Multiclass Support Vector Machine exercise

Complete and hand in this completed worksheet (including its outputs and any supporting code outside of the worksheet) with your assignment submission. For more details see the [assignments page (https://compsci682-fa19.github.io/assignments2019/assignment1/)](https://compsci682-fa19.github.io/assignments2019/assignment1/) on the course website.

In this exercise you will:

- implement a fully-vectorized **loss function** for the SVM
- implement the fully-vectorized expression for its **analytic gradient**
- **check your implementation** using numerical gradient
- use a validation set to **tune the learning rate and regularization** strength
- **optimize** the loss function with **SGD**
- **visualize** the final learned weights

In [1]:

```
# Run some setup code for this notebook.
from __future__ import print_function
import random
import numpy as np
from cs682.data_utils import load_CIFAR10
import matplotlib.pyplot as plt


# This is a bit of magic to make matplotlib figures appear inline in the
# notebook rather than in a new window.
%matplotlib inline
plt.rcParams['figure.figsize'] = (10.0, 8.0) # set default size of plots
plt.rcParams['image.interpolation'] = 'nearest'
plt.rcParams['image.cmap'] = 'gray'

# Some more magic so that the notebook will reload external python modules;
# see http://stackoverflow.com/questions/1907993/autoreload-of-modules-in-ipytho
n
%load_ext autoreload
%autoreload 2
```

CIFAR-10 Data Loading and Preprocessing

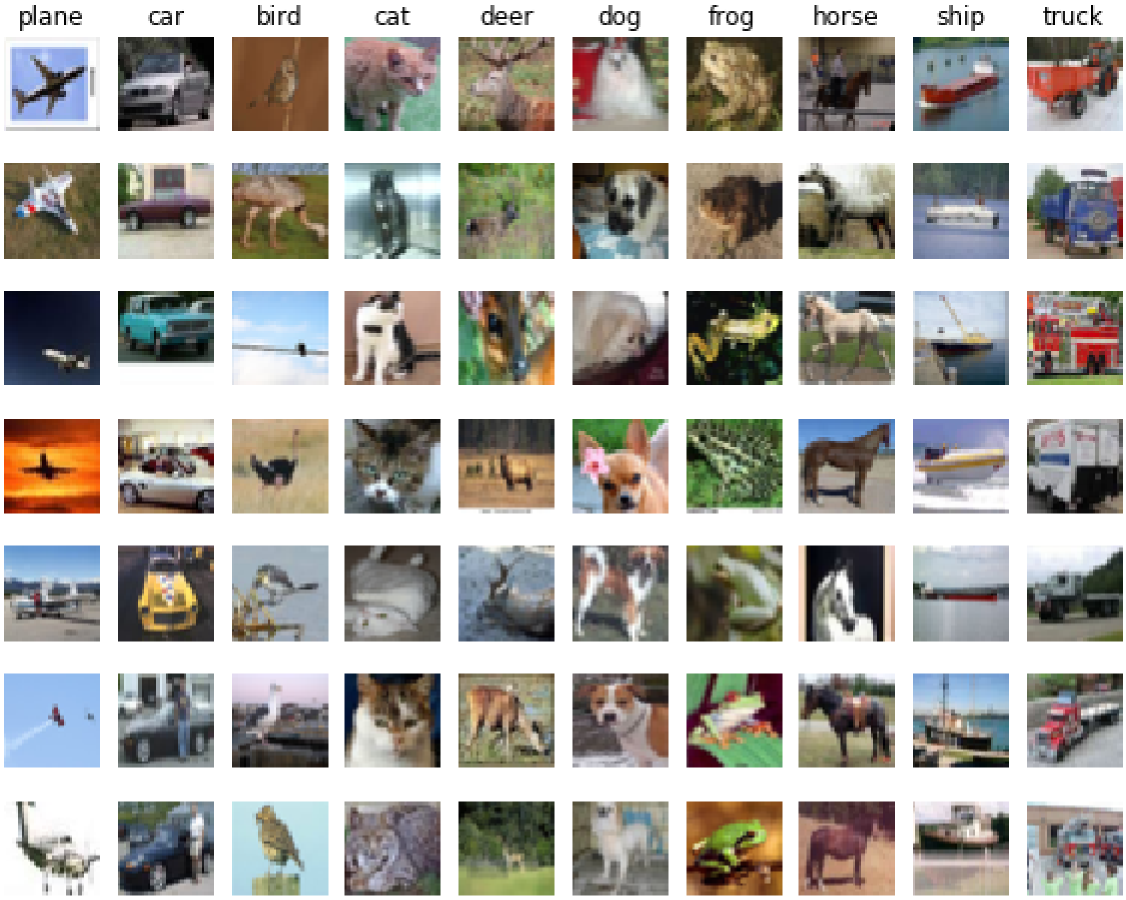
In [2]:

```
# Load the raw CIFAR-10 data.
cifar10_dir = 'cs682/datasets/cifar-10-batches-py'

# Cleaning up variables to prevent loading data multiple times (which may cause
 memory issue)
try:
   del X_train, y_train
   del X_test, y_test
   print('Clear previously loaded data.')
except:
   pass

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,)
```

In [3]:

```
# 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()
```



In [4]:

```
# Split the data into train, val, and test sets. In addition we will
# create a small development set as a subset of the training data;
# we can use this for development so our code runs faster.
num_training = 49000
num_validation = 1000
num_test = 1000
num_dev = 500

# Our validation set will be num_validation points from the original
# training set.
mask = range(num_training, num_training + num_validation)
X_val = X_train[mask]
y_val = y_train[mask]

# Our training set will be the first num_train points from the original
# training set.
mask = range(num_training)
X_train = X_train[mask]
y_train = y_train[mask]

# We will also make a development set, which is a small subset of
# the training set.
mask = np.random.choice(num_training, num_dev, replace=False)
X_dev = X_train[mask]
y_dev = y_train[mask]

# We use the first num_test points of the original test set as our
# test set.
mask = range(num_test)
X_test = X_test[mask]
y_test = y_test[mask]

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)
```

```
Train data shape:  (49000, 32, 32, 3)
Train labels shape:  (49000,)
Validation data shape:  (1000, 32, 32, 3)
Validation labels shape:  (1000,)
Test data shape:  (1000, 32, 32, 3)
Test labels shape:  (1000,)
```

In [5]:

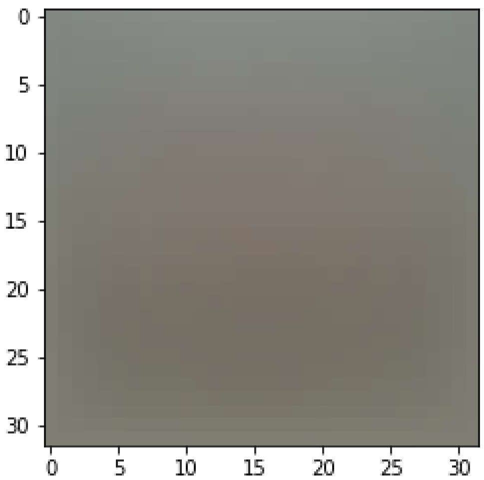
```
# Preprocessing: reshape the image data into rows
X_train = np.reshape(X_train, (X_train.shape[0], -1))
X_val = np.reshape(X_val, (X_val.shape[0], -1))
X_test = np.reshape(X_test, (X_test.shape[0], -1))
X_dev = np.reshape(X_dev, (X_dev.shape[0], -1))

# As a sanity check, print out the shapes of the data
print('Training data shape: ', X_train.shape)
print('Validation data shape: ', X_val.shape)
print('Test data shape: ', X_test.shape)
print('dev data shape: ', X_dev.shape)
```

```
Training data shape:  (49000, 3072)
Validation data shape:  (1000, 3072)
Test data shape:  (1000, 3072)
dev data shape:  (500, 3072)
```

In [6]:

```
# Preprocessing: subtract the mean image
# first: compute the image mean based on the training data
mean_image = np.mean(X_train, axis=0)
print(mean_image[:10]) # print a few of the elements
plt.figure(figsize=(4,4))
plt.imshow(mean_image.reshape((32,32,3)).astype('uint8')) # visualize the mean i
mage
plt.show()
```

```
[130.64189796 135.98173469 132.47391837 130.05569388 135.34804082
 131.75402041 130.96055102 136.14328571 132.47636735 131.48467347]
```



In [7]:

```
# second: subtract the mean image from train and test data
X_train -= mean_image
X_val -= mean_image
X_test -= mean_image
X_dev -= mean_image
```

In [8]:

```
# third: append the bias dimension of ones (i.e. bias trick) so that our SVM
# only has to worry about optimizing a single weight matrix W.
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))])

print(X_train.shape, X_val.shape, X_test.shape, X_dev.shape)
```

```
(49000, 3073) (1000, 3073) (1000, 3073) (500, 3073)
```

SVM Classifier

Your code for this section will all be written inside **cs682/classifiers/linear_svm.py**.

As you can see, we have prefilled the function `svm_loss_naive` which uses for loops to evaluate the multiclass SVM loss function.

In [9]:

```
# Evaluate the naive implementation of the loss we provided for you:
from cs682.classifiers.linear_svm import svm_loss_naive
import time

# generate a random SVM weight matrix of small numbers
W = np.random.randn(3073, 10) * 0.0001

loss, grad = svm_loss_naive(W, X_dev, y_dev, 0.000005)
print('loss: %f' % (loss, ))
```

```
loss: 9.073862
```

The `grad` returned from the function above is right now all zero. Derive and implement the gradient for the SVM cost function and implement it inline inside the function `svm_loss_naive`. You will find it helpful to interleave your new code inside the existing function.

To check that you have correctly implemented the gradient correctly, you can numerically estimate the gradient of the loss function and compare the numeric estimate to the gradient that you computed. We have provided code that does this for you:

In [10]:

```
# Once you've implemented the gradient, recompute it with the code below
# and gradient check it with the function we provided for you

# Compute the loss and its gradient at W.
loss, grad = svm_loss_naive(W, X_dev, y_dev, 0.0)

# Numerically compute the gradient along several randomly chosen dimensions, and
# compare them with your analytically computed gradient. The numbers should matc
h
# almost exactly along all dimensions.
from cs682.gradient_check import grad_check_sparse
f = lambda w: svm_loss_naive(w, X_dev, y_dev, 0.0)[0]
grad_numerical = grad_check_sparse(f, W, grad)

# do the gradient check once again with regularization turned on
# you didn't forget the regularization gradient did you?
loss, grad = svm_loss_naive(W, X_dev, y_dev, 5e1)
f = lambda w: svm_loss_naive(w, X_dev, y_dev, 5e1)[0]
grad_numerical = grad_check_sparse(f, W, grad)
```

```
numerical: -39.192483 analytic: -39.192483, relative error: 1.590054
e-12
numerical: 12.895098 analytic: 12.895098, relative error: 6.604636e-
12
numerical: 5.285776 analytic: 5.285776, relative error: 7.956810e-12
numerical: 8.696481 analytic: 8.696481, relative error: 2.618756e-11
numerical: -53.227029 analytic: -53.227029, relative error: 6.662561
e-12
numerical: 8.125639 analytic: 8.125639, relative error: 3.089710e-11
numerical: -23.448604 analytic: -23.448604, relative error: 2.045038
e-11
numerical: -41.439736 analytic: -41.439736, relative error: 6.176223
e-12
numerical: -2.221601 analytic: -2.221601, relative error: 1.029301e-
10
numerical: 7.310186 analytic: 7.310186, relative error: 1.873195e-11
numerical: -15.506266 analytic: -15.506266, relative error: 1.185279
e-11
numerical: 19.253898 analytic: 19.253898, relative error: 2.121943e-
11
numerical: -8.468002 analytic: -8.468002, relative error: 3.950757e-
11
numerical: -7.125721 analytic: -7.125721, relative error: 3.506616e-
11
numerical: -16.655677 analytic: -16.655677, relative error: 3.178435
e-12
numerical: -38.494505 analytic: -38.494505, relative error: 4.966018
e-12
numerical: -16.762696 analytic: -16.762696, relative error: 1.858972
e-11
numerical: -12.635094 analytic: -12.628071, relative error: 2.779750
e-04
numerical: 14.922341 analytic: 14.922341, relative error: 3.761780e-
11
numerical: 19.333585 analytic: 19.333585, relative error: 1.033091e-
12
```

Inline Question 1:

It is possible that once in a while a dimension in the gradcheck will not match exactly. What could such a discrepancy be caused by? Is it a reason for concern? What is a simple example in one dimension where a gradient check could fail? How would change the margin affect of the frequency of this happening? *Hint: the SVM loss function is not strictly speaking differentiable*

Your Answer: Yes, it is possible that the dimension in the gradcheck will not match exactly. This can occur when parts of the function are discontinuous ie. not differentiable. The SVM function: max(0, x + c), where x refers to the difference between the scores for the incorrect classes and correct class and c is a constant, is discontinuous. For example, let's consider a simple function: f(y) = max(0, y). The analytical gradient at y = -1e-5 is 0. However, the numerical gradient will be positive and non zero if h is greater -1e-5 since f(y+h) is 1.

In [11]:

```
# Next implement the function svm_loss_vectorized; for now only compute the los
s;
# we will implement the gradient in a moment.
tic = time.time()
loss_naive, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Naive loss: %e computed in %fs' % (loss_naive, toc - tic))

from cs682.classifiers.linear_svm import svm_loss_vectorized
tic = time.time()
loss_vectorized, _ = svm_loss_vectorized(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Vectorized loss: %e computed in %fs' % (loss_vectorized, toc - tic))

# The losses should match but your vectorized implementation should be much fast
er.
print('difference: %f' % (loss_naive - loss_vectorized))
```

```
Naive loss: 9.073862e+00 computed in 0.155197s
Vectorized loss: 9.073862e+00 computed in 0.010908s
difference: -0.000000
```

In [12]:

```
# Complete the implementation of svm_loss_vectorized, and compute the gradient
# of the loss function in a vectorized way.

# The naive implementation and the vectorized implementation should match, but
# the vectorized version should still be much faster.
tic = time.time()
_, grad_naive = svm_loss_naive(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Naive loss and gradient: computed in %fs' % (toc - tic))

tic = time.time()
_, grad_vectorized = svm_loss_vectorized(W, X_dev, y_dev, 0.000005)
toc = time.time()
print('Vectorized loss and gradient: computed in %fs' % (toc - tic))

# The loss is a single number, so it is easy to compare the values computed
# by the two implementations. The gradient on the other hand is a matrix, so
# we use the Frobenius norm to compare them.
difference = np.linalg.norm(grad_naive - grad_vectorized, ord='fro')
print('difference: %f' % difference)
```

```
Naive loss and gradient: computed in 0.111164s
Vectorized loss and gradient: computed in 0.005182s
difference: 0.000000
```

Stochastic Gradient Descent

We now have vectorized and efficient expressions for the loss, the gradient and our gradient matches the numerical gradient. We are therefore ready to do SGD to minimize the loss.

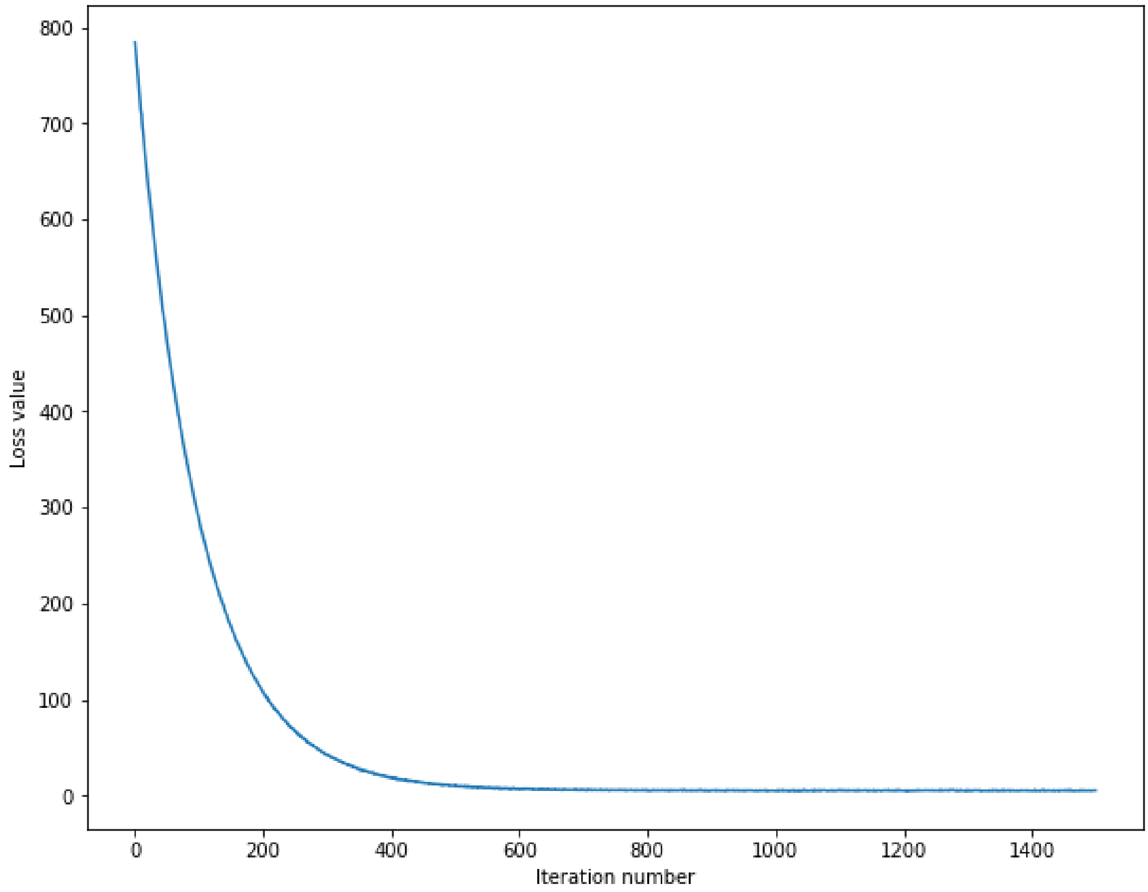
In [13]:

```
# In the file linear_classifier.py, implement SGD in the function
# LinearClassifier.train() and then run it with the code below.
from cs682.classifiers import LinearSVM
svm = LinearSVM()
tic = time.time()
loss_hist = svm.train(X_train, y_train, learning_rate=1e-7, reg=2.5e4,
                      num_iters=1500, verbose=True)
toc = time.time()
print('That took %fs' % (toc - tic))
```

```
iteration 0 / 1500: loss 784.044080
iteration 100 / 1500: loss 286.692431
iteration 200 / 1500: loss 107.319111
iteration 300 / 1500: loss 42.370495
iteration 400 / 1500: loss 18.522366
iteration 500 / 1500: loss 10.454446
iteration 600 / 1500: loss 7.203443
iteration 700 / 1500: loss 5.827619
iteration 800 / 1500: loss 5.253334
iteration 900 / 1500: loss 5.114946
iteration 1000 / 1500: loss 4.757744
iteration 1100 / 1500: loss 5.528209
iteration 1200 / 1500: loss 5.244670
iteration 1300 / 1500: loss 5.446721
iteration 1400 / 1500: loss 5.101956
That took 15.071801s
```

In [14]:

```
# A useful debugging strategy is to plot the loss as a function of
# iteration number:
plt.plot(loss_hist)
plt.xlabel('Iteration number')
plt.ylabel('Loss value')
plt.show()
```



In [15]:

```
# Write the LinearSVM.predict function and evaluate the performance on both the
# training and validation set
y_train_pred = svm.predict(X_train)
print('training accuracy: %f' % (np.mean(y_train == y_train_pred), ))
y_val_pred = svm.predict(X_val)
print('validation accuracy: %f' % (np.mean(y_val == y_val_pred), ))
```

```
training accuracy: 0.367082
validation accuracy: 0.381000
```

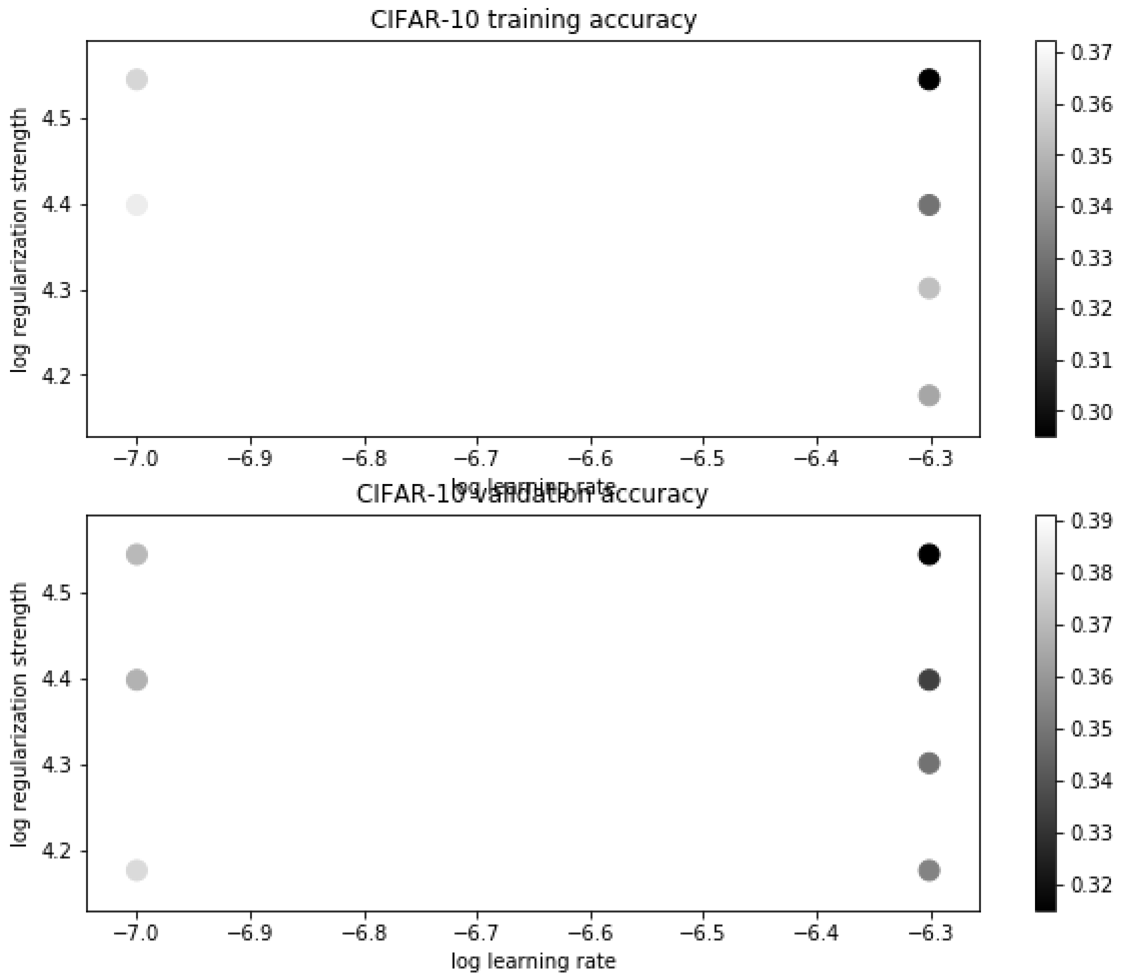
In [16]:

```
# Use the validation set to tune hyperparameters (regularization strength and
# learning rate). You should experiment with different ranges for the learning
# rates and regularization strengths; if you are careful you should be able to
# get a classification accuracy of about 0.4 on the validation set.
learning_rates = [1e-7, 5e-7]
regularization_strengths = [1.5e4, 2e4, 2.5e4, 3.5e4]

# results is dictionary mapping tuples of the form
# (learning_rate, regularization_strength) to tuples of the form
# (training_accuracy, validation_accuracy). The accuracy is simply the fraction
# of data points that are correctly classified.
results = {}
best_val = -1   # The highest validation accuracy that we have seen so far.
best_svm = None # The LinearSVM object that achieved the highest validation rat
e.

################################################################################
# TODO:                                                                        #
# Write code that chooses the best hyperparameters by tuning on the validation #
# set. For each combination of hyperparameters, train a linear SVM on the      #
# training set, compute its accuracy on the training and validation sets, and  #
# store these numbers in the results dictionary. In addition, store the best   #
# validation accuracy in best_val and the LinearSVM object that achieves this  #
# accuracy in best_svm.                                                        #
#                                                                              #
# Hint: You should use a small value for num_iters as you develop your         #
# validation code so that the SVMs don't take much time to train; once you are #
# confident that your validation code works, you should rerun the validation   #
# code with a larger value for num_iters.                                      #
################################################################################
for lr in learning_rates:
    for reg in regularization_strengths:
        # new instance of SVM
        svm = LinearSVM()
        loss_hist = svm.train(X_train, y_train, learning_rate=lr, reg=reg,
                              num_iters=2000, verbose=False)
        # evaluate the performance on the training set
        y_train_pred = svm.predict(X_train)
        train_accuracy = np.mean(y_train == y_train_pred)
        # evaluate the performance on the validation set
        y_val_pred = svm.predict(X_val)
        val_accuracy = np.mean(y_val == y_val_pred)
        # store the results
        results[(lr, reg)] = (train_accuracy, val_accuracy)
        if (val_accuracy > best_val):
            best_val = val_accuracy
            best_svm = svm
################################################################################
#                              END OF YOUR CODE                                #
################################################################################

# Print out results.
for lr, reg in sorted(results):
    train_accuracy, val_accuracy = results[(lr, reg)]
    print('lr %e reg %e train accuracy: %f val accuracy: %f' % (
                lr, reg, train_accuracy, val_accuracy))

print('best validation accuracy achieved during cross-validation: %f' % best_val
)
```

```
lr 1.000000e-07 reg 1.500000e+04 train accuracy: 0.372347 val accura
cy: 0.380000
lr 1.000000e-07 reg 2.000000e+04 train accuracy: 0.372224 val accura
cy: 0.391000
lr 1.000000e-07 reg 2.500000e+04 train accuracy: 0.366735 val accura
cy: 0.368000
lr 1.000000e-07 reg 3.500000e+04 train accuracy: 0.359857 val accura
cy: 0.370000
lr 5.000000e-07 reg 1.500000e+04 train accuracy: 0.345306 val accura
cy: 0.354000
lr 5.000000e-07 reg 2.000000e+04 train accuracy: 0.353184 val accura
cy: 0.349000
lr 5.000000e-07 reg 2.500000e+04 train accuracy: 0.330122 val accura
cy: 0.334000
lr 5.000000e-07 reg 3.500000e+04 train accuracy: 0.295286 val accura
cy: 0.315000
best validation accuracy achieved during cross-validation: 0.391000
```

In [17]:

```
# Visualize the cross-validation results
import math
x_scatter = [math.log10(x[0]) for x in results]
y_scatter = [math.log10(x[1]) for x in results]

# plot training accuracy
marker_size = 100
colors = [results[x][0] for x in results]
plt.subplot(2, 1, 1)
plt.scatter(x_scatter, y_scatter, marker_size, c=colors)
plt.colorbar()
plt.xlabel('log learning rate')
plt.ylabel('log regularization strength')
plt.title('CIFAR-10 training accuracy')

# plot validation accuracy
colors = [results[x][1] for x in results] # default size of markers is 20
plt.subplot(2, 1, 2)
plt.scatter(x_scatter, y_scatter, marker_size, c=colors)
plt.colorbar()
plt.xlabel('log learning rate')
plt.ylabel('log regularization strength')
plt.title('CIFAR-10 validation accuracy')
plt.show()
```



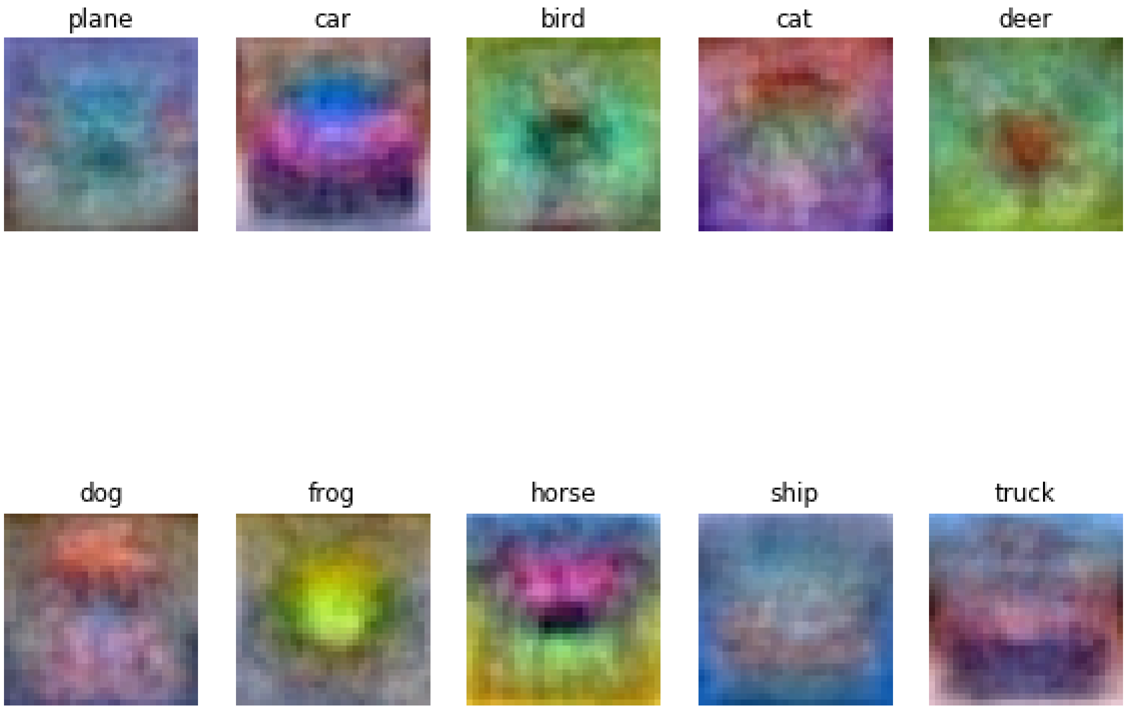
In [18]:

```
# Evaluate the best svm on test set
y_test_pred = best_svm.predict(X_test)
test_accuracy = np.mean(y_test == y_test_pred)
print('linear SVM on raw pixels final test set accuracy: %f' % test_accuracy)
```

```
linear SVM on raw pixels final test set accuracy: 0.363000
```

In [19]:

```
# Visualize the learned weights for each class.
# Depending on your choice of learning rate and regularization strength, these may
# or may not be nice to look at.
w = best_svm.W[:-1,:] # strip out the bias
w = w.reshape(32, 32, 3, 10)
w_min, w_max = np.min(w), np.max(w)
classes = ['plane', 'car', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 'truck']
for i in range(10):
    plt.subplot(2, 5, i + 1)

    # Rescale the weights to be between 0 and 255
    wimg = 255.0 * (w[:, :, :, i].squeeze() - w_min) / (w_max - w_min)
    plt.imshow(wimg.astype('uint8'))
    plt.axis('off')
    plt.title(classes[i])
```



Inline question 2:

Describe what your visualized SVM weights look like, and offer a brief explanation for why they look they way that they do.

Your answer: Since the SVM weights are learnt from the training data, the visualizations look like an average image from the training set for each label. For example, the visualization for a deer has a green background and a cluster of brown pixels in the center. This is possibly because the examples in the training data had deer in forests or with trees in the background. The visualization for a horse has two heads. This is so because the examples in the training set had a set of pictures from different angles.