EFC3-Copy1

November 6, 2019

Centralizando com HTML

EFC 3

html inicio

EFC 3

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fim html

0.1 Parte I - Devivação

Z =Camada intermediária da rede.

outZ = Saída da camada Z (de acordo com a função de ativação).

inpZ = Entrada da camada Z (amostras de entrada).

 $\hat{y} = \text{Ground true}$

De forma geral temos a seguinte derivação para a retropopagação do erro para qualquer v_n .

$$\frac{\partial J}{\partial v_n} = \frac{\partial J}{\partial outZ} \frac{\partial outZ}{\partial inpZ} \frac{\partial inpZ}{\partial v_n}$$

No caso específico para v_{12} temos:

$$\frac{\partial J}{\partial v_{12}} = \frac{\partial J}{\partial outZ} \frac{\partial outZ}{\partial inpZ} \frac{\partial inpZ}{\partial v_{12}}$$

Realizando as derivadas expostas acima:

$$\frac{\partial J}{\partial outZ} = \sum_{n=1}^{N} (\hat{y} - y) w_n$$

$$\frac{\partial outZ}{\partial inpZ} = f(.)$$

$$\frac{\partial inpZ}{\partial v_n} = x_n$$

Então para v_{12} :

$$\frac{\partial J}{\partial outZ} = (\hat{y}_1 - y_1)w_{30} + (\hat{y}_2 - y_2)w_{31}$$

$$\frac{\partial outZ}{\partial inpZ} = f(.)$$

$$\frac{\partial inpZ}{\partial v_1 2} = x_1$$

Finalmente:

$$\frac{\partial J}{\partial v_{12}} = ((\hat{y}_1 - y_1)w_{30} + (\hat{y}_2 - y_2)w_{31}) \times f(.) \times x_1$$

0.2 Parte II – Classificação binária com redes MLP e SVMs

Utilizando MLP, testou-se dois métodos de estimação: batch e online, dentre eles, pode-se observar que a melhor acurácia e também, convergiu mais rapidamente, em comparação ao batch, ocorreu quando usou-se o método de estimação batch, com as configurações:

Épocas = 200.

Camada oculta com 50 neurônios, com função de ativação ReLU.

Entropia cruzada para a função custo.

Os parâmetros foram calculadas utilizando o método Adam.

Onde observou-se que o melhor resultado foi 86% de acurácia nos testes, utilizando a validação cruzada nos testes de validação, foram testados os valores 5, 10, 15, 30, 50 para a camada oculta, a que apresentou o melhor resultado foi a rede com 50 neurônios, resultado esse, pouco melhor do que quando utilizado o valor de 30 neurônios para a camada oculta, o resultado pode ser visto na figura 1.

Figura 1: Curva de aprendizado.

Na figura 3, é possível analisar melhor as regiões de decisão e as classes de cada amostra, bastante parecida com a figura mostrada no enunciado utilizando o estimador MAP

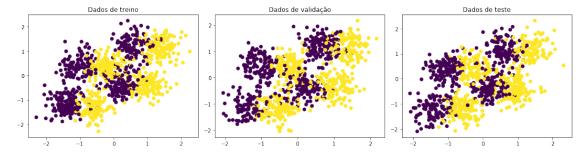
Figura 2: Regiões de decisão e classes

SVM - foi utilizada a biblioteca sklearn.svm para as máquinas de vetores de suporte, os hiperparâmetros foram escolhidos com validação cruzada, igual feito no MLP.

O melhor resultado obtido com nos testes foi com o kernel RBF e taxa de penalidade do erro = 50, a melhor acurácia foi de 0.867, o gráfico plotado pode ser visto na figura 3

Figura 3: SVM com kernel rbf e penalização do erro =50

Para penalização (C) utilizou-se 1, 10, 50, 100 Os kernels testados foram 'linear', 'poly', 'rbf', 'sigmoid' No código, pode-se observar os resultados quando utilizado kernel linear, porém, o modelo não é capaz de classificar satisfatoriamente os dados



0.3 Aplicando a MLP

usando batch

Manual

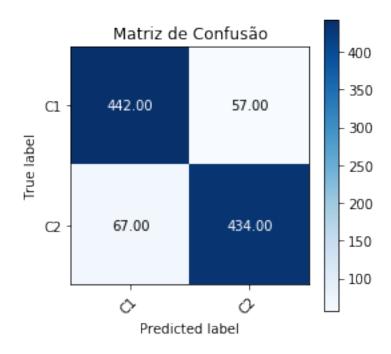
[197]: MLPClassifier(activation='relu', alpha=0.0001, batch_size=36, beta_1=0.9, beta_2=0.999, early_stopping=False, epsilon=1e-08, hidden_layer_sizes=(100,), learning_rate='constant', learning_rate_init=0.0001, max_iter=1000, momentum=0.9, n_iter_no_change=10, nesterovs_momentum=True, power_t=0.5, random_state=1, shuffle=True, solver='adam', tol=0.0001, validation_fraction=0.1, verbose=False, warm_start=False)

Acurácia: 87.6%

Classification report:

	precision	recall	f1-score	support
C1	0.87	0.89	0.88	499
C2	0.88	0.87	0.88	501
accuracy			0.88	1000
macro avg	0.88	0.88	0.88	1000
weighted avg	0.88	0.88	0.88	1000

[198]: (1.5, -0.5)



```
[200]: GridSearchCV(cv=3, error_score='raise-deprecating',
                    estimator=MLPClassifier(activation='relu', alpha=0.0001,
                                            batch size='auto', beta 1=0.9,
                                            beta_2=0.999, early_stopping=False,
                                             epsilon=1e-08, hidden layer sizes=(100,),
                                             learning_rate='constant',
                                             learning_rate_init=0.001, max_iter=500,
                                            momentum=0.9, n_iter_no_change=10,
                                            nesterovs_momentum=True, power_t=0.5,
                                            random_sta...
                                             solver='adam', tol=0.0001,
                                             validation_fraction=0.1, verbose=False,
                                            warm_start=False),
                    iid='warn', n_jobs=-1,
                    param_grid={'activation': ['tanh', 'relu'],
                                'alpha': [0.0001, 0.05],
                                'hidden_layer_sizes': [(50, 50, 50), (50, 100, 50),
                                                        (100,)],
                                'learning_rate': ['constant', 'adaptive'],
                                'solver': ['sgd', 'adam']},
                    pre_dispatch='2*n_jobs', refit=True, return_train_score=False,
                    scoring=None, verbose=0)
```

0.3.1 Resultados usando

```
----- Melhores parametros-----
Best parameters found:
{'activation': 'relu', 'alpha': 0.05, 'hidden_layer_sizes': (50, 50, 50),
'learning_rate': 'constant', 'solver': 'adam'}
----- Melhores parametros-----
0.663 \ (+/-0.036)  for {'activation': 'tanh', 'alpha': 0.0001,
'hidden_layer_sizes': (50, 50, 50), 'learning_rate': 'constant', 'solver':
'sgd'}
0.878 \ (+/-0.044)  for {'activation': 'tanh', 'alpha': 0.0001,
'hidden_layer_sizes': (50, 50, 50), 'learning_rate': 'constant', 'solver':
'adam'}
0.664 \ (+/-0.027)  for {'activation': 'tanh', 'alpha': 0.0001,
'hidden_layer_sizes': (50, 50, 50), 'learning_rate': 'adaptive', 'solver':
'sgd'}
0.872 \ (+/-0.037)  for {'activation': 'tanh', 'alpha': 0.0001,
'hidden_layer_sizes': (50, 50, 50), 'learning_rate': 'adaptive', 'solver':
```

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'adam'}
0.664 \ (+/-0.033)  for {'activation': 'tanh', 'alpha': 0.0001,
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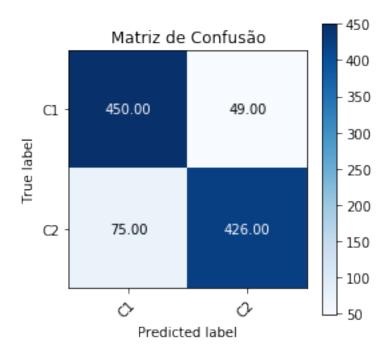
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(50, 50, 50), 'learning_rate': 'adaptive', 'solver': 'adam'}
0.713 (+/-0.026) for {'activation': 'relu', 'alpha': 0.05, 'hidden_layer_sizes':
(50, 100, 50), 'learning_rate': 'constant', 'solver': 'sgd'}
0.872 (+/-0.039) for {'activation': 'relu', 'alpha': 0.05, 'hidden_layer_sizes':
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(100,), 'learning_rate': 'adaptive', 'solver': 'sgd'}
0.871 (+/-0.040) for {'activation': 'relu', 'alpha': 0.05, 'hidden_layer_sizes':
```

(100,), 'learning_rate': 'adaptive', 'solver': 'adam'}

Results on the test set:

	precision	recall	f1-score	support
-1.0	0.86	0.90	0.88	499
1.0	0.90	0.85	0.87	501
accuracy			0.88	1000
macro avg	0.88	0.88	0.88	1000
weighted avg	0.88	0.88	0.88	1000

[203]: (1.5, -0.5)



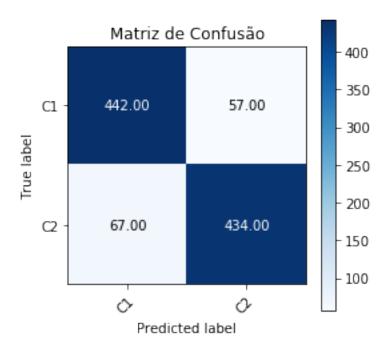
Acurácia: 87.6%

Classification report:

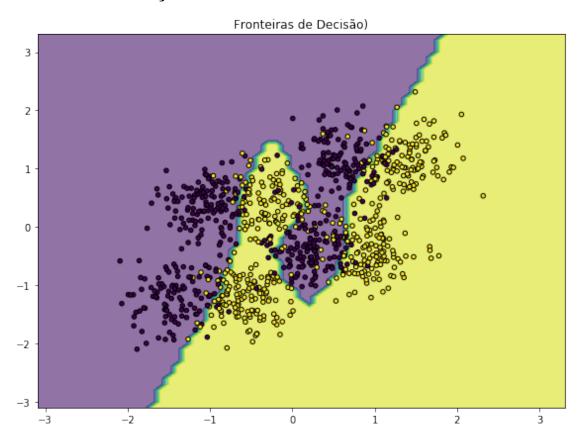
support	f1-score	recall	precision	
499	0.88	0.89	0.87	C1
501	0.88	0.87	0.88	C2
1000	0.88			accuracy
1000	0.88	0.88	0.88	macro avg

weighted avg 0.88 0.88 0.88 1000

[204]: (1.5, -0.5)



0.3.2 Fronteiras de decição



Model: "Multi Layer Perceptron"

Layer (type)	Output Shape	Param #
Input_Layer (Dense)	(None, 100)	300
Output_Layer (Dense)	(None, 2)	202

Total params: 502 Trainable params: 502 Non-trainable params: 0

None

Optimizer:

- learning_rate: 0.001

- beta_1: 0.9 - beta_2: 0.999 - decay: 0.0

epsilon: 0.0amsgrad: False

L

→------

 ${\tt NameError}$

Traceback (most recent call⊔

ناهخ)

<ipython-input-10-684d061c2c1b> in <module>

---> 1 plt.figure(figsize=(13, 4))

2 plt.subplot(1, 2, 1)

3 plt.plot(history.history["loss"], label="Loss", color='red')

4 plt.plot(history.history["accuracy"], label="Accuracy")

5 plt.legend()

NameError: name 'plt' is not defined

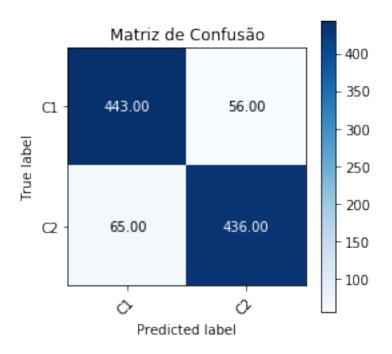
Acurácia:

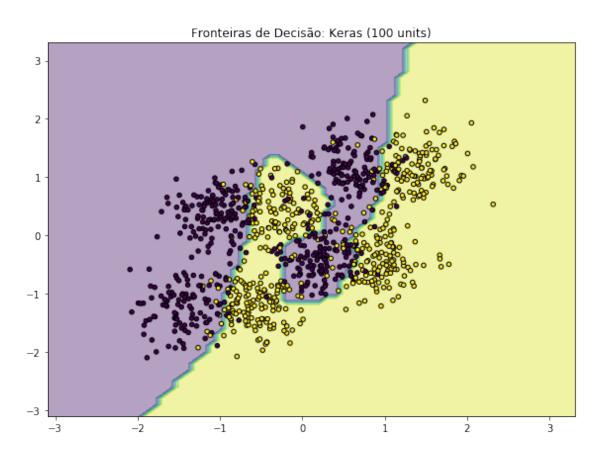
87.9%

Classification report:

	precision	recall	f1-score	support
C1	0.87	0.89	0.88	499
C2	0.89	0.87	0.88	501
accuracy			0.88	1000
macro avg	0.88	0.88	0.88	1000
weighted avg	0.88	0.88	0.88	1000

[217]: (1.5, -0.5)





com Keras, mais neuronios

Model: "Multi Layer Perceptron"

Layer (type)	Output Shape	Param #
Input_Layer (Dense)	(None, 32768)	98304
Output_Layer (Dense)	(None, 2)	65538

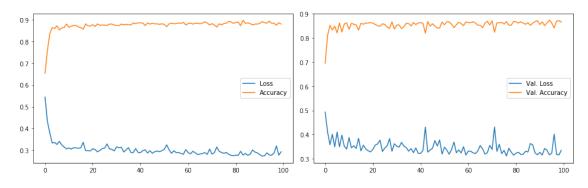
Total params: 163,842 Trainable params: 163,842 Non-trainable params: 0

None

Optimizer:

- learning_rate: 0.001

- beta_1: 0.9 - beta_2: 0.999 - decay: 0.0 - epsilon: 0.0 - amsgrad: True



Acurácia:

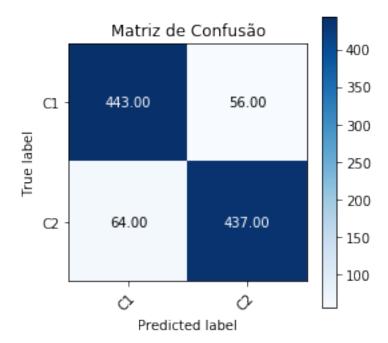
88.0%

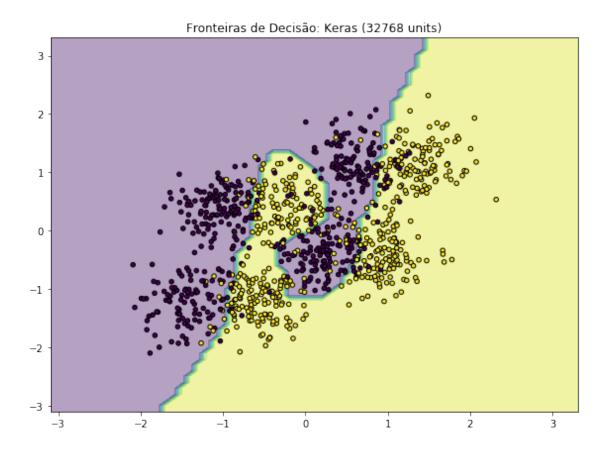
Classification report:

support	f1-score	recall	precision	
499	0.88	0.89	0.87	C1
501	0.88	0.87	0.89	C2
1000	0.88			accuracy
1000	0.88	0.88	0.88	macro avg

weighted avg 0.88 0.88 0.88 1000

[222]: (1.5, -0.5)





Mais camadas densas

Model: "Multi Layer Perceptron"

Layer (type)	Output Shape	Param #
Input_Layer_1 (Dense)	(None, 1024)	3072
Input_Layer_2 (Dense)	(None, 1024)	1049600
Input_Layer_3 (Dense)	(None, 1024)	1049600
Input_Layer_4 (Dense)	(None, 1024)	1049600
Input_Layer_5 (Dense)	(None, 1024)	1049600
Input_Layer_6 (Dense)	(None, 1024)	1049600
Output_Layer (Dense)	(None, 2)	2050

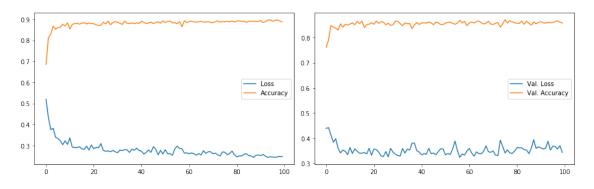
Total params: 5,253,122 Trainable params: 5,253,122 Non-trainable params: 0

None

Optimizer:

- learning_rate: 0.001

- beta_1: 0.9 - beta_2: 0.999 - decay: 0.0 - epsilon: 0.0 - amsgrad: True



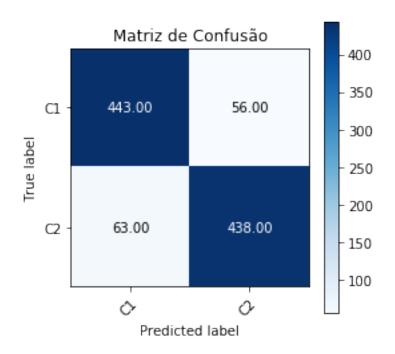
Acurácia:

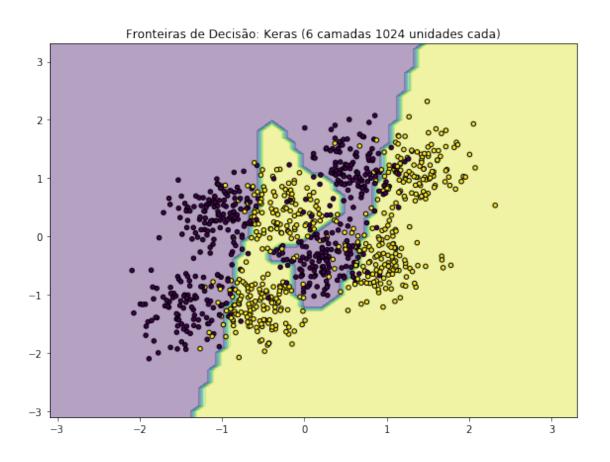
88.1%

Classification report:

support	f1-score	recall	precision	
499	0.88	0.89	0.88	C1
501	0.88	0.87	0.89	C2
1000	0.88			o couro cu
1000	0.88	0.88	0.88	accuracy macro avg
1000	0.88	0.88	0.88	weighted avg

[227]: (1.5, -0.5)





Minima quantidade de neuronios

Model: "Multi Layer Perceptron"

Layer (type)	Output Shape	Param #
Input_Layer_1 (Dense)	(None, 30)	90
Output_Layer (Dense)	(None, 2)	62 =======

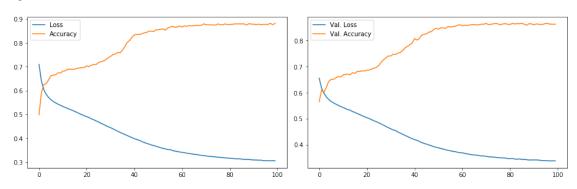
Total params: 152 Trainable params: 152 Non-trainable params: 0

None

Optimizer:

- learning_rate: 0.001

- beta_1: 0.9 - beta_2: 0.999 - decay: 0.0 - epsilon: 0.0 - amsgrad: True



Acurácia:

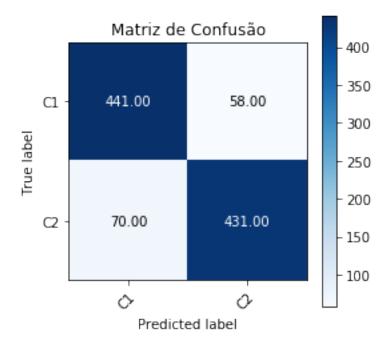
87.2%

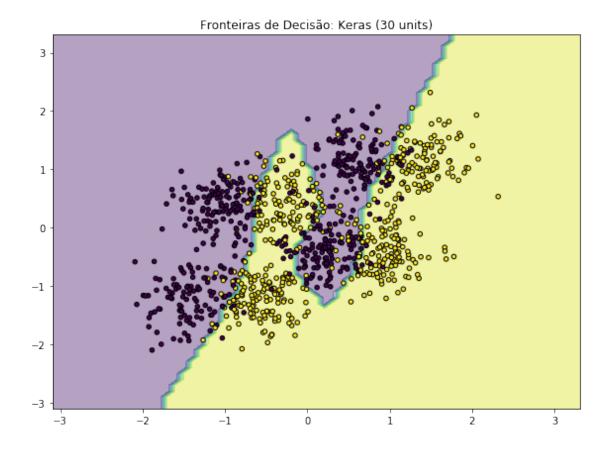
Classification report:

	precision	recall	f1-score	support
C1	0.86	0.88	0.87	499
C2	0.88	0.86	0.87	501
accuracy			0.87	1000
macro avg	0.87	0.87	0.87	1000

weighted avg 0.87 0.87 0.87 1000

[231]: (1.5, -0.5)





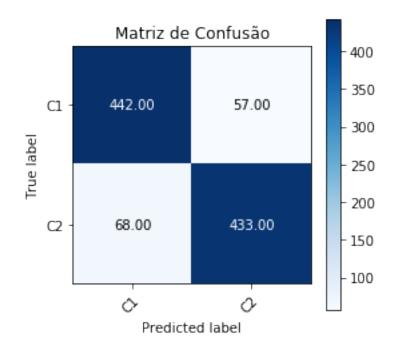
0.4 SVM

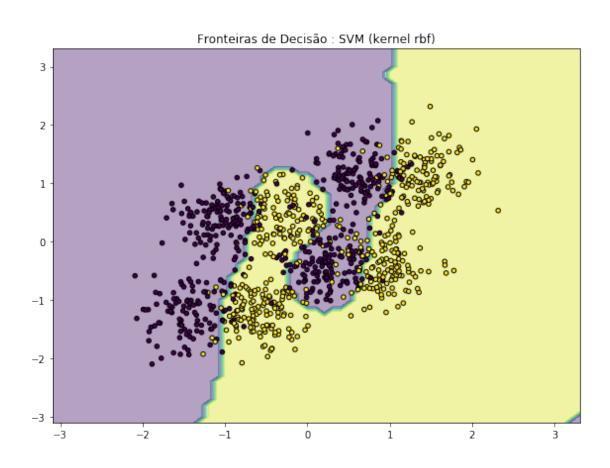
Acurácia: 87.5%

Classification report:

	precision	recall	f1-score	support
C1 C2	0.87 0.88	0.89 0.86	0.88 0.87	499 501
accuracy macro avg weighted avg	0.88 0.88	0.88 0.88	0.88 0.87 0.87	1000 1000 1000

[234]: (1.5, -0.5)





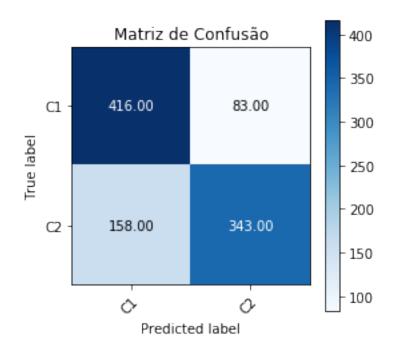
SVM diferente

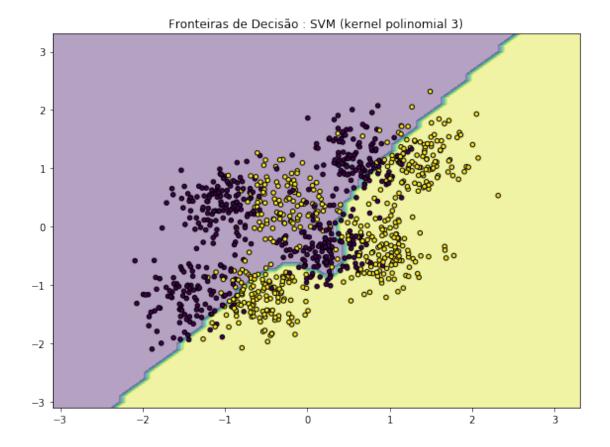
Acurácia: 75.9%

Classification report:

	precision	recall	f1-score	support
C1	0.72	0.83	0.78	499
C2	0.81	0.68	0.74	501
accuracy			0.76	1000
macro avg	0.76	0.76	0.76	1000
weighted avg	0.77	0.76	0.76	1000

[237]: (1.5, -0.5)





SVM 9

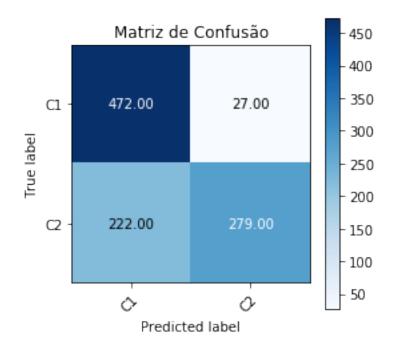
Acurácia:

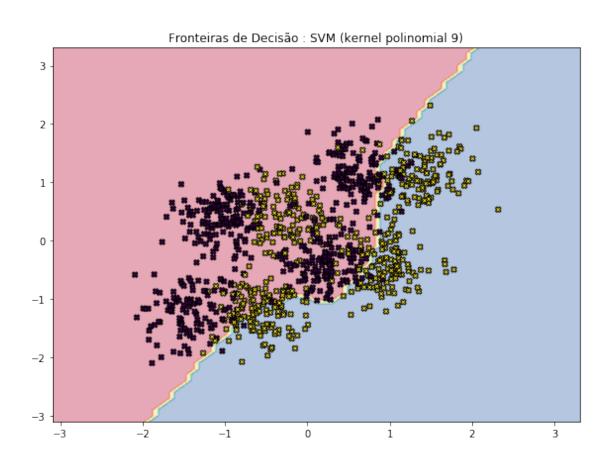
75.1%

Classification report:

	precision	recall	f1-score	support
C1	0.68	0.95	0.79	499
C2	0.91	0.56	0.69	501
accuracy			0.75	1000
macro avg	0.80	0.75	0.74	1000
weighted avg	0.80	0.75	0.74	1000

[240]: (1.5, -0.5)



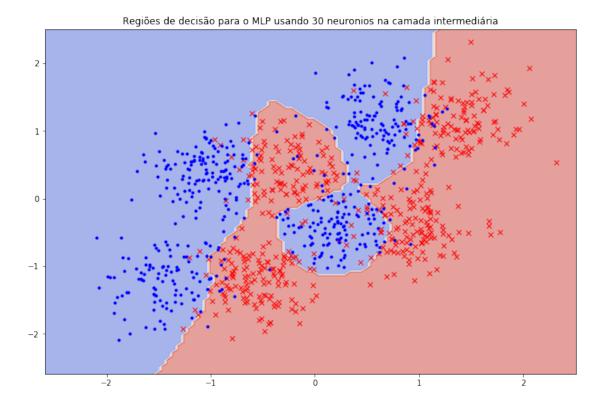


```
H = 5
```

/usr/local/lib/python3.7/dist-packages/ipykernel_launcher.py:17: UserWarning: Using a target size (torch.Size([1000, 2])) that is different to the input size (torch.Size([1000, 1])) is deprecated. Please ensure they have the same size.

```
ValueError
                                                   Traceback (most recent call_
 →last)
        <ipython-input-74-823fb79200a5> in <module>
                    otimizador.zero_grad()
         16
                    saida = modelo(X_treino_tmp)
    ---> 17
                    perda = F.binary_cross_entropy(saida, y_treino_tmp)
                    perda.backward()
                    otimizador.step()
         19
        ~/.local/lib/python3.7/site-packages/torch/nn/functional.py in_
 →binary_cross_entropy(input, target, weight, size_average, reduce, reduction)
                if input.numel() != target.numel():
       2057
                    raise ValueError("Target and input must have the same number<math>_{\sqcup}
 →of elements. target nelement ({}) "
    -> 2058
                                     "!= input nelement ({})".format(target.
 →numel(), input.numel()))
       2059
       2060
                if weight is not None:
        ValueError: Target and input must have the same number of elements. U
 →target nelement (2000) != input nelement (1000)
online (padrão-a-padrão)
H = 5
/usr/local/lib/python3.7/dist-packages/ipykernel_launcher.py:24: UserWarning:
Using a target size (torch.Size([2])) that is different to the input size
(torch.Size([1])) is deprecated. Please ensure they have the same size.
```

```
ValueError
                                               Traceback (most recent call⊔
 →last)
       <ipython-input-75-40a65456c008> in <module>
        22
                      otimizador.zero_grad()
                      saida = modelo(data)
        23
   ---> 24
                      perda = F.binary_cross_entropy(saida, target)
        25
                      perda.backward()
        26
                      otimizador.step()
       ~/.local/lib/python3.7/site-packages/torch/nn/functional.py in_
 →binary_cross_entropy(input, target, weight, size_average, reduce, reduction)
      2056
               if input.numel() != target.numel():
      2057
                   →of elements. target nelement ({}) "
   -> 2058
                                   "!= input nelement ({})".format(target.
 →numel(), input.numel()))
      2059
      2060
               if weight is not None:
       ValueError: Target and input must have the same number of elements. U
 →target nelement (2) != input nelement (1)
Dados de teste: Avg. loss: 0.3240, Accuracy: 881/1000 (88%)
/usr/local/lib/python3.7/dist-packages/torch/nn/_reduction.py:46: UserWarning:
size_average and reduce args will be deprecated, please use reduction='sum'
instead.
  warnings.warn(warning.format(ret))
Acurácia de teste 0.88
```

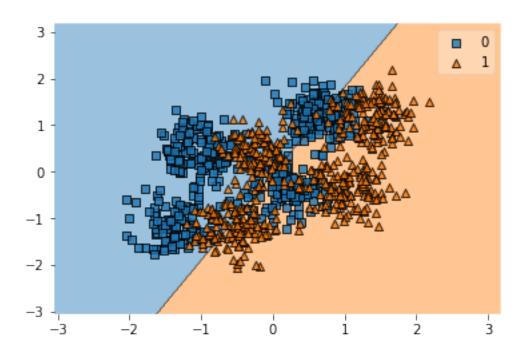


0.5 SVM

[62]: 0.853

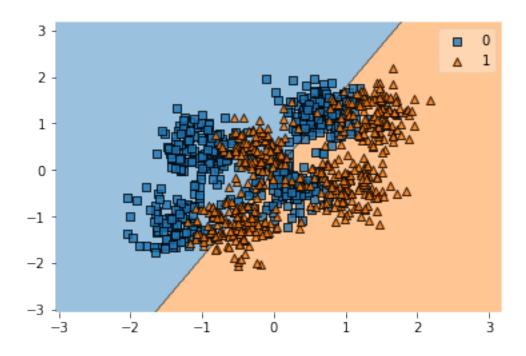
SVM com C = 1 e kernel = linear

Acurácia: 0.658, F1-score: 0.667, AUC: 0.658



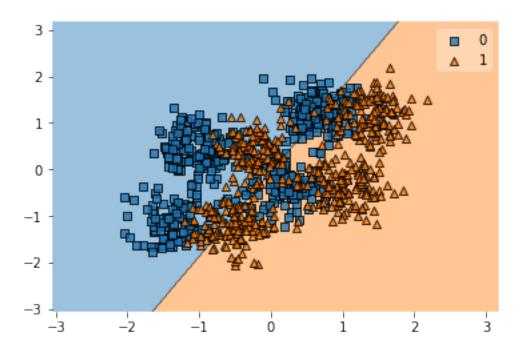
SVM com C = 10 e kernel = linear

Acurácia: 0.661, F1-score: 0.670, AUC: 0.661



SVM com C = 50 e kernel = linear

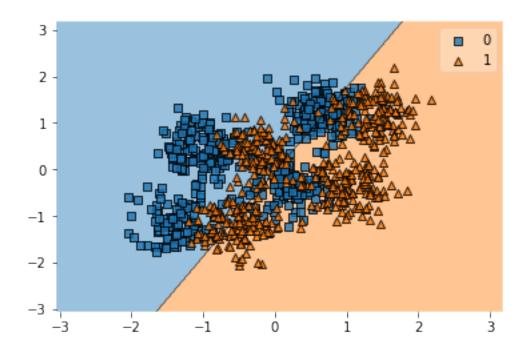
Acurácia: 0.661, F1-score: 0.670, AUC: 0.661



===

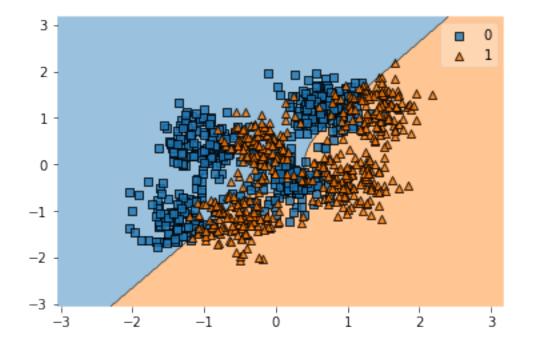
SVM com C = 100 e kernel = linear

Acurácia: 0.661, F1-score: 0.670, AUC: 0.661



SVM com C = 1 e kernel = poly

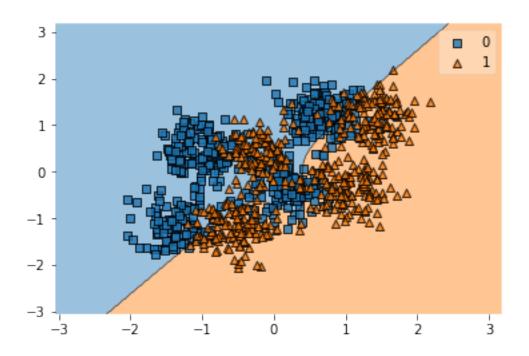
Acurácia: 0.743, F1-score: 0.726, AUC: 0.746



===

SVM com C = 10 e kernel = poly

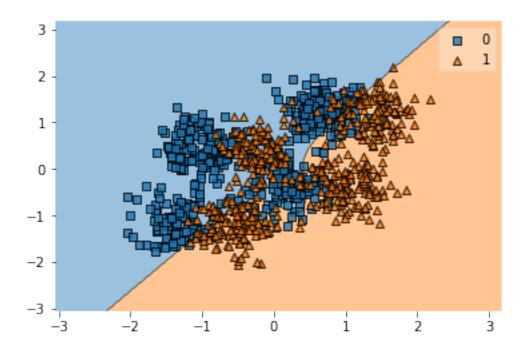
Acurácia: 0.75, F1-score: 0.731, AUC: 0.754



===

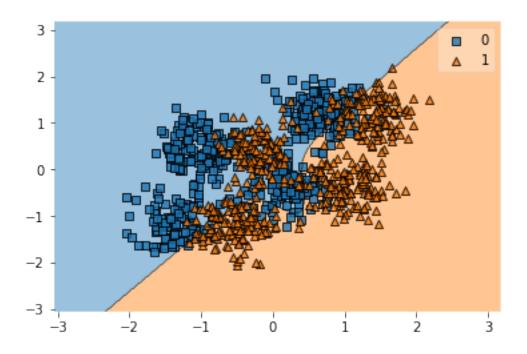
SVM com C = 50 e kernel = poly

Acurácia: 0.752, F1-score: 0.732, AUC: 0.756



SVM com C = 100 e kernel = poly

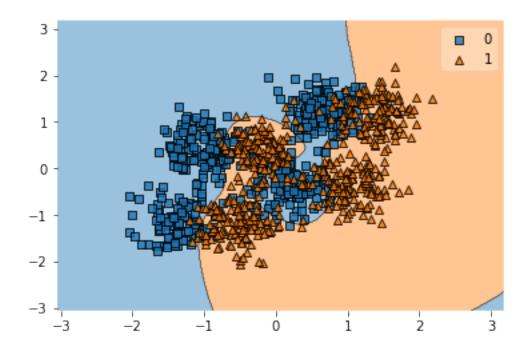
Acurácia: 0.752, F1-score: 0.732, AUC: 0.756



===

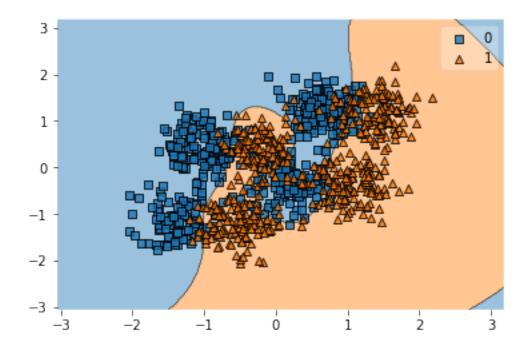
SVM com C = 1 e kernel = rbf

Acurácia: 0.853, F1-score: 0.858, AUC: 0.853



SVM com C = 10 e kernel = rbf

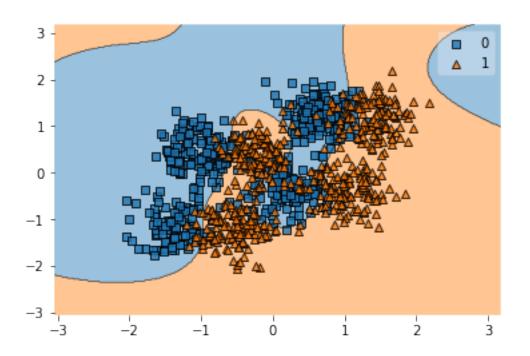
Acurácia: 0.864, F1-score: 0.868, AUC: 0.864



===

SVM com C = 50 e kernel = rbf

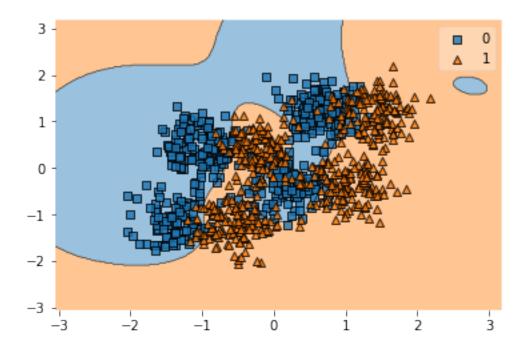
Acurácia: 0.867, F1-score: 0.871, AUC: 0.867



===

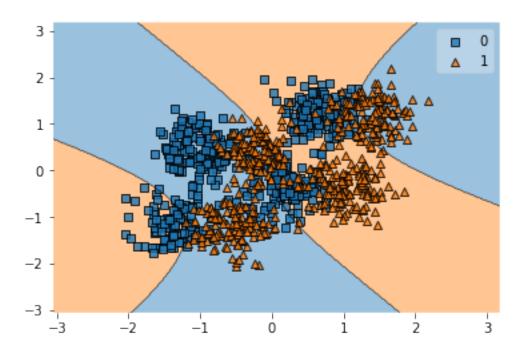
SVM com C = 100 e kernel = rbf

Acurácia: 0.866, F1-score: 0.870, AUC: 0.866



SVM com C = 1 e kernel = sigmoid

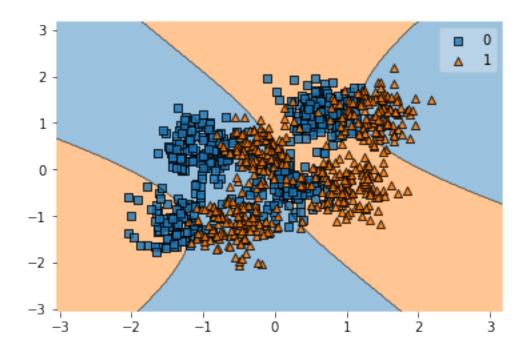
Acurácia: 0.415, F1-score: 0.421, AUC: 0.415



===

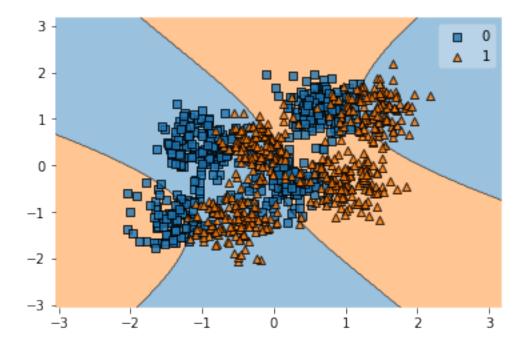
SVM com C = 10 e kernel = sigmoid

Acurácia: 0.413, F1-score: 0.421, AUC: 0.413



SVM com C = 50 e kernel = sigmoid

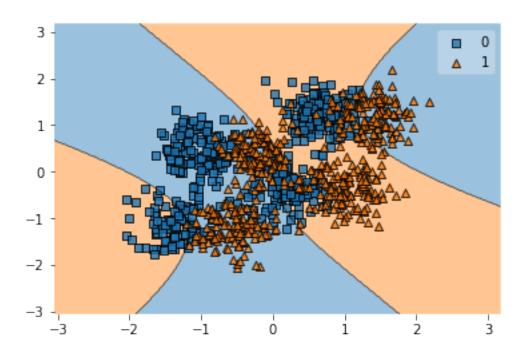
Acurácia: 0.414, F1-score: 0.422, AUC: 0.414



===

SVM com C = 100 e kernel = sigmoid

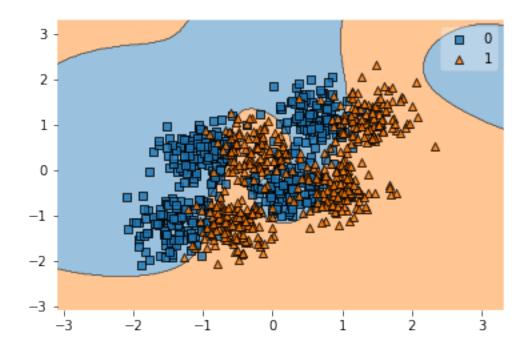
Acurácia: 0.414, F1-score: 0.422, AUC: 0.414



===

SVM com C = 50 e kernel = rbf

Acurácia: 0.874, F1-score: 0.873, AUC: 0.874



Fim fonte 2 html