iters):
    ....hyp = hypothesis(X, wt)
    ....w = w - (alpha/len(y))*(np.dot(hyp - y, X) - wt_regularisation(lamb, w, reg))
    ....# w = w*(1 - (alpha/len(y))*lamb) - (alpha/len(y))*np.dot(hyp - y, X)
    ..return w
```

```
def mbgd(alpha, lamb, iters, batch_size, X, y, reg):
```

```

..w.=.np.random.rand(X.shape[1])
..for i in range(iters):
....rand_ind.=.np.random.randint(len(y))
....X_batch.=X[rand_ind:rand_ind++.batch_size]
....y_batch.=y[rand_ind:rand_ind++.batch_size]
....hyp.=hypothesis(X_batch,.wt)
....w.=w--(alpha/len(y))*(np.dot(hyp-y_batch,.X_batch)--wt_regularisation(lamb,.w,.reg))
..return w

```

```

def sgd(alpha,.lamb,.iters,.X,.y,.reg):
..w.=.np.random.rand(X.shape[1])
..for i in range(iters):
....rand_ind.=.np.random.randint(len(y))
....X_ind.=X[rand_ind:rand_ind++.1]
....y_ind.=y[rand_ind:rand_ind++.1]
....hyp.=hypothesis(X_ind,.wt)
....#.print(hyp.shape)
....#.print(y_ind.shape)
....w.=w--(alpha/len(y))*(np.dot(hyp--y_ind,.X_ind)--wt_regularisation(lamb,.w,.reg))
..return w

```

```

#splitting the data into folds
def cross_validation(k,.X,.y):
..#.print(len(X))
..fold_size.=int(len(X)/5)
..#.print(fold_size)
..X_ts.=X[k*fold_size:(k+1)*fold_size]
..y_ts.=y[k*fold_size:(k+1)*fold_size]
..X_tr.=np.delete(X,.slice(k*fold_size,(k+1)*fold_size),.axis==0)
..y_tr.=np.delete(y,.slice(k*fold_size,(k+1)*fold_size),.axis==0)
..#.print(len(X_ts),len(y_ts))
..#.print(len(X_tr),len(y_tr))
..return X_ts,.y_ts,.X_tr,.y_tr

```

```

def classification(X_ts,.wt):
..m.=X_ts.shape[0]
..y_sig.=hypothesis(X_ts,.wt)
..#.print(y_sig)
..y_pred.=np.zeros(m)
..for i in range(m):
....if y_sig[i]>0.5:
.....y_pred[i]=1
....elif y_sig[i]<=0.5:
.....y_pred[i]=2
..return y_pred

```

```

def confusion_mat(y_predicted, y_testing):
    a, b, c, d = 0 , 0 , 0 , 0
    for i in range(len(y_testing)):
        if y_testing[i] == 1 :
            if y_predicted[i] == 1 :
                a += 1
            elif y_testing[i] == 0 :
                b += 1
            elif y_testing[i] == 2 :
                c += 1
            elif y_testing[i] == 3 :
                d += 1
    return a,b,c,d

```

```

        if y_predicted[i] == 2 :
            b += 1
        if y_testing[i] == 2 :
            if y_predicted[i] == 1 :
                c += 1
            if y_predicted[i] == 2 :
                d += 1
    ..acc.=.(a+d)/(a+b+c+d)
    ..sens.=.(a)/(a+b)
    ..spec.=.(d)/(d+c)
    return sens, spec, acc

```

```

#extracting the data and separating
data=.pd.read_excel("data_q4_q5.xlsx")
data=.np.asarray(data)
np.random.shuffle(data)

```

```

#splitting into input and output
X=.data[:, :-1]..#input
y=.data[:, -1]....#output
for i in range(len(y)):
    ..if y[i]== 'M':
        ....y[i]=.1
    ..elif y[i]== 'B':
        ....y[i]=.2
# print(y)

```

```

#normalizing X and y
X=.X.astype(float)
X=.norm(X)

```

```

#defining X for regression model
m=.X.shape[0]
one=.np.ones([m,1])
X=.np.append(one, X, axis=.1)

```

```

alpha_vals = np.linspace(0.001, 1, 20)
l_vals = np.linspace(0.001, 1, 20)

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.0005
    l = 0.0001
    wt = bgd(a, l, 1000, X_tr, y_tr, 0)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('BGD LOR without regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

↳ BGD LOR without regularisation
   Sensitivity: 0.875010769275548
   Specificity: 0.7024460713553828
   Accuracy: 0.7646017699115044

```

```

wt=np.random.rand(X.shape[1])
SE=[]
SP=[]
A=[]
for i in range(5):
    X_ts,y_ts,X_tr,y_tr=cross_validation(i,X,y)
    a=0.0005
    l=0.0001
    wt=bgd(a,l,1000,X_tr,y_tr,1)
    y_pred=classification(X_ts,wt)
    sens,spec,acc=confusion_mat(y_pred,y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens=sum(SE)/len(SE)
avg_spec=sum(SP)/len(SP)
avg_acc=sum(A)/len(A)
print('BGD LOR with L1 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

BGD LOR with L1 regularisation
Sensitivity: 0.9164234362720842
Specificity: 0.7110611427760725
Accuracy: 0.7893805309734514

```

```

wt=np.random.rand(X.shape[1])
SE=[]
SP=[]
A=[]
for i in range(5):
    X_ts,y_ts,X_tr,y_tr=cross_validation(i,X,y)
    a=0.0005
    l=0.0001
    wt=bgd(a,l,1000,X_tr,y_tr,2)
    y_pred=classification(X_ts,wt)
    sens,spec,acc=confusion_mat(y_pred,y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('BGD LOR with L2 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

BGD LOR with L2 regularisation
Sensitivity: 0.8733633611782169
Specificity: 0.7447387997240608
Accuracy: 0.7929203539823009

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.075
    l = 0.01
    wt = sgd(a, l, 1000, X_tr, y_tr, 0)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('SGD LOR without regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

SGD LOR without regularisation
Sensitivity: 0.9261216054952411
Specificity: 0.8573777958934887
Accuracy: 0.8814159292035398

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.01
    l = 0.05
    wt = sgd(a, l, 1000, X_tr, y_tr, 1)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)

```

```

avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('SGD LOR with L1 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

SGD LOR with L1 regularisation
Sensitivity: 0.902912797974212
Specificity: 0.8745006256676102
Accuracy: 0.8831858407079647

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.0005
    l = 0.0001
    wt = sgd(a, l, 1000, X_tr, y_tr, 2)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('SGD LOR with L2 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

SGD LOR with L2 regularisation
Sensitivity: 0.8981709695258608
Specificity: 0.8745704662368439
Accuracy: 0.8814159292035398

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.0009
    l = 0.0001
    wt = mbgd(a, l, 1000, 30, X_tr, y_tr, 0)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)

```

```

avg_acc = sum(A)/len(A)
print('MBGD LOR without regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

    MBGD LOR without regularisation
    Sensitivity: 0.896939779375382
    Specificity: 0.8723759230192385
    Accuracy: 0.8814159292035398

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.0009
    l = 0.001
    wt = mbgd(a, l, 1000, 30, X_tr, y_tr, 1)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)
print('MBGD LOR with L1 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")

```

```

    MBGD LOR with L1 regularisation
    Sensitivity: 0.916074599062782
    Specificity: 0.8729429797992309
    Accuracy: 0.888495575221239

```

```

wt = np.random.rand(X.shape[1])
SE = []
SP = []
A = []
for i in range(5):
    X_ts, y_ts, X_tr, y_tr = cross_validation(i, X, y)
    a = 0.0009
    l = 0.0015
    wt = mbgd(a, l, 1000, 30, X_tr, y_tr, 2)
    y_pred = classification(X_ts, wt)
    sens, spec, acc = confusion_mat(y_pred, y_ts)
    SE.append(sens)
    SP.append(spec)
    A.append(acc)

```

```

avg_sens = sum(SE)/len(SE)
avg_spec = sum(SP)/len(SP)
avg_acc = sum(A)/len(A)

```

```
avg_acc = sum(y == y_hat) / len(y_hat)
print('MBGD LOR with L2 regularisation')
print(f"Sensitivity: {avg_sens}\nSpecificity: {avg_spec}\nAccuracy: {avg_acc}\n")
```

```
MBGD LOR with L2 regularisation
Sensitivity: 0.9016816078237332
Specificity: 0.8562489669165585
Accuracy: 0.8725663716814159
```

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