code_MVA_project

March 20, 2019

1 Code for the project in "Modélisation en neurosciences et ailleurs" class (MVA 2018-2019) by Clémence Réda

This notebook aims at extending and analyzing the results in the paper "Modern Machine Learning as a Benchmark for Fitting Neural Responses" Benjamin et al., 2018. I will proceed as follows:

- I will test the Poisson assumption of the neuron spiking statistics on several datasets.
- I will try to reproduce the results of the paper (comparison between GLM, Feedforward neural network, Gradient-boosted trees) on other datasets from another lab, in order to externally validate the results of the paper.

All code except for this notebook has been written by Benjamin and collaborators, and has been made available at this repository.

1.1 Libraries and modules

```
In [1]: import warnings

import numpy as np
import pandas as pd
import scipy
import scipy.io
```

Load encoding package (file *mlencoding.py* from the GitHub of the authors of the paper)

```
In [2]: from mlencoding import *
Using TensorFlow backend.
```

2 0. Statistics of spiking neurons

I would like to assess the similarity of the distribution of spiking neurons with Poisson distributions, since it is a common assumption in the field. I will use the following datasets:

• Two datasets (Macaque M1, from Stevenston et al. 2011, and Rhesus Macaque S1, from Benjamin et al., 2018) used in the paper. Time-windows were set at 50 ms. The experiments were center-out reaching tasks.

• Monkey V1 from the Bethge Lab, which were used in the following papers (1, 2). Monkey brain activity in the visual cortex was monitored while the animals watched static gratings, or moving gratings in the direction orthogonal to their orientation. Time-windows were set at 10 ms.

2.0.1 Loading datasets

Macaque M1 This set is the one on which the authors performed their analysis. Figures in the paper relate to this dataset.

I keep the same set of covariates used in the paper from Benjamin et al., that is, for every spike, the time bin, the hand position (x, y), the hand velocity (x, y), the hand direction θ_p , the velocity direction θ_v (and the associated cosine functions), and usual hand-crafted features: the speed $\sqrt{x^2 + y^2}$ and the radial position $\sqrt{x^2 + y^2}$.

Spikes are stored in a matrix $spikes_M1$ of size $n \times T$, where n is the number of monitored neurons, and T the number of time bins. The coefficient $spikes_M1[i,j]$ is the spike count in time bin j in neuron i.

```
In [3]: m1_imported = scipy.io.loadmat('../data/m1_stevenson_2011.mat')
        data_m1 = pd.DataFrame()
        data_m1['time'] = m1_imported['time'][0]
        data_m1['handPos_x'] = m1_imported['handPos'][0]
        data_m1['handPos_y'] = m1_imported['handPos'][1]
        data_m1['handVel_x'] = m1_imported['handVel'][0]
        data_m1['handVel_y'] = m1_imported['handVel'][1]
        #data_m1['spikes'] = m1_imported['spikes'][0]
        ## Covariates from the paper and notebook of the authors
        data_m1['velDir'] = np.arctan2(data_m1['handVel_y'], data_m1['handVel_x'])
        data_m1['cos_velDir'] = np.cos(data_m1['velDir'])
        data_m1['sin_velDir'] = np.sin(data_m1['velDir'])
        data_m1['speed'] = np.sqrt(data_m1['handVel_x'].values**2
                                   +data_m1['handVel_y'].values**2)
        r = np.arctan2(data_m1['handPos_y'], data_m1['handPos_x'])
        data m1['cos PosDir'] = np.cos(r)
        data_m1['sin_PosDir'] = np.sin(r)
        data_m1['radial_Pos'] = np.sqrt(data_m1['handPos_x'].values**2
                                        +data_m1['handPos_y'].values**2)
        data_m1.head()
Out [3]:
            time
                  handPos_x handPos_y handVel_x handVel_y
                                                                 velDir cos_velDir
          12.591
                    0.002905
                             -0.303636
                                        -0.011201
                                                   -0.006237 -2.633523
                                                                          -0.873685
        1
          12.641
                    0.002260
                             -0.303869 -0.010743 -0.000833 -3.064245
                                                                          -0.997010
        2 12.691
                    0.002399
                              -0.303631
                                          0.017680
                                                     0.012094 0.599956
                                                                           0.825360
          12.741
                    0.004010 -0.302399
        3
                                          0.044667
                                                     0.038700 0.713933
                                                                           0.755792
          12.791
                    0.006386 -0.300673
                                                     0.017021 0.383375
                                          0.042202
                                                                           0.927408
           sin velDir
                          speed
                                cos_PosDir sin_PosDir
                                                        radial Pos
        0
           -0.486491
                      0.012820
                                   0.009568
                                              -0.999954
                                                           0.303650
           -0.077271 0.010775
                                   0.007437
                                              -0.999972
                                                           0.303877
```

```
2
             0.564606 0.021420
                                   0.007900
                                              -0.999969
                                                            0.303641
        3
             0.654812 0.059100
                                   0.013258
                                              -0.999912
                                                            0.302426
             0.374053 0.045505
                                   0.021233
                                              -0.999775
                                                            0.300741
In [4]: spikes_M1 = m1_imported['spikes']
        nN, nT = np.shape(spikes_M1)
        print("There are " + str(nN) + " neurons and " + str(nT) + " time bins.")
```

There are 171 neurons and 15536 time bins.

Macaque S1 I keep the same set of covariates used in the paper from Benjamin et al., that is, for every spike, the time bin, the hand position (x, y), the hand velocity (x^r, y^r) , the hand direction θ_p , the velocity direction θ_v (and the associated cosine functions), and usual hand-crafted features: the speed $\sqrt{x^2 + y^2}$ and the radial position $\sqrt{x^2 + y^2}$.

Spikes are stored in a matrix $spikes_S1$ of size $n \times T$, where n is the number of monitored neurons, and T the number of time bins. The coefficient $spikes_S1[i,j]$ is the spike count in time bin j in neuron i.

```
In [5]: s1_imported = scipy.io.loadmat('../data/s1_data.mat')
       data_s1 = pd.DataFrame()
       data s1['handPos x'] = s1 imported['pos'].T[0]
       data_s1['handPos_y'] = s1_imported['pos'].T[1]
       data_s1['handVel_x'] = s1_imported['vel'].T[0]
       data_s1['handVel_y'] = s1_imported['vel'].T[1]
        #data_s1['spikes'] = s1_imported['spikes'][0]
       data_s1['velDir'] = np.arctan2(data_s1['handVel_y'], data_s1['handVel_x'])
       data_s1['cos_velDir'] = np.cos(data_s1['velDir'])
       data_s1['sin_velDir'] = np.sin(data_s1['velDir'])
       data_s1['speed'] = np.sqrt(data_s1['handVel_x'].values**2
                                   +data_s1['handVel_y'].values**2)
       r = np.arctan2(data_s1['handPos_y'], data_s1['handPos_x'])
       data_s1['cos_PosDir'] = np.cos(r)
       data_s1['sin_PosDir'] = np.sin(r)
       data_s1['radial_Pos'] = np.sqrt(data_s1['handPos_x'].values**2
                                        +data_s1['handPos_y'].values**2)
       data_s1.head()
Out[5]:
           handPos_x handPos_y
                                handVel_x handVel_y
                                                                cos_velDir \
                                                         velDir
       0 -0.416665 -31.236861
                                            0.150915 0.784996
                                 0.151037
                                                                  0.707391
       1 -0.415795 -31.229589
                                -0.139471
                                            0.110104 2.473325
                                                                 -0.784897
          -0.428036 -31.237258
                                 -0.355766 -0.396426 -2.302191
                                                                 -0.667908
       3 -0.444485 -31.255078
                                -0.243318 -0.276757 -2.291986
                                                                 -0.660279
        4 -0.449801 -31.253792
                                 0.026628
                                            0.287968 1.478588
                                                                  0.092077
                                cos_PosDir sin_PosDir radial_Pos
           sin_velDir
                          speed
       0
                                 -0.013338
                                              -0.999911
                                                          31.239640
            0.706822 0.213513
        1
            0.619627 0.177693
                                 -0.013313
                                             -0.999911
                                                          31.232357
```

```
-0.744244 0.532656
                                -0.013701
                                            -0.999906
                                                        31.240190
       3
          -0.751021 0.368508
                                -0.014220
                                            -0.999899
                                                        31.258238
            0.995752 0.289196
                                -0.014390
                                            -0.999896
                                                        31.257029
In [6]: spikes_S1 = s1_imported['spikes']
       nN, nT = np.shape(spikes_S1)
       print("There are " + str(nN) + " neurons and " + str(nT) + " time bins.")
```

There are 35129 neurons and 52 time bins.

Monkey V1 The potential covariates are the (Michelson) contrast of the gratings (nonnegative integer numbers comprised between 0 and 1), the direction of the gratings in degrees (nonnegative integer numbers comprised between 0 and 360: in order to obtain the orientation of the gratings, one should substract 90 modulo 360).

Given a considered single unit (the authors have ruled out cells which were not well-isolated, with more than 5% of contamination) and a monkey, spikes are stored in a matrix $spikes_V1$ of size $n \times T$, where n is the number of conditions (for the grating experiment), and T the number of time bins. The coefficient $spikes_V1[i,j]$ is the spike count in time bin j in condition i.

```
In [7]: v1_grating_moving = scipy.io.loadmat("../data/bethge_lab_moving.mat")
        v1_grating_static = scipy.io.loadmat("../data/bethge_lab_static.mat")
        ## Some data reformatting
        to_1D = lambda x : x.T.tolist()[0]
        def extract_spikes(resmat, subject=0, unit=0):
            data_list, spikes_list = [], []
            N = max(np.shape(resmat["data"][:, 0]))
            ## Index of selected monkey subject
            i = max(0, min(subject, N-1))
            ## Conditions for the grating experiment
            data = pd.DataFrame()
            data_mat = np.matrix(list(map(lambda x : list(map(float, x)),
                                          resmat["data"][:, 0][i][0][0][2].flatten())))
            data["contrast"] = to_1D(data_mat[:, 0])
            data["direction"] = to 1D(data mat[:, 1])
            ## Spike data (binned spikes)
            ## single units x conditions x time bins x repetitions
            ns, nc, nt, _ = np.shape(resmat["data"][:, 0][i][0][0][5])
            ## Index of selected single unit
            unit = max(0, min(unit, ns-1))
            spikes = np.zeros((nc, nt))
            for c in range(nc):
                ## Spike counts
                spikes[c, :] = np.sum(resmat["data"][:, 0][i][0][0][5][unit][c], axis=1)
            return data, spikes
```

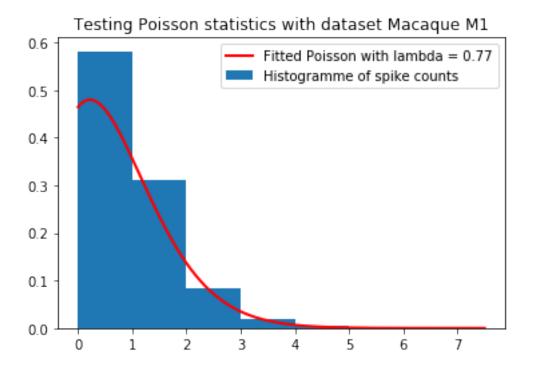
```
data_V1m, spikes_V1m = extract_spikes(v1_grating_moving, subject=1, unit=0)
       data_V1s, spikes_V1s = extract_spikes(v1_grating_static, subject=1, unit=0)
       data_V1m.head()
Out[7]:
          contrast direction
                         0.0
       0
             100.0
                         22.5
       1
             100.0
                        45.0
           100.0
       3
             100.0
                         67.5
       4
             100.0
                        90.0
In [8]: data_V1s.head()
Out[8]:
         contrast direction
              1.0
                         0.0
       0
       1
              10.0
                         0.0
       2
              1.0
                         22.5
       3
                        22.5
              10.0
       4
               1.0
                        45.0
```

Testing the Poisson statistics assumption

```
In [23]: ## Check the form of the spike statistics for every of the four datasets above
         import matplotlib.pyplot as plt
         from scipy.optimize import curve_fit
         from scipy.special import factorial
         from scipy.stats import chisquare, poisson
         neuron_ID = 0
         ## Generalized linear model
         def poisson_regression(X, Y):
             logY = np.log(Y)
             print(logY)
             print(X)
             beta = np.linalg.lstsq(np.matrix(X), logY)
             lbd = np.exp(X.dot(beta))
             return 1bd
         m1_spikes = spikes_M1[neuron_ID]
         s1_spikes = spikes_S1[neuron_ID]
         s_spikes = spikes_V1m[neuron_ID]
         m_spikes = spikes_V1s[neuron_ID]
         def poisson_pdf(k, lamb):
```

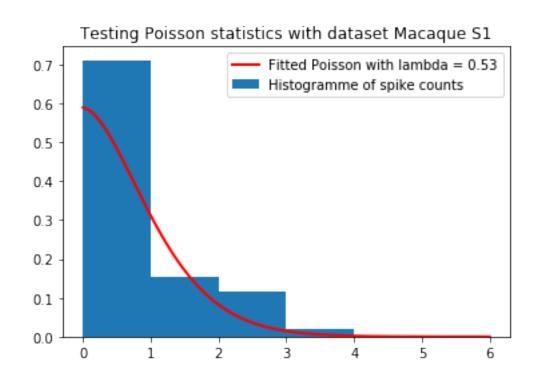
return (lamb**k/factorial(k)) * np.exp(-lamb)

```
## Source: https://stackoverflow.com/questions/25828184/fitting-to-poisson-histogram
def fit_poisson(data, title, nbins, range_):
        n = 100
        ## The y-axis of the histogram is a probability
        entries, bin_edges, patches = plt.hist(data, bins=nbins,
                                               density=True, range=range )
        bin_middles = 0.5*(bin_edges[1:] + bin_edges[:-1])
        parameters, cov_matrix = curve_fit(poisson_pdf, bin_middles, entries)
        x_plot = np.linspace(range_[0], range_[1]*1.5, 1000)
        plt.plot(x_plot, poisson_pdf(x_plot, *parameters), 'r-', lw=2)
        plt.title("Testing Poisson statistics with dataset " + title)
        plt.legend(["Fitted Poisson with lambda = " + str(round(parameters[0], 2)),
                    "Histogramme of spike counts"])
        plt.show()
        ntry = 1000
        ## Expected frequencies (between 0 and 100)
        f_exp = [sum([poisson_pdf(b, parameters[0])
                      *n for _ in range(ntry)])/float(ntry)
                 for b in bin edges[1:]]
        entries = list(map(lambda x : x*n, entries))
        ## Chi-square can be applied only if all observed categories have count > 5
        remove_idx = list(filter(lambda i : entries[i] < 5, range(len(entries))))</pre>
        if (len(remove idx) > 0):
            print("Remove categories from test: " + str(remove_idx))
        entries = list(filter(lambda x :x ,
                              [entries[i] if (i not in remove_idx) else None
                               for i in range(len(entries))]))
        f_exp = list(filter(lambda x:x, [f_exp[i] if (i not in remove_idx)
                                         else None for i in range(len(entries))]))
        cs = chisquare(entries, f_exp=f_exp)
        print("Goodness-of-fit (Pearson's chi square test): p-value = "
              + str(cs.pvalue))
fit poisson(m1 spikes, title="Macaque M1", nbins=5, range =[0., 5.0])
fit_poisson(s1_spikes, title="Macaque S1", nbins=4, range_=[0., 4.0])
fit_poisson(m_spikes, title="Monkey V1 with moving gratings", nbins=2,
            range_=[0., 1.5])
fit_poisson(s_spikes, title="Monkey V1 with static gratings", nbins=6,
            range_=[0., 5.0])
```



Remove categories from test: [3, 4]

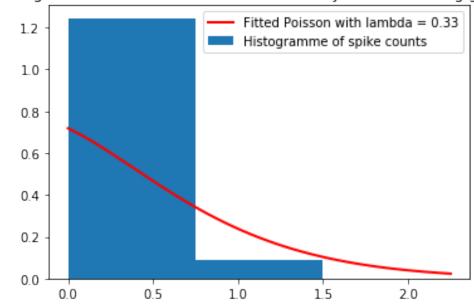
Goodness-of-fit (Pearson's chi square test): p-value = 2.95158847686e-10



Remove categories from test: [3]
Goodness-of-fit (Pearson's chi square test): p-value = 1.76222193939e-28

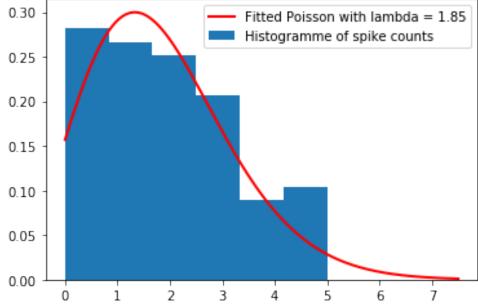
/usr/local/lib/python2.7/dist-packages/ipykernel_launcher.py:25: RuntimeWarning: invalid value

Testing Poisson statistics with dataset Monkey V1 with moving gratings



Goodness-of-fit (Pearson's chi square test): p-value = 5.43234714179e-54





Goodness-of-fit (Pearson's chi square test): p-value = 0.000107327343835

Assuming a standard p-value threshold of 0.05 (probability of 5% of incorrectly rejecting the null hypothesis), the null hypothesis "the empirical distribution of spike counts is a Poisson distribution" is rejected in all datasets.

It might be due to the fact that neuron spiking is not a proper Poisson process:

- There is some type of memory of previous spikes: with, on the one hand, if we look at neuron populations, the phenomenon of "synaptic plasticity", where connections between neurons become stronger as the two neurons are fired together, and, on the other hand, when we focus on individual cells, the existence of the refractory period, that is, the period of neuron inactivity after a spike.
- It might be due to the fact that all datasets were recorded during experiments when there was an external stimulus (thus, the spike counts recorded are not a "spontaneous" event, but are induced by the stimuli). Thus, the firing rate of a cell might not be time-homogenous. In class, we saw a simple neuron spiking model, where the firing rate was a function of the time as well as of the stimulus. Here, I have tried to fit a homogenous Poisson distribution to the data.

3 1. Replication of the results in the paper with the new datasets

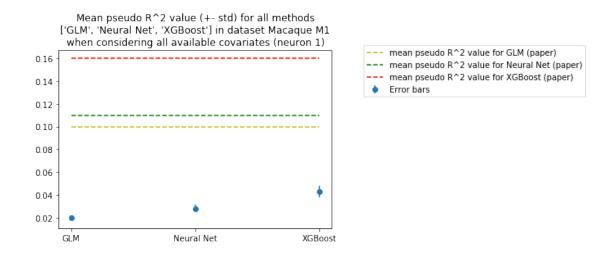
```
In [9]: glm_model = MLencoding(tunemodel = 'glm')
## Finetuning parameters for GLM
```

```
from hyperopt import fmin, hp, Trials, tpe, STATUS_OK
        space4glm = {
            'learning_rate': hp.uniform('learning_rate', 0.1, 3),
            'eta': hp.uniform('eta', 0.1, 3),
        }
        #function to minimize
        def fnc_glm(params, X, y):
            glm_model.set_params(params)
            Y_hat, PR2s = glm_model.fit_cv(X,y, n_cv = 5, verbose = 0)
            return -np.mean(PR2s)
In [10]: nn_model = MLencoding(tunemodel = 'feedforward_nn')
         ## Finetuning parameters for NN
         from hyperopt import fmin, hp, Trials, tpe, STATUS_OK
         space4nn = {
             'dropout': hp.uniform('dropout', 0., 0.6),
             'n1': hp.uniform('n1', 2,128),
             'n2': hp.uniform('n2', 1,15),
         }
         #function to minimize
         def fnc_nn(params, X, y):
             ## Size of each of the two layers of the network (see mlencoding.py)
             params['n1'] = int(params['n1'])
             params['n2'] = int(params['n2'])
             nn_model.set_params(params)
             Y_hat, PR2s = nn_model.fit_cv(X,y, n_cv = 5, verbose = 0)
             return -np.mean(PR2s)
In [11]: xgboost_model = MLencoding(tunemodel = 'xgboost', window = 50, n_filters = 2,
                                    max_time = 250)
         ## Finetuning parameters for XGboost
         from hyperopt import fmin, hp, Trials, tpe, STATUS_OK
         space4xgboost = {
             'learning_rate': hp.uniform('learning_rate', 0.01, 1.0),
             'gamma': hp.uniform('eta', 0.1, 1.0),
         }
         #function to minimize
         def fnc_xgb(params, X, y):
             xgboost_model.set_params(params)
             Y_hat, PR2s = xgboost_model.fit_cv(X,y, n_cv = 5, verbose = 0)
             return -np.mean(PR2s)
```

```
In [12]: neuron_n = 0
         X_M1 = data_m1[['handPos_x','handPos_y','handVel_x','handVel_y']].values
         y_M1 = spikes_M1[neuron_n]
         X S1 = data s1[['handPos x', 'handPos y', 'handVel x', 'handVel y']].values
         y_S1 = spikes_S1[neuron_n]
         X_V1m = data_V1m[['contrast', 'direction']].values
         y_V1m = spikes_V1m[neuron_n]
         X_V1s = data_V1s[['contrast', 'direction']].values
         y_V1s = spikes_V1s[neuron_n]
In [13]: ## For each method and each dataset, record the mean pseudo R^2 value
         ## and the confidence interval
         PR2_values = np.zeros((3, 3, 2))
         K = 5 # crossvalidation folds
         max_evals=10
In [46]: def results(i):
             print("----- Dataset #" + str(i+1))
             if (i==0):
                X, y = X_M1, y_M1
             if (i==1):
                 X, y = X_S1, y_S1
             if (i==2):
                X, y = X_V1m, y_V1m
             if (i==3):
                 X, y = X_V1s, y_V1s
             if (i < 0 \text{ or } i > 3):
                 raise ValueError
             print("---- GLM")
             trials = Trials() #for hyperparameter search
             hyperoptBest = fmin(lambda params : fnc_glm(params, X, y),
                                 space4glm, algo=tpe.suggest,
                                max_evals=max_evals, trials=trials)
             print(hyperoptBest)
             glm_model.set_params(hyperoptBest)
             _, PR2s = glm_model.fit_cv(X, y, n_cv = K, verbose = 2)
             PR2_values[i, 0, :] = [np.mean(PR2s), np.std(PR2s)/np.sqrt(K)]
             print("----- FEEDFORWARD NEURAL NETWORK")
             trials = Trials() #for hyperparameter search
             hyperoptBest = fmin(lambda params : fnc_nn(params, X, y),
                                 space4nn, algo=tpe.suggest,
                                 max_evals=max_evals, trials=trials)
             print(hyperoptBest)
             nn_model.set_params({'n1': int(hyperoptBest["n1"]),
                                  'dropout': hyperoptBest["dropout"],
                                  'n2': int(hyperoptBest["n2"])})
             _, PR2s = nn_model.fit_cv(X,y, n_cv = K, verbose = 2)
```

```
PR2_values[i, 1, :] = [np.mean(PR2s), np.std(PR2s)/np.sqrt(K)]
            print("----- XGBOOST")
            trials = Trials() #for hyperparameter search
            hyperoptBest = fmin(lambda params : fnc_xgb(params, X, y),
                                 space4xgboost, algo=tpe.suggest,
                                max_evals=max_evals, trials=trials)
            print(hyperoptBest)
            xgboost_model.set_params(hyperoptBest)
             _, PR2s = xgboost_model.fit_cv(X,y, n_cv = K, verbose = 2)
            PR2_values[i, 2, :] = [np.mean(PR2s), np.std(PR2s)/np.sqrt(K)]
        results(0)
----- Dataset #1
---- GLM
100%|| 10/10 [07:52<00:00, 42.31s/it, best loss: -0.0198458099128]
{'learning_rate': 2.971686123681141, 'eta': 2.5797169040256285}
('...runnning cv-fold', 1, 'of', 5)
('pR2: ', 0.017126228740941274)
('...runnning cv-fold', 2, 'of', 5)
('pR2: ', 0.028805402405215452)
('...runnning cv-fold', 3, 'of', 5)
('pR2: ', 0.017547008507770356)
('...runnning cv-fold', 4, 'of', 5)
('pR2: ', 0.020179465803447538)
('...runnning cv-fold', 5, 'of', 5)
('pR2: ', 0.015570944106404139)
pR2_cv: 0.019846 (+/- 0.002110)
----- FEEDFORWARD NEURAL NETWORK
100%|| 10/10 [30:58<00:00, 202.35s/it, best loss: -0.0284893403712]
{'n1': 116.83200940591844, 'dropout': 0.5020170351520552, 'n2': 4.834142224899956}
('...runnning cv-fold', 1, 'of', 5)
('pR2: ', 0.027842347414478774)
('...runnning cv-fold', 2, 'of', 5)
('pR2: ', 0.042254808558475632)
('...runnning cv-fold', 3, 'of', 5)
('pR2: ', 0.021758949576386466)
('...runnning cv-fold', 4, 'of', 5)
('pR2: ', 0.026093525918554072)
('...runnning cv-fold', 5, 'of', 5)
('pR2: ', 0.021923126620701172)
pR2_cv: 0.027975 (+/- 0.003363)
----- XGBOOST
100%|| 10/10 [00:34<00:00, 3.51s/it, best loss: -0.0430761753233]
{'learning_rate': 0.03226336540158781, 'eta': 0.743058372887443}
('...runnning cv-fold', 1, 'of', 5)
('pR2: ', 0.042885811334723911)
('...runnning cv-fold', 2, 'of', 5)
```

```
('pR2: ', 0.063248041921343368)
('...runnning cv-fold', 3, 'of', 5)
('pR2: ', 0.039829533321270594)
('...runnning cv-fold', 4, 'of', 5)
('pR2: ', 0.041701778871648276)
('...runnning cv-fold', 5, 'of', 5)
('pR2: ', 0.02811904044564506)
pR2_cv: 0.043157 (+/- 0.005072)
In [14]: datasets = ["Macaque M1", "Macaque S1", "Monkey V1 moving gratings",
                     "Monkey V1 static gratings"]
         methods = ["GLM", "Neural Net", "XGBoost"]
         import matplotlib.pyplot as plt
         def plot_error_bars(dataset):
             d_idx = datasets.index(dataset)
             plt.errorbar(range(3), PR2_values[d_idx, :, 0],
                          yerr=PR2_values[d_idx, :, 1], fmt='o')
             plt.plot(range(3), [0.10]*3, "y--")
             plt.plot(range(3), [0.11]*3, "g--")
             plt.plot(range(3), [0.16]*3, "r--")
             plt.title("Mean pseudo R^2 value (+- std) for all methods\n" + str(methods)
                       + " in dataset " + dataset
                       +"\nwhen considering all available covariates (neuron 1)")
             plt.legend(["mean pseudo R^2 value for GLM (paper)",
                         "mean pseudo R^2 value for Neural Net (paper)",
                         "mean pseudo R^2 value for XGBoost (paper)", "Error bars"],
                       bbox_to_anchor=(1.1, 1.05))
             plt.xticks(range(3), methods)
             plt.show()
         def plot_error_bars2(dataset):
             d_idx = datasets.index(dataset)
             plt.errorbar(range(3), PR2_values[d_idx, :, 0],
                          yerr=PR2_values[d_idx, :, 1], fmt='o')
             plt.title("Mean pseudo R^2 value (+- std) for all methods\n" + str(methods)
                       + " in dataset " + dataset
                       +"\nwhen considering all available covariates (neuron 1)")
             plt.legend(["Error bars"], bbox_to_anchor=(1.1, 1.05))
             plt.xticks(range(3), methods)
             plt.show()
In [48]: plot error bars(datasets[0])
```



I have tried to reproduce the results in Figure 5 of the paper above, page 8 of this version. The results I have obtained are far worse than the ones shown in the paper. I think that the main issue with my results is that Hyperopt search (that is, the automatic exploration of values for parameters for each method) does not give as good results as manual parameter fine-tuning (increasing the number of trials, that is, *max_evals* to 50 seem not to help).

Nonetheless, I obtain the same qualitative results as in the paper (although the mean pseudo R^2 values are still bad), with Gradient-boosted trees, and Neural Nets, performing far better than GLM.

In [49]: plot_error_bars2(datasets[0])

