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## ECE C147/C247: Neural Networks & Deep Learning, Winter 2023 Homework #2

### **Noisy Linear Regression**

a) Express the expectation of the modified loss over the gaussian noise, in terms of the original loss plus a term independent of the dataset  $\mathcal D$ 

$$egin{aligned} \mathbb{E}_{\delta \sim \mathcal{N}}[ ilde{\mathcal{L}}( heta)] &= \mathcal{L}( heta) + \mathcal{R} \ ilde{\mathcal{L}}( heta) &= rac{1}{N} \sum_{i=1}^N (y^{(i)} - (x^{(i)} + \delta^{(i)})^T heta^2) \ \mathcal{L}( heta) &= rac{1}{N} \sum_{i=1}^N (y^{(i)} - (x^{(i)})^T heta^2) \end{aligned}$$

Simplify the inner term of the  $\tilde{\mathcal{L}}(\theta)$  sum:

$$egin{aligned} &= (y^{(i)} - (x^{(i)} + \delta^{(i)})^T heta^2) \ &= (y^{(i)} - (x^{(i)})^T heta^2 - \delta^{(i)^T} heta^2) \ &= (y^{(i)} - (x^{(i)})^T heta)^2 - 2(y^{(i)} - (x^{(i)})^T heta)((\delta^{(i)})^T heta) + (\delta^{(i)^T} heta^2) \end{aligned}$$

Since  ${\mathbb E}$  is a linear operator, we can apply it to each term in the sum:

$$\begin{split} \mathbb{E}_{\delta \sim \mathcal{N}}[(y^{(i)} - (x^{(i)} + \delta^{(i)})^T \theta^2)] &= \mathbb{E}_{\delta \sim \mathcal{N}}[(y^{(i)} - (x^{(i)})^T \theta)^2] - \mathbb{E}_{\delta \sim \mathcal{N}}[2(y^{(i)} - (x^{(i)})^T \theta)((\delta^{(i)})^T \theta)] \\ &+ \mathbb{E}_{\delta \sim \mathcal{N}}[(\delta^{(i)^T} \theta^2)] \end{split}$$

Looking at the terms with  $\delta$  in them, we can see that the first term is a constant, and the second term is a linear function of  $\delta$ . So, we can apply the linearity of expectation to the second term:

$$egin{aligned} \mathbb{E}_{\delta \sim \mathcal{N}}[-2(y^{(i)}-(x^{(i)})^T heta)((\delta^{(i)})^T heta)] \ &= -2(y^{(i)}-(x^{(i)})^T heta)\mathbb{E}_{\delta \sim \mathcal{N}}[(\delta^{(i)})^T heta] \end{aligned}$$

Since 
$$\mathbb{E}_{\delta \sim \mathcal{N}}[\delta^{(i)}] = 0 \in \mathbb{R}$$
:

$$\mathbb{E}_{\delta \sim \mathcal{N}}[-2(y^{(i)}-(x^{(i)})^T heta)((\delta^{(i)})^T heta)]=0$$

The third term also contains  $\delta$ , we can apply the linearity of expectation to this term as well:

$$\begin{split} &\mathbb{E}_{\delta \sim \mathcal{N}}[(\delta^{(i)^T}\theta^2)] \\ &= \mathbb{E}_{\delta \sim \mathcal{N}}[(\theta^T\delta^{(i)}\delta^{(i)^T}\theta)] \\ &= \theta^T \mathbb{E}_{\delta \sim \mathcal{N}}[(\delta^{(i)}\delta^{(i)^T})]\theta \\ &\text{Since } \mathbb{E}_{\delta \sim \mathcal{N}}[\delta^{(i)}\delta^{(i)^T}] = \sigma^2 \mathbf{I} : \\ &\mathbb{E}_{\delta \sim \mathcal{N}}[(\delta^{(i)^T}\theta^2)] = \sigma^2 \theta^T \mathbf{I}\theta = \sigma^2 \|\theta\|_2^2 \end{split}$$

Therefore, the overall expectation of modified loss is:

$$\mathbb{E}_{\delta \sim \mathcal{N}}[(y^{(i)} - (x^{(i)} + \delta^{(i)})^T \theta^2)] = (y^{(i)} - (x^{(i)} + \delta^{(i)})^T \theta^2) + \sigma^2 \|\theta\|_2^2$$
 where  $\mathcal{L}(\theta) = (y^{(i)} - (x^{(i)} + \delta^{(i)})^T \theta^2)$  so,  $\mathcal{R} = \sigma^2 \|\theta\|_2^2$  which is not a function of  $\mathcal{D}$ .

## b) Based on your answer to (a), under expectation what regularization effect would the addition of the noise have on the model?

If R is equal to  $\sigma^2 \|\theta\|_2^2$ , the addition of noise to the model's parameters, as a regularization technique, would have the effect of adding a term to the loss function which is proportional to the L2-norm of the parameters, multiplied by  $\sigma^2$ .

c) Suppose  $\sigma 
ightarrow 0$ , what effect would this have on the model?

If  $\sigma \to 0$ , this term would become very small and have a negligible effect on the model. In this case, the model would not be regularized and could overfit to the training data.

### d) Suppose $\sigma o \infty$ , what effect would this have on the model?

On the other hand, if  $\sigma \to \infty$ , this term would become very large, and it would have a significant effect on the model. In this case, the model would be heavily regularized and could underfit to the training data. The model would be more robust to the noise but would be less accurate.

## 2. K-Nearest Neighbors

Code sections for this part are in knn.py:

```
import numpy as np
import pdb
class KNN(object):
    def init (self):
        pass
    def train(self, X, y):
        0.00
        Inputs:
        X is a numpy array of size (num_examples, D)
        - y is a numpy array of size (num_examples, )
        0.00
        self.X train = X
        self.y_train = y
    def compute_distances(self, X, norm=None):
        0.00
        Compute the distance between each test point in X and each trainin
        in self.X_train.
        Inputs:
        X: A numpy array of shape (num_test, D) containing test data.
        - norm: the function with which the norm is taken.
```

```
Returns:
   - dists: A numpy array of shape (num test, num train) where dists[
    is the Euclidean distance between the ith test point and the jth
    point.
   0.00
   if norm is None:
      norm = lambda x: np.sqrt(np.sum(x**2))
      \# norm = 2
   num\_test = X.shape[0]
   num train = self.X train.shape[0]
   dists = np.zeros((num_test, num_train))
   for i in np.arange(num_test):
      for j in np.arange(num_train):
         # YOUR CODE HERE:
             Compute the distance between the ith test point and th
             training point using norm(), and store the result in d
         dists[i, j] = norm(X[i] - self.X_train[j])
         # END YOUR CODE HERE
         return dists
def compute_L2_distances_vectorized(self, X):
   Compute the distance between each test point in X and each trainin
   in self.X_train WITHOUT using any for loops.
   Inputs:
   - X: A numpy array of shape (num_test, D) containing test data.
   Returns:
   - dists: A numpy array of shape (num_test, num_train) where dists[
    is the Euclidean distance between the ith test point and the jth
    point.
```

```
num test = X.shape[0]
   num train = self.X train.shape[0]
   dists = np.zeros((num_test, num_train))
   # YOUR CODE HERE:
      Compute the L2 distance between the ith test point and the ith
      training point and store the result in dists[i, j]. You may
      NOT use a for loop (or list comprehension). You may only use
      numpy operations.
      HINT: use broadcasting. If you have a shape (N,1) array and
      a shape (M,) array, adding them together produces a shape (N,
      array.
   dists = np.sqrt(
      ((X**2).sum(axis=1, keepdims=True))
      + (self.X_train**2).sum(axis=1)
      - 2 * X.dot(self.X train.T)
   )
   # END YOUR CODE HERE
   return dists
def predict_labels(self, dists, k=1):
   0.00
   Given a matrix of distances between test points and training point
   predict a label for each test point.
   Inputs:
   - dists: A numpy array of shape (num test, num train) where dists[
    gives the distance between the ith test point and the jth traini
   Returns:
   - y: A numpy array of shape (num_test,) containing predicted label
    test data, where y[i] is the predicted label for the test point
   0.00
```

0.00

```
num_test = dists.shape[0]
y_pred = np.zeros(num_test)
for i in np.arange(num test):
   # A list of length k storing the labels of the k nearest neigh
  # the ith test point.
  closest_y = []
   # YOUR CODE HERE:
     Use the distances to calculate and then store the labels o
     the k-nearest neighbors to the ith test point. The functi
     numpy.argsort may be useful.
     After doing this, find the most common label of the k-near
     neighbors. Store the predicted label of the ith training
     as y_pred[i]. Break ties by choosing the smaller label.
   closest_y = list(self.y_train[np.argsort(dists[i])[:k]])
  y_pred[i] = max(sorted(list(set(closest_y))), key=closest_y.co
  # END YOUR CODE HERE
   return y_pred
```

(Attached workbook below)

#### 3. Softmax Classifier Gradient

## Derive the log-likelihood $\mathcal{L}$ , and its gradient w.r.t the parameters, $\nabla_{\mathbf{w}_i} \mathcal{L}$ and $\nabla_{b_i} \mathcal{L}$ , for i=1,...,c

We can group  $\mathbf{w_i}$  and  $b_i$  into a single vector by augmenting the data vectors with an additional dimension of constant 1. Let  $\tilde{x} = \begin{bmatrix} \mathbf{x} \\ 1 \end{bmatrix}$ ,  $\tilde{w}_i = \begin{bmatrix} \mathbf{w_i} \\ b_i \end{bmatrix}$ , then  $a_i(x) = \mathbf{w_i}^T \mathbf{x} + b_i = \tilde{w}_i^T \tilde{x}$ . This unifies  $\nabla_{\mathbf{w_i}} \mathcal{L}$  and  $\nabla_{b_i} \mathcal{L}$  into a single gradient  $\nabla_{\tilde{w_i}} \mathcal{L}$ .

For a softmax classifier, the log-likelihood function is (via Discussion 3):

$$\mathcal{L}(\mathbf{w_1},...,\mathbf{w_c},b_1,...,b_c) = rac{1}{N} \sum_{n=1}^N \log \left( rac{e^{(\mathbf{w_{y_n}}^T \mathbf{x_n} + b_{y_n})}}{\sum_{j=1}^c e^{(\mathbf{w_{j}}^T \mathbf{x_n} + b_j)}} 
ight)$$

Using the NOTE that gives the single gradient  $\nabla_{\tilde{w}_i} \mathcal{L}$  notation, the log-likelihood function becomes:

$$\mathcal{L}( ilde{w}_1,..., ilde{w}_c) = rac{1}{N}\sum_{n=1}^N \log\left(rac{e^{( ilde{w}_{y_n}^T x_n)}}{\sum_{j=1}^c e^{( ilde{w}_j^T x_n)}}
ight)$$

And the gradient of the log-likelihood function with respect to  $ilde{w}_i$  becomes:

$$\nabla_{\tilde{w}_i}\mathcal{L} = \tfrac{1}{N} \sum_{n=1}^N \left( \tfrac{e^{(\tilde{w}_i^T x_n)}}{\sum_{j=1}^c e^{(\tilde{w}_j^T x_n)}} - \mathbb{I}_{\{y_n=i\}} \right) \ x_n \quad \because \mathbb{I}_{\{y_n=i\}} \ \text{is an indicator function}$$
 that is  $1$  if  $y_n = i$  and  $0$  otherwise.

With this notation, we can express the gradient of the log-likelihood function with respect to a single vector  $\tilde{w}_i$ , which includes both the gradient with respect to the parameters of the i-th class,  $\mathbf{w_i}$  and  $b_i$ , rather than expressing them separately. This gradient tells us how much the log-likelihood changes when we change the parameters  $\tilde{w}_i$ , and it takes into account all the data points. The first part of the equation,  $\frac{e^{(w_i^T x_n)}}{\sum_{j=1}^c e^{(w_j^T x_n)}}$ , tells us the predicted probability of the i-th class for the n-th data point,

and the second part,  $\mathbb{I}_{\{y_n=i\}}$ , tells us the true label for the n-th data point. By subtracting the true label from the predicted probability, we can see how well our model is doing for each data point, and by adding up the results for all data points, we can see how well our model is doing overall.

## 4. Hinge Loss Gradient

# Find the gradient of the loss function $\mathcal{L}(\mathbf{w},b)$ with respect to the parameters i.e $\nabla_{\mathbf{w}}\mathcal{L}$ and $\nabla_{b}\mathcal{L}$

$$\mathcal{L}(\mathbf{w},b) = rac{1}{K} \sum_{i=1}^K ext{hinge}_{y^{(i)}}(x^{(i)}) + \lambda \|\mathbf{w}\|$$

Since the gradient is a linear operator, we can write the gradient of the loss function as

the sum of the gradients of each term in the loss function:

$$abla_{\mathbf{w}} \mathcal{L} = rac{1}{K} \sum_{i=1}^{K} 
abla_{\mathbf{w}} ext{hinge}_{y^{(i)}}(x^{(i)}) + \lambda 
abla_{\mathbf{w}} \|\mathbf{w}\|$$

Note that  $\operatorname{hinge}_{y^{(i)}}(x^{(i)}) = \max(0, 1 - y^{(i)}(\mathbf{w}^T x^{(i)} + b))$ . So the gradient of the hinge loss is:

$$abla_{\mathbf{w}} ext{hinge}_{y^{(i)}}(x^{(i)}) = egin{cases} -y^{(i)}x^{(i)} & ext{if } 1 > y^{(i)}(\mathbf{w}^Tx^{(i)} + b) \ 0 & ext{if } 1 < y^{(i)}(\mathbf{w}^Tx^{(i)} + b) \end{cases}$$

And the gradient of the norm is:

$$abla_{\mathbf{w}} \|\mathbf{w}\| = egin{cases} 1 & ext{if } \mathbf{w} > 0 \ -1 & ext{if } \mathbf{w} < 0 \end{cases}$$

So the gradient of the loss function is:

$$abla_{\mathbf{w}} \mathcal{L} = rac{1}{K} \sum_{i=1}^K egin{cases} -y^{(i)} x^{(i)} & ext{if } 1 > y^{(i)} (\mathbf{w}^T x^{(i)} + b) \ 0 & ext{if } 1 < y^{(i)} (\mathbf{w}^T x^{(i)} + b) \end{cases} + \lambda egin{cases} 1 & ext{if } \mathbf{w} > 0 \ -1 & ext{if } \mathbf{w} < 0 \end{cases}$$

#### 5. Softmax Classifier

Code sections for this part are in softmax.py:

```
import numpy as np

class Softmax(object):
    def __init__(self, dims=[10, 3073]):
        self.init_weights(dims=dims)

def init_weights(self, dims):
        """
        Initializes the weight matrix of the Softmax classifier.
        Note that it has shape (C, D) where C is the number of classes and D is the feature size.
        """
        self.W = np.random.normal(size=dims) * 0.0001
```

```
def loss(self, X, y):
   Calculates the softmax loss.
   Inputs have dimension D, there are C classes, and we operate on mi
   of N examples.
   Inputs:
   - X: A numpy array of shape (N, D) containing a minibatch of data.
   - y: A numpy array of shape (N,) containing training labels; y[i]
     that X[i] has label c, where 0 \le c \le C.
   Returns a tuple of:
   - loss as single float
   0.00
   # Initialize the loss to zero.
   loss = 0.0
   # YOUR CODE HERE:
       Calculate the normalized softmax loss. Store it as the variab
       (That is, calculate the sum of the losses of all the training
       set margins, and then normalize the loss by the number of
       training examples.)
   # -----
   # Keep track of the current training example
   i = 0
   # Iterates through each row of X multiplied by the transpose of th
   for row in X.dot(self.W.T):
       # Subtract the max value of the row to prevent overflow when t
       row -= np.max(row)
       # Loss is calculated as -log(exp(row[y[i]]) / sum(exp(row))),
       loss += -np.log(np.exp(row[y[i]]) / sum(np.exp(row)))
       i = i + 1
   # Total loss is divided by the number of examples to get the avera
```

```
loss = loss / y.shape[0]
   # END YOUR CODE HERE
   return loss
def loss_and_grad(self, X, y):
   Same as self.loss(X, y), except that it also returns the gradient.
   Output: grad -- a matrix of the same dimensions as W containing
    the gradient of the loss with respect to W.
   0.00
   # Initialize the loss and gradient to zero.
   loss = 0.0
   grad = np.zeros_like(self.W)
   # YOUR CODE HERE:
      Calculate the softmax loss and the gradient. Store the gradien
      as the variable grad.
   # -----
   # Calculate the dot product of W and X transpose
   activations = self.W.dot(X.T)
   # Calculate the element-wise exponential of a
   activations_exp = np.exp(activations)
   # Calculate the Score matrix
   score_matrix = activations_exp / np.sum(activations_exp, axis=0)
   # Subtract 1 from the corresponding element of Score where y=i
   np.subtract.at(score_matrix, (y, range(score_matrix.shape[1])), 1)
   # Calculate the gradient
   grad = np.dot(score_matrix, X)
   grad /= X.shape[0]
```

```
# Calculate the loss
   loss = self.loss(X, y)
   # END YOUR CODE HERE
   return loss, grad
def grad_check_sparse(self, X, y, your_grad, num_checks=10, h=1e-5):
   sample a few random elements and only return numerical
   in these dimensions.
   0.00
   for i in np.arange(num_checks):
       ix = tuple([np.random.randint(m) for m in self.W.shape])
       oldval = self.W[ix]
       self.W[ix] = oldval + h # increment by h
       fxph = self.loss(X, y)
       self.W[ix] = oldval - h # decrement by h
       fxmh = self.loss(X, y) # evaluate f(x - h)
       self.W[ix] = oldval # reset
       grad_numerical = (fxph - fxmh) / (2 * h)
       grad_analytic = your_grad[ix]
       rel_error = abs(grad_numerical - grad_analytic) / (
          abs(grad_numerical) + abs(grad_analytic)
       )
       print(
          "numerical: %f analytic: %f, relative error: %e"
          % (grad_numerical, grad_analytic, rel_error)
       )
def fast loss and grad(self, X, y):
   A vectorized implementation of loss_and_grad. It shares the same
   inputs and outputs as loss_and_grad.
   0.00
   loss = 0.0
   grad = np.zeros(self.W.shape) # initialize the gradient as zero
```

```
# YOUR CODE HERE:
   Calculate the softmax loss and gradient WITHOUT any for loops.
# Compute the dot product of X and the transpose of W
activations = X.dot(self.W.T)
# Then subtract the maximum value of each row to prevent numerical
activations = (activations.T - np.amax(activations, axis=1)).T
num_train = y.shape[0]
# Compute the softmax scores for each sample
activations_exp = np.exp(activations)
score_matrix = np.zeros_like(activations_exp)
score_matrix = activations_exp / np.sum(activations_exp, axis=1, k
epsilon = 1e-7
# Compute the loss
loss = np.sum(
   -np.log(
      activations_exp[np.arange(activations.shape[0]), y]
      / (np.sum(activations_exp, axis=1) + epsilon)
   )
)
# Compute the gradient
score_matrix[range(num_train), y] -= 1
gradient wrt activations = score matrix
grad = gradient_wrt_activations.T.dot(X)
grad /= num_train
# Average the loss and gradient over the number of training sample
loss = loss / num_train
# END YOUR CODE HERE
# -----
```

```
return loss, grad
def train(
   self, X, y, learning_rate=1e-3, num_iters=100, batch_size=200, ver
):
   Train this linear classifier using stochastic gradient descent.
   Inputs:
   - X: A numpy array of shape (N, D) containing training data; there
     training samples each of dimension D.
   - y: A numpy array of shape (N,) containing training labels; y[i]
     means that X[i] has label 0 <= c < C for C classes.
   - learning_rate: (float) learning rate for optimization.
   - num_iters: (integer) number of steps to take when optimizing
   - batch_size: (integer) number of training examples to use at each
   - verbose: (boolean) If true, print progress during optimization.
   Outputs:
   A list containing the value of the loss function at each training
    0.00
   num_train, dim = X.shape
   num classes = (
       np.max(y) + 1
     # assume y takes values 0...K-1 where K is number of classes
   self.init_weights(
       dims=[np.max(y) + 1, X.shape[1]]
      # initializes the weights of self.W
   # Run stochastic gradient descent to optimize W
   loss history = []
   for it in np.arange(num_iters):
       X batch = None
       y_batch = None
       # YOUR CODE HERE:
           Sample batch_size elements from the training data for use
             gradient descent. After sampling,
```

```
- X_batch should have shape: (batch_size, dim)
         - y_batch should have shape: (batch_size,)
        The indices should be randomly generated to reduce correla
        in the dataset. Use np.random.choice. It's okay to sampl
        replacement.
     # Randomly select a batch of training examples to update the w
     index = np.random.choice(np.arange(num_train), batch_size)
     X  batch = X[index]
     y_batch = y[index]
     # END YOUR CODE HERE
     # evaluate loss and gradient
     loss, grad = self.fast_loss_and_grad(X_batch, y_batch)
     loss_history.append(loss)
     # YOUR CODE HERE:
        Update the parameters, self.W, with a gradient step
     # Update the weights using the calculated gradient
     self.W = self.W - grad * learning_rate
     # END YOUR CODE HERE
     if verbose and it % 100 == 0:
        print("iteration {} / {}: loss {}".format(it, num_iters, 1
  return loss_history
def predict(self, X):
  0.00
  Inputs:
  - X: N x D array of training data. Each row is a D-dimensional poi
```

#

#### Returns:

- y\_pred: Predicted labels for the data in X. y\_pred is a 1-dimens array of length N, and each element is an integer giving the pre class. 0.00 y\_pred = np.zeros(X.shape[1]) # YOUR CODE HERE: Predict the labels given the training data. # Compute the scores for each sample scores = X.dot(self.W.T) # Take the class with the highest score as the prediction y\_pred = np.argmax(scores, axis=1) # END YOUR CODE HERE # ----return y\_pred

(Attached the softmax\_nosol workbook below knn\_nosol workbook)

#### knn nosol

January 29, 2023

## 0.1 This is the k-nearest neighbors workbook for ECE C147/C247 Assignment #2

Please follow the notebook linearly to implement k-nearest neighbors.

Please print out the workbook entirely when completed.

The goal of this workbook is to give you experience with the data, training and evaluating a simple classifier, k-fold cross validation, and as a Python refresher.

#### 0.2 Import the appropriate libraries

The autoreload extension is already loaded. To reload it, use: %reload\_ext autoreload

```
[62]: # Set the path to the CIFAR-10 data

cifar10_dir = "/Users/mylesthemonster/Documents/ece_c247/hw2/hw2_code/

cifar-10-batches-py"

X_train, y_train, X_test, y_test = load_CIFAR10(cifar10_dir)

# As a sanity check, we print out the size of the training and test data.

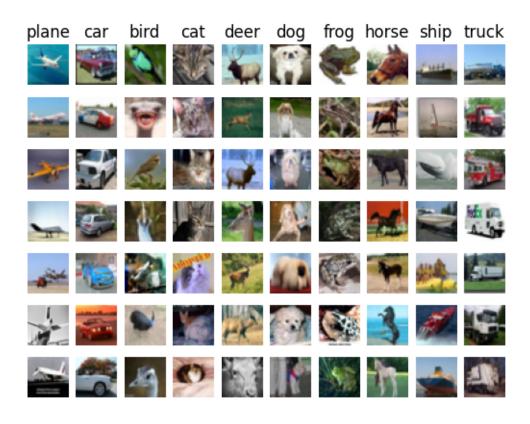
print("Training data shape: ", X_train.shape)

print("Training labels shape: ", y_train.shape)

print("Test data shape: ", X_test.shape)

print("Test labels shape: ", y_test.shape)
```

```
Training data shape: (50000, 32, 32, 3)
     Training labels shape: (50000,)
     Test data shape: (10000, 32, 32, 3)
     Test labels shape: (10000,)
[63]: # Visualize some examples from the dataset.
      # We show a few examples of training images from each class.
      classes = [
          "plane",
          "car",
          "bird",
          "cat",
          "deer",
          "dog",
          "frog",
          "horse",
          "ship",
          "truck",
      num_classes = len(classes)
      samples_per_class = 7
      for y, cls in enumerate(classes):
          idxs = np.flatnonzero(y_train == y)
          idxs = np.random.choice(idxs, samples_per_class, replace=False)
          for i, idx in enumerate(idxs):
              plt idx = i * num classes + y + 1
              plt.subplot(samples_per_class, num_classes, plt_idx)
              plt.imshow(X_train[idx].astype("uint8"))
              plt.axis("off")
              if i == 0:
                  plt.title(cls)
      plt.show()
```



```
[64]: # Subsample the data for more efficient code execution in this exercise
    num_training = 5000
    mask = list(range(num_training))
    X_train = X_train[mask]
    y_train = y_train[mask]

    num_test = 500
    mask = list(range(num_test))
    X_test = X_test[mask]
    y_test = y_test[mask]

# Reshape the image data into rows
    X_train = np.reshape(X_train, (X_train.shape[0], -1))
    X_test = np.reshape(X_test, (X_test.shape[0], -1))
    print(X_train.shape, X_test.shape)
```

#### 1 K-nearest neighbors

(5000, 3072) (500, 3072)

In the following cells, you will build a KNN classifier and choose hyperparameters via k-fold cross-validation.

```
[65]: # Import the KNN class from nndl import KNN
```

```
[66]: # Declare an instance of the knn class.
knn = KNN()

# Train the classifier.
# We have implemented the training of the KNN classifier.
# Look at the train function in the KNN class to see what this does.
knn.train(X=X_train, y=y_train)
```

#### 1.1 Questions

- (1) Describe what is going on in the function knn.train().
- (2) What are the pros and cons of this training step?

#### 1.2 Answers

(1) The inside the knn.train() function looks like:

```
def train(self, X, y):
    """
    Inputs:
    - X is a numpy array of size (num_examples, D)
    - y is a numpy array of size (num_examples, )
    """
    self.X_train = X
    self.y_train = y
```

All this being done is that the training data is being stored in the class.

(2) The pros of this training step are that it is simple. A con of this training step is that it will take up memory.

#### 1.3 KNN prediction

In the following sections, you will implement the functions to calculate the distances of test points to training points, and from this information, predict the class of the KNN.

Time to run code: 14.396498918533325 Frobenius norm of L2 distances: 7906696.077040902

**Really slow code** Note: This probably took a while. This is because we use two for loops. We could increase the speed via vectorization, removing the for loops.

If you implemented this correctly, evaluating np.linalg.norm (dists\_L2, 'fro') should return:  $\sim\!7906696$ 

#### 1.3.1 KNN vectorization

The above code took far too long to run. If we wanted to optimize hyperparameters, it would be time-expensive. Thus, we will speed up the code by vectorizing it, removing the for loops.

Time to run code: 0.06827902793884277

Difference in L2 distances between your KNN implementations (should be 0): 0.0

**Speedup** Depending on your computer speed, you should see a 10-100x speed up from vectorization. On our computer, the vectorized form took 0.36 seconds while the naive implementation took 38.3 seconds.

#### 1.3.2 Implementing the prediction

Now that we have functions to calculate the distances from a test point to given training points, we now implement the function that will predict the test point labels.

```
[69]: # Implement the function predict_labels in the KNN class.
# Calculate the training error (num_incorrect / total_samples)
# from running knn.predict_labels with k=1
```

#### 0.726

If you implemented this correctly, the error should be: 0.726.

This means that the k-nearest neighbors classifier is right 27.4% of the time, which is not great, considering that chance levels are 10%.

#### 2 Optimizing KNN hyperparameters

In this section, we'll take the KNN classifier that you have constructed and perform cross-validation to choose a best value of k, as well as a best choice of norm.

#### 2.0.1 Create training and validation folds

First, we will create the training and validation folds for use in k-fold cross validation.

```
# Divide the number of examples by the number of folds
fold_size = int(n / num_folds)
# Iterate over the number of folds
for i in range(num_folds):
    # Append each fold of the training data to the X_train_folds list
    X_train_folds.append(X_train[i * fold_size : i * fold_size + fold_size])
    # Append each fold of the corresponding labels to the y train folds list
    y_train_folds.append(y_train[i * fold_size : i * fold_size + fold_size])
print("==>> y_train.shape: ", y_train.shape)
print("==>> X_train.shape: ", X_train.shape)
print("==>> y_train_folds[0].shape: ", y_train_folds[0].shape)
print("==>> X_train_folds[0].shape: ", X_train_folds[0].shape)
print("==>> Labels in each fold: ", y_train_folds[0].shape[0])
print("==>> Training data entries in each fold: ", X_train_folds[0].shape[0])
# END YOUR CODE HERE
# ----- #
==>> y_train.shape: (5000,)
==>> X_train.shape: (5000, 3072)
==>> y_train_folds[0].shape: (1000,)
==>> X_train_folds[0].shape: (1000, 3072)
==>> Labels in each fold: 1000
```

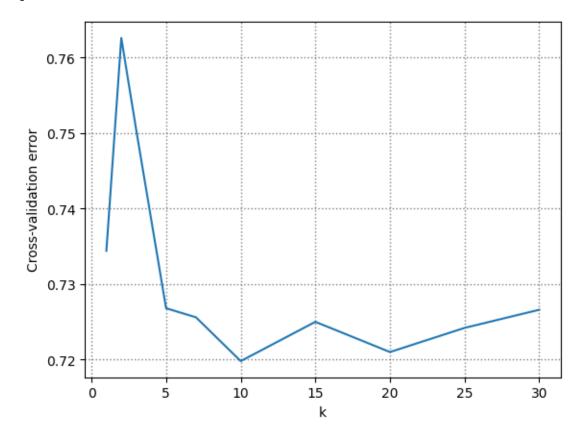
#### 2.0.2 Optimizing the number of nearest neighbors hyperparameter.

==>> Training data entries in each fold: 1000

In this section, we select different numbers of nearest neighbors and assess which one has the lowest k-fold cross validation error.

```
\# List to store the average cross-validation error for each k
avr_cross_val_err = []
entries_per_fold = y_train_folds[0].shape[0]
# Loop through each k
for k in ks:
    total_error = 0
    # Loop through each fold
    for i in range(num folds):
        # Declare an instance of the knn class.
        knn = KNN()
        # Create the training and testing sets for the current fold
        X_test_fold = X_train_folds[i]
        y_test_fold = y_train_folds[i]
        X_train_fold = np.concatenate(X_train_folds[:i] + X_train_folds[i + 1 :
 →1)
        y train fold = np.concatenate(y train folds[:i] + y train folds[i + 1 :
 →1)
        # Train the model on the current training set
        knn.train(X=X_train_fold, y=y_train_fold)
        # Compute the L2 distances and predict the labels using the current |
 \rightarrowvalue of k
        dists_fold = knn.compute_L2_distances_vectorized(X_test_fold)
        y_est_fold = knn.predict_labels(dists_fold, k)
        # Calculate the number of correct predictions
        total_correct = np.sum(y_test_fold == y_est_fold)
        # Calculate the error for the current fold
        error = (entries_per_fold - total_correct) / entries_per_fold
        # Add the error for the current fold to the total error
        total error += error
    # Append the average error for the current value of k to the list of errors
    avr_cross_val_err.append(total_error / num_folds)
index_min_error = np.argmin(avr_cross_val_err)
print(f"The optimal k is k = {ks[index_min_error]}, with a cross-validation ∪
 Gerror of {avr_cross_val_err[index_min_error]}")
```

The optimal k is k = 10, with a cross-validation error of 0.7198



Computation time: 14.99

#### 2.1 Questions:

- (1) What value of k is best amongst the tested k's?
- (2) What is the cross-validation error for this value of k?

#### 2.2 Answers:

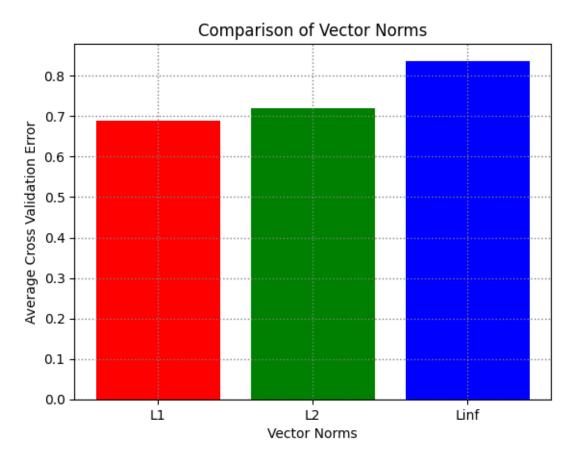
- (1) The best value of k amongst the tested k's is k = 10
- (2) The cross-validation error for k = 10 is 0.7198

#### 2.2.1 Optimizing the norm

Next, we test three different norms (the 1, 2, and infinity norms) and see which distance metric results in the best cross-validation performance.

```
[72]: time_start = time.time()
     L1_norm = lambda x: np.linalg.norm(x, ord=1)
     L2_norm = lambda x: np.linalg.norm(x, ord=2)
     Linf_norm = lambda x: np.linalg.norm(x, ord=np.inf)
     norms = [L1_norm, L2_norm, Linf_norm]
     # ----- #
     # YOUR CODE HERE:
        Calculate the cross-validation error for each norm in norms, testing
        the trained model on each of the 5 folds. Average these errors
        together and make a plot of the norm used us the cross-validation error
        Use the best cross-validation k from the previous part.
      #
         Feel free to use the compute_distances function. We're testing just
        three norms, but be advised that this could still take some time.
         You're welcome to write a vectorized form of the L1- and Linf- norms
         to speed this up, but it is not necessary.
     # Vectorized form of the L1- and Linf- norms
     Vec_L1_norm = lambda x: np.sum(np.abs(x))
     Vec_L2_norm = lambda x: np.sqrt(np.sum(x**2))
     Vec_Linf_norm = lambda x: np.max(np.abs(x))
     vec_norms = [Vec_L1_norm, Vec_L2_norm, Vec_Linf_norm]
     vec_norms_names = ["L1", "L2", "Linf"]
     # List to store the average cross-validation error for each norm
     avr cross val err = []
     entries_per_fold = y_train_folds[0].shape[0]
     # Best k from the previous part
     k = 10
     # Iterate over each norm
     for l in vec_norms:
         total_error = 0
```

```
# Iterate over each fold
   for i in range(num_folds):
        # Initialize KNN classifier
       knn = KNN()
        # Create the training and testing sets for the current fold
       X_test_fold = X_train_folds[i]
       y_test_fold = y_train_folds[i]
       X_train_fold = np.concatenate(X_train_folds[:i] + X_train_folds[i + 1 :
 →])
       y_train_fold = np.concatenate(y_train_folds[:i] + y_train_folds[i + 1 :
 →])
        # Train the model on the current training set
       knn.train(X=X_train_fold, y=y_train_fold)
        # Compute the distances between the test data and the train data using_
 ⇔the current norm
        dists_fold = knn.compute_distances(X_test_fold, 1)
        # Predict the labels for the test data using the current norm
       y_est_fold = knn.predict_labels(dists_fold, k)
        # Calculate the error for the current fold
       y_diff_fold = y_test_fold - y_est_fold
        # Calculate the number of correct predictions
       total_correct = np.sum(y_test_fold == y_est_fold)
        # Calculate the error for the current fold
        error = (entries_per_fold - total_correct) / entries_per_fold
        # Add the error for the current fold to the total error
       total_error += error
    # Append the average error for the current value of k to the list of errors
   avr_cross_val_err.append(total_error / num_folds)
# Print the errors for each norm
for j in np.arange(len(avr_cross_val_err)):
   print(
       f"For the {vec_norms_names[j]} vectorized norm , the cross-validation_
 Gerror is {avr_cross_val_err[j]}"
   )
# Plot the error vs the norm used
```



Computation time: 311.81

#### 2.3 Questions:

- (1) What norm has the best cross-validation error?
- (2) What is the cross-validation error for your given norm and k?

#### 2.4 Answers:

- (1) The L1 norm has the best cross-validation error
- (2) the cross-validation error for the L1 norm and k = 10 is 0.68860000000000001

#### 3 Evaluating the model on the testing dataset.

Now, given the optimal k and norm you found in earlier parts, evaluate the testing error of the k-nearest neighbors model.

Error rate achieved: 0.722

#### 3.1 Question:

How much did your error improve by cross-validation over naively choosing k = 1 and using the L2-norm?

#### 3.2 Answer:

My error from by cross-validation with k = 1 and using the L2-norm was 0.726 and my error from cross-validation with the optimal k = 10 and L1-norm is 0.722. This means that my error improved by 0.004.

### softmax nosol

January 29, 2023

#### 0.1 This is the softmax workbook for ECE C147/C247 Assignment #2

Please follow the notebook linearly to implement a softmax classifier.

Please print out the workbook entirely when completed.

The goal of this workbook is to give you experience with training a softmax classifier.

```
[134]: import random
import numpy as np
from utils.data_utils import load_CIFAR10
import matplotlib.pyplot as plt

%matplotlib inline
%load_ext autoreload
%autoreload 2
```

The autoreload extension is already loaded. To reload it, use: %reload ext autoreload

```
[135]: def get CIFAR10 data(
           num_training=49000, num_validation=1000, num_test=1000, num_dev=500
       ):
           HHHH
           Load the CIFAR-10 dataset from disk and perform preprocessing to prepare
           it for the linear classifier. These are the same steps as we used for the
           SVM, but condensed to a single function.
           # Load the raw CIFAR-10 data
           cifar10_dir = (
               "/Users/mylesthemonster/Documents/ece_c247/hw2/hw2_code/
        ⇔cifar-10-batches-py"
           X_train, y_train, X_test, y_test = load_CIFAR10(cifar10_dir)
           # subsample the data
           mask = list(range(num_training, num_training + num_validation))
           X_val = X_train[mask]
           y_val = y_train[mask]
           mask = list(range(num_training))
```

```
X_train = X_train[mask]
    y_train = y_train[mask]
    mask = list(range(num_test))
    X_test = X_test[mask]
    y_test = y_test[mask]
    mask = np.random.choice(num_training, num_dev, replace=False)
    X dev = X train[mask]
    y_dev = y_train[mask]
    # Preprocessing: reshape the image data into rows
    X_train = np.reshape(X_train, (X_train.shape[0], -1))
    X_val = np.reshape(X_val, (X_val.shape[0], -1))
    X_test = np.reshape(X_test, (X_test.shape[0], -1))
    X_{dev} = np.reshape(X_{dev}, (X_{dev.shape}[0], -1))
    # Normalize the data: subtract the mean image
    mean_image = np.mean(X_train, axis=0)
    X_train -= mean_image
    X_val -= mean_image
    X_test -= mean_image
    X_dev -= mean_image
    # add bias dimension and transform into columns
    X train = np.hstack([X train, np.ones((X train.shape[0], 1))])
    X_val = np.hstack([X_val, np.ones((X_val.shape[0], 1))])
    X test = np.hstack([X test, np.ones((X test.shape[0], 1))])
    X_dev = np.hstack([X_dev, np.ones((X_dev.shape[0], 1))])
    return X_train, y_train, X_val, y_val, X_test, y_test, X_dev, y_dev
# Invoke the above function to get our data.
X_train, y_train, X_val, y_val, X_test, y_test, X_dev, y_dev =_
 →get_CIFAR10_data()
print("Train data shape: ", X_train.shape)
print("Train labels shape: ", y_train.shape)
print("Validation data shape: ", X_val.shape)
print("Validation labels shape: ", y_val.shape)
print("Test data shape: ", X_test.shape)
print("Test labels shape: ", y_test.shape)
print("dev data shape: ", X_dev.shape)
print("dev labels shape: ", y_dev.shape)
Train data shape: (49000, 3073)
```

Train labels shape: (49000,)
Validation data shape: (1000, 3073)
Validation labels shape: (1000,)
Test data shape: (1000, 3073)

Test labels shape: (1000,) dev data shape: (500, 3073) dev labels shape: (500,)

#### 0.2 Training a softmax classifier.

The following cells will take you through building a softmax classifier. You will implement its loss function, then subsequently train it with gradient descent. Finally, you will choose the learning rate of gradient descent to optimize its classification performance.

#### Softmax loss

```
[138]: ## Implement the loss function of the softmax using a for loop over # the number of examples

loss = softmax.loss(X_train, y_train)
```

#### [139]: print(loss)

2.327760702804897

#### 0.3 Question:

You'll notice the loss returned by the softmax is about 2.3 (if implemented correctly). Why does this make sense?

#### 0.4 Answer:

The loss from the softmax being 2.327760702804897 makes sense because the softmax is a multiclass classifier. The loss is the average of the loss for each class. Since there are 10 classes, the loss for each class is  $\frac{2.3}{10} = 0.23$ . The loss for each class is the negative log of the probability of the correct class. Since the probability of the correct class is  $\frac{1}{10}$ , the loss for each class is  $-\log(\frac{1}{10}) = 2.3$ .

#### Softmax gradient

[140]: ## Calculate the gradient of the softmax loss in the Softmax class.
# For convenience, we'll write one function that computes the loss

```
# and gradient together, softmax.loss_and_grad(X, y)
# You may copy and paste your loss code from softmax.loss() here, and then
# use the appropriate intermediate values to calculate the gradient.

loss, grad = softmax.loss_and_grad(X_dev, y_dev)

# Compare your gradient to a gradient check we wrote.
# You should see relative gradient errors on the order of 1e-07 or less if you_______
implemented the gradient correctly.
softmax.grad_check_sparse(X_dev, y_dev, grad)
```

```
numerical: -1.265198 analytic: -1.265198, relative error: 2.288884e-08 numerical: 0.118820 analytic: 0.118820, relative error: 1.340117e-07 numerical: 0.345094 analytic: 0.345094, relative error: 8.097804e-09 numerical: 1.080327 analytic: 1.080327, relative error: 1.824787e-08 numerical: -1.255915 analytic: -1.255915, relative error: 4.078140e-08 numerical: 1.819504 analytic: 1.819504, relative error: 6.604489e-09 numerical: -0.849827 analytic: -0.849827, relative error: 6.472480e-08 numerical: 0.237496 analytic: 0.237496, relative error: 2.136340e-08 numerical: 0.673580 analytic: 0.673580, relative error: 6.425449e-09 numerical: -2.647151 analytic: -2.647151, relative error: 1.810721e-08
```

#### 0.5 A vectorized version of Softmax

To speed things up, we will vectorize the loss and gradient calculations. This will be helpful for stochastic gradient descent.

```
[141]: import time
```

```
Normal loss / grad_norm: 2.329977339069047 / 341.4968789453495 computed in 0.00615382194519043s

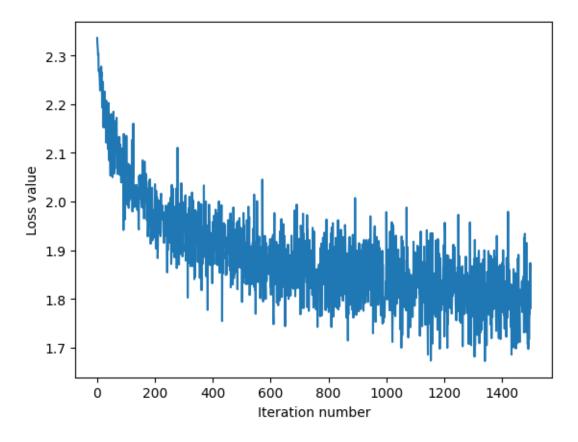
Vectorized loss / grad: 2.3299773550631815 / 341.4968789453495 computed in 0.0028061866760253906s

difference in loss / grad: -1.5994134461294607e-08 /1.0698549924945794e-13
```

#### 0.6 Stochastic gradient descent

We now implement stochastic gradient descent. This uses the same principles of gradient descent we discussed in class, however, it calculates the gradient by only using examples from a subset of the training set (so each gradient calculation is faster).

```
iteration 0 / 1500: loss 2.3365926768353664
iteration 100 / 1500: loss 2.055722282615281
iteration 200 / 1500: loss 2.0357745361814166
iteration 300 / 1500: loss 1.9813348420788213
iteration 400 / 1500: loss 1.9583142707532786
iteration 500 / 1500: loss 1.8622653355158354
iteration 600 / 1500: loss 1.8532611744112568
iteration 700 / 1500: loss 1.8353062499718755
iteration 800 / 1500: loss 1.829389275758732
iteration 900 / 1500: loss 1.8992158822347505
iteration 1000 / 1500: loss 1.9783503842474557
iteration 1100 / 1500: loss 1.8470798201432712
iteration 1200 / 1500: loss 1.8411450584382825
iteration 1300 / 1500: loss 1.7910402816542166
iteration 1400 / 1500: loss 1.8705803352042043
```



## 0.6.1 Evaluate the performance of the trained softmax classifier on the validation data.

training accuracy: 0.3811428571428571

validation accuracy: 0.398

#### 0.7 Optimize the softmax classifier

```
[145]: np.finfo(float).eps
```

```
[145]: 2.220446049250313e-16
[146]: | # ------ #
      # YOUR CODE HERE:
         Train the Softmax classifier with different learning rates and
           evaluate on the validation data.
        Report:
      #
           - The best learning rate of the ones you tested.
            - The best validation accuracy corresponding to the best validation error.
      #
        Select the SVM that achieved the best validation error and report
          its error rate on the test set.
      # ----- #
      # Define a list of learning rates to test
      learning_rates = [10**i for i in range(-15, -1)]
      # Initialize variables to keep track of the best learning rate and itsu
       ⇔corresponding accuracy
      best_rate, best_val_accuracy, best_test_accuracy = 0, 0, 0
      # Iterate over all learning rates
      for rate in learning_rates:
          # Train the classifier with the current learning rate
         softmax.train(X_train, y_train, learning_rate=rate, num_iters=1500,_u
       ⇔verbose=False)
          # Predict the labels of the validation set
         y_val_pred = softmax.predict(X_val)
          # Calculate the accuracy of the predictions
         val_accuracy = np.mean(np.equal(y_val, y_val_pred))
          # Print the current learning rate and its corresponding accuracy
         print(f"Learning rate: {rate}, Validation accuracy: {val_accuracy}")
```

```
# If the current accuracy is better than the best accuracy so far, update_
 ⇔the best accuracy
   if val_accuracy > best_val_accuracy:
      best rate = rate
      best_val_accuracy = val_accuracy
# Re-train the classifier with the best learning rate
softmax.train(X_train, y_train, learning_rate=best_rate, num_iters=1500,_u
 ⇒verbose=False)
# Predict the labels of the test set
y_test_pred = softmax.predict(X_test)
# Calculate the accuracy of the predictions
best_test_accuracy = np.mean(np.equal(y_test, y_test_pred))
# Print the best learning rate, test accuracy and test error rate
print(
   f"\nThe Best learning rate is {best rate} which has a Test accuracy of ___
→{best_test_accuracy}, and a Test error rate of {1.0 - best_test_accuracy}"
# ----- #
# END YOUR CODE HERE
# ----- #
```

```
Learning rate: 1e-15, Validation accuracy: 0.122
Learning rate: 1e-14, Validation accuracy: 0.049
Learning rate: 1e-13, Validation accuracy: 0.068
Learning rate: 1e-12, Validation accuracy: 0.075
Learning rate: 1e-11, Validation accuracy: 0.083
Learning rate: 1e-10, Validation accuracy: 0.08
Learning rate: 1e-09, Validation accuracy: 0.178
Learning rate: 1e-08, Validation accuracy: 0.313
Learning rate: 1e-07, Validation accuracy: 0.392
Learning rate: 1e-06, Validation accuracy: 0.317
Learning rate: 1e-05, Validation accuracy: 0.317
Learning rate: 0.0001, Validation accuracy: 0.278
Learning rate: 0.001, Validation accuracy: 0.305
Learning rate: 0.01, Validation accuracy: 0.243
```

The Best learning rate is 1e-06 which has a Test accuracy of 0.399, and a Test error rate of 0.601