# 8E and 8F: Finding the Probability P(Y==1|X)

## 8E: Implementing Decision Function of SVM RBF Kernel

After we train a kernel SVM model, we will be getting support vectors and their corresponsing coefficients  $\alpha_i$ 

Check the documentation for better understanding of these attributes:

### https://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html

```
Attributes: support_: array-like, shape = [n_SV]
                   Indices of support vectors
              support_vectors_: array-like, shape = [n_SV, n_features]
              n_support_: array-like, dtype=int32, shape = [n_class]
                   Number of support vectors for each class
               dual_coef_: array, shape = [n_class-1, n_SV]
                   Coefficients of the support vector in the decision function. For multiclass, coefficient for all 1-vs-1
                   classifiers. The layout of the coefficients in the multiclass case is somewhat non-trivial. See the
                   section about multi-class classification in the SVM section of the User Guide for details.
              coef_: array, shape = [n_class * (n_class-1) / 2, n_features]
                   Weights assigned to the features (coefficients in the primal problem). This is only available in the
                   coef_ is a readonly property derived from dual_coef_ and support_vectors_
              intercept_: array, shape = [n_class * (n_class-1) / 2]
                   0 if correctly fitted, 1 otherwise (will raise warning)
              probA : array, shape = [n class * (n class-1) / 2]
              probB_: array, shape = [n_class * (n_class-1) / 2]
                   If probability=True, the parameters learned in Platt scaling to produce probability estimates from
                   decision values. If probability=False, an empty array. Platt scaling uses the logistic function
                   1 / (1 + exp(decision value * probA + probB )) Where probA and probB are learned
                   from the dataset [R20c70293ef72-2]. For more information on the multiclass case and training
                   procedure see section 8 of [R20c70293ef72-1]
```

As a part of this assignment you will be implementing the decision\_function() of kernel SVM, here decision\_function() means based on the value return by decision\_function() model will classify the data point either as positive or negative

```
Ex 1: In logistic regression After traning the models with the optimal weights
we get, we will find the value
1+\exp(-(wx+b))
, if this value comes out to be < 0.5 we will mark it as negative class, else its positive class
Ex 2: In Linear SVM After traning the models with the optimal weights
we get, we will find the value of
sign(wx+b)
, if this value comes out to be -ve we will mark it as negative class, else its positive class.
Similarly in Kernel SVM After traning the models with the coefficients
we get, we will find the value of
sign(\sum_{i=1}^{n}(y_{i}\alpha_{i}K(x_{i},x_{q}))+intercept)
, here
K(x_i, x_q)
is the RBF kernel. If this value comes out to be -ve we will mark
as negative class, else its positive class.
RBF kernel is defined as:
K(x_i,x_a)
```

 $exp(-\gamma |$ 

For better understanding check this link: https://scikit-learn.org/stable/modules/svm.html#svm-mathematical-

Task E

```
1. Split the data into
   X_{train}
   (60),
   X_{cv}
   (20),
   X_{test}
   (20)
2. Train
   SVC(gamma = 0.001, C = 100.)
   on the (
   X_{train}
   y_{train}
3. Get the decision boundry values
   f_{cv}
   on the
   X_{cv}
   data i.e.
   f_{cv}
   = decision_function(
   X_{cv}
   ) you need to implement this decision_function()
```

## Pseudo code

import numpy as np

In [1]:

```
clf = SVC(gamma=0.001, C=100.)
clf.fit(Xtrain, ytrain)
def decision_function(Xcv, ...): #use appropriate parameters
   for a data point
x_q
in Xcv:
       #write code to implement
(\sum_{i=1}^{	ext{all the support vectors}} (y_i lpha_i K(x_i, x_q)) + intercept)
, here the values
y_i
\alpha_i
, and
intercept
can be obtained from the trained model
return # the decision_function output for all the data points in the Xcv
fcv = decision_function(Xcv, ...) # based on your requirement you can pass any other parameters
Note: Make sure the values you get as fcv, should be equal to outputs of clf.decision_function(Xcv)
```

```
In [3]: | # https://scikit-learn.org/stable/modules/generated/sklearn.model_selection.train_test_split.html
          # https://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html
          # 1. Split the data into Xtrain(60), Xcv(20), Xtest(20)
          x_tr, x_test, y_tr, y_test = train_test_split(X, y, test_size = 0.2,
                                                                      stratify = y, random_state = 2)
          x_{train}, x_{cv}, y_{train}, y_{cv} = train_{test_split}(x_{tr}, y_{tr}, test_{size} = 0.25,
                                                                stratify = y_tr, random_state = 2)
          print('X_Train shape',x_train.shape )
          print('X Test shape',x test.shape )
          print('X_Cv shape',x_cv.shape )
          # 2. Train SVC(gamma=0.001, C=100.) on the (Xtrain, ytrain)
          gamma_ = 0.001
svc_clf = SVC(gamma = gamma_, C = 100)
          svc clf.fit(x train, y train)
         X Train shape (3000, 5)
         X_Test shape (1000, 5)
         X Cv shape (1000, 5)
Out[3]: SVC(C=100, gamma=0.001)
         def decision_function(Xcv, ...): #use appropriate parameters
            for a data point
        x_q
         in Xcv:
               #write code to implement
         (\sum_{i=1}^{\text{all the support vectors}} (y_i \alpha_i K(x_i, x_g)) + intercept)
           -i=1
         , here the values
         y_i
         \alpha_i
         , and
         intercept
         can be obtained from the trained model
         return # the decision function output for all the data points in the Xcv
         fcv = decision_function(Xcv, ...) # based on your requirement you can pass any other parameters
         Similarly in Kernel SVM After traning the models with the coefficients
         we get, we will find the value of
         sign(\sum_{i=1}^{n}(y_{i}lpha_{i}K(x_{i},x_{q}))+intercept)
         , here
         K(x_i, x_q)
         is the RBF kernel. If this value comes out to be -ve we will mark
        x_q
         as negative class, else its positive class.
         RBF kernel is defined as:
         K(x_i, x_q)
         exp(-\gamma |
In [4]:
          # https://towardsdatascience.com/radial-basis-function-rbf-kernel-the-go-to-kernel-acf0d22c798a
          # https://towardsdatascience.com/support-vector-machines-learning-data-science-step-by-step-f2a569d90f76
          # https://github.com/eriklindernoren/ML-From-Scratch/blob/master/
                      mlfromscratch/supervised learning/support vector machine.py
          def decision_function(x, intercept, coeff, support_vector, gamma ):
                 RBF kernel is defined as: K(xi,xq) = exp(-\gamma | |xi-xq| | 2)
               kernel = np.zeros((x.shape[0], support_vector.shape[0]))
               for id_x, pt in enumerate(x):
                   for id_y, vec in enumerate(support_vector):
    k_value = np.exp(-gamma * np.sum((pt- vec)**2))
                        kernel[id_x][id_y] = k_value
                yi*\alpha i*K(xi,xq)) + intercept
               custom_decision = np.sum(coeff * kernel, axis = 1) + intercept
               return custom decision
```

#### **Comparing Custom implementation and Native SVC implementation**

```
In [6]:
         print(f'Shape at Native SVC implementation\t : {fcv.shape}')
         print(f'Shape at Custom implementation\t\t : {fcv.shape}')
        Shape at Native SVC implementation
                                                  : (1000,)
                                                  : (1000,)
        Shape at Custom implementation
In [7]:
         # https://numpy.org/doc/stable/reference/generated/numpy.around.html
                = all(np.round(svc_clf.decision_function(x_cv), 7) == np.round(fcv, 7))
         print(f"'True' if all values are same, other-wise 'False'\t: {result_}")
         n = 180
         print(f'\nComparison of 1st {n_} values :\
                     n{\text{np.round(svc clf.decision function(x cv)[:n], 7)}} = np.round(fcv[:n], 7)}')
         fcv[:20]
        'True' if all values are same, other-wise 'False'
                                                                  : True
        Comparison of 1st 180 values :
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        array([-3.2630509 , 1.84661142, -3.92647752, -1.67949529, -2.14324374,
                -3.05654121, -3.31298576, -1.56365973, -3.76088812, -3.70935314,
                1.71459596, -2.87275849, -2.57540088, -3.01488941, -3.46797186
                -0.73400885, -1.33553508, 0.24029827, -1.53850604, -1.13269479])
```

## 8F: Implementing Platt Scaling to find P(Y==1|X)

Let the output of a learning method be f(x). To get calibrated probabilities, pass the output through a sigmoid:

$$P(y=1|f) = \frac{1}{1 + exp(Af + B)}$$
 (1)

where the parameters A and B are fitted using maximum likelihood estimation from a fitting training set  $(f_i, y_i)$ . Gradient descent is used to find A and B such that they are the solution to:

$$\underset{A,B}{argmin} \{ -\sum_{i} y_{i} log(p_{i}) + (1 - y_{i}) log(1 - p_{i}) \}, \quad (2)$$

where

$$p_i = \frac{1}{1 + exp(Af_i + B)} \tag{3}$$

Two questions arise: where does the sigmoid train set come from? and how to avoid overfitting to this training set?

If we use the same data set that was used to train the model we want to calibrate, we introduce unwanted bias. For example, if the model learns to discriminate the train set perfectly and orders all the negative examples before the positive examples, then the sigmoid transformation will output just a 0,1 function. So we need to use an independent calibration set in order to get good posterior probabilities. This

bration set in order to get good posterior probabilities. This, however, is not a draw back, since the same set can be used for model and parameter selection.

To avoid overfitting to the sigmoid train set, an out-of-sample model is used. If there are  $N_+$  positive examples and  $N_-$  negative examples in the train set, for each training example Platt Calibration uses target values  $y_+$  and  $y_-$  (instead of 1 and 0, respectively), where

$$y_{+} = \frac{N_{+} + 1}{N_{+} + 2}; \ y_{-} = \frac{1}{N_{-} + 2}$$
 (4)

For a more detailed treatment, and a justification of these particular target values see (Platt, 1999).

Check this PDF

### TASK F

```
1. Apply SGD algorithm with (
    f_{cv}
    y_{cv}
    ) and find the weight
    W
    intercept
    Note: here our data is of one dimensional so we will have a one dimensional weight vector
    i.e W.shape (1,)
Note1: Don't forget to change the values of
as mentioned in the above image. you will calculate y+, y- based on data points in train data
Note2: the Sklearn's SGD algorithm doesn't support the real valued outputs, you need to use the code that was done in the
'Logistic Regression with SGD and L2' Assignment after modifying loss function, and use same parameters that
used in that assignment.
def log_loss(w, b, X, Y):
     N = len(X)
     sum_log = 0
     for i in range(N):
     sum_log += [Y[i] np.log10(sig(w, X[i], b)) + (1-Y[i])*np.log10(1-sig(w, X[i], b))
return -1*sum_log/N
if Y[i] is 1, it will be replaced with y+ value else it will replaced with y- value
 1. For a given data point from
    X_{test}
    P(Y = 1 | 
    where
    f_{test}
    = decision function(
    X_{test}
    ), W and b will be learned as metioned in the above step
```

```
In [8]: # https://www.delftstack.com/howto/numpy/numpy-count-zero/
# https://numpy.org/doc/stable/reference/generated/numpy.count_nonzero.html

n_pos = np.count_nonzero(y_cv)
print(f'Positive counts : {n_pos}')

n_neg = len(y_cv) - n_pos
print(f'Negative counts : {n_neg}')

calibrated_y_pos = (n_pos + 1) / (n_pos + 2)
calibrated_y_neg = 1 / (n_neg + 2)

print(f"\nCalibrated 'y' positives : {round(calibrated_y_pos, 4)}")
print(f"Calibrated 'y' negatives : {round(calibrated_y_neg, 4)}")
```

```
Negative counts : 697
         Calibrated 'y' positives : 0.9967
Calibrated 'y' negatives : 0.0014
 In [9]:
           # changing y_cv values
          updated y cv = []
          for p in y_cv:
               if p == 1:
                   updated_y_cv.append(calibrated_y_pos)
                   updated_y_cv.append(calibrated_y_neg)
In [10]:
          def sigmoid(w, x, b):
               z = np.dot(w, x) + b
               return (1 / (1 + np.exp(-z)))
          def log_loss(w, b, X, Y):
               N = len(X)
               sum_log = 0
               for i in range(N):
                   sum_log += Y[i] * np.log10(sigmoid(w, X[i], b)) + 
                                        (1 - Y[i] * np.log10(1 - sigmoid(w, X[i], b)))
               return (-1 * sum_log / N)
         dw^{(t)} = x_n(y_n - \sigma)
         db^{(t)} = y_n - \sigma
In [11]:
          N = len(fcv)
          w = np.zeros_like(fcv[0])
          eta0 = 0.0001
          alpha = 0.0001
          epochs = 25
          cv_loss = []
          y = updated y cv
          for epoch in tqdm(range(epochs)):
               for j in range(N):
                   dw = fcv[j] * (y[j] - sigmoid(w, fcv[j], b)) - (( alpha / N) * w)
                   w = w + (eta0 * dw)
                   db = y[j] - sigmoid(w, fcv[j], b)
                   b = b + (eta0 * db)
               loss = log_loss(w, b, fcv, y)
               cv_loss.append(loss)
In [12]:
          epoch = np.arange(epochs) + 1
          plt.figure(figsize = (14,5))
          plt.plot(epoch,cv_loss, c = 'r',label='Test Log Loss')
          plt.xticks(epoch)
          plt.title('Log Loss vs Epoch curve', fontsize = 15, c = 'b')
          plt.xlabel("Epoch number")
          plt.ylabel('Log Loss')
          plt.legend(fontsize = 12)
          plt.show()
                                                          Log Loss vs Epoch curve
                                                                                                          — Test Log Loss
            -1.02
            -1.04
```

Positive counts: 303

```
-1.06
-055
60
  -1.08
  -1.10
  -1.12
                                                          10
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                                                                                                                           23
                                                                    Epoch number
```

```
In [13]:
          print(f"Optimized 'w' : {w}\nOptimized 'b' : {b}")
         Optimized 'w' : 0.8930445253560461
         Optimized 'b': -0.10631255856481144
In [14]:
          f_test = decision_function(x_test, svc_clf.intercept_, svc_clf.dual_coef_,
                                     svc clf.support vectors , gamma )
In [15]:
          probas = sigmoid(w, f_test, b)
          print('Probability scores corresponding to X_test :\n')
          for i in range(0, len(probas),2):
              print(f'\{i+1\} : \{round(probas[i], 7)\} \setminus \{i+2\} : \{round(probas[i+1], 7)\}')
         Probability scores corresponding to X\_test:
         1: 0.416688
                                 2: 0.0192823
         3: 0.6265521
                                 4: 0.1740453
         5: 0.4585416
                                 6: 0.7987241
         7 : 0.0617171
                                 8: 0.7652264
                                 10: 0.1903718
         9: 0.871245
         11: 0.0079452
                                 12: 0.7165572
         13 : 0.0643453
                                 14: 0.3935694
         15 : 0.7214826
                                 16: 0.1935141
         17 : 0.6342424
                                 18: 0.0937576
         19: 0.0621943
                                 20
                                    : 0.0686149
         21: 0.0448959
                                 22 : 0.1413751
         23: 0.0852212
                                 24: 0.770394
         25 : 0.1629849
                                 26 : 0.0488053
         27 : 0.0578007
                                 28 : 0.0376143
         29 : 0.064047
                                 30 : 0.0454591
         31 : 0.0207641
                                 32 : 0.064936
         33: 0.0758397
                                 34: 0.8291005
         35 : 0.8623348
                                 36: 0.0904771
         37 : 0.1696878
                                 38: 0.0975311
         39 : 0.0382135
                                 40 : 0.044395
         41: 0.1693937
                                 42
                                    : 0.5898652
         43 : 0.1018816
                                 44: 0.0368827
         45 : 0.104257
                                 46 : 0.0859714
         47 : 0.3477797
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                                    : 0.7336815
         49: 0.8367853
                                 50: 0.0797621
         51: 0.2386073
                                 52: 0.1564763
         53: 0.8171789
                                 54: 0.8573245
         55 : 0.0380321
                                 56: 0.8705612
         57: 0.2174629
                                 58: 0.4266366
         59: 0.8853907
                                 60: 0.1092686
         61: 0.8311197
                                 62: 0.2666246
         63: 0.3009637
                                 64: 0.1766895
                                 66: 0.0847253
         65: 0.0788019
         67 : 0.1115031
                                 68: 0.0676126
         69 : 0.0324499
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                                    : 0.125091
         71: 0.3198224
                                 72: 0.0518647
         73 : 0.1236042
                                 74 : 0.2230124
         75: 0.5899637
                                 76: 0.0276419
         77 : 0.0426465
                                 78 : 0.1300676
         79: 0.7915717
                                 80: 0.7617386
         81: 0.4540425
                                 82: 0.8094607
         83: 0.0343215
                                 84: 0.1980267
         85: 0.0606067
                                 86: 0.5910683
         87: 0.8732757
                                 88: 0.05082
         89: 0.7115154
                                 90: 0.755998
         91: 0.0889483
                                 92: 0.7122565
         93: 0.0609179
                                 94: 0.0544056
         95 : 0.2367443
                                 96: 0.4145269
         97
            : 0.0594076
                                 98: 0.0210503
```

99: 0.059749

100 : 0.8436247

279 : 0.0774708 281 : 0.0948023 283 : 0.7720168 285 : 0.7706867 287 : 0.012342 289 : 0.8427907 291 : 0.3391097 293 : 0.858073 295 : 0.1191104 297 : 0.9636247 299 : 0.0783448 301 : 0.1027216 303 : 0.8918149 305 : 0.0832435 307 : 0.1907172 309 : 0.1602707 311 : 0.6048052 313 : 0.1466082 315 : 0.0623107 317 : 0.0687914 319 : 0.0571003 321 : 0.0954562 323 : 0.0170656 325 : 0.7663889 327 : 0.1207285 329 : 0.7927975 331 : 0.088234 333 : 0.8377125 335 : 0.1217173 337 : 0.15146 339 : 0.1558894 341 : 0.0056141 343 : 0.4832094 3441 : 0.0056141 343 : 0.4832094 345 : 0.0662064 347 : 0.0280433 349 : 0.1577527 351 : 0.1626888 353 : 0.6678571 355 : 0.9254973 357 : 0.854126 359 : 0.0809962 361 : 0.1778343 363 : 0.3259757 365 : 0.249633 367 : 0.8522754 369 : 0.0560989 371 : 0.0880962 361 : 0.1778343 363 : 0.3259757 365 : 0.249633 367 : 0.8522754 369 : 0.0809962 361 : 0.1778343 363 : 0.3259757 365 : 0.249633 367 : 0.8522754 369 : 0.0809962 361 : 0.1778343 363 : 0.3259757 365 : 0.0423627 387 : 0.085082 373 : 0.1136267 385 : 0.0423627 387 : 0.0560989 371 : 0.082082 373 : 0.1189966 375 : 0.1809427 377 : 0.7014539 379 : 0.7502586 381 : 0.9404672 383 : 0.1136267 385 : 0.0423627 387 : 0.8522754 369 : 0.0683269 407 : 0.1792909 409 : 0.8191163 411 : 0.037354 413 : 0.0883043 403 : 0.2993223 405 : 0.0683269 407 : 0.1792909 409 : 0.8191163 411 : 0.037354 413 : 0.0685328 415 : 0.0175171 417 : 0.044707 419 : 0.7923599 421 : 0.0185917 432 : 0.0185917 433 : 0.0185917 434 : 0.01955917 435 : 0.0850328 435 : 0.0175171 417 : 0.044707 419 : 0.7933599 421 : 0.0185917 433 : 0.0185917 434 : 0.0185917 435 : 0.0185917 437 : 0.01865922 445 : 0.035927 455 : 0.0350227 455 : 0.0416508
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460 : 0.7540448 462 : 0.8061194 464 : 0.8420981 466 : 0.2018453 468 : 0.1988014 470 : 0.5519404 472 : 0.3183535 474 : 0.8626518 476 : 0.8788521 478 : 0.0425607 480 : 0.0881281 482 : 0.1537914 484 : 0.8206953 486 : 0.6365404 488 : 0.2209558 490 : 0.7689988 492 : 0.9693028 494 : 0.2809195 496 : 0.131213 498 : 0.734367 500 : 0.1459593 502 : 0.045962 504 : 0.9696941 506 : 0.8425999 508 : 0.0161442 510 : 0.0351022 512 : 0.0783969 514 : 0.7207107 516 : 0.9128115 518 : 0.9628305 520 : 0.00996611 522 : 0.1237805 524 : 0.2534452 526 : 0.0856188 528 : 0.1472026 530 : 0.7290946 532 : 0.1178039 534 : 0.079347 536 : 0.0511461 538 : 0.0308885 540 : 0.7100097 542 : 0.0768029 544 : 0.0665976 546 : 0.141737 548 : 0.079347 556 : 0.0511461 538 : 0.0308885 540 : 0.7100097 542 : 0.0768029 544 : 0.066976 546 : 0.141737 548 : 0.0927703 550 : 0.15232 554 : 0.1707511 556 : 0.773282 558 : 0.8349432 560 : 0.1534749 562 : 0.0190987 546 : 0.0190987 547 : 0.9274507 576 : 0.04370184 574 : 0.9274507 576 : 0.04370184 574 : 0.9274507 576 : 0.04370184 574 : 0.9274507 576 : 0.04370184 574 : 0.9274507 576 : 0.04370184 574 : 0.9274507 576 : 0.01608437 572 : 0.4370184 574 : 0.9274507 576 : 0.01608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 576 : 0.076047 576 : 0.076047 570 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 576 : 0.076047 576 : 0.076047 577 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 576 : 0.076047 576 : 0.076047 577 : 0.1608437 572 : 0.4370184 574 : 0.9274507 576 : 0.076047 576 : 0.076047 576 : 0.076047 576 : 0.076047 577 : 0.076047 578 : 0.076047 579 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047 570 : 0.076047	462 : 0.8061194

635 : 0.6350222 637 : 0.8946953 639 : 0.0644214 641 : 0.0236867 643 : 0.0664861 645 : 0.0853835 647 : 0.041282 649 : 0.0936085 651 : 0.056023 653 : 0.7514349 655 : 0.795578 657 : 0.1525093 659 : 0.7523929 661 : 0.1643414 663 : 0.1032974 665 : 0.1034452 667 : 0.0760673 669 : 0.0670822 671 : 0.1141862 673 : 0.8928158 675 : 0.1159014 677 : 0.0222538 679 : 0.2660882 681 : 0.7614262 683 : 0.87787 685 : 0.2132107 687 : 0.0889775 689 : 0.02797105 691 : 0.0247296 693 : 0.0247296 693 : 0.0247296 693 : 0.0353638 695 : 0.6963869 697 : 0.7837796 699 : 0.0832146 701 : 0.0301341 703 : 0.2960902 705 : 0.0198522 707 : 0.087278 709 : 0.0289221 711 : 0.0435458 713 : 0.0417511 715 : 0.1081027 717 : 0.7904461 719 : 0.054145 721 : 0.130388 723 : 0.131203 725 : 0.0255795 727 : 0.0297619 729 : 0.0297619 729 : 0.0297619 729 : 0.0291766 731 : 0.8466925 733 : 0.0213922 735 : 0.0533212 737 : 0.0942334 739 : 0.0853212 737 : 0.09297619 743 : 0.7760163 745 : 0.5824131 747 : 0.2028762 749 : 0.0908678 751 : 0.1514957 753 : 0.0522881 763 : 0.1514957 754 : 0.0522876 757 : 0.06464639 759 : 0.0832725 761 : 0.0522876 771 : 0.09297619 7729 : 0.0298762 773 : 0.09297719 7741 : 0.0376507 743 : 0.7760163 745 : 0.0533212 737 : 0.06464639 759 : 0.0832725 761 : 0.0522881 763 : 0.1524498 765 : 0.1361774 766 : 0.0430701 767 : 0.087099 771 : 0.0926291 771 : 0.09267619 7729 : 0.0228762 773 : 0.0648514 773 : 0.0648514 773 : 0.0848514 774 : 0.0926879 775 : 0.081027 777 : 0.0826291 777 : 0.0826291 779 : 0.0826292 779 : 0.0826291 779 : 0.0826291 779 : 0.0826291 779 : 0.0826292 779 : 0.0826292
636 : 0.077297 638 : 0.0367986 640 : 0.0715172 642 : 0.6818078 644 : 0.2738161 646 : 0.0819009 648 : 0.1300267 650 : 0.1221218 652 : 0.4390754 654 : 0.0738501 656 : 0.0727184 658 : 0.0587678 660 : 0.1904737 662 : 0.0844471 664 : 0.2336578 666 : 0.2078958 668 : 0.0144975 670 : 0.9054419 672 : 0.732409 674 : 0.0415476 676 : 0.1010949 678 : 0.6473896 680 : 0.0757506 682 : 0.0451101 684 : 0.0219126 686 : 0.1777663 688 : 0.2663 690 : 0.1070868 692 : 0.0616184 694 : 0.0789244 696 : 0.1643096 698 : 0.8065332 700 : 0.816511 702 : 0.7809375 704 : 0.8368717 706 : 0.1852637 708 : 0.0318634 710 : 0.0591253 712 : 0.8299324 714 : 0.7823835 716 : 0.0375323 718 : 0.0680384 720 : 0.0276548 722 : 0.5175327 724 : 0.0335861 726 : 0.8614914 728 : 0.0680384 720 : 0.0276548 722 : 0.5175327 724 : 0.0335861 726 : 0.8614914 728 : 0.0680384 720 : 0.0276548 722 : 0.5175327 724 : 0.0335861 726 : 0.8612928 736 : 0.0101461 738 : 0.53485 740 : 0.1549274 742 : 0.0594629 744 : 0.7895039 746 : 0.1241387 748 : 0.0680384 750 : 0.0375227 752 : 0.77124393 754 : 0.1014627 756 : 0.0496276 764 : 0.9062716 766 : 0.06822165 764 : 0.9062716 766 : 0.0631379 768 : 0.194527 758 : 0.5917737 760 : 0.059724 762 : 0.6822165 764 : 0.9062716 766 : 0.0495255 778 : 0.8178337 780 : 0.01914337 780 : 0.01914337 781 : 0.0680384 792 : 0.07895039 794 : 0.0839278 795 : 0.7124393 796 : 0.0194527 7975 : 0.7124393 7976 : 0.0194527 7975 : 0.7124393 798 : 0.0191461 738 : 0.0594629 799 : 0.0839254 790 : 0.0839254 790 : 0.0962716 766 : 0.0962716 766 : 0.0962716 766 : 0.0949255 778 : 0.8178337 780 : 0.0916292 794 : 0.0839375 798 : 0.0949255 798 : 0.0949255 798 : 0.0949255 798 : 0.0949255 799 : 0.0949255 796 : 0.0949255 796 : 0.0949255 796 : 0.0949255 797 : 0.0949255 798 : 0.0949255 799 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255 790 : 0.0949255

815 : 0.1892287 817 : 0.2965024 819 : 0.0975662 821 : 0.1376837 823 : 0.0142017 825 : 0.8394893 827 : 0.7757441 829 : 0.9434304 831 : 0.1461005 833 : 0.2404953 835 : 0.0198453 837 : 0.0630081 837 : 0.0630081 838 : 0.2691874 841 : 0.0815102 843 : 0.366625 845 : 0.1030155 847 : 0.6870788 849 : 0.7961429 851 : 0.1073864 853 : 0.0764873 855 : 0.69069 857 : 0.0496897 859 : 0.6522448 861 : 0.77822 863 : 0.1037493 865 : 0.5130052 867 : 0.098334 869 : 0.153361 871 : 0.0679408 873 : 0.0448638 873 : 0.0448638 875 : 0.1089928 8877 : 0.8892273 8879 : 0.0886032 8877 : 0.8892273 8899 : 0.066607 889 : 0.098334 8891 : 0.9666607 889 : 0.0886032 891 : 0.8518798 893 : 0.0406742 897 : 0.7809972 899 : 0.064357 901 : 0.07914 903 : 0.5072591 905 : 0.2316229 907 : 0.1487717 917 : 0.5284937 9911 : 0.07914 903 : 0.5072591 905 : 0.216229 907 : 0.1487717 917 : 0.5284937 919 : 0.6106552 921 : 0.0905451 923 : 0.0165778 925 : 0.0423625 929 : 0.5122969 931 : 0.7942385 931 : 0.0423625 929 : 0.5122969 931 : 0.7942385 931 : 0.0423625 929 : 0.0423625 929 : 0.5122969 931 : 0.7942385 931 : 0.0423625 929 : 0.05284937 919 : 0.6106552 921 : 0.0905451 923 : 0.0165778 925 : 0.0423625 929 : 0.5122969 931 : 0.7889252 933 : 0.9067496 935 : 0.0766545 937 : 0.0411024 939 : 0.0423625 929 : 0.5122969 931 : 0.7889252 933 : 0.9067496 935 : 0.0766545 937 : 0.0413717 957 : 0.153492 959 : 0.0163777 957 : 0.153492 959 : 0.01643717 957 : 0.0905451 923 : 0.0905451 923 : 0.0905451 923 : 0.0905451 923 : 0.0905451 923 : 0.0165778 925 : 0.0846479 931 : 0.07554275 933 : 0.09067496 935 : 0.09067496 935 : 0.09067496 935 : 0.09067496 935 : 0.09067496 937 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 939 : 0.0423625 931 : 0.0423625 933 : 0.0446444 939 : 0.09446479 941 : 0.09448479 941 : 0.09448479 941 : 0.09448479 941 : 0.09448479 941 : 0.09494877	813 : 0.0938954
816 : 0.7947175 818 : 0.0701891 820 : 0.0966868 822 : 0.5975689 824 : 0.5975689 824 : 0.0368412 826 : 0.4394743 828 : 0.5950147 830 : 0.1485824 832 : 0.7104747 834 : 0.0344447 836 : 0.0550875 838 : 0.093362 840 : 0.2768791 844 : 0.0201481 846 : 0.0723966 848 : 0.1094895 850 : 0.8164461 852 : 0.7810504 854 : 0.7191076 856 : 0.0936894 858 : 0.4314621 860 : 0.2488364 862 : 0.5157698 864 : 0.5500519 866 : 0.0564945 868 : 0.0491772 870 : 0.0502346 872 : 0.7212709 874 : 0.1989078 876 : 0.1922292 878 : 0.3156098 880 : 0.0967628 882 : 0.3863181 884 : 0.0501304 886 : 0.0527619 888 : 0.0449113 890 : 0.5610581 892 : 0.6696197 894 : 0.8326462 896 : 0.2192309 898 : 0.7770518 900 : 0.0420659 902 : 0.0794905 904 : 0.6696197 894 : 0.8326462 896 : 0.2192309 898 : 0.7770518 900 : 0.0420659 902 : 0.0794905 904 : 0.6403751 906 : 0.796806 908 : 0.1031244 910 : 0.7604287 912 : 0.817155 914 : 0.5843713 916 : 0.0650371 918 : 0.1799675 934 : 0.662789 932 : 0.1799675 934 : 0.662789 932 : 0.1799675 934 : 0.662789 936 : 0.2327331 938 : 0.7579886 940 : 0.07610764 944 : 0.360887 946 : 0.0799507 942 : 0.0445649 934 : 0.680847 946 : 0.0498434 948 : 0.8307558 956 : 0.0291928 936 : 0.0291928 936 : 0.0496239 932 : 0.1799675 934 : 0.662639 932 : 0.1799675 934 : 0.662789 936 : 0.2327331 938 : 0.7579886 940 : 0.07610764 944 : 0.360887 946 : 0.0799507 942 : 0.0412623 954 : 0.8307558 956 : 0.0291928 958 : 0.049921 966 : 0.0789434 967 : 0.0650371 978 : 0.0528733 978 : 0.0528733 978 : 0.0752988 979 : 0.0496239 932 : 0.1799675 934 : 0.662789 936 : 0.0291928 937 : 0.0419041 952 : 0.06525577 988 : 0.0525577 988 : 0.52534363	814 : 0.0459262

 991 : 0.6061039
 992 : 0.6096628

 993 : 0.3086643
 994 : 0.8554815

 995 : 0.0680337
 996 : 0.0294318

 997 : 0.0302578
 998 : 0.8583048

 999 : 0.5757179
 1000 : 0.8828848

Note: in the above algorithm, the steps 2, 4 might need hyper parameter tuning, To reduce the complexity of the assignment we are excluding the hyerparameter tuning part, but intrested students can try that

If any one wants to try other calibration algorithm istonic regression also please check these tutorials

- 1. http://fa.bianp.net/blog/tag/scikit-learn.html#fn:1
- 2. https://drive.google.com/open?id=1MzmA7QaP58RDzocB0RBmRiWfl7Co\_VJ7
- ${\it 3. https://drive.google.com/open?id=133odBinMOIVb\_rh\_GQxxsyMRyW-Zts7a}$
- 4. https://stat.fandom.com/wiki/Isotonic\_regression#Pool\_Adjacent\_Violators\_Algorithm