## homework

## January 30, 2024

```
[]: import numpy as np
    import pandas as pd
    from sklearn import datasets
    from sklearn.preprocessing import StandardScaler
    from sklearn.linear_model import LogisticRegression
    from sklearn.metrics import accuracy_score, roc_curve, auc
    import matplotlib.pyplot as plt
[]: gis_train = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/spring23/
      →STA5635/homework/hw3/data/Gisette/gisette_train.csv" )
    gis_labels = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/

¬spring23/STA5635/homework/hw3/data/Gisette/gisette_train_labels.csv" )
    gis_test = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/spring23/
      ⇒STA5635/homework/hw3/data/Gisette/gisette_valid.csv")
    gis_test_labels = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/
      spring23/STA5635/homework/hw3/data/Gisette/gisette_valid_labels.csv" )
[]: dexter_train = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/

spring23/STA5635/homework/hw3/data/dexter/dexter_train.csv", header = None)
    dexter_labels = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/
      ⇔spring23/STA5635/homework/hw3/data/dexter/dexter_train_labels.csv", header = ∪
      →None)
    dexter_test = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/
      spring23/STA5635/homework/hw3/data/dexter/dexter_valid.csv", header = None)
    dexter_test_labels = pd.read_csv("/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/
      ⇔spring23/STA5635/homework/hw3/data/dexter/dexter_valid_labels.csv", header = ∪
      →None)
[]: file_loc = "/Users/kevin_smith/Desktop/FSU_Relevant_Stuff/spring23/STA5635/
      ⇔homework/hw3/data/madelon"
    mad_train = pd.read_fwf(file_loc + "/madelon_train.data", header = None)
    mad_labels = pd.read_fwf(file_loc + "/madelon_train.labels", header = None)
    mad_test = pd.read_fwf(file_loc + "/madelon_valid.data", header = None)
    mad_test_labels = pd.read_fwf(file_loc + "/madelon_valid.labels", header = None)
[]: # Normalize variables
    scaler = StandardScaler()
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train = scaler.fit_transform(gis_train)
test = scaler.transform(gis_test)
train = np.delete(train, 5000, axis=1)
test = np.delete(test, 5000, axis=1)
# Logistic Regression with Gradient Descent
max_iters = 300
lambda_param = 0.0001
# Initialize weights
weights = np.zeros(train.shape[1])
# Create lists to store training loss and accuracy
training_loss_history = []
learning_rates = [0.001, 0.01, 0.1, 0.5, 1.0]
gis_labels_array = gis_labels
for learning_rate in learning_rates:
   weights = np.random.rand(train.shape[1], 1) * 0.001 # Reset weights for
 ⇔each learning rate
   loss_history = []
    # Perform Gradient Descent
   for iter in range(max_iters):
        # Calculate predicted labels
       predicted_labels = 1 / (1 + np.exp(-train @ weights))
        # Calculate gradient
        gradient = -(1 / len(train)) * (train.T @ (predicted_labels -_
 ⇒gis_labels_array) + 2 * lambda_param * weights)
        # Update weights
        weights = weights - learning_rate * gradient
        # Calculate training loss
        log_likelihood = -np.mean(gis_labels_array * np.log(predicted_labels +⊔
 →1e-15) +
                          (1 - gis_labels_array) * np.log(1 - predicted_labels_
 →+ 1e-15))
        regularization_term = lambda_param * np.sum(weights**2)
        loss = log_likelihood + regularization_term
        loss_history.append(loss)
    # Store the loss history for plotting
   training_loss_history.append(loss_history)
```

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# Plot training loss vs iterations for different learning rates
plt.figure(figsize=(10, 6))
for i, learning_rate in enumerate(learning_rates):
   plt.plot(range(1, max_iters + 1), training_loss_history[i], label=f' = ___
 →{learning_rate}')
plt.xlabel("Iteration Number")
plt.ylabel("Training Loss")
plt.title("Training Loss vs Iteration Number for Different Learning Rates")
plt.legend()
plt.show()
# Make predictions on training and test sets
train_labels_pred = (1 / (1 + np.exp(-train @ weights))) > 0.5
test_labels_pred = (1 / (1 + np.exp(-test @ weights))) > 0.5
# Calculate misclassification error
train_error = 1 - accuracy_score(gis_labels, train_labels_pred)
test_error = 1 - accuracy_score(gis_test_labels, test_labels_pred)
print(f"Training Misclassification Error: {train error}")
print(f"Test Misclassification Error: {test error}")
# Calculate ROC curve and AUC
false_pos_rate_train, true_pos_rate_train, _ = roc_curve(gis_labels,
          1 / (1 + np.exp(-train @ weights)))
false_pos_rate_test, true_pos_rate_test, _ = roc_curve(gis_test_labels,
          1 / (1 + np.exp(-test @ weights)))
roc_auc_train = auc(false_pos_rate_train, true_pos_rate_train)
roc_auc_test = auc(false_pos_rate_test, true_pos_rate_test)
# Plot ROC curve
plt.figure()
plt.plot(false_pos_rate_train, true_pos_rate_train,
   label="Training ROC Curve (AUC = {:.2f})".format(roc_auc_train))
plt.plot(false_pos_rate_test, true_pos_rate_test,
   label="Test ROC Curve (AUC = {:.2f})".format(roc_auc_test))
plt.plot([0, 1], [0, 1], color="navy", lw=2, linestyle="--")
plt.xlabel("False Positive Rate")
plt.ylabel("True Positive Rate")
plt.title("Receiver Operating Characteristic (ROC) Curve")
plt.legend(loc="lower right")
plt.show()
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/opt/miniconda3/envs/data\_analysis/lib/python3.10/site-packages/sklearn/utils/extmath.py:1050: RuntimeWarning: invalid value

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encountered in divide
  updated_mean = (last_sum + new_sum) / updated_sample_count
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  T = new_sum / new_sample_count
/opt/miniconda3/envs/data_analysis/lib/python3.10/site-
packages/sklearn/utils/extmath.py:1075: RuntimeWarning: invalid value
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 new_unnormalized_variance -= correction**2 / new_sample_count
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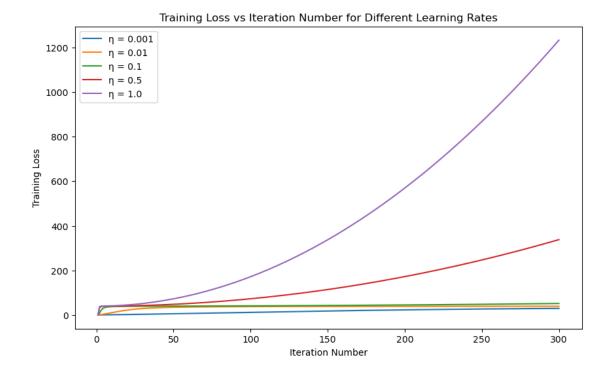
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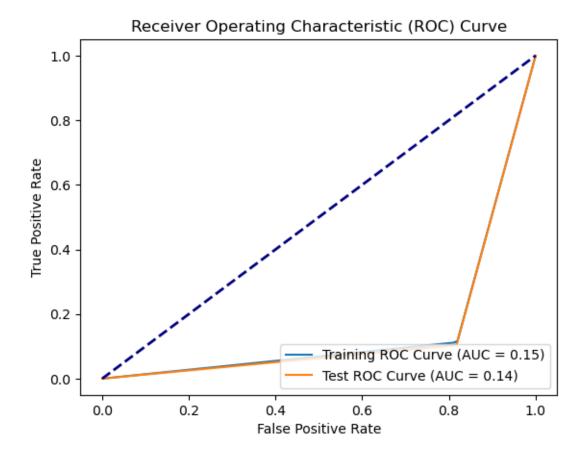
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Training Misclassification Error: 0.9441666666666667
Test Misclassification Error: 0.948
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```
[]: # Normalize variables
scaler = StandardScaler()
dexter_train_normalized = scaler.fit_transform(dexter_train)
dexter_test_normalized = scaler.transform(dexter_test)

# Logistic Regression with Gradient Descent
max_iters = 300
lambda_param = 0.0001

# Initialize weights
weights = np.zeros(dexter_train_normalized.shape[1])

# Create lists to store training loss and accuracy
training_loss_history = []
learning_rates = [0.001, 0.01, 0.1, 0.5, 1.0]

dexter_labels_array = dexter_labels
for learning_rate in learning_rates:
```

```
weights = np.random.rand(dexter_train_normalized.shape[1], 1) * 0.001 #__
 →Reset weights for each learning rate
   loss_history = []
   # Perform Gradient Descent
   for iter in range(max iters):
        # Calculate predicted labels
       predicted_labels = 1 / (1 + np.exp(-dexter_train_normalized @ weights))
        # Calculate gradient
        gradient = -(1 / len(dexter_train_normalized)) *__
 →(dexter_train_normalized.T @ (predicted_labels - dexter_labels_array) + 2 *_
 →lambda_param * weights)
        # Update weights
       weights = weights - learning_rate * gradient
        # Calculate training loss
        log_likelihood = -np.mean(dexter_labels_array * np.log(predicted_labels_u
 →+ 1e-15) +
                                  (1 - dexter_labels_array) * np.log(1 -__
 →predicted_labels + 1e-15))
       regularization_term = lambda_param * np.sum(weights**2)
       loss = log_likelihood + regularization_term
        loss_history.append(loss)
   # Store the loss history for plotting
   training_loss_history.append(loss_history)
# Plot training loss vs iterations for different learning rates
plt.figure(figsize=(10, 6))
for i, learning_rate in enumerate(learning_rates):
   plt.plot(range(1, max_iters + 1), training_loss_history[i], label=f' =_u
 →{learning_rate}')
plt.xlabel("Iteration Number")
plt.ylabel("Training Loss")
plt.title("Training Loss vs Iteration Number for Different Learning Rates")
plt.legend()
plt.show()
## Make predictions on training and test sets
train_labels_pred = (1 / (1 + np.exp(-dexter_train_normalized @ weights))) > 0.5
test_labels_pred = (1 / (1 + np.exp(-dexter_test_normalized @ weights))) > 0.5
# Convert DataFrame to NumPy array
dexter_labels_array = dexter_labels.values.flatten()
```

```
dexter_test_labels_array = dexter_test_labels.values.flatten()
# Calculate misclassification error
train_error = 1 - accuracy_score(dexter_labels_array, train_labels_pred)
test_error = 1 - accuracy_score(dexter_test_labels_array, test_labels_pred)
print(f"Training Misclassification Error: {train_error}")
print(f"Test Misclassification Error: {test_error}")
# Calculate ROC curve and AUC
false_pos_rate_train, true_pos_rate_train, _ = roc_curve(dexter_labels,
          1 / (1 + np.exp(-dexter_train_normalized @ weights)))
false_pos_rate_test, true_pos_rate_test, _ = roc_curve(dexter_test_labels,
          1 / (1 + np.exp(-dexter_test_normalized @ weights)))
roc_auc_train = auc(false_pos_rate_train, true_pos_rate_train)
roc_auc_test = auc(false_pos_rate_test, true_pos_rate_test)
# Plot ROC curve
plt.figure()
plt.plot(false_pos_rate_train, true_pos_rate_train,
    label="Training ROC Curve (AUC = {:.2f})".format(roc_auc_train))
plt.plot(false pos rate test, true pos rate test,
    label="Test ROC Curve (AUC = {:.2f})".format(roc_auc_test))
plt.plot([0, 1], [0, 1], color="navy", lw=2, linestyle="--")
plt.xlabel("False Positive Rate")
plt.ylabel("True Positive Rate")
plt.title("Receiver Operating Characteristic (ROC) Curve")
plt.legend(loc="lower right")
plt.show()
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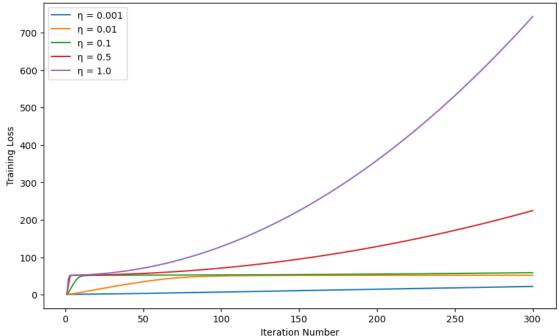
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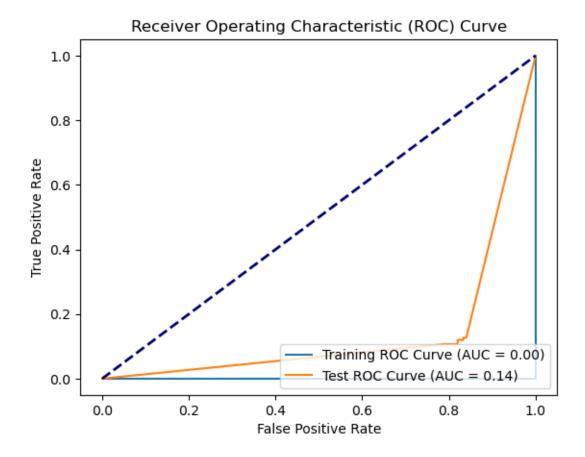
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Training Misclassification Error: 1.0
Test Misclassification Error: 0.9466666666666667
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```
[]: # Normalize variables
scaler = StandardScaler()
mad_train_normalized = scaler.fit_transform(mad_train)
mad_test_normalized = scaler.transform(mad_test)

# Logistic Regression with Gradient Descent
max_iters = 300
lambda_param = 0.0001

# Initialize weights
weights = np.zeros(mad_train_normalized.shape[1])

# Create lists to store training loss and accuracy
training_loss_history = []
learning_rates = [0.001, 0.01, 0.1, 0.5, 1.0]

mad_labels_array = mad_labels

for learning_rate in learning_rates:
```

```
weights = np.random.rand(mad_train_normalized.shape[1], 1) * 0.001 # Reset_
 →weights for each learning rate
    loss_history = []
    # Perform Gradient Descent
    for iter in range(max iters):
        # Calculate predicted labels
        predicted labels = 1 / (1 + np.exp(-mad train normalized @ weights))
        # Calculate gradient
        gradient = -(1 / len(mad_train_normalized)) * (mad_train_normalized.T @__
 →(predicted_labels - mad_labels_array) + 2 * lambda_param * weights)
        # Update weights
        weights = weights - learning_rate * gradient
        # Calculate training loss
        log_likelihood = -np.mean(mad_labels_array * np.log(predicted_labels +_u
 →1e-15) +
                                  (1 - mad_labels_array) * np.log(1 -⊔
 →predicted_labels + 1e-15))
        regularization_term = lambda_param * np.sum(weights**2)
        loss = log_likelihood + regularization_term
        loss_history.append(loss)
    # Store the loss history for plotting
    training_loss_history.append(loss_history)
# Plot training loss vs iterations for different learning rates
plt.figure(figsize=(10, 6))
for i, learning_rate in enumerate(learning_rates):
    plt.plot(range(1, max_iters + 1), training_loss_history[i], label=f' =_u
 →{learning rate}')
plt.xlabel("Iteration Number")
plt.ylabel("Training Loss")
plt.title("Training Loss vs Iteration Number for Different Learning Rates")
plt.legend()
plt.show()
## Make predictions on training and test sets
train_labels_pred = (1 / (1 + np.exp(-mad_train_normalized @ weights))) > 0.5
test_labels_pred = (1 / (1 + np.exp(-mad_test_normalized @ weights))) > 0.5
# Convert DataFrame to NumPy array
mad_labels_array = mad_labels.values
mad_test_labels_array = mad_test_labels
```

```
# Calculate misclassification error
train_error = 1 - accuracy_score(mad_labels_array, train_labels_pred)
test_error = 1 - accuracy_score(mad_test_labels_array, test_labels_pred)
print(f"Training Misclassification Error: {train_error}")
print(f"Test Misclassification Error: {test_error}")
# Calculate ROC curve and AUC
false_pos_rate_train, true_pos_rate_train, _ = roc_curve(mad_labels,
          1 / (1 + np.exp(-mad_train_normalized @ weights)))
false_pos_rate_test, true_pos_rate_test, _ = roc_curve(mad_test_labels,
          1 / (1 + np.exp(-mad_test_normalized @ weights)))
roc_auc_train = auc(false_pos_rate_train, true_pos_rate_train)
roc_auc_test = auc(false_pos_rate_test, true_pos_rate_test)
# Plot ROC curve
plt.figure()
plt.plot(false_pos_rate_train, true_pos_rate_train,
    label="Training ROC Curve (AUC = {:.2f})".format(roc_auc_train))
plt.plot(false_pos_rate_test, true_pos_rate_test,
    label="Test ROC Curve (AUC = {:.2f})".format(roc auc test))
plt.plot([0, 1], [0, 1], color="navy", lw=2, linestyle="--")
plt.xlabel("False Positive Rate")
plt.ylabel("True Positive Rate")
plt.title("Receiver Operating Characteristic (ROC) Curve")
plt.legend(loc="lower right")
plt.show()
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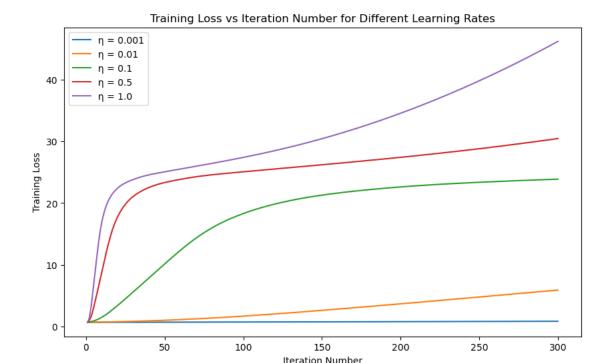
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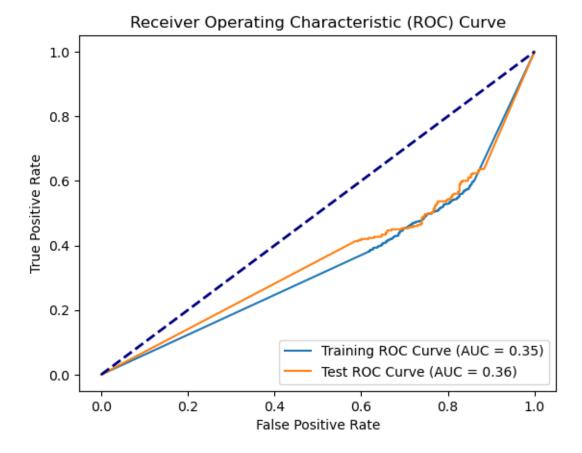
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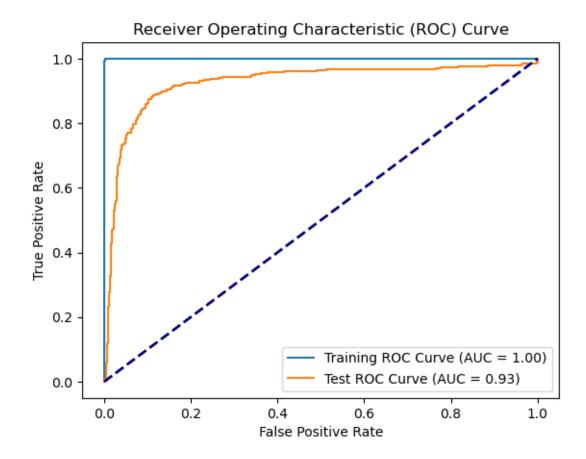


```
Training Misclassification Error: 0.8085
Test Misclassification Error: 0.79
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```
# Predictions on test set
gis_test_augmented = np.c_[np.ones(gis_test.shape[0]), gis_test]
predictions_test = np.sign(gis_test_augmented @ w + w0)
misclassification_error_test = 1 - accuracy_score(gis_test_labels,_u
 →predictions_test)
# ROC curve on training set
false_pos_rate_train, true_pos_rate_train, _ = roc_curve(gis_labels,_u
 ⇒gis_train_augmented @ w + w0)
roc_auc_train = auc(false_pos_rate_train, true_pos_rate_train)
# ROC curve on test set
false_pos_rate_test, true_pos_rate_test, _ = roc_curve(gis_test_labels,_
 ⇒gis_test_augmented @ w + w0)
roc_auc_test = auc(false_pos_rate_test, true_pos_rate_test)
# Display the results
print(f"Training Misclassification Error: {misclassification_error_train}")
print(f"Test Misclassification Error: {misclassification_error_test}")
# Plot ROC curve
plt.figure()
plt.plot(false_pos_rate_train, true_pos_rate_train, label=f"Training ROC Curve_u
 ⇔(AUC = {roc_auc_train:.2f})")
plt.plot(false_pos_rate_test, true_pos_rate_test, label=f"Test_ROC Curve (AUC =_ |

¬{roc_auc_test:.2f})")
plt.plot([0, 1], [0, 1], color="navy", lw=2, linestyle="--")
plt.xlabel("False Positive Rate")
plt.ylabel("True Positive Rate")
plt.title("Receiver Operating Characteristic (ROC) Curve")
plt.legend(loc="lower right")
plt.show()
```



[]: