Tai Duc Nguyen (tdn47)

Answer to homework 3

1.1

Theory

Code

a)

First, we find the determinant of $C-\lambda I$ to get the 2 eigen values from the solution of the quadratic equation:

```
eig_vals = solv_eig_val_2x2(data_C)
Eigen values: (1.6142729428888276, 0.6079492793333952)
```

Second, we use the 2 eigen values to solve for 2 eigen vectors. Here, it's stacked column-wise:

```
eig_vec = solv_eig_vec(data_C, eig_vals)
```

Then finally, we normalize both eigen vectors:

```
eig_vec[:,0] = norm_vec(eig_vec[:,0])
eig vec[:,1] = norm vec(eig vec[:,1])
```

Which, we get:

```
Eigen vectors:
[[ 0.6992951  0.7148331]
[-0.7148331  0.6992951]]
```

Here are the function used to solve the steps above:

```
solv\_quad = lambda \ a, \ b, \ c: \ ((-b + np.sqrt(b**2 - 4*a*c))/2*a, \ (-b - np.sqrt(b**2 - 4*a*c))/2*a) \\ solv\_eig\_val\_2x2 = lambda \ A: \ solv\_quad(1, \ -(A[0,0] + A[1,1]), \ (A[0,0]*A[1,1] - A[0,1]*A[1,0])) \\ solv\_eig\_vec = lambda \ A, \ V: \ np.array([[1, \ -(A[0,0] - V[0])/(A[0,1])], \ [1, \ -(A[0,0] - V[1])/(A[0,1])]).T \\ norm\_vec = lambda \ V: \ V/np.sqrt(V.T @ V)
```

b)

Projecting the data on the the primary principal component by:

```
proj 1D = data @ eig vec[:,0]
```

Which we get:

```
array([-0.50302024, -0.15100073, -0.6697674 , -0.51043032, -3.20802512, -1.18482902, 0.16767341, 1.00511423, 0.34553569, 0.83095699])
```

1.2

Theory

Code

a)

Info gains={'x1': 0.8, 'x2': 0.7245112497836532}

b)

Feature 1 (x1) is more discriminative

The steps are:

- 1. Get mean of each feature for class 0
- 2. Get mean of each feature for class 1
- 3. Calculate the covariance matrix for class 0
- 4. Calculdate the covariance matrix for class 1
- 5. Calculate the scatter matrix for class 0 from its covariance matrix
- 6. Calculate the scatter matrix for class 1 from its covariance matrix
- 7. Get the within-class-scatter matrix by summing the 2 scatter matrices above
- 8. Get the between-class-scatter matrix using the 2 means matrices above

```
mean 0 = \text{np.mean}(\text{data df}[\text{data df}['Y'] == 0].\text{drop}(['Y'], axis=1))
mean 1 = np.mean(data df[data df['Y'] == 1].drop(['Y'], axis=1))
cov mat 0 = cov mat(data df[data df['Y'] == 0].drop(['Y'], axis=1))
cov mat 1 = cov mat(data df[data df['Y'] == 1].drop(['Y'], axis=1))
scatter mat 0 = (len(data_df[data_df['Y'] == 0]) - 1) * cov_mat_0
scatter mat 1 = (len(data df[data df['Y'] == 1]) - 1) * cov mat 1
scatter within = scatter mat 0 + scatter mat 1
scatter between = np.array(mean 0 - mean 1).reshape(2,1) @ np.array(mean 0 -
mean 1).reshape(1,2)
Scatter between matrix:
           x1
                       x2
x1 10.000000 -4.082622
x2 -4.082622 10.000000
Scatter within matrix:
[[ 1.81230578 -0.6640409 ]
 [-0.6640409 0.243309 1]
```

- 1. Calculate the product of the inverse within-class-scatter matrix with the between-class-scatter matrix
- 2. Calculate the eigen values and vectors using the product matrix above

```
E, V = np.linalg.eig(np.linalg.inv(scatter_within) @ scatter_between)
print(V[:,0])
```

```
[0.99879099 0.04915855]
```

d)

Projecting the data on to the primary eigen vector:

```
proj_data = data_df.drop(['Y'], axis=1) @ V[:,0]
```

Which we get:

```
0 -0.278748

1 -1.086363

2 -0.527746

3 0.243497

4 -1.651498

5 -0.230252

6 0.456123

7 1.439993

8 -0.078246

9 1.713239

dtype: float64
```

e)

The plot of the projected data is here: Scatter plot of projected data

This plot shows that the projection does not provide good class separation because there are 2 points of each class which essentially overlaps on one another and the within class distance after projection is still large, almost as large as the distance between classes.

This is verified by the plot of the original data below. By initial scanning, there are essentially no lines which can give good separability after projection

Scatter plot of original data

Dimensionality Reduction via PCA

Code

Sk-learn KNN accuracy (k=1) = 0.23256

My implementation of KNN's accuracy = 0.23255813953488372

Applying my KNN implementation on PCA with 100 components gives accuracy = 0.25387596899224807

After whitening, Applying my KNN implementation on PCA with 100 components gives accuracy = 0.3313953488372093

Here is the plot of PC1 and PC2:

PC1-PC2 plot

3.

Eigenfaces

Code

Here are the faces that the max and min of the first 2 PCs correspond to (in plot, PC0 is the primary and PC1 is the secondary):

Max and min of PC1 and PC2

It is seen that PC1 captures the overall brightness and PC2 captures if the face is bright on the left half or on the right half

Here is what PC1 captures as a 87x65 image:

What PC1 capture

Here are the reconstruction images. From left to right: Using only PC1, using 188 PCs (95%), Original

Reconstruction

4.

Clustering

Code

The Kmeans algorithm ran for 29 iterations then coverges (Change < 2e-23):

```
Iter: 1, Change: 442.5361633300781
Iter: 2, Change: 128.02601623535156
Iter: 3, Change: 78.1665267944336
Iter: 4, Change: 44.924957275390625
Iter: 5, Change: 29.543842315673828
Iter: 6, Change: 22.499788284301758
Iter: 7, Change: 16.453794479370117
Iter: 8, Change: 14.850354194641113
Iter: 9, Change: 12.765664100646973
Iter: 10, Change: 10.536905288696289
Iter: 11, Change: 9.19281005859375
Iter: 12, Change: 7.387046813964844
Iter: 13, Change: 7.967870235443115
Iter: 14, Change: 7.730221748352051
Iter: 15, Change: 5.344476699829102
Iter: 16, Change: 4.699371337890625
Iter: 17, Change: 4.794102191925049
Iter: 18, Change: 4.1309685707092285
Iter: 19, Change: 4.912514686584473
Iter: 20, Change: 2.7934107780456543
Iter: 21, Change: 1.4903690814971924
Iter: 22, Change: 1.528502345085144
Iter: 23, Change: 1.1923229694366455
Iter: 24, Change: 1.993759274482727
Iter: 25, Change: 2.0061607360839844
Iter: 26, Change: 1.9300038814544678
Iter: 27, Change: 4.196130275726318
Iter: 28, Change: 2.5771408081054688
Iter: 29, Change: 1.7259509563446045
```

Here is the visualization of the algorithm's results:

4. The visualization of k-means cluster centers, and the min and max images

```
In [1]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import matplotlib.cm as cm
```

1.1 Theory

```
data = np.array([
In [2]:
             [-2, 1],
             [-5, -4],
             [-3, 1],
             [0, 3],
             [-8, 11],
             [-2, 5],
             [1, 0],
             [5, -1],
             [-1, -3],
             [6, 1]
         ])
         standardize = lambda X: (X - np.mean(X))/np.std(X)
In [3]:
In [4]: data = standardize(data)
In [5]: data_C = (data.T @ data)/(data.shape[0] - 1)
         data C
Out[5]: array([[ 1.10005528, -0.50304035],
               [-0.50304035, 1.12216694]])
         solv quad = lambda a, b, c: ((-b + np.sqrt(b**2 - 4*a*c))/2*a, (-b - np.sqrt(b**2 - 4*a*c))/2*a)
In [6]:
         solv eig val 2x2 = lambda A: solv quad(1, -(A[0,0] + A[1,1]), (A[0,0]*A[1,1] - A[0,1]*A[1,0]))
         solv eig vec = lambda A, V: np.array([[1, -(A[0,0] - V[0])/(A[0,1])], [1, -(A[0,0] - V[1])/(A[0,1])]]).T
         norm vec = lambda V: V/np.sqrt(V.T @ V)
         eig vals = solv eig val 2x2(data C)
In [7]:
         print(f"Eigen values: {eig vals}")
         eig vec = solv eig vec(data C, eig vals)
         eig vec[:,0] = norm vec(eig vec[:,0])
         eig vec[:,1] = norm vec(eig vec[:,1])
         print(f"Eigen vectors: \n{eig vec}")
        Eigen values: (1.6142729428888276, 0.6079492793333952)
```

1.2 Theory

```
Out[10]: x1 x2 Y

0 -2 1 0

1 -5 -4 0

2 -3 1 0

3 0 3 0

4 -8 11 0

5 -2 5 1

6 1 0 1

7 5 -1 1

8 -1 -3 1
```

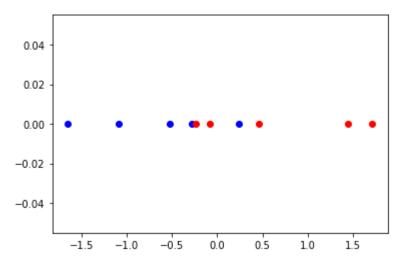
```
x1 x2 Y
         9 6 1 1
          data_df['x1'] = standardize(data_df['x1'])
In [11]:
          data df['x2'] = standardize(data df['x2'])
          data df
Out[11]:
                 x1
                          x2 Y
         0 -0.274230 -0.098653 0
         1 -1.022129 -1.331812 0
         2 -0.523530 -0.098653 0
         3 0.224370
                     0.394611 0
         4 -1.770029
                     2.367665 0
         5 -0.274230
                     0.887875 1
         6 0.473670 -0.345285 1
         7 1.470869 -0.591916 1
         8 -0.024930 -1.085180 1
         9 1.720169 -0.098653 1
          cross_entropy = lambda x: -x*np.log2(x)
In [13]:
          total = len(data df)
In [55]:
          E Y pos = cross entropy(len(data df[data df['Y'] == 1])/total)
          E_Y_neg = cross_entropy(len(data_df[data_df['Y'] == 0])/total)
          E_Y = E_Y_{pos} + E_Y neg
          print(f"Sample Entropy={E Y:.4f}")
         Sample Entropy=1.0000
          info_gains = \{'x1': 0, 'x2': 0\}
In [56]:
          for feature in info gains:
              entropy = 0
              for val in set(data df[feature]):
                  t = len(data_df[data_df[feature] == val])
                  p = len(data df[(data df[feature] == val) & (data df['Y'] == 1)])
                  n = t-p
```

```
if t > 0 and p*n > 0:
                      entropy += (t/total)*(cross entropy(p/t) + cross entropy(n/t))
              info gains[feature] = E_Y - entropy
          print(f"Info gains={info gains}")
         Info gains={'x1': 0.8, 'x2': 0.7245112497836532}
          cov mat = lambda M: (M.T @ M)/(M.shape[0] - 1)
In [16]:
          mean 0 = \text{np.mean}(\text{data df}[\text{data df}['Y'] == 0].\text{drop}(['Y'], axis=1))
In [57]:
          mean 1 = \text{np.mean}(\text{data df}['Y'] == 1].\text{drop}(['Y'], axis=1))
          cov mat 0 = cov mat(data df[data df['Y'] == 0].drop(['Y'], axis=1))
          cov mat 1 = cov mat(data df[data df['Y'] == 1].drop(['Y'], axis=1))
          scatter mat 0 = (len(data df['Y'] == 0]) - 1) * cov mat 0
          scatter mat 1 = (len(data df['Y'] == 1]) - 1) * cov mat 1
          scatter within = scatter mat 0 +  scatter mat 1
          scatter between = np.array(mean 0 - mean 1).reshape(2,1) @ <math>np.array(mean 0 - mean 1).reshape(1,2)
          print(scatter within)
          print(scatter between)
                    x1
                                x2
         x1 10.000000 -4.082622
         x2 -4.082622 10.000000
         [[ 1.81230578 -0.6640409 ]
          [-0.6640409 0.243309 ]]
          E, V = np.linalg.eig(np.linalg.inv(scatter within) @ scatter between)
In [58]:
          print(V[:,0])
          proj_data = data_df.drop(['Y'], axis=1) @ V[:,0]
          proj data
         [0.99879099 0.04915855]
Out[58]: 0 -0.278748
         1 -1.086363
         2 -0.527746
              0.243497
             -1.651498
         5
             -0.230252
         6
              0.456123
         7
              1.439993
         8
             -0.078246
              1.713239
         dtype: float64
```

2.e. Scatter plot projected data

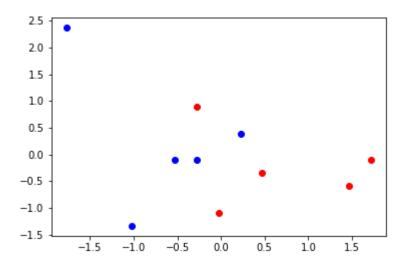
```
In [59]: plt.scatter(proj_data[:5], np.zeros((1,5)), c='b')
  plt.scatter(proj_data[5:], np.zeros((1,5)), c='r')
```

Out[59]: <matplotlib.collections.PathCollection at 0x7fecc73e5eb0>



2.e. Scatter plot original data

Out[60]: <matplotlib.collections.PathCollection at 0x7fecc46c8430>



2. Dimensionality Reduction via PCA

```
In [21]: from sklearn.datasets import fetch_lfw_people
    from sklearn.neighbors import KNeighborsClassifier
    from sklearn.model_selection import train_test_split
    from sklearn.preprocessing import StandardScaler
    from sklearn.decomposition import PCA

In [22]: people = fetch_lfw_people(min_faces_per_person=20, resize=0.7)
    image_shape = people.images[0].shape

fig, axes = plt.subplots(2, 5, figsize=(15,8), subplot_kw={'xticks': (), 'yticks': ()})
    for target, image, ax in zip(people.target, people.images, axes.ravel()):
        ax.imshow(image, cmap=cm.gray)
        ax.set_title(people.target_names[target])
```



```
In [23]: mask = np.zeros(people.target.shape, dtype=np.bool)
    for target in np.unique(people.target):
        mask[np.where(people.target == target)[0][:50]] = 1

X_people = people.data[mask]
    y_people = people.target[mask]

X_people /= 255
```

```
In [61]: knn = KNeighborsClassifier(n_neighbors=1, n_jobs=8)
    knn.fit(X_train, y_train)
    print(f"Test set score of 1-nn: {knn.score(X_test, y_test):.5f}")
```

X_train, X_test, y_train, y_test = train_test_split(X_people, y_people, stratify=y_people, random_state=0)

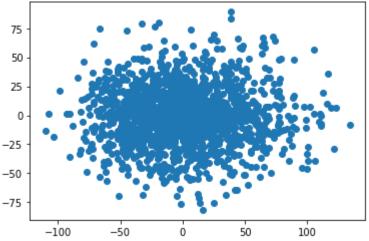
See how well KNN does with just the pixels alone

In [24]:

```
Test set score of 1-nn: 0.23256
In [26]:
          euclid = lambda a, b: np.linalg.norm(a-b)
          def KNN(X_train, y_train, X_test, num neighbors):
In [27]:
              distances = []
              predictions = []
              for i, test row in enumerate(X test):
                  distances.clear()
                  for j, train row in enumerate(X train):
                      dist = euclid(test row, train row)
                      distances.append((j, dist))
                  distances.sort(key=lambda tup: tup[1])
                  neighbors = list(list(zip(*distances))[0])[:num neighbors]
                  predictions.append(max(set(neighbors), key=neighbors.count))
              return y train[np.array(predictions)]
          %time y test pred = KNN(X train, y train, X test, 1)
In [28]:
         CPU times: user 6.88 s, sys: 251 µs, total: 6.88 s
         Wall time: 6.88 s
          sum(y_test_pred - y_test == 0)/len(y test)
In [29]:
Out[29]: 0.23255813953488372
          def PCA(data, n components=100):
In [30]:
              C = cov mat(data)
              E, V = np.linalg.eig(C)
              return E[:n components], V[:,:n components]
          scaler = StandardScaler().fit(X train)
In [31]:
          X train std = scaler.transform(X train)
          X test std = scaler.transform(X test)
          %time E, V = PCA(X_train_std, X_train_std.shape[1])
In [32]:
          X train proj = X train std @ V[:,:100]
          X test proj = X test std @ V[:,:100]
         CPU times: user 12min 4s, sys: 10min 23s, total: 22min 28s
         Wall time: 1min 49s
         %time y_test_pred = KNN(X_train_proj, y_train, X_test_proj, 1)
In [33]:
```

2. PC1-PC2 plot

```
In [38]: plt.scatter(X_train_proj[:,0], X_train_proj[:,1])
Out[38]: <matplotlib.collections.PathCollection at 0x7fecc759ce20>
```



3. Eigenfaces

```
In [39]: X_train_proj_all = X_train_std @ V
X_test_proj_all = X_test_std @ V

In [40]: pc0 = X_train_proj_all[:,0]
    pc1 = X_train_proj_all[:,1]

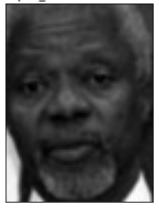
    pc0_max, pc0_min = np.argmax(pc0), np.argmin(pc0)
    pc1_max, pc1_min = np.argmax(pc1), np.argmin(pc1)
```

3. Visualizing max and min of PC0 and PC1 after projection on X_train

```
In [41]: fig, axes = plt.subplots(2, 2, figsize=(15,8), subplot_kw={'xticks': (), 'yticks': ()})

for i, t, ax in zip([pc0_max, pc0_min, pc1_max, pc1_min], ["pc0_max", "pc0_min", "pc1_max", "pc1_min"], axes.ra
    ax.imshow(X_train[i].reshape(87, 65), cmap=cm.gray)
    ax.set_title(f"{t} {people.target_names[y_train[i]]}")
```

pc0 max Kofi Annan



pc1_max Guillermo Coria



pc0_min George Robertson



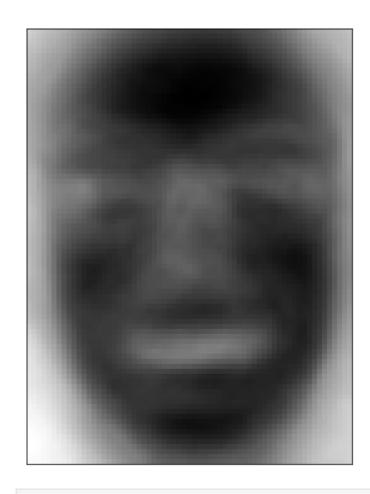
pc1_min George W Bush



3. Visualize what PC0 captures

```
In [42]: fig, axes = plt.subplots(1, 1, figsize=(15,8), subplot_kw={'xticks': (), 'yticks': ()})
    axes.imshow(V[:,0].reshape(87, 65), cmap=cm.gray)
```

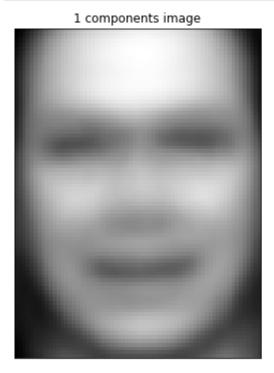
Out[42]: <matplotlib.image.AxesImage at 0x7fecc7420880>

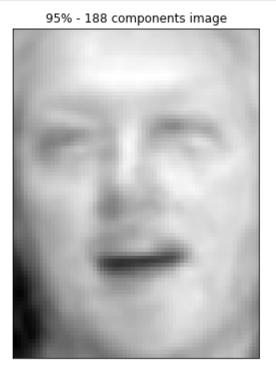


```
In [43]: def PCA_recon(imgs_proj, V, k, variance, mean):
    img = imgs_proj[:,:k].reshape(-1, k)
    recon_img = img @ (V[:,:k].T.reshape(k, -1))
    recon_img = recon_img * np.sqrt(variance) + mean
    return recon_img

In [44]: encode_E = 0
    sum_E = np.sum(E)
    n_components = 0
    for n_components in range(len(E)):
        encode_E += E[n_components]
        if encode_E / sum_E > 0.95:
            break
    print(n_components)
```

3. Reconstruction







4. Clustering

```
distances.append((j, dist))
                  distances.sort(key=lambda tup: tup[1])
                  clusters.append(distances[0][0])
              return np.array(clusters)
          def calc new centroids(clusters, dataset):
In [47]:
              new centroids = []
              for c in set(clusters):
                  points in cluster = np.where(clusters == c)
                  cluster mean = dataset[points in cluster].mean(axis=0)
                  new centroids.append(cluster mean)
              return np.array(new centroids)
          def calc centroids diff(old C, new C):
In [48]:
              dists = []
              for i in range(len(old C)):
                  dists.append(euclid(old C[i], new C[i]))
              return np.sum(dists)
          # standardize the data:
In [49]:
          scaler all = StandardScaler().fit(X people)
          X people std = scaler all.transform(X people)
         %time E, V = PCA(X people std, n components=100)
In [50]:
          X people proj = X people std @ V
         CPU times: user 11min 29s, sys: 11min 11s, total: 22min 41s
         Wall time: 1min 54s
         np.random.seed(0)
In [51]:
         # randomly choose k points as k centroids
In [52]:
          centroids change = 100
          eps = 2e-23
          k = 10
          itr = 1
          max itr = 10000
          centroids = X_people_proj[np.random.randint(0, X_people_proj.shape[0], size=k)]
          new centroids = None
          while True:
              clusters = assign points to clusters(centroids, X people proj)
              new centroids = calc new centroids(clusters, X people proj)
              centroids change = calc centroids diff(centroids, new centroids)
```

```
if centroids change < eps or itr > max itr:
                  break
              centroids = new centroids
              print(f"Iter: {itr}, Change: {centroids change}")
              itr += 1
         Iter: 1, Change: 442.5361633300781
         Iter: 2, Change: 128.02601623535156
         Iter: 3, Change: 78.1665267944336
         Iter: 4, Change: 44.924957275390625
         Iter: 5, Change: 29.543842315673828
         Iter: 6, Change: 22.499788284301758
         Iter: 7, Change: 16.453794479370117
         Iter: 8, Change: 14.850354194641113
         Iter: 9, Change: 12.765664100646973
         Iter: 10, Change: 10.536905288696289
         Iter: 11, Change: 9.19281005859375
         Iter: 12, Change: 7.387046813964844
         Iter: 13, Change: 7.967870235443115
         Iter: 14, Change: 7.730221748352051
         Iter: 15, Change: 5.344476699829102
         Iter: 16, Change: 4.699371337890625
         Iter: 17, Change: 4.794102191925049
         Iter: 18, Change: 4.1309685707092285
         Iter: 19, Change: 4.912514686584473
         Iter: 20, Change: 2.7934107780456543
         Iter: 21, Change: 1.4903690814971924
         Iter: 22, Change: 1.528502345085144
         Iter: 23, Change: 1.1923229694366455
         Iter: 24, Change: 1.993759274482727
         Iter: 25, Change: 2.0061607360839844
         Iter: 26, Change: 1.9300038814544678
         Iter: 27, Change: 4.196130275726318
         Iter: 28, Change: 2.5771408081054688
         Iter: 29, Change: 1.7259509563446045
          report imgs = []
In [53]:
          for i, C in enumerate(new centroids):
              report imgs.append(C)
              points in cluster = np.where(clusters == i)[0]
              distances = []
              for j, p in enumerate(points in cluster):
                  distances.append((j, euclid(X people proj[p], C)))
              distances.sort(key=lambda tup: tup[1])
              closest = distances[0][0]
```

```
farthest = distances[-1][0]
  report_imgs.append(X_people_proj[points_in_cluster[closest]])
  report_imgs.append(X_people_proj[points_in_cluster[farthest]])

report_imgs = np.array(report_imgs)
recon_imgs_100_comp = PCA_recon(report_imgs, V, 100, scaler_all.var_, scaler_all.mean_)
```

4. The visualization of k-means cluster centers, and the min and max images

```
In [54]: fig, axes = plt.subplots(10, 3, figsize=(30,18), subplot_kw={'xticks': (), 'yticks': ()})

for i, ax in zip(recon_imgs_100_comp, axes.ravel()):
    ax.imshow(i.reshape(87, 65), cmap=cm.gray)

for title, ax in zip(["Centroid", "Closest to centroid in cluster", "Furthest to centroid in cluster"], axes.f
    ax.axis("off")
    ax.set_title(f"{title}", fontweight='bold')
```

Centroid	Closest to centroid in cluster	Furthest to centroid in cluster
	Closest to Centrold III cluster	Furthest to centroid in cluster
	2	25
	25	
	25	35
	T	
	25	
3	75	=
	35	
	3	3
	3	73