Homework6 DS-GA1003

April 20, 2021

Name: Zhuoyuan Xu (Kallen)

NetID: zx1137

1 Decision Tree Implementation

```
[1]: import matplotlib.pyplot as plt
     from itertools import product
     import numpy as np
     from collections import Counter
     from sklearn.base import BaseEstimator, RegressorMixin, ClassifierMixin
     from sklearn.tree import DecisionTreeClassifier, DecisionTreeRegressor, u
     ⇔export_graphviz
     from sklearn.ensemble import GradientBoostingClassifier,
      →GradientBoostingRegressor, RandomForestClassifier
     import graphviz
     from IPython.display import Image
     %matplotlib inline
[2]: data train = np.loadtxt('svm-train.txt')
     data_test = np.loadtxt('svm-test.txt')
     x_train, y_train = data_train[:, 0: 2], data_train[:, 2].reshape(-1, 1)
     x_test, y_test = data_test[:, 0: 2], data_test[:, 2].reshape(-1, 1)
[3]: # Change target to 0-1 label
     y_{train_label} = np.array(list(map(lambda x: 1 if x > 0 else 0, y_train))).
      \rightarrowreshape(-1, 1)
```

```
N = len(label_array)
    if N == 0:
        return 0
    P = np.sum(label_array)/N
    if P == 0 or (1-P) == 0:
        return 0
    entropy = -P * np.log2(P) - (1-P) * np.log2(1-P)
    return entropy
def compute_gini(label_array):
    Calulate the gini index of label list
    :param label_array: a numpy array of labels shape = (n, 1)
    :return qini: qini index value
    111
    N = len(label_array)
    P = np.sum(label_array)/N
    gini = 1 - (P**2 + (1-P)**2)
    return gini
```

```
[31]: class Decision_Tree(BaseEstimator):
          def __init__(self, split_loss_function, leaf_value_estimator,
                        depth=0, min_sample=5, max_depth=10):
               Initialize the decision tree classifier
               :param split_loss_function: method with args y returning loss
               :param leaf_value_estimator: method for estimating leaf value from ___
       \rightarrowarray of ys
               :param depth: depth indicator, default value is 0, representing root_{\sqcup}
       \hookrightarrow node
               :param min sample: an internal node can be splitted only if it contains \Box
       ⇒points more than min_smaple
               :param max_depth: restriction of tree depth.
               111
               self.split_loss_function = split_loss_function
               self.leaf_value_estimator = leaf_value_estimator
               self.depth = depth
```

```
self.min_sample = min_sample
       self.max_depth = max_depth
       self.is_leaf = False
   def fit(self, x, y):
       This should fit the tree classifier by setting the values self.is_leaf,
       self.split_id (the index of the feature we want ot split on, if we're⊔
\hookrightarrow splitting),
       self.split value (the corresponding value of that feature where the \sqcup
\hookrightarrow split is),
       and self.value, which is the prediction value if the tree is a leaf |
\hookrightarrow node. If we are
       splitting the node, we should also init self.left and self.right to be \Box
\hookrightarrow Decision\_Tree
       objects corresponding to the left and right subtrees. These subtrees_{\sqcup}
\hookrightarrowshould be fit on
        the data that fall to the left and right, respectively, of self.
\hookrightarrow split_value.
       This is a recurisive tree building procedure.
       :param X: a numpy array of training data, shape = (n, m)
       :param y: a numpy array of labels, shape = (n, 1)
       :return self
       if len(y) <= self.min_sample or self.depth == self.max_depth or len(np.
\rightarrowunique(y)) <= 1:
            self.is_leaf = True
            self.value = self.leaf_value_estimator(y)
            return self
       self.find_best_feature_split(x, y)
       x_left = x[x[:, self.split_id] <= self.split_value]</pre>
       y_left = y[x[:, self.split_id] <= self.split_value]</pre>
       x_right = x[x[:, self.split_id] > self.split_value]
       y_right = y[x[:, self.split_id] > self.split_value]
       N = len(y)
       loss = (self.split_loss_function(y_left)*len(y_left) + self.
→split_loss_function(y_right)*len(y_right))/N
       if loss < self.split_loss_function(y):</pre>
            self.left = Decision_Tree(self.split_loss_function, self.
→leaf_value_estimator, self.depth+1, self.min_sample, self.max_depth)
            self.right = Decision_Tree(self.split_loss_function, self.
→leaf_value_estimator, self.depth+1, self.min_sample, self.max_depth)
```

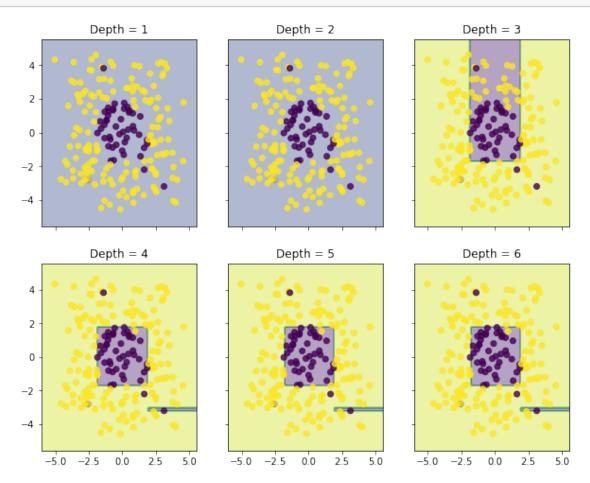
```
self.left.fit(x_left, y_left)
           self.right.fit(x_right, y_right)
       else:
           self.is_leaf = True
           self.value = self.leaf_value_estimator(y)
       return self
   def find_best_split(self, x_node, y_node, feature_id):
       For feature number feature_id, returns the optimal splitting point
       for data X_node, y_node, and corresponding loss
       :param X: a numpy array of training data, shape = (num_samples,__
\hookrightarrow num_features)
       :param y: a numpy array of labels, shape = (n_node, 1)
       111
       N = len(y node)
       sort_x = np.sort(x_node[:, feature_id])
       loss = []
       val = []
       for i in range(len(x node)-1):
           split_point = 0.5*(sort_x[i]+sort_x[i+1])
           val.append(split_point)
           left = y_node[x_node[:, feature_id] <= split_point]</pre>
           right = y_node[x_node[:, feature_id] > split_point]
           1 = (self.split_loss_function(left)*len(left) + self.
⇒split_loss_function(right)*len(right))/N
           loss.append(1)
       best_loss = min(loss)
       split_value = val[np.argmin(loss)]
       return split value, best loss
   def find_best_feature_split(self, x_node, y_node):
       Returns the optimal feature to split and best splitting point
       for data X_node, y_node.
       :param X: a numpy array of training data, shape = (num \ samples, \sqcup
\hookrightarrow num_features)
       :param y: a numpy array of labels, shape = (n_node, 1)
       111
       split = []
       for f_id, c in enumerate(x_node.T):
           split_value, best_loss = self.find_best_split(x_node, y_node, f_id)
           split.append([f_id, split_value, best_loss])
```

```
def fit(self, X, y=None):
    self.tree.fit(X,y)
    return self

def predict_instance(self, instance):
    value = self.tree.predict_instance(instance)
    return value
```

```
[34]: # Training classifiers with different depth
      clf1 = Classification_Tree(max_depth=1, min_sample=2)
      clf1.fit(x_train, y_train_label)
      clf2 = Classification_Tree(max_depth=2, min_sample=2)
      clf2.fit(x_train, y_train_label)
      clf3 = Classification_Tree(max_depth=3, min_sample=2)
      clf3.fit(x_train, y_train_label)
      clf4 = Classification_Tree(max_depth=4, min_sample=2)
      clf4.fit(x_train, y_train_label)
      clf5 = Classification_Tree(max_depth=5, min_sample=2)
      clf5.fit(x_train, y_train_label)
      clf6 = Classification_Tree(max_depth=6, min_sample=2)
      clf6.fit(x train, y train label)
      # Plotting decision regions
      x_min, x_max = x_train[:, 0].min() - 1, x_train[:, 0].max() + 1
      y_min, y_max = x_train[:, 1].min() - 1, x_train[:, 1].max() + 1
      xx, yy = np.meshgrid(np.arange(x_min, x_max, 0.1),
                           np.arange(y_min, y_max, 0.1))
      f, axarr = plt.subplots(2, 3, sharex='col', sharey='row', figsize=(10, 8))
      for idx, clf, tt in zip(product([0, 1], [0, 1, 2]),
                              [clf1, clf2, clf3, clf4, clf5, clf6],
                              ['Depth = \{\}'.format(n) for n in range(1, 7)]):
          Z = np.array([clf.predict_instance(x) for x in np.c_[xx.ravel(), yy.
       →ravel()]])
          Z = Z.reshape(xx.shape)
          axarr[idx[0], idx[1]].contourf(xx, yy, Z, alpha=0.4)
          axarr[idx[0], idx[1]].scatter(x_train[:, 0], x_train[:, 1],__
       →c=y_train_label[:,0], alpha=0.8)
          axarr[idx[0], idx[1]].set title(tt)
```

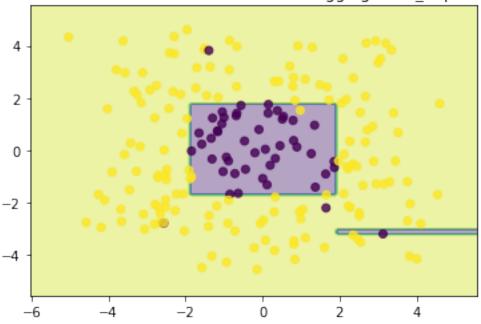
```
plt.show()
```



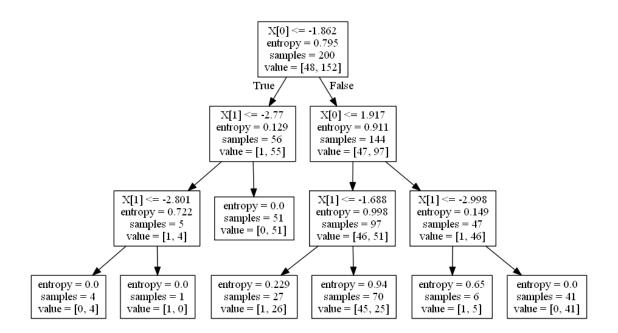
```
plt.contourf(xx, yy, Z, alpha=0.4)
plt.scatter(x_train[:, 0], x_train[:, 1],
c=y_train_label[:,0], alpha=0.8)
plt.title('sklearn DecisionTreeClassifier for debugging, max_depth=5')
```

[22]: Text(0.5, 1.0, 'sklearn DecisionTreeClassifier for debugging, max_depth=5')

sklearn DecisionTreeClassifier for debugging, max_depth=5



```
[155]: # Visualize decision tree
!dot -Tpng tree_classifier.dot -o tree_classifier.png
Image(filename='tree_classifier.png')
[155]:
```



```
:attribute loss_function_dict: dictionary containing the loss functions⊔

→used for splitting

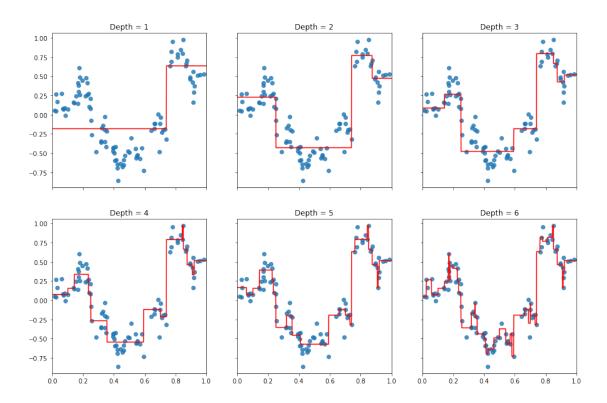
:attribute estimator_dict: dictionary containing the estimation functions⊔

→used in leaf nodes
```

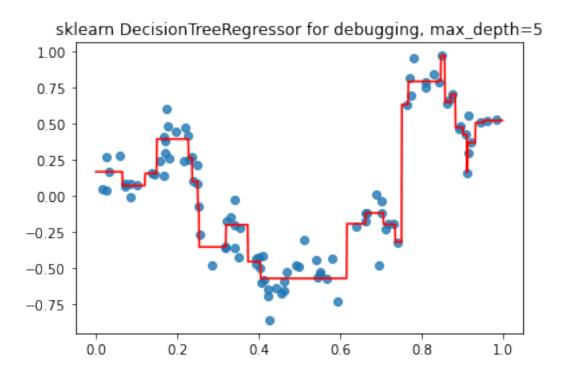
```
loss function dict = {
                'mse': np.var,
                'mae': mean_absolute_deviation_around_median
           }
           estimator_dict = {
               'mean': np.mean,
                'median': np.median
           }
           def __init__(self, loss_function='mse', estimator='mean', min_sample=5,__
        \rightarrowmax depth=10):
                111
               Initialize Regression_Tree
                :param loss_function(str): loss function used for splitting internal_{\sqcup}
        \hookrightarrow nodes
                :param estimator(str): value estimator of internal node
               self.tree = Decision_Tree(self.loss_function_dict[loss_function],
                                           self.estimator_dict[estimator],
                                           0, min_sample, max_depth)
           def fit(self, X, y=None):
               self.tree.fit(X,y)
               return self
           def predict_instance(self, instance):
               value = self.tree.predict_instance(instance)
               return value
[136]: data_krr_train = np.loadtxt('krr-train.txt')
       data_krr_test = np.loadtxt('krr-test.txt')
       x_krr_train, y_krr_train = data_krr_train[:,0].reshape(-1,1),data_krr_train[:
        \rightarrow,1].reshape(-1,1)
       x_krr_test, y_krr_test = data_krr_test[:,0].reshape(-1,1),data_krr_test[:,1].
        \rightarrowreshape(-1,1)
       # Training regression trees with different depth
       clf1 = Regression_Tree(max_depth=1, min_sample=3, loss_function='mae',__
        →estimator='median')
       clf1.fit(x_krr_train, y_krr_train)
       clf2 = Regression_Tree(max_depth=2, min_sample=3, loss_function='mae',_
        →estimator='median')
```

clf2.fit(x_krr_train, y_krr_train)

```
clf3 = Regression_Tree(max_depth=3, min_sample=3, loss_function='mae',_
⇔estimator='median')
clf3.fit(x_krr_train, y_krr_train)
clf4 = Regression Tree(max depth=4, min sample=3, loss function='mae', |
→estimator='median')
clf4.fit(x_krr_train, y_krr_train)
clf5 = Regression_Tree(max_depth=5, min_sample=3, loss_function='mae',_
⇔estimator='median')
clf5.fit(x_krr_train, y_krr_train)
clf6 = Regression_Tree(max_depth=10, min_sample=3, loss_function='mae',_
⇔estimator='median')
clf6.fit(x_krr_train, y_krr_train)
plot_size = 0.001
x_range = np.arange(0., 1., plot_size).reshape(-1, 1)
f2, axarr2 = plt.subplots(2, 3, sharex='col', sharey='row', figsize=(15, 10))
for idx, clf, tt in zip(product([0, 1], [0, 1, 2]),
                        [clf1, clf2, clf3, clf4, clf5, clf6],
                        ['Depth = {}'.format(n) for n in range(1, 7)]):
   y_range_predict = np.array([clf.predict_instance(x) for x in x_range]).
\rightarrowreshape(-1, 1)
   axarr2[idx[0], idx[1]].plot(x_range, y_range_predict, color='r')
   axarr2[idx[0], idx[1]].scatter(x_krr_train, y_krr_train, alpha=0.8)
   axarr2[idx[0], idx[1]].set_title(tt)
   axarr2[idx[0], idx[1]].set_xlim(0, 1)
plt.show()
```



```
[143]: clf = DecisionTreeRegressor(criterion="mae", max_depth=5, min_samples_split=3)
    clf.fit(x_krr_train, y_krr_train)
    x_range = np.arange(0., 1., plot_size).reshape(-1, 1)
    y_range_predict = clf.predict(x_range)
    plt.plot(x_range, y_range_predict, color='r')
    plt.scatter(x_krr_train, y_krr_train, alpha=0.8)
    plt.title('sklearn DecisionTreeRegressor for debugging, max_depth=5')
    export_graphviz(dtr, out_file='tree_regressor.dot')
```



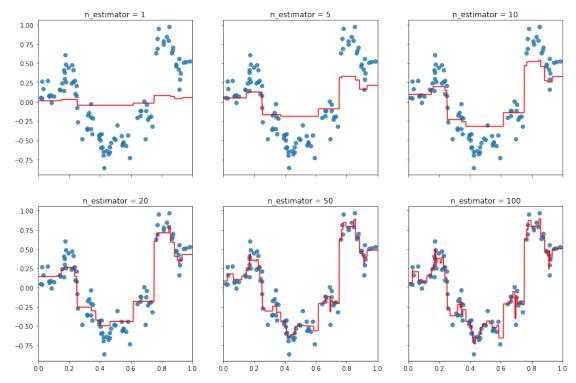
2 Ensembling

[102]: #Pseudo-residual function.

```
:pseudo\_residual\_func: function used for computing pseudo\_residual_{\sqcup}
⇒between training labels and predicted labels at each iteration
       :param learning_rate: step size of gradient descent
       self.n_estimator = n_estimator
       self.pseudo residual func = pseudo residual func
       self.learning rate = learning rate
       self.min_sample = min_sample
       self.max_depth = max_depth
       self.estimators = [] #will collect the n_estimator models
   def fit(self, train_data, train_target):
       Fit gradient boosting model
       :train_data array of inputs of size (n_samples, m_features)
       :train_target array of outputs of size (n_samples,)
       train predict = np.zeros(len(train target))
       for i in range(self.n_estimator):
           regressor = DecisionTreeRegressor(max depth=self.max depth,
→min_samples_split=self.min_sample, criterion="mse")
           residuals = self.pseudo_residual_func(train_target, train_predict)
           regressor.fit(train_data, residuals)
           train_predict = train_predict + self.learning_rate * regressor.
→predict(train_data)
           self.estimators.append(regressor)
   def predict(self, test_data):
       111
       Predict value
       :train_data array of inputs of size (n_samples, m_features)
       test_predict = np.zeros(len(test_data))
       for regressor in self.estimators:
           test_predict = test_predict + self.learning_rate * regressor.
→predict(test data)
       return test_predict
```

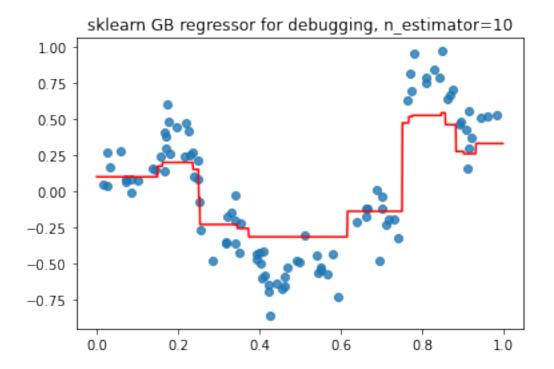
```
[104]: plot_size = 0.001
x_range = np.arange(0., 1., plot_size).reshape(-1, 1)

f2, axarr2 = plt.subplots(2, 3, sharex='col', sharey='row', figsize=(15, 10))
```



```
plt.plot(x_range, y_pred, color='r')
plt.scatter(x_krr_train, y_krr_train, alpha=0.8)
plt.title('sklearn GB regressor for debugging, n_estimator=10')
```

[106]: Text(0.5, 1.0, 'sklearn GB regressor for debugging, n_estimator=10')



Given $Y=\{-1,1\}$, m=yf(x) and the logistic loss function $l(m)=ln(1+e^{-m})$,

$$-g_m = -\left(\frac{\partial}{\partial f_{m-1}(x_j)} \sum_{i=1}^n l(y_i, f_{m-1}(x_i))\right)_{j=1}^n$$

$$= \left(\frac{y_j}{1 + e^{y_j f_{m-1}(x_j)}}\right)_{j=1}^n$$

$$= \left(\frac{y_1}{1 + e^{y_1 f_{m-1}(x_1)}}, \dots, \frac{y_n}{1 + e^{y_n f_{m-1}(x_n)}}\right)$$

The dimension of g_m is n.

Problem 8

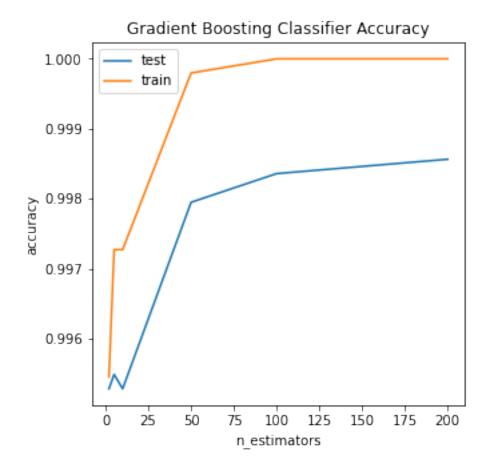
$$h_m = \arg\min_{h \in H} \sum_{i=1}^{n} \left(\frac{y_i}{1 + e^{y_i f_{m-1}(x_i)}} - h(x_i) \right)^2$$

```
from sklearn.linear_model import LogisticRegression
      from sklearn.model_selection import train_test_split
      from sklearn.preprocessing import StandardScaler
      from sklearn.utils import check_random_state
[36]: def pre_process_mnist_01():
          n n n
          Load the mnist datasets, selects the classes 0 and 1
          and normalize the data.
          Args: none
          Outputs:
              X_train: np.array of size (n_training_samples, n_features)
              X_test: np.array of size (n_test_samples, n_features)
              y_train: np.array of size (n_training_samples)
              y_test: np.array of size (n_test_samples)
          X_mnist, y_mnist = fetch_openml('mnist_784', version=1,
                                           return_X_y=True, as_frame=False)
          indicator_01 = (y_mnist == '0') + (y_mnist == '1')
          X_mnist_01 = X_mnist[indicator_01]
          y_mnist_01 = y_mnist[indicator_01]
          X_train, X_test, y_train, y_test = train_test_split(X_mnist_01, y_mnist_01,
                                                               test size=0.33,
                                                               shuffle=False)
          scaler = StandardScaler()
          X_train = scaler.fit_transform(X_train)
          X_test = scaler.transform(X_test)
          y_test = 2 * np.array([int(y) for y in y_test]) - 1
          y_train = 2 * np.array([int(y) for y in y_train]) - 1
          return X_train, X_test, y_train, y_test
[37]: X_train, X_test, y_train, y_test = pre_process_mnist_01()
[38]: estimators = [2, 5, 10, 50, 100, 200]
      gb_accuracy_test = []
      gb_accuracy_train = []
      for e in estimators:
          classifier = GradientBoostingClassifier(loss="deviance", n_estimators=e,_
       \rightarrowmax depth=3)
          classifier.fit(X_train, y_train)
          gb_accuracy_test.append(classifier.score(X_test, y_test))
          gb_accuracy_train.append(classifier.score(X_train, y_train))
```

[35]: from sklearn.datasets import fetch_openml

```
[39]: fig, ax = plt.subplots(figsize=(5, 5))
    ax.plot(estimators, gb_accuracy_test, label='test')
    ax.plot(estimators, gb_accuracy_train, label='train')
    ax.set_title('Gradient Boosting Classifier Accuracy')
    ax.set_xlabel('n_estimators')
    ax.set_ylabel('accuracy')
    ax.legend()
```

[39]: <matplotlib.legend.Legend at 0x1de67bc6bb0>



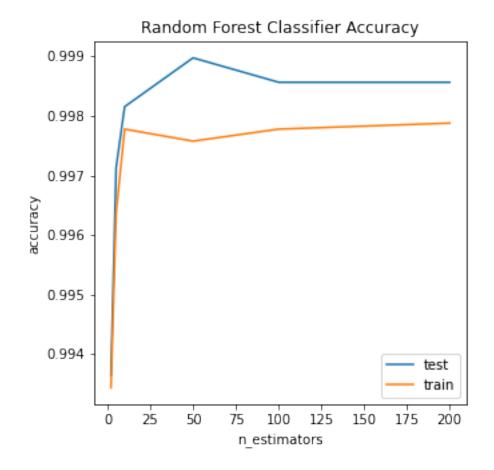
3 Classification of Images with Random Forests

Problem 10

Random forests randomly select subsets of data to independently train decision trees that are used as parallel estimators. For classification problems, the result of the random forests would be based on majority votes of all decision trees. The class which wins most votes would become the result of the algorithm. For regression problems, the prediction of the model is the average of preditions from individual decision trees.

```
[46]: estimators = [2, 5, 10, 50, 100, 200]
      rf_accuracy_test = []
      rf_accuracy_train = []
      estimator_result = []
      for e in estimators:
          classifier = RandomForestClassifier(criterion="entropy", n_estimators=e,_
       →max_depth=3)
          classifier.fit(X_train, y_train)
          estimator_result.append(classifier)
          rf_accuracy_test.append(classifier.score(X_test, y_test))
          rf_accuracy_train.append(classifier.score(X_train, y_train))
[47]: fig, ax = plt.subplots(figsize=(5, 5))
      ax.plot(estimators, rf_accuracy_test, label='test')
      ax.plot(estimators, rf_accuracy_train, label='train')
      ax.set_title('Random Forest Classifier Accuracy')
      ax.set_xlabel('n_estimators')
      ax.set_ylabel('accuracy')
      ax.legend()
```

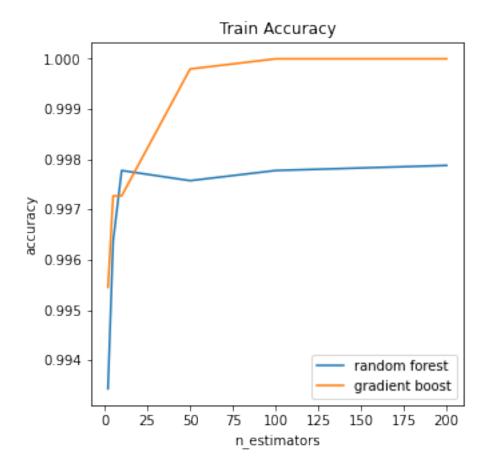
[47]: <matplotlib.legend.Legend at 0x1de00160ee0>



Generally, gradient boosted trees are more sensitive to overfitting given noisy data than random forests. Gradient boosted trees can also overfit if n_estimators is large. The train accuracies of the 2 methods using the same dataset are plotted below:

```
[48]: fig, ax = plt.subplots(figsize=(5, 5))
    ax.plot(estimators, rf_accuracy_train, label='random forest')
    ax.plot(estimators, gb_accuracy_train, label='gradient boost')
    ax.set_title('Train Accuracy')
    ax.set_xlabel('n_estimators')
    ax.set_ylabel('accuracy')
    ax.legend()
```

[48]: <matplotlib.legend.Legend at 0x1de01195940>

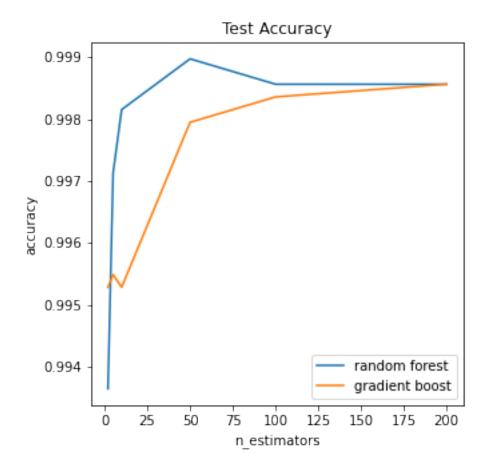


Gradient boosted trees gives the best train accuracies overall, and this result is expected because higher train accuracies close to 1 can be a sign of overfitting. This is consistent with our general remark above. In real world, we often have noisy data, and thus when we use gradient boosted trees we need to be careful for overfitting. Also, gradient boosted trees need careful tuning of hyperparameters, and the tuning can be harder than that of random forests. GB trees often take longer time to train as well.

The test accuracies of the 2 methods using the same dataset are plotted below:

```
[49]: fig, ax = plt.subplots(figsize=(5, 5))
    ax.plot(estimators, rf_accuracy_test, label='random forest')
    ax.plot(estimators, gb_accuracy_test, label='gradient boost')
    ax.set_title('Test Accuracy')
    ax.set_xlabel('n_estimators')
    ax.set_ylabel('accuracy')
    ax.legend()
```

[49]: <matplotlib.legend.Legend at 0x1de6801d520>



Overall, random forests have higher test accuracies than gradient boosted trees for our specific dataset.