In [1]:

```
import numpy as np
import matplotlib.pyplot as plt
from sklearn.linear_model import SGDClassifier
from sklearn.linear_model import LogisticRegression
import pandas as pd
import numpy as np
from sklearn.preprocessing import StandardScaler, Normalizer
import matplotlib.pyplot as plt
from sklearn.svm import SVC
import warnings
warnings.filterwarnings("ignore")
```

In [2]:

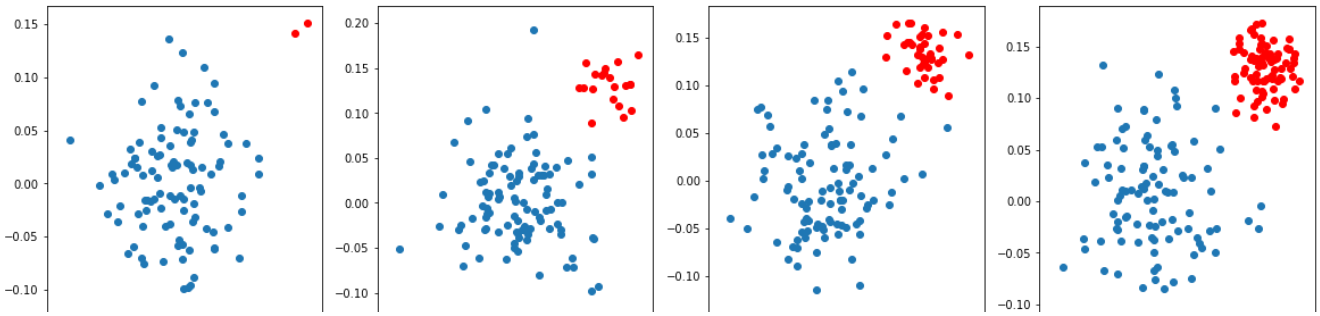
```
def draw_line(coef,intercept, mi, ma,linestyle='solid', parr=0):
    # for the separating hyper plane ax+by+c=0, the weights are [a, b] and the intercept is c
    # to draw the hyper plane we are creating two points
    # 1. ((b*min-c)/a, min) i.e ax+by+c=0 ==> ax = (-by-c) ==> x = (-by-c)/a here in place of y we are
keeping the minimum value of y
    # 2. ((b*max-c)/a, max) i.e ax+by+c=0 ==> ax = (-by-c) ==> x = (-by-c)/a here in place of y we are
keeping the maximum value of y
    points=np.array([[((parr-coef[1]*mi - intercept)/coef[0]), mi],[((parr-coef[1]*ma - intercept)/coef
[0]), ma]])
    plt.plot(points[:,0], points[:,1],linestyle=linestyle)
```

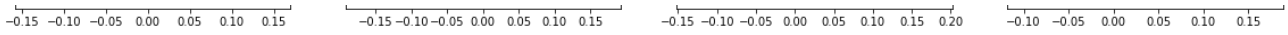
What if Data is imabalanced

1. As a part of this task you will observe how linear models work in case of data imbalanced
2. observe how hyper plane is changs according to change in your learning rate.
3. below we have created 4 random datasets which are linearly separable and having class imbalan ce
4. in the first dataset the ration between positive and negative is 100 : 2, in the 2nd data its 100:20, in the 3rd data its 100:40 and in 4th one its 100:80

In [3]:

```
# here we are creating 2d imbalanced data points
np.random.seed(seed=42)
ratios = [(100,2), (100, 20), (100, 40), (100, 80)]
plt.figure(figsize=(20,5))
for j,i in enumerate(ratios):
    plt.subplot(1, 4, j+1)
    X_p=np.random.normal(0,0.05,size=(i[0],2))
    X_n=np.random.normal(0.13,0.02,size=(i[1],2))
    y_p=np.array([1]*i[0]).reshape(-1,1)
    y_n=np.array([0]*i[1]).reshape(-1,1)
    X=np.vstack((X_p,X_n))
    y=np.vstack((y_p,y_n))
    plt.scatter(X_p[:,0],X_p[:,1])
    plt.scatter(X_n[:,0],X_n[:,1],color='red')
plt.show()
```

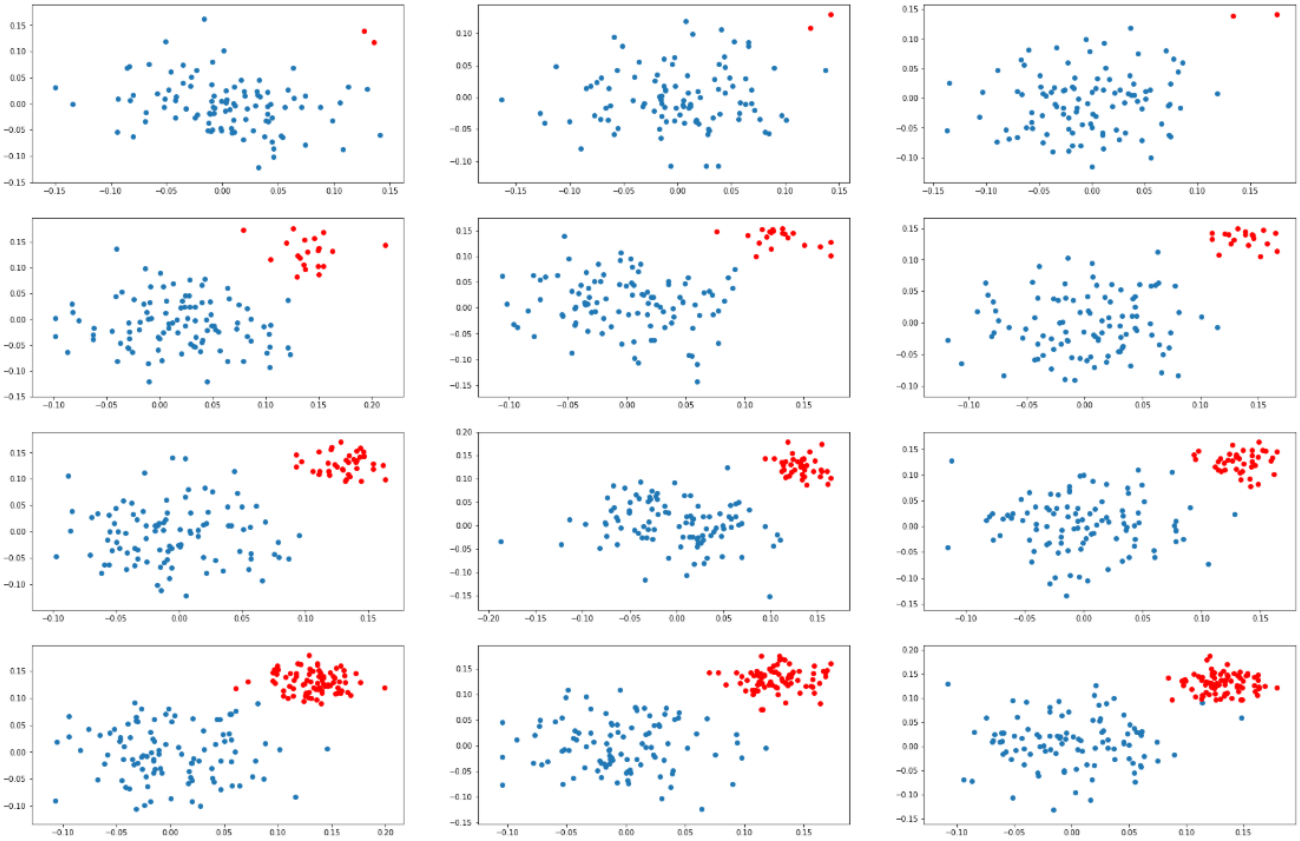




> your task is to apply SVM (sklearn.svm.SVC) and LR (sklearn.linear_model.LogisticRegression) with different regularization strength [0.001, 1, 100]

Task 1: Applying SVM

1. you need to create a grid of plots like this



in each of the cell[i][j] you will be drawing the hyper plane that you get after applying SVM on ith dataset and jth learnig rate

i.e

Plane(SVM().fit(D1, C=0.001))	Plane(SVM().fit(D1, C=1))	Plane(SVM().fit(D1, C=100))
Plane(SVM().fit(D2, C=0.001))	Plane(SVM().fit(D2, C=1))	Plane(SVM().fit(D2, C=100))
Plane(SVM().fit(D3, C=0.001))	Plane(SVM().fit(D3, C=1))	Plane(SVM().fit(D3, C=100))
Plane(SVM().fit(D4, C=0.001))	Plane(SVM().fit(D4, C=1))	Plane(SVM().fit(D4, C=100))

if you can do, you can represent the support vectors in different colors, which will help us understand the position of hyper plane

Write in your own words, the observations from the above plots, and what do you think about the position of the hyper plane

check the optimization problem here https://scikit-learn.org/stable/modules/svm.html#mathematical-formulation

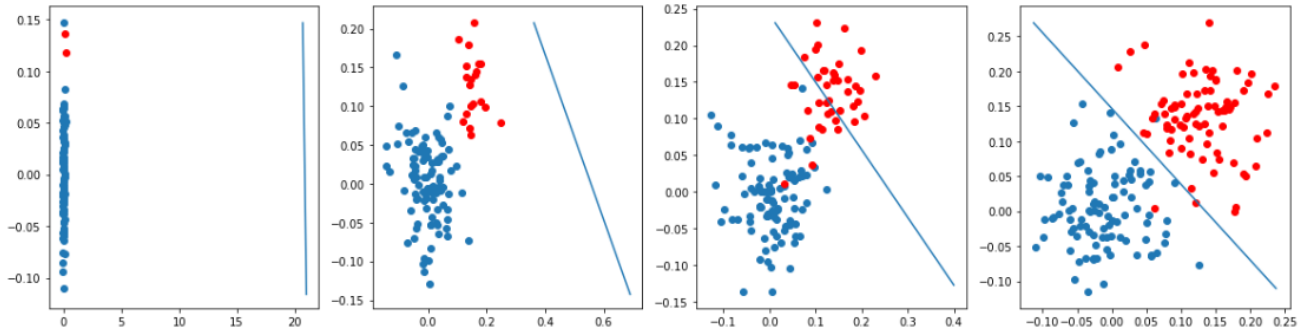
1-formulation

if you can describe your understanding by writing it on a paper and atach the picture, or record a video upload it in assignment.

Task 2: Applying LR

you will do the same thing what you have done in task 1.1, except instead of SVM you apply logistic regression

these are results we got when we are experimenting with one of the model



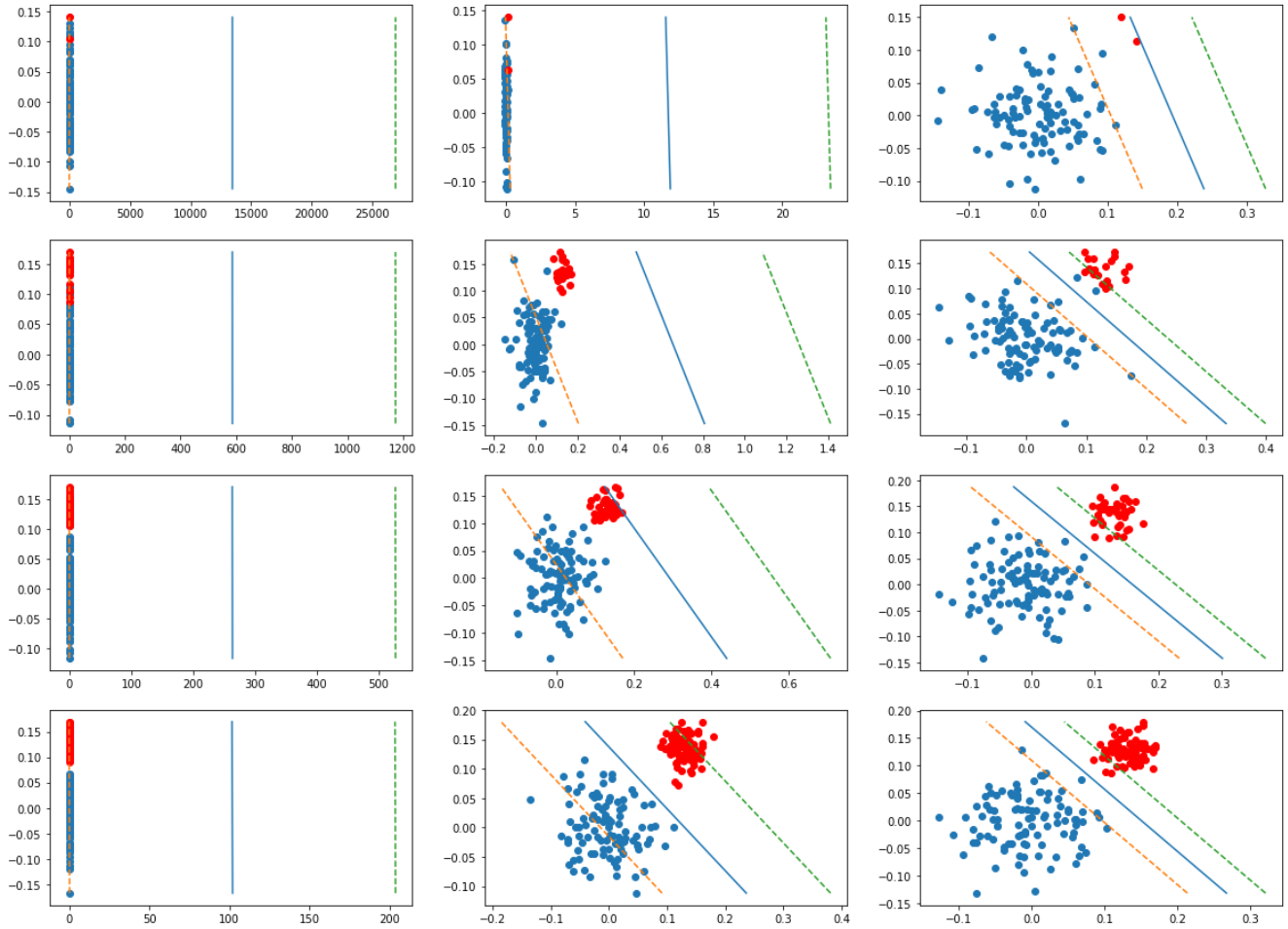
In [4]:

```
from sklearn.svm import SVC
def svm_para(X,y,stren):
    clf = SVC(kernel='linear',C = stren,gamma='auto')
    clf.fit(X,y)
    #print(clf.coef_[0],clf.intercept_)
    return(clf.coef_[0],clf.intercept_)
```

In [5]:

```
#you can start writing code here.
# here we are creating 2d imbalanced data points
reg_str = [0.001, 1, 100]
ratios = [(100,2), (100, 20), (100, 40), (100, 80)]
k = 0
plt.figure(figsize=(20,15))

for j,i in enumerate(ratios):
    for stren in reg_str:
        plt.subplot(4, 3, k+1)
        X_p=np.random.normal(0,0.05,size=(i[0],2))
        X_n=np.random.normal(0.13,0.02,size=(i[1],2))
        y_p=np.array([1]*i[0]).reshape(-1,1)
        y_n=np.array([0]*i[1]).reshape(-1,1)
        X=np.vstack((X_p,X_n))
        y=np.vstack((y_p,y_n))
        coeff, intercept = svm_para(X,y,stren)
        draw_line(coeff,intercept,min(X[:,1]),max(X[:,1]))
        draw_line(coeff,intercept,min(X[:,1]),max(X[:,1]),linestyle='dashed',parr=1)
        draw_line(coeff,intercept,min(X[:,1]),max(X[:,1]),linestyle='dashed',parr=-1)
        plt.scatter(X_p[:,0],X_p[:,1])
        plt.scatter(X_n[:,0],X_n[:,1],color='red')
        k += 1
plt.show()
```



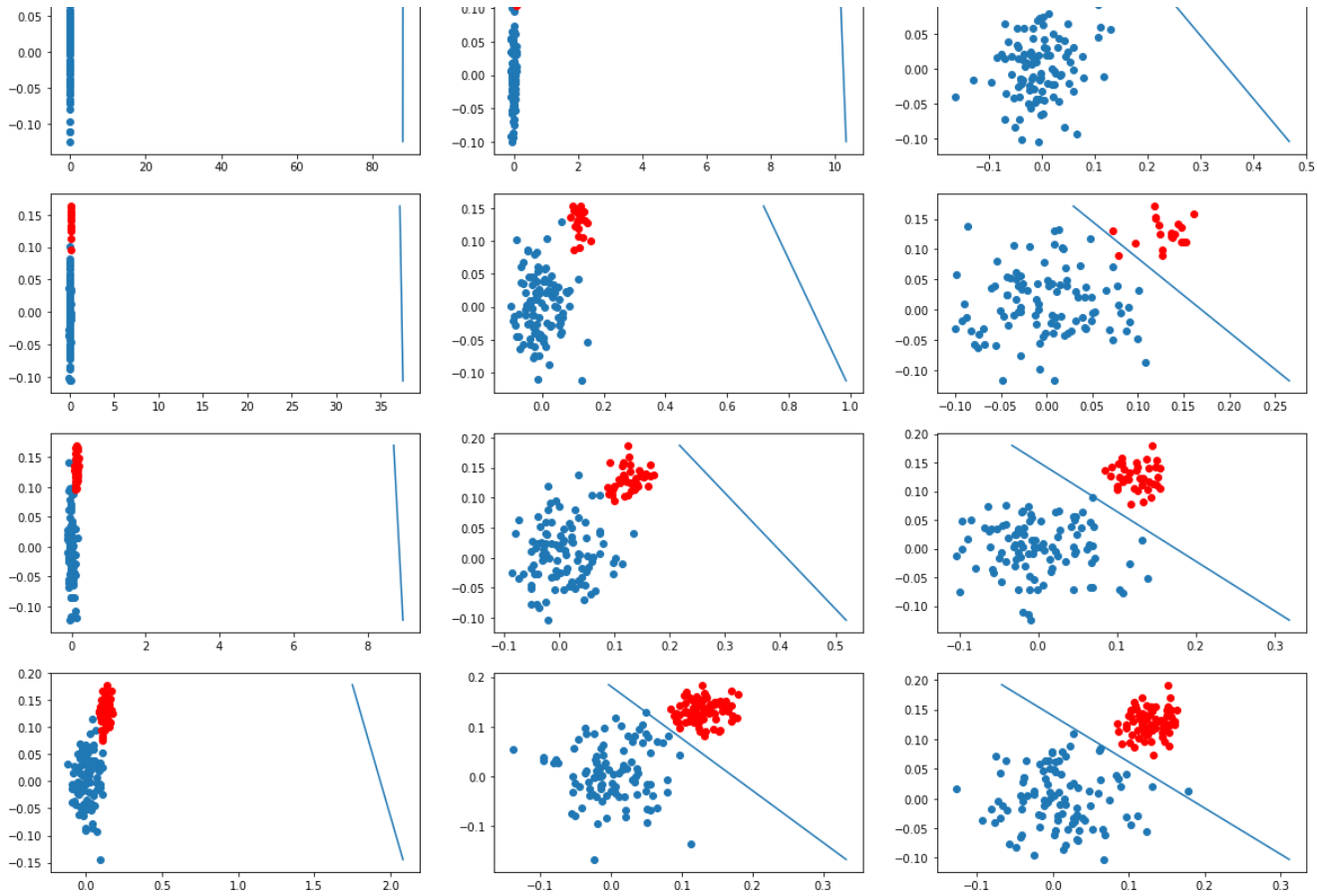
In [6]:

```
from sklearn.linear_model import LogisticRegression
def lr_para(X,y,stren):
    clf = LogisticRegression(C=stren)
    clf.fit(X,y)
    return(clf.coef_[0],clf.intercept_)
```

In [7]:

```
#you can start writing code here.
# here we are creating 2d imbalanced data points
reg_str = [0.001, 1, 100]
ratios = [(100,2), (100, 20), (100, 40), (100, 80)]
k = 0
plt.figure(figsize=(20,15))

for j,i in enumerate(ratios):
    for stren in reg_str:
        plt.subplot(4, 3, k+1)
        X_p=np.random.normal(0,0.05,size=(i[0],2))
        X_n=np.random.normal(0.13,0.02,size=(i[1],2))
        y_p=np.array([1]*i[0]).reshape(-1,1)
        y_n=np.array([0]*i[1]).reshape(-1,1)
        X=np.vstack((X_p,X_n))
        y=np.vstack((y_p,y_n))
        coeff, intercept = lr_para(X,y,stren)
        draw_line(coeff,intercept,min(X[:,1]),max(X[:,1]))
        plt.scatter(X_p[:,0],X_p[:,1])
        plt.scatter(X_n[:,0],X_n[:,1],color='red')
        k += 1
plt.show()
```



Observations:

- Initially the value of C (inverse of regularization strength, lambda) is very low and hence the training data does not impact the decision boundary majorly. This will lead to underfitting.
- When the value of C is 100, the decision boundary is fitted very strictly to the training data and less importance is given to regularization. This will lead to overfitting.
- A balanced value of the regularization parameter leads to better performance on both train and test data.
- In case of highly imbalaced datasets, even moderate (balanced) values of regularization parameters do not lead to better performances. The performance is better in case of almost balanced or balanced datasets.