

machine_learning_functions.py

```
1 import numpy as np
2 import random
3
4 class Leaky_RELU:
5     def __init__(self, leak=0.01):
6         self.leak = leak
7         self.scalar_function = lambda x: self.leak*x if x < 0 else x
8         self.scalar_derivative = lambda x: self.leak if x < 0 else 1.0
9
10        self.vectorised_function = np.vectorize(self.scalar_function)
11        self.vectorised_derivative = np.vectorize(self.scalar_derivative)
12
13    def __call__(self, X):
14        # return self.vectorised_function(X).reshape(-1, 1)
15        return self.vectorised_function(X)
16
17    def dX(self, X):
18        return np.diag(
19            # self.vectorised_derivative(X).squeeze()
20            self.vectorised_derivative(X)
21        )
22
23
24 class RELU(Leaky_RELU):
25     def __init__(self):
26         super().__init__(leak = 0.0)
27
28 class Linear_Activation_Funcion():
29     def __call__(self, X):
30         return X
31
32     def dX(self, X):
33         X_size = len(X)
34         return np.eye(X_size)
35
36 class Sigmoid():
37     def __init__(self):
38         def exp(x):
39             previous_term = 1
40             result = 1
41             for r in range(1, 10):
42                 previous_term += x/r
43                 result += previous_term
44             return result
45
46         self.scalar_function = lambda x: 1/(1+exp(x))
47         # self.scalar_derivative = lambda x: self.scalar_function(x) * (1 -
48         self.scalar_function(x))
49
50         self.last_X_cache = {}
51
52         self.vectorised_function = np.vectorize(self.scalar_function)
53         # self.vectorised_derivative = np.vectorize(self.scalar_derivative)
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53
54     def calculate_and_cache(self, X):
55         if not np.array_equal(X, self.last_X_cache.get("X")):
56             self.last_X_cache["X"] = X
57             self.last_X_cache["f(X)"] = self.vectorised_function(X)
58             self.last_X_cache["f'(X)"] = np.diag(
59                 np.array(
60                     [
61                         x*(1-x)
62                         for x in self.last_X_cache["f(X)"]
63                     ]
64                 )
65             )
66
67     def __call__(self, X):
68         self.calculate_and_cache(X)
69         return self.last_X_cache["f(X)"]
70
71     def dX(self, X):
72         self.calculate_and_cache(X)
73         return self.last_X_cache["f'(X)"]
74
75
76
77 # define a class for a layer
78 # this will represent a layer in a feed foreward neural network
79 class Layer_Transformation():
80     def initialise_parameters(self):
81         self.bias_dimensions = self.neurons
82         self.wieghts_dimensions = (self.neurons, self.neurons_prev)
83
84         # self.bias = np.zeros(self.bias_dimensions).reshape(-1, 1)
85         # self.bias = np.zeros(self.bias_dimensions)
86         # self.bias = np.full(self.bias_dimensions, 0.1)
87         self.bias = np.full(self.bias_dimensions, 0.5)
88         self.weights = np.random.uniform(-1, 1, self.wieghts_dimensions)
89
90         self.activations = None
91         self.weighted_sums = None
92         self.activations_prev = None
93
94     def __init__(self, num_neurons, num_neurons_previous_layer, activation_function) -> None:
95         self.activation_func = activation_function
96         self.neurons = num_neurons
97         self.neurons_prev = num_neurons_previous_layer
98
99         self.initialise_parameters()
100
101     def get_activations(self, previous_activations):
102         # assert isinstance(previous_activations, np.ndarray), repr(previous_activations)
103         # assert previous_activations.shape == (self.neurons_prev,)
104
105         self.activations_prev = previous_activations
106         self.activations_prev = self.activations_prev if isinstance(self.activations_prev,
107 np.ndarray) else np.array([self.activations_prev])

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108         # @ is opetation for matrix multiplication
109         self.weighted_sums = (self.weights @ self.activations_prev) + self.bias
110         self.weighted_sums = self.weighted_sums if isinstance(self.weighted_sums, np.ndarray)
else np.array([self.weighted_sums])
111
112         # self.weighted_sums.reshape(-1, 1)
113         self.activations = self.activation_func(self.weighted_sums)
114         self.activations = self.activations if isinstance(self.activations, np.ndarray) else
np.array([self.activations])
115
116
117         # self.activations.reshape(-1, 1)
118         return self.activations
119
120     # derivative of activation with respect to weighted sum
121     def dAdZ(self):
122         assert not any(value is None for value in (self.weighted_sums, self.activations,
self.activations_prev))
123         return self.activation_func.dX(self.weighted_sums)
124
125     # derivative of weighted sum with respect to weights matrix
126     def dZdW(self):
127         assert not any(value is None for value in (self.weighted_sums, self.activations,
self.activations_prev))
128         return self.activations_prev
129
130
131     # redundant as it is always identity
132     # # derivative of weighted sum with respect to bias vector
133     # def dZdB(self):
134     #     assert not any(value is None for value in (self.weighted_sums, self.activations,
self.activations_prev))
135     #     # eye function gives identity matrix
136     #     return np.eye(self.bias_dimensions)
137
138     # derivative of weighted sum with respect to previous activation
139     def dZdAp(self):
140         assert not any(value is None for value in (self.weighted_sums, self.activations,
self.activations_prev))
141         return self.weights
142
143     def calculate_derivative(self, dcdA):
144         # this function returns dcdW, dcdB and dcdAp
145
146         # calculate relevant derivatives
147         dAdZ = self.dAdZ()
148         dZdW = self.dZdW()
149         dZdAp = self.dZdAp()
150
151         # apply the chain rule
152         dcdZ = dAdZ @ dcdA
153         dcdW = np.outer(dcdZ, dZdW)
154         dcdB = dcdZ
155         dcdAp = dZdAp.T @ dcdZ
156
157         return dcdW, dcdB, dcdAp
158

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159
160     def update_weights(self, weights_change):
161         # assert isinstance(weights_change, np.ndarray) or isinstance(weights_change,
np.float64)
162         # if isinstance(weights_change, np.ndarray):
163         #     assert weights_change.shape == (self.neurons, self.neurons_prev)
164         assert isinstance(weights_change, np.ndarray)
165         assert weights_change.shape == (self.neurons, self.neurons_prev)
166
167         self.weights += weights_change
168
169     def update_bias(self, bias_change):
170         # assert isinstance(bias_change, np.ndarray) or isinstance(bias_change, np.float64)
171         # if isinstance(bias_change, np.ndarray):
172         assert isinstance(bias_change, np.ndarray)
173         assert bias_change.shape == (self.neurons,)
174
175         self.bias += bias_change
176
177
178     def get_weights(self):
179         return self.weights
180
181     def get_bias(self):
182         return self.bias
183
184
185 class MSE():
186     def __init__(self):
187         self.diff = None
188         self.n = None
189     def __call__(self, P, Y):
190         P = P if isinstance(P, np.ndarray) else np.array([P])
191         Y = Y if isinstance(Y, np.ndarray) else np.array([Y])
192
193         self.n = P.shape[0]
194         self.diff = (P-Y)
195
196         # here I will use dot product rather than transverse vectors which are not well
supported in numpu :(
197         return (1/self.n) * np.dot(self.diff, self.diff)
198
199     def dP(self):
200         assert not any(value is None for value in (self.diff, self.n))
201         return (2/self.n) * self.diff
202
203
204 class FFN():
205     def __init__(self, neurons_per_layer_list, activation_functions_list, cost_function):
206         # input layer in addition to calculated layers
207         assert len(neurons_per_layer_list) == len(activation_functions_list) + 1
208         self.num_transformation_layers = len(activation_functions_list)
209
210         activation_functions_list = [
211             Linear_Activation_Funcion() if activation_func is None else activation_func
212             for activation_func in activation_functions_list
213         ]

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214
215     self.tranformation_layers = []
216     previous_layer_neurons = neurons_per_layer_list[0]
217     for neurons, activation_fuction in zip(neurons_per_layer_list[1:],
activation_functions_list):
218         self.tranformation_layers.append(
219             Layer_Transformation(
220                 neurons,
221                 previous_layer_neurons,
222                 activation_fuction
223             )
224         )
225         previous_layer_neurons = neurons
226
227     self.cost_function = cost_function
228
229     def foreward_propagate(self, input_vector, expected_output_vector=None):
230         # get network prediction
231         layer_activations = input_vector
232         for layer_transformation in self.tranformation_layers:
233             layer_activations = layer_transformation.get_activations(layer_activations)
234
235         if expected_output_vector is None:
236             cost = None
237         else:
238             cost = self.cost_function(layer_activations, expected_output_vector)
239
240         return layer_activations, cost
241
242     def back_propogate(self, input_vector, expected_output_vector, do_fp=True):
243         if do_fp:
244             self.foreward_propagate(input_vector, expected_output_vector)
245
246         param_grad_dict = {}
247
248         dcdP = self.cost_function.dP()
249         dcdA = dcdP
250         for layer_num, layer in zip(
251             range(self.num_transformation_layers, 0, -1),
252             self.tranformation_layers[::-1]
253         ):
254             dcdW, dcdB, dcdAp = layer.calculate_derivative(dcdA)
255             param_grad_dict[f"W{layer_num}"], param_grad_dict[f"B{layer_num}"] = dcdW, dcdB
256             dcdA = dcdAp
257
258         return param_grad_dict
259
260     def update_parameters(self, parameter_chages):
261         for param_name, param_chage in parameter_chages.items():
262             layer_num = int(param_name[1])
263             if param_name[0] == "W":
264                 self.tranformation_layers[layer_num-1].update_weights(param_chage)
265             else:
266                 self.tranformation_layers[layer_num-1].update_bias(param_chage)
267
268     def print_parameters(self):

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269         print("Parameters of network")
270         for layer_i, layer in enumerate(self.tranformation_layers):
271             print({f"W{layer_i+1}": layer.get_weights()})
272             print({f"B{layer_i+1}": layer.get_bias()})
273
274
275
276
277 class Model():
278     def __init__(self, FFN: FFN, data_set):
279         self.FFN = FFN
280
281         X_data, Y_data = data_set
282         self.X_data = X_data
283         self.Y_data = Y_data
284
285         assert len(X_data) == len(Y_data)
286         self.num_data_items = len(X_data)
287
288         data_item_indexes = np.array(range(self.num_data_items))
289         np.random.shuffle(data_item_indexes)
290
291         test_train_ratio = 0.8
292         partition_index = int((self.num_data_items * test_train_ratio) // 1)
293
294         self.num_training_data_items = partition_index
295         self.train_data_indexes = data_item_indexes[:partition_index]
296         self.num_test_data_items = self.num_data_items - self.num_training_data_items
297         self.test_data_indexes = data_item_indexes[partition_index:]
298
299     def reset_model(self):
300         self.FFN.initialise_parameters()
301
302     def train_and_evaluate(self, learning_rate, epochs, batch_size):
303         # beak up training data into many batches based on batch size and epochs
304         batches = []
305         total_batches = self.num_training_data_items // batch_size
306         # purposly iterates total_batches times, bit after last partition discarded
307         partition_indicies = [(batch_size-1)*partition_num for partition_num in range(1,
total_batches+1)]
308         for _ in range(epochs):
309             np.random.shuffle(self.train_data_indexes)
310             previous_partition_index = 0
311             for partition_index in partition_indicies:
312                 batches.append(self.train_data_indexes[previous_partition_index:
partition_index])
313                 previous_partition_index = partition_index
314
315
316
317         # for each batch in list
318         old_loss = None
319         for batch_num, batch in enumerate(batches):
320             # repeatedly complete back propagation
321             total_param_cost_gradients = {}
322             total_cost = 0
323             for data_item_index in batch:

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324         X, Y = self.X_data[data_item_index], self.Y_data[data_item_index]
325
326         # _, cost = self.FFN.foreward_propagate(X, Y)
327         _, cost = self.FFN.foreward_propagate(
328             input_vector=X,
329             expected_output_vector=Y
330         )
331
332         total_cost += cost
333
334         param_gradients = self.FFN.back_propagate(X, Y, False)
335         for param_name in param_gradients.keys():
336             if total_param_cost_gradients.get(param_name) is None:
337                 total_param_cost_gradients[param_name] =
param_gradients[param_name]
338             else:
339                 total_param_cost_gradients[param_name] +=
param_gradients[param_name]
340
341         new_loss = total_cost / batch_size
342         if old_loss is not None:
343             loss_change = new_loss - old_loss
344             # print(f"batch {batch_num}: Loss change was {loss_change:.10f}")
345         old_loss = new_loss
346
347
348         # approximate parameter gradients with respect to loss through mean of batch
349         # use SGD algorithm to update parameters
350         parameter_loss_grads = {}
351         parameter_changes = {}
352         for param_name, total_cost_grad in total_param_cost_gradients.items():
353             parameter_loss_grads[param_name] = total_cost_grad / batch_size
354             parameter_changes[param_name] = (-learning_rate) *
parameter_loss_grads[param_name]
355
356
357         # print(f"Parameters were")
358         # print((
359             #     self.FFN.transformation_layers[0].weights,
360             #     self.FFN.transformation_layers[0].bias
361         # ))
362         # print(f"Parameters loss grads were")
363         # print((
364             #     parameter_loss_grads["W1"],
365             #     parameter_loss_grads["B1"]
366         # ))
367
368         self.FFN.update_parameters(parameter_changes)
369
370
371
372         # forward propagate to get cost for all test data
373         costs = []
374         for data_item_index in self.test_data_indexes:
375             X, Y = self.X_data[data_item_index], self.Y_data[data_item_index]
376
377             # X = X if isinstance(X, np.ndarray) else np.array([X,])

```

```
378         # Y = Y if isinstance(Y, np.ndarray) else np.array([Y,])
379
380         _, cost = self.FFN.foreward_propagate(X, Y)
381         # total_cost += cost
382         costs.append(cost)
383
384         # take mean cost to be loss and state loss
385         mean_cost = sum(costs) / self.num_test_data_items
386         variance_cost = (
387             (sum(cost**2 for cost in costs) / self.num_test_data_items)
388             - mean_cost**2
389         )
390
391         return mean_cost, variance_cost
392
393     def print_FFN_parameters(self):
394         self.FFN.print_parameters()
395
396 def create_1_input_1_output_XY_data(function, num_data_items, random_x_function):
397     num_data_items = 1000
398     X_data = [random_x_function() for _ in range(num_data_items)]
399     Y_data = [function(X_data[i]) for i in range(num_data_items)]
400
401     X_data, Y_data = np.array(X_data), np.array(Y_data)
402     return X_data, Y_data
403
404 def create_a_inputs_b_outputs_XY_data(a, b, random_x_function, function, num_data_items):
405     X_data = np.array([[random_x_function() for _ in range(a)]
406                        for _ in range(num_data_items)
407                        ])
408
409     Y_data = np.array([function(X_data[i]) for i in range(num_data_items)])
410
411     # X_data, Y_data = np.array(X_data), np.array(Y_data)
412     return X_data, Y_data
413
```