Marra Assignment

November 25, 2019

```
import numpy.random as rand
import matplotlib.pyplot as plt
import seaborn as sns

from sklearn.datasets import make_blobs, make_moons, make_circles
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import OneHotEncoder
from numpy.linalg import norm
```

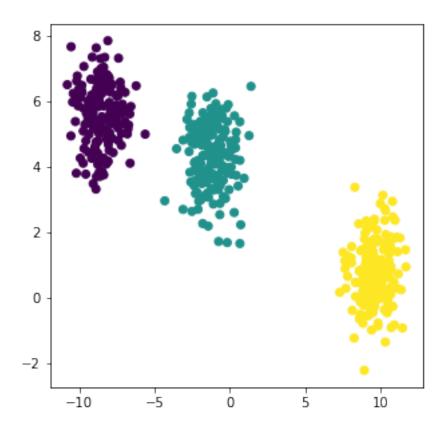
- [2]: np.random.seed(7)
 - 1 Perceptrons and Back propagation
 - 2 Submit to moodle by the 25th November Please submit a PDF version of your notebook
 - 2.1 One layer perceptron Linear separation

We start by generating blobs. In this setting data is linearly separable, we can thus use a single layer perceptron.

$$\hat{y} = W^{\top} x + b$$
$$\hat{P}(y_j = 1) = Softmax(\hat{y})_j$$

With $W \in M_{N,C}(\mathbb{R})$ and b a vector of size C. N, C the dimension of the input and the number of classes.

```
[3]: X, Y = make_blobs(n_samples=500, n_features=2)
plt.figure(figsize=(5,5))
plt.scatter(X[:,0], X[:,1], c=Y)
plt.show()
Y = OneHotEncoder(categories='auto').fit_transform(Y.reshape(-1,1)).toarray()
```



```
[4]: X_train, X_test, Y_train, Y_test = train_test_split(X, Y, random_state=42, ∪ →test_size=0.4)
```

2.1.1 Task 1: Implement softmax and the forward pass of a single layer percepton.

```
[5]: def softmax(x):
    """
    Takes the output of a layer as input and returns a probability distribution
    input:
        x (np.array)

    returns:
        x (np.array)
    """
    exp = np.exp(x)
    return exp/np.sum(exp)

def forward_one_layer(W, b, x):
    """
    Computes the forward pass of a single layer perceptron
    input:
```

The loss typically associated with a classification problem is the cross entropy loss:

$$loss = -\log(\hat{P}(y_j = 1))$$

Question 1 (2 points): Derive the gradients of loss with respect to W and b.

$$\nabla_W loss = ?$$
 $\nabla_b loss = ?$

To calculate the gradient we start by applying the chain rule on the simplified form of the loss function, which depends only on y:

$$\frac{\partial loss}{\partial W_{i,k}} = \frac{\partial loss}{\partial y_k} \frac{\partial y_k}{\partial W_{i,k}} = \frac{\partial loss}{\partial y_k} x_i$$

$$\frac{\partial loss}{\partial b_k} = \frac{\partial loss}{\partial y_k} \frac{\partial y_k}{\partial b_k} = \frac{\partial loss}{\partial y_k}$$

Simplifying the loss function:

$$loss = -\log \left(\hat{P}(y_j = 1) \right)$$

$$= -\log \left(Softmax(\hat{y})_j \right)$$

$$= -\log \left(\frac{e^{y_j}}{\sum_{k=1}^C e^{y_k}} \right)$$

$$= \log \left(\sum_{k=1}^C e^{y_k} \right) - \log e^{y_j}$$

$$= \log \left(\sum_{k=1}^C e^{y_k} \right) - y_j$$

where $y_k = W_{(k,\cdot)}^T x + b_k = \sum_{i=1}^C w_{i,k} x_i + b_k$.

Then: - For $k \neq j$:

$$\frac{\partial loss}{\partial W_{i,k}} = \frac{e^{y_k}}{\sum_{p=1}^{C} e^{y_p}} x_i$$
$$= Softmax(\hat{y})_k x_i$$

$$\frac{\partial loss}{\partial b_k} = \frac{e^{y_k}}{\sum_{p=1}^C e^{y_p}}$$
$$= Softmax(\hat{y})_k$$

$$\begin{array}{ll} \bullet \ \ \text{For} \ k=j: \\ & \frac{\partial loss}{\partial W_{i,j}} \ = \ (\frac{e^{y_j}}{\sum_{p=1}^C e^{y_p}} - 1)x_i \\ & = \ (Softmax(\hat{y})_j - 1)\,x_i \\ & \frac{\partial loss}{\partial b_j} \ = \ \frac{e^{y_j}}{\sum_{p=1}^C e^{y_p}} - 1 \\ & = \ Softmax(\hat{y})_j - 1 \end{array}$$

Our final result for the gradient is:

$$\nabla_{W}loss = \begin{bmatrix} x_1 \\ \vdots \\ x_N \end{bmatrix} ([Softmax(\hat{y})_1 \cdots Softmax(\hat{y})_C] - [0 \cdots 0 1_{jth} 0 \cdots])$$
$$= x (Softmax(\hat{y}) - y)^T$$

$$\nabla_b loss = \begin{bmatrix} Softmax(\hat{y})_1 \\ \vdots \\ Softmax(\hat{y})_C \end{bmatrix} - \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1_{jth} \\ 0 \\ \vdots \end{bmatrix}$$
$$= Softmax(\hat{y}) - y$$

2.1.2 Task 2: Implement the gradients

```
[6]: def compute_grads_one_layer(softmaxed, x, y):
         11 11 11
         inputs:
              softmaxed (np.array): (N_CLASSES, 1)
             y (np.array): (N CLASSES, 1)
              x (np.array): (INPUT_SHAPE, 1)
         returns:
             d W (np.array): (INPUT SHAPE, N CLASSES) Gradient of the loss with
      ⇒respect to the weight matrix
              d b (np.array): (N CLASSES, 1) Gradient of the loss with respect to the
      \hookrightarrow bias\ matrix
         d_b = softmaxed - y
         d_W = x.reshape(-1,1) @ d_b.reshape(1,-1)
         return d_W, d_b
     def compute_loss(softmaxed, y):
         inputs:
```

```
softmaxed (np.array): (N_CLASSES, 1)
y (np.array): (N_CLASSES, 1)

returns:
    (float)
"""
return float(-np.log( max(softmaxed.T @ y, 1e-10) ))
```

2.1.3 Question 2 (1 points): As a sanity check, we want to compare the gradients we calculated to approximated gradients. How could we do this?

Answer One can estimate the gradient of W using an approximation of the formal definition of the derivative.

$$(\nabla_W loss)_{i,j} = \lim_{h \to 0} \frac{loss(W_{i,j} + h) - loss(W_{i,j})}{h}$$

2.1.4 Task 3: Implement the approx gradient function for the weight matrix

```
[7]: def approx_grad_W(W, b, x, y, h=0.0001):
        Approximates the gradient with respect to W
         input:
            W (np.array): (INPUT_SHAPE, N_CLASSES) The weight matrix of the
     \hookrightarrow perceptron
            b (np.array): (N_CLASSES, 1) The bias matrix of the perceptron
            x (np.array): (INPUT_SHAPE, 1) The input of the perceptron
            x (np.array): (N_CLASSES, 1) The input of the perceptron
            h (float): variation
         returns:
            d_W_approx (np.array): (INPUT_SHAPE, N_CLASSES)
        n_features, n_classes = W.shape
        d_W_approx = np.zeros((n_features, n_classes))
        previous_softmaxed = forward_one_layer(W,b,x)
        for i in range (n_features):
            for j in range (n_classes):
                W[i][j]+=h
                new_softmaxed = forward_one_layer(W,b,x)
                d_W_approx[i][j] = ( compute_loss(new_softmaxed, y) -__
     W[i][j]-=h
```

```
return d_W_approx
```

The following function trains the perceptron

```
[8]: def train_one_layer(X_train, Y_train, X_test, Y_test, lr,
                         n_it=1000, test_freq=10, random_seed=42):
         INPUT_SHAPE = X_train.shape[1]
         N_CLASSES = Y_train.shape[1]
         # Initialise metrics lists
         loss = []
         acc = []
         test_acc = []
         approx_grads = []
         grads = []
         # Initialisation of the weigths
         np.random.seed(random_seed)
         b = rand.normal(size=(N_CLASSES, 1))
         W = rand.normal(size=(INPUT_SHAPE, N_CLASSES))
         # Shuffling data
         indexes = rand.randint(X_train.shape[0], size=n_it)
         # training loop
         for it, i in enumerate(indexes):
             x = X_{train}[i,:].reshape(-1,1)
             y = Y_{train}[i,:].reshape(-1,1)
             # Forward passs
             softmaxed = forward_one_layer(W, b, x)
             # Back probagaiton
             d W, d b = compute grads one layer(softmaxed, x, y)
             W -= lr * d_W
             b -= lr * d_b
             # Recording approximate gradients
             grads.append(d_W)
             approx_grads.append(approx_grad_W(W, b, x, y))
             # Metrics recording
             loss.append(compute_loss(softmaxed, y))
             acc.append(np.argmax(softmaxed) == np.argmax(y))
```

```
# Test loop
if it % test_freq == 0:
    acc_temp = []
    for i in range(X_test.shape[0]):
        x = X_train[i,:].reshape(-1,1)
        y = Y_train[i,:].reshape(-1,1)
        softmaxed = forward_one_layer(W, b, x)
        acc_temp.append(np.argmax(softmaxed) == np.argmax(y))

    test_acc.append(np.mean(acc_temp))

return W, b, loss, acc, test_acc, np.stack(grads, -1), np.

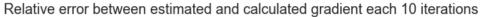
stack(approx_grads, -1)
```

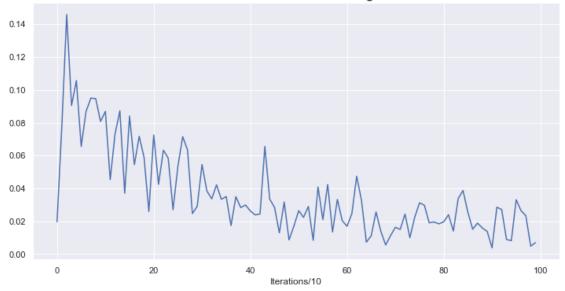
2.1.5 Task 4 (4 points): Using the previous function train the model. By producing an appropriate set of plots validate that it trained correctly and that you computed the correct gradients. Remember that a plot should be self explanatory.

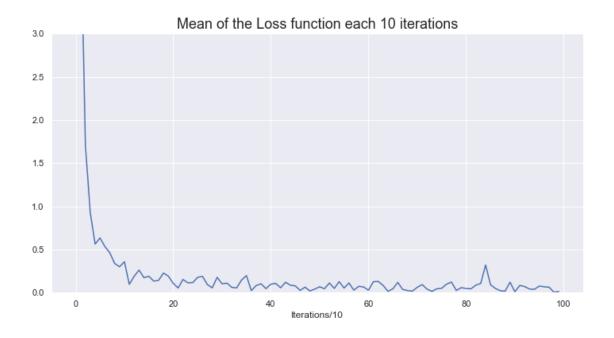
```
[9]: W, b, loss, acc, test_acc, grads, approx_grads = train_one_layer(X_train, ⊔ → Y_train, X_test, Y_test, 0.01)
```

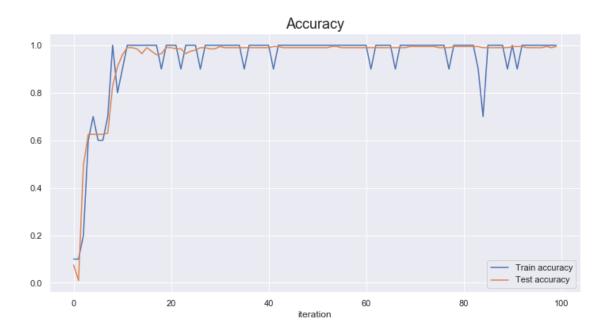
```
[10]: sns.set()
     n_iterations = len(acc)
     #Function that returns the mean of 10 itens within a list
     get_mean_list = lambda myList, i: ( np.sum([myList[i:i+10]]) / 10)
     #GRADS DIFF RELATIVE ERROR
     get_relative_error = lambda i: (norm(grads[:,:,i] - approx_grads[:,:,i]) /u
      gradsRelativeError = [get_relative error(i) for i in range(n_iterations)]
     gradsRelativeError = [get_mean_list(gradsRelativeError,i) for i in range(0, u
      \rightarrown_iterations, 10)]
     plt.figure(figsize = (12,6))
     plt.plot(gradsRelativeError)
     plt.title("Relative error between estimated and calculated gradient each 10 ⊔
      →iterations", fontsize=18)
     plt.xlabel("Iterations/10")
     plt.show()
```

```
#LOSS
Loss = [get_mean_list(loss,i) for i in range(0, n_iterations, 10)]
plt.figure(figsize = (12,6))
plt.plot(Loss)
plt.ylim(0,3)
plt.title("Mean of the Loss function each 10 iterations", fontsize=18)
plt.xlabel("Iterations/10")
plt.show()
#ACCURACY
# Training data accuracy
Acc = [get_mean_list(acc,i) for i in range(0, n_iterations, 10)]
plt.figure(figsize = (12,6))
plt.plot(Acc, label="Train accuracy")
plt.plot(test_acc, label="Test accuracy")
plt.title("Accuracy", fontsize=18)
plt.xlabel("iteration")
plt.legend()
plt.show()
```









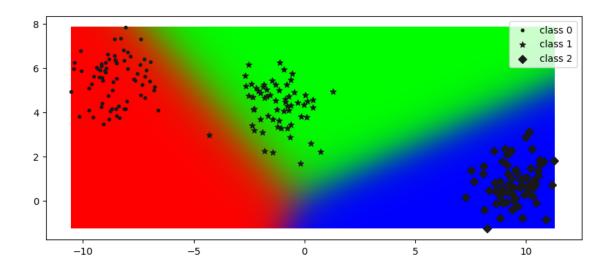
[]: sns.reset_orig()

3 Non linearity

Now that the perceptron is train we can visualize its decusion function.

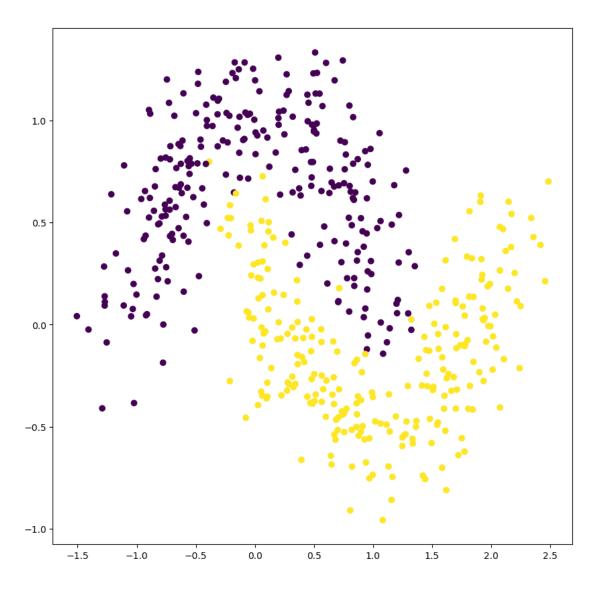
```
[12]: def plot_decision(X, Y, forward, figure=None):
          """Plots the decision function of a perceptron with respect to a forward_{\sqcup}
       \hookrightarrow funciton
          input:
              X, Y (np.array): Test data
               forward (function): only accepts x as input (Ex: lambda x:
       \rightarrow forward_one_layer(W, b, x))
              figure (plt.figure): optional, usefull if you don't want to generate any_{\sqcup}
       \rightarrownew figure,
                           in the case of suplots.
           11 11 11
          markers=[".", "*", "D"]
          low0, high0 = np.min(X[:,0]), np.max(X[:,0])
          low1, high1 = np.min(X[:,1]), np.max(X[:,1])
          data = np.zeros((100,100,Y.shape[1]))
          for i1, x1 in enumerate(np.linspace(low0,high0,100)):
              for i2, x2 in enumerate(np.linspace(low1,high1,100)):
                   x = np.array([x1, x2]).reshape(-1, 1)
                   softmaxed = forward(x)
                   data[i2, i1, :] = softmaxed.reshape(-1)
          if Y.shape[1] < 3:</pre>
              data = data[:,:,0]
          if figure is None:
              plt.figure(figsize=(10,10))
          plt.imshow(data, extent=(low0,high0,low1,high1), origin='lower',_
       for c in range(Y.shape[1]):
              plt.scatter(X[np.argmax(Y, 1) == c, 0], X[np.argmax(Y, 1) == c, 1], 
       \hookrightarrow c = 'k',
                           marker=markers[c], label="class %i" % c)
          plt.legend()
```

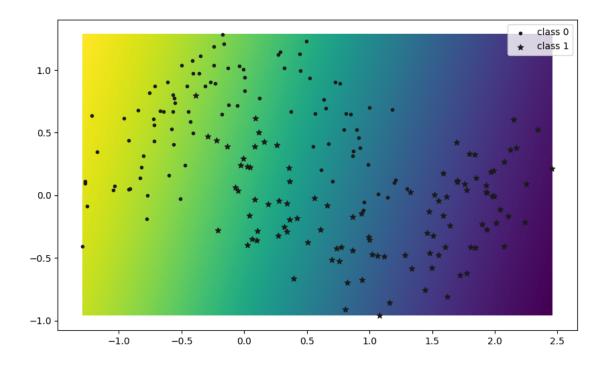
```
[13]: plot_decision(X_test, Y_test, lambda x: forward_one_layer(W, b, x))
```



The data we used was linearly separable, but what if it is not ?

3.0.1 Task 5 (1 point): Using the following data train a new perceptron and visualize its decision function.





4 Two Layer perceptron - Feed forward neural network

In neural networks, non linearity comes from having at least one hidden layer and a non linear activation function such as the ReLU function.

$$h = ReLU(W^{h^{\top}}x + b^h)$$

$$\hat{y} = W^{o^{\top}}h + b^o$$

$$\hat{P}(y_j = 1) = Softmax(\hat{y})_j$$

With $W^h \in M_{N,H}(\mathbb{R})$ and $W^o \in M_{C,H}(\mathbb{R})$ and b^h , b^o vectors of corresponding dimensions. H is the number of hidden units.

The ReLU function is defined as:

$$ReLU(x) = \begin{cases} 0 \text{ if } x < 0\\ x \text{ otherwise} \end{cases}$$

4.0.1 Question 3 (2 points): Derive the gradients with respect to W_h and b_h .

The gradient for the weights and the bias of the output layer is the same as before, however with the input of the hidden activations **h**:

$$\nabla_{W_o} loss = h \left(Softmax(\hat{y}) - y \right)^T$$
$$\nabla_{h_o} loss = \left(Softmax(\hat{y}) - y \right)^T$$

In the following step we have to consider the gradient of the loss function with respect to the hidden layers and the derivative of the ReLU function:

$$\nabla_h loss = W_o \left(Softmax(\hat{y}) - y \right)$$
$$\frac{d}{dx} ReLU(x) = \begin{cases} 0 & x < 0 \\ 1 & x \ge 0 \end{cases}$$

Computing therefore the gradient of the loss with respect of the hidden layer before activation, wich we call out:

$$\nabla_{out} loss = (W_o \left(Softmax(\hat{y}) - y \right)) * \frac{dReLU(h)}{dh}$$

Where * denotes element-wise product. With the same process of the chain rule, we have the last two gradients:

$$\nabla_{W_h} loss = x(\nabla_{out} loss)^T
\nabla_{h_h} loss = \nabla_{out} loss$$

4.0.2 Task 5 (5 points): Based on the previous implementation complete the following functions and train a 2 layers perceptron.

```
[16]: def relu(x):
          HHHH
          input:
              x (np.array)
          returns:
              x (np.array)
          return (x>0)*x
      def d_relu(x):
          """Computes the derivative of the relu
          input:
              x (np.array)
          returns:
              x (np.array)
          return (x>0)*1
      def forward_two_layers(Wo, bo, Wh, bh, x):
          """Forward pass of a teo layer perceptron with relu activation
          input:
```

```
Wh (np.array): (INPUT SHAPE, HIDDEN SHAPE) The weight matrix of the⊔
 →hidden layer
         Wo (np.array): (HIDDEN_SHAPE, N_CLASSES) The weight matrix of the \Box
 \hookrightarrow output layer
         bh (np.array): (HIDDEN_SHAPE, 1) The bias matrix of the hidden layer
        bo (np.array): (N_CLASSES, 1) The bias matrix of the output layer
        x (np.array): (INPUT_SHAPE, 1) The input of the perceptron
    returns:
        softmaxed (np.array): (N CLASSES, 1) the output of the network after\Box
 \hookrightarrow final activation
        hidden (np.array): (HIDDENT SHAPE, 1) the output of the hidden layer,
 \hookrightarrow after activation
         out (np.array): (N_CLASSES, 1) the output of the network before final_{\sqcup}
 \rightarrow activation
    .....
    hidden = relu( Wh.T @ x + bh )
    out = Wo.T @ hidden + bo
    softmaxed = softmax(out)
    return softmaxed, hidden, out
def compute_grads_two_layers(hidden, softmaxed, Wo, x, y):
    """Forward pass of a teo layer perceptron with relu activation
    input:
        hidden (np.array): (HIDDENT_SHAPE, 1) the output of the hidden layer ⊔
 \hookrightarrow after activation
        softmaxed (np.array): (N_CLASSES, 1) the output of the network after\Box
 \hookrightarrow final activation
        Wo (np.array): (HIDDEN_SHAPE, N_CLASSES) The weight matrix of the ⊔
 \rightarrow output layer
        x (np.array): (INPUT_SHAPE, 1) The input of the perceptron
        y (np.array): (N_CLASSES, 1) Ground truth class
    returns:
         d_Wo (np.array): (HIDDEN_SHAPE, N_CLASSES) Gradient with respect
                          to the weight matrix of the output layer
        d bo (np.array): (N\_CLASSES, 1) Gradient with respect to the bias \sqcup
 →matrix of the output layer
        d\_Wh (np.array): (INPUT_SHAPE, HIDDEN_SHAPE) Gradient with respect to_{\sqcup}
 \hookrightarrow the
                          weight matrix of the hidden layer
        d bh (np.array): (HIDDEN SHAPE, 1) Gradient with respect to the bias_{\sqcup}
 →matrix of the hidden layer
    n n n
```

```
d_Wo, d_bo = compute_grads_one_layer(softmaxed, hidden, y)

d_bh = (Wo @ (softmaxed-y)) * d_relu(hidden)

d_Wh = x @ d_bh.reshape(1,-1)

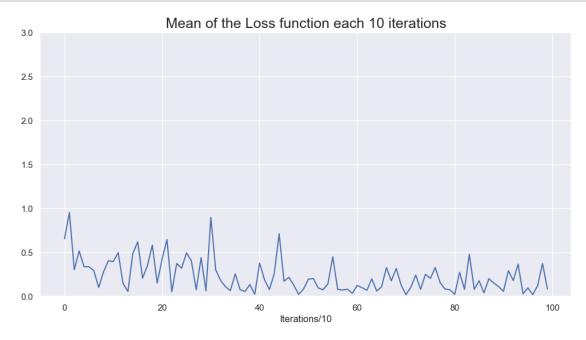
return d_Wo, d_bo, d_Wh, d_bh
```

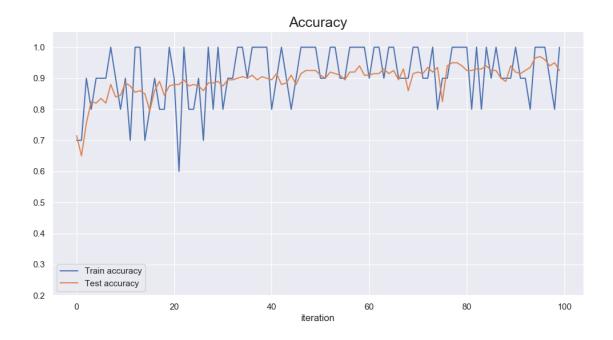
```
[17]: def train_two_layer(X_train, Y_train, X_test, Y_test, lr, n_hidden,
                          n_it=1000, test_freq=10, random_seed=42):
          INPUT_SHAPE = X_train.shape[1]
          N_CLASSES = Y_train.shape[1]
          # Initialise metrics lists
          loss = []
          acc = []
          test_acc = []
          # Initialisation of the weigths
          np.random.seed(random_seed)
          bh = rand.normal(size=(n_hidden, 1))
          Wh = rand.normal(size=(INPUT_SHAPE, n_hidden))
          bo = rand.normal(size=(N_CLASSES, 1))
          Wo = rand.normal(size=(n_hidden, N_CLASSES))
          # Shuffling data
          indexes = rand.randint(X_train.shape[0], size=n_it)
          # training loop
          for it, i in enumerate(indexes): # 'i' represents iteration and 'it'
       \rightarrowrepresents x vector
              x = X_{train}[i,:].reshape(-1,1)
              y = Y_{train}[i,:].reshape(-1,1)
              # Forward passs
              softmaxed, hidden, out = forward_two_layers(Wo, bo, Wh, bh, x)
              # Back probagaiton
              d_Wo, d_bo, d_Wh, d_bh = compute_grads_two_layers(hidden, softmaxed,_
       \rightarrowWo, x, y)
              Wo -= lr * d_Wo
              bo -= lr * d_bo
              Wh -= lr * d_Wh
```

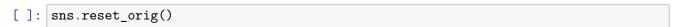
```
bh -= lr * d_bh
              # Metrics recording
              loss.append(compute_loss(softmaxed, y))
              acc.append(np.argmax(softmaxed) == np.argmax(y))
              # Test loop
              if it % test_freq == 0:
                  acc_temp = []
                  for i in range(X_test.shape[0]):
                      x = X_{train[i,:].reshape(-1,1)}
                      y = Y_{train}[i,:].reshape(-1,1)
                      softmaxed, _, _ = forward_two_layers(Wo, bo, Wh, bh, x)
                      acc_temp.append(np.argmax(softmaxed) == np.argmax(y))
                  test_acc.append(np.mean(acc_temp))
          return Wo, bo, Wh, bh, loss, acc, test_acc
[18]: Wo, bo, Wh, bh, loss, acc, test_acc = train_two_layer(X_train, Y_train, X_test,__
       \hookrightarrowY_test, 0.1, 16)
[19]: sns.set()
      n_iterations = len(acc)
      #Function that returns the mean of 10 itens within a list
      get_mean_list = lambda myList, i: ( np.sum([myList[i:i+10]]) / 10)
      #LOSS
      Loss = [get_mean_list(loss,i) for i in range(0, n_iterations, 10)]
      plt.figure(figsize = (12,6))
      plt.plot(Loss)
      plt.ylim(0,3)
      plt.title("Mean of the Loss function each 10 iterations", fontsize=18)
      plt.xlabel("Iterations/10")
      plt.show()
      #ACCURACY
      # Training data accuracy
```

```
Acc = [get_mean_list(acc,i) for i in range(0, n_iterations, 10)]

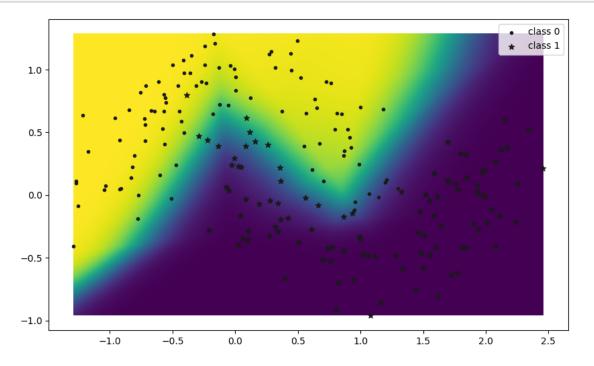
plt.figure(figsize = (12,6))
plt.plot(Acc, label="Train accuracy")
plt.plot(test_acc, label="Test accuracy")
plt.title("Accuracy", fontsize=18)
plt.ylim(0.2,1.05)
plt.xlabel("iteration")
plt.legend()
plt.show()
```





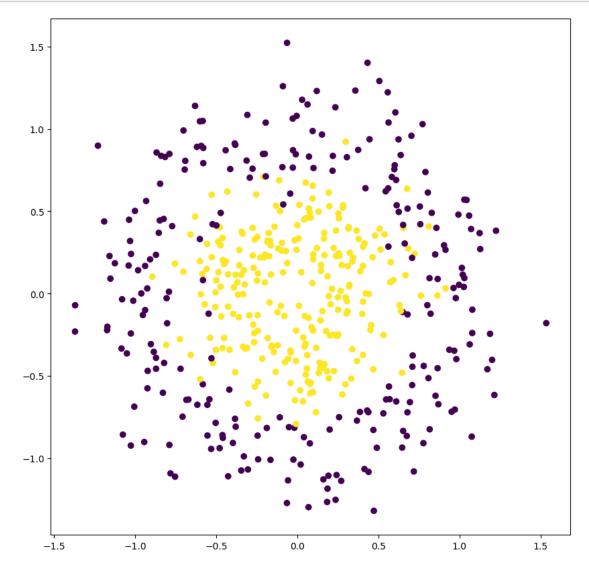


[21]: plot_decision(X_test, Y_test, lambda x: forward_two_layers(Wo, bo, Wh, bh, _ \to x)[0])



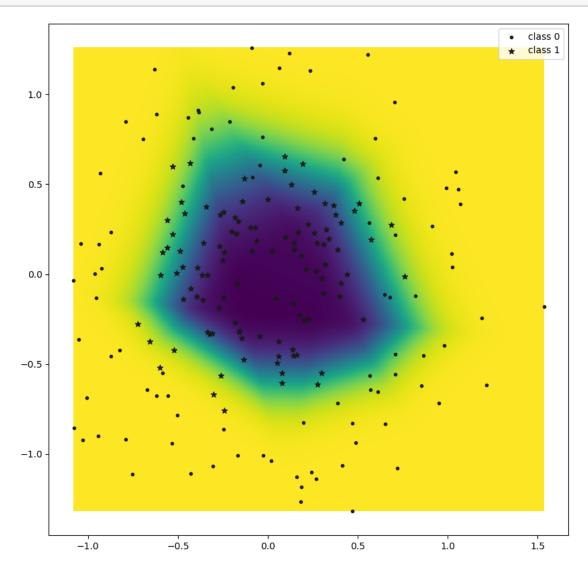
4.0.3 Task 7 (3 points): The non linearity of the decision function is conditionned by the number of units, visualize this effect. What can you comment on the smoothness of the boundary? (Be carefull, to visualize this you need to properly train the networks)

To better visualize this let's generate new data.



```
[23]: Wo, bo, Wh, bh, loss, acc, test_acc = train_two_layer(X_train, Y_train, X_test, ∪ → Y_test, 0.1, 16)
```

```
[24]: plot_decision(X_test, Y_test, lambda x: forward_two_layers(Wo, bo, Wh, bh, ⊔ →x)[0])
```



4.0.4 Task 8 (2 points): To have a smooth boundary we need to change the activation. Change the activation from relu to tanh, and vizualize the result.

```
[25]: def forward_two_layers(Wo, bo, Wh, bh, x):
    """Change this function to uses tanh
    """
    hidden = np.tanh(Wh.T @ x + bh)
    out = Wo.T @ hidden + bo
```

[27]: plot_decision(X_test, Y_test, lambda x: forward_two_layers(Wo, bo, Wh, bh, __

(0]

