CSCE633 Homework 02

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1 Data exploration:

- (a) Categorical attributes
- (b) Continuous attributes

Answer:

From the data set in file "hw2_data.csv", finally results can be get:

- Categorical attributes: primary_strength (Column 8)
- Continuous attributes: stamina, $attack_value$, $defense_value$, $capture_rate$, $flee_rate$, $spawn_chance$ (Column 2-7)

2 Data exploration:

- (a) Plot 2-D scatter plots.
- (b) Compute the Pearson's correlation coefficient.
- (c) Which attributes would be the most predictive.

Answer:

The code for this part is as follow:

```
import matplotlib.pyplot as plt
import scipy.stats

y = combat_point
for i in range(6):
    x = NameMap[i][1]
    xlab = NameMap[i][0]
    plt.scatter(x, y)
    plt.xlabel('{0}'.format(xlab))
    plt.ylabel('combat_point')
    plt.show()

PeaRate = scipy.stats.pearsonr(x,y)
    print('Pearsonr Correlation Rate for {0}: ...
    {1}'.format(xlab,PeaRate))
```

2.1 Plots

The results of plots are shown as follow:

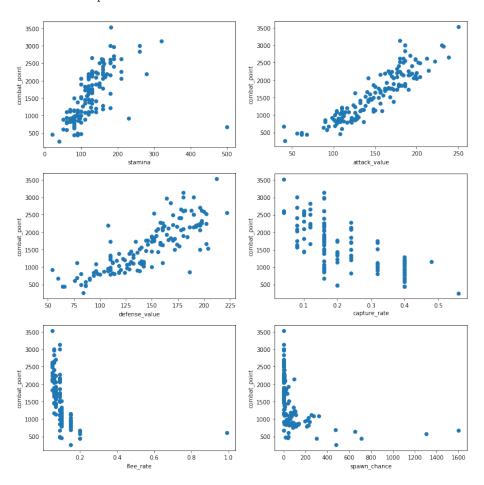


Figure 1: Scatter Plots with combat point

2.2 Pearson's correlation coefficient

The Pearson's correlation coefficients are shown in the following table:

stamina	$attack_value$	$defense_value$
0.582831703222926	0.9075315401042733	0.8262293053572931
$\phantom{aaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaa$	$flee_rate$	$spawn_chance$
-0.7430078083529397	-0.40703421142159646	-0.42132699465983586

Table 1: Pearson's correlation coefficient with combat point

2.3 The most predictive attribute

From the table 1, $attack_value$ is the most predictive attribute. The reason is as follow:

attack_value has the largest absolute value of Pearson's correlation coefficient, which is closest to 1 among all the other attributes. By the definition of Pearson's correlation coefficient, the closer distance it has to 1 or -1, the more predictable relation data set will get.

3 Data exploration:

- (a) Plot scatter plots among continuous attributes only.
- (b) Compute corresponding Pearson's correlation coefficient.
- (c) Which variables are the most correlated to each other.

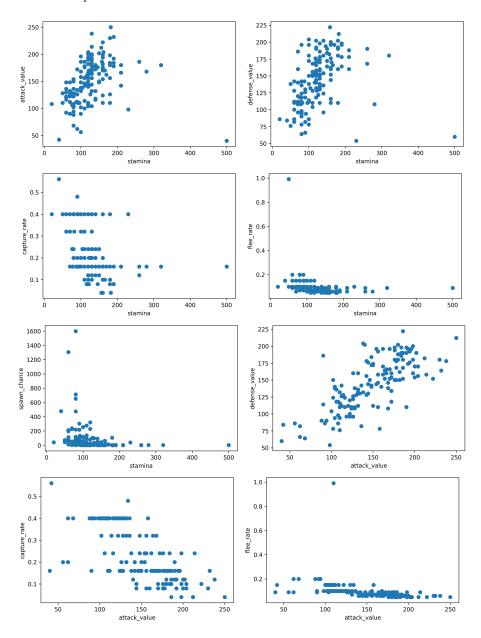
Answer:

The code for this part is as follow:

```
import matplotlib.pyplot as plt
   %matplotlib inline
3
4
   for i in range(6):
     j = i+1
     while j<6:
6
       filename = ','.join(['/content/drive/My ...
           Drive/2020_FALL/CSCE633/HomeWork/HW02/Figure/...
       prob3_'+str(i)+str(j)+'.png' ])
       x = NameMap[i][1]
10
       xlab = NameMap[i][0]
11
       y = NameMap[j][1]
12
       ylab = NameMap[j][0]
13
       plt.scatter(x, y)
15
       plt.xlabel('{0}'.format(xlab))
       plt.ylabel('{0}'.format(ylab))
17
       plt.savefig('{0}'.format(filename), dpi=300, ...
18
            bbox_inches='tight') # Returns the list of datapoints
19
       plt.show()
20
21
22
       PeaRate = scipy.stats.pearsonr(x,y)
       print('Pearsonr Correlation Rate for ...
23
            (\{0\}, \{1\}) : \{2\}'.format(xlab, ylab, PeaRate))
24
       j += 1
25
```

3.1 Plots

The scatter plots are shown as follow:



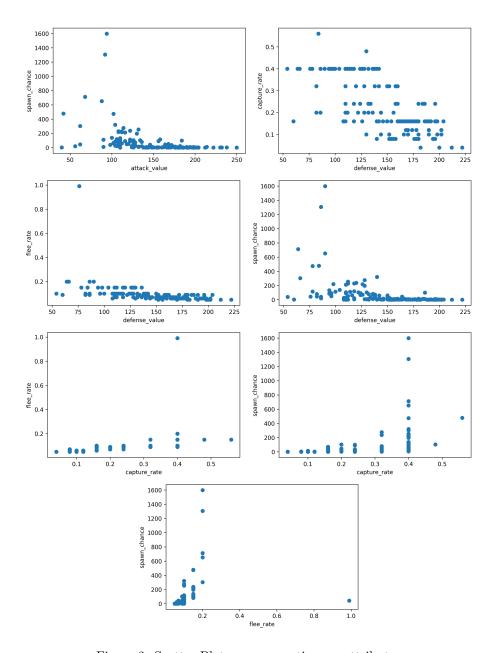


Figure 2: Scatter Plots among continuous attributes

3.2 Pearson's correlation coefficient

The Pearson's correlation coefficients among continuous attributes are shown in the following table.

$(stamina, attack_value)$	$(stamina, defense_value)$	$(stamina, capture_rate)$
0.3029949826738916	0.30266333625368935	-0.4468503047144601
$(stamina, flee_rate)$	$(stamina, spawn_chance)$	$(attack_value, defense_value)$
-0.2710475393248393	-0.2764202078836037	0.7367766467515237
$(attack_value, capture_rate)$	$(attack_value, flee_rate)$	$(attack_value, spawn_chance)$
-0.6905726716022137	-0.36906414197600723	-0.4326484402010869
$(defense_value, capture_rate)$	$(defense_value, flee_rate)$	$(defense_value, spawn_chance)$
-0.6972657162131648	-0.42385975623729333	-0.43249856208332005
$\overline{(capture_rate, flee_rate)}$	$(capture_rate, spawn_chance)$	$(flee_rate, spawn_chance)$
0.44051150728059624	0.4727927266445679	0.29322169222082034

Table 2: Pearson's correlation coefficient among continuous attributes

3.3 The most related pair

From the above table 2, the most related pair is (attack_value, defense_value) whose Pearson's correlation coefficient is 0.7367766467515237. The reason for this is total the same as that in problem 2.3.

4 Pre-processing of categorical variables:

- (a) Count the number of different values.
- (b) Implement the one hot encoding.

Answer:

- First, generate all the classes without duplicates by python's package np.unique and compute the total number of class as onehot_length
- Then, map each class to corresponding one hot vector as onehot_mapTotal
- Finally, use *combat_point_new* to record all the one hot vectors

The code for this problem is as follow:

```
1 combat_point = NameMap[6][1]
2 print(combat_point)
3
4 onehot_class = np.unique(combat_point)
5 onehot_length = len(onehot_class)
6 onehot_mapTotal = {}
```

```
for i in range(onehot_length):
    onehot = np.zeros(onehot_length,dtype=int)
    onehot[i] = 1
    onehot_map = {onehot_class[i]:onehot}
    onehot_mapTotal.update(onehot_map)
    #print(combat_point)
    #print(onehot_mapTotal)

combat_point_new = []
    for i in range(len(combat_point)):
        combat_point_new.append(onehot_mapTotal[combat_point[i]])
    #print(combat_point_new)
```

5 Prediction combat points:

- (a) How many parameters does OLS model have.
- (b) Implement a linear regression model with OLS and implement RSS error computation code.
- (c) Randomly split data and implement 5-fold cross-validation process.
- (d) Compute square root of RSS for each fold and the average of all folds.

Answer:

5.1 Data process

From previous problems, $N_{features} = 22$ feature parameters are needed. The reason is as follow:

Here, feature parameter is represented by $\omega \in R^{N\times 1}$ and ω_0 is the parameter corresponding to constant feature 1. Then, in the previous problem, the number of continuous features are 6, namely $stamina, attack_value, defense_value, capture_rate, flee_rate, spawn_chance$. Then number for categorical feature $primary_strength$'s class are 15, namely Bu, Dragon, Electric, Fair, Fighting, Fire, Ghost, Grass, Ground, Ice, Normal, Poison, Psychic, Rock, Water. Finally, <math>22 = 1 + 6 + 15 can be got.

5.2 Linear regression and RSS algorithms

In this problem 5 only ordinary linear regression model (OLS) is needed to generate, while in problem 6, regularity linear regression model (RLS) is needed to generate. In this part, the two methods will be generated at the same time.

First, implement function *score* to compute RSS within whose process function *predict* is needed for computing $X\omega$. In function *score*, finally, $(X\omega - y)^2$ can be obtained.

In the process of implementing OLS and RLS algorithm, the only difference is the way to generate ω . The formulas of gradients for OLS and RLS are shown as follow: (Here, assume $X_0[samples] = 1$)

From the above formula and by setting $\nabla_{\omega}J=0$, the following formula of ω can be directly obtained:

The code is shown as follow:

```
np.random.seed(0)
3
  class LinearRegression(object):
    def __init__(self,W):
     self.W = W
    def get_params(self):
8
9
     return self.W
10
11
    def predict(self, X):
     return X.dot(self.W)
12
13
14
    def score(self, X, y):
     score_tep = self.predict(X) - y
15
16
      score = np.transpose(score_tep).dot(score_tep)
      return np.sqrt(score)
17
18
    19
20
    def fit_GD_OLR(self, X, y):
      sample_size, feature_size = X.shape
21
      xt = np.transpose(X)
22
23
      xxt = np.matmul(xt, X)
      xx_inv = np.linalg.pinv(xxt)
24
      self.W = np.matmul(xx_inv,np.matmul(xt,y))
25
      losses = self.score(X,y)
26
      return self.W, losses
27
28
    29
    def fit_GD_RLR(self, X, y, labd):
30
31
      sample_size, feature_size = X.shape
      xt = np.transpose(X)
32
      xxt = np.matmul(xt, X)
33
      iid = np.diag(np.ones(xxt.shape[0]))
34
      xx_inv = np.linalg.pinv(xxt+labd*iid)
      self.W = np.matmul(xx_inv,np.matmul(xt,y))
36
37
      losses = self.score(X,y)
      return self.W, losses
```

5.3 5-fold cross-validation

In this part, the 5-fold cross-validation algorithm is generated.

First, a set of random index is generated and stores in $random_index$ whose length is the same as sample size.

Then, divide the training set into two part, training set and validation set according to the random index set in the first step. Namely, for example, select $random_index[0]$ th, $random_index[5]$ th, $random_index[10]$ th,... number in original input (X,y) as the first fold validation data set and the left as training data set. Repeat this part for 5 times to complete 5-fold cross-validation. Within each fold, use corresponding method OLS in this problem.

The code is as follow:

```
def cross_validation(X,y,W_ini,method,...
3
           labd=None, K_fold=5, learning_rate = 1e-7, max_iter = 15000):
   #MethodMap = {'OrdinaryLinearR': 0,
4
                   'RegularLinearR': 1,
5
                  'l2normLogisticR': 2,
6
                  'llnormLogisticR': 3}
7
     #random divide data set into 5 folds
8
     random_index = np.random.RandomState(seed = ...
9
                                             0).permutation(X.shape[0])
10
     Lg = len(random_index)
12
     w_tol = []
13
     rss_tol = []
14
     losses = None
15
16
     for i in range(K_fold):
17
18
       \# get: i,i+5,i+10,i+15,... for validation index
       index_val = random_index[i::K_fold]
19
       # get the remaining for training index
20
       index_train = np.delete(random_index,np.arange(Lg)[i::K_fold])
21
22
       X_{val} = X[index_{val}]
23
       X_train = X[index_train]
24
       y_val = y[index_val]
26
       y_train = y[index_train]
27
28
       if method == 0:
29
         LRA = LinearRegression(W = W_ini)
         w_tep, losses = LRA.fit_GD_OLR(X_train,y_train)
31
32
         rss_tep = LRA.score(X_val,y_val)
33
       elif method == 1:
34
         LRA = LinearRegression(W = W_ini)
         w_tep, losses = LRA.fit_GD_RLR(X_train,y_train,labd)
36
         rss_tep = LRA.score(X_val,y_val)
37
38
       elif method == 2:
39
          clf = LogisticRegression(penalty='12', C=labd,...
40
                                         solver='saga', max_iter=max_iter)
41
```

```
clf.fit(X_train, y_train)
42
         w_tep = clf.coef_
43
         rss_tep = clf.score(X_val, y_val)
44
45
       elif method ==3:
46
         clf = LogisticRegression(penalty='11', C=labd,...
47
                                         solver='saga', max_iter=max_iter)
         clf.fit(X_train, y_train)
49
         w_tep = clf.coef_
51
         rss_tep = clf.score(X_val, y_val)
52
       w_tol.append(w_tep)
53
       rss_tol.append(rss_tep)
54
       print('fold {0} rss:{1}'.format(i+1,rss_tep))
     rss_ave = np.sum(rss_tol)/K_fold
56
     print('average rss:',rss_ave)
     return w_tol,rss_tol,rss_ave
```

Here, method '0' means ordinary linear regression which is used in this problem 5. The method '1' is corresponding to regularity linear regression which is needed in next problem 6. The method '2' and '3' represent logistic regression with l-2 norm and l-1 norm respectively, which will be used in the following problem 9. And finally, 10^{-7} is chosen as the learning rate which can get convergence results.

5.4 Compute RSS

The code for getting results is shown as follow:

```
y = np.array(NameMap[7][1])
  X_continuous = np.array([NameMap[i][1] for i in range(6)]).T
  X_categorical = np.array(primary_strength_new)
  X = np.hstack((X_continuous, X_categorical))
  X_{basis} = np.hstack((np.ones([X.shape[0],1]),X))
  W_ini = np.linalq.inv(np.transpose(X_basis).dot(X_basis))....
                            dot(np.transpose(X_basis).dot(y))
11
12
  13
14
  _,rss_tol,rss_ave = cross_validation(X_basis,y,0*W_ini,method = 0)
16
  print('all rss:{}, average rss:{}'.format(rss_tol, rss_ave))
```

The results are shown in the following table.

fold 1	679.402230808901
fold 2	991.3666949450828
fold 3	654.7762510809595
fold 4	1495.3123662901269
fold 5	633.741978916587
average	890.9199044083314

Table 3: square root of RSS for OLS

6 Prediction combat points:

- (a) Implement ridge regression (linear regression with regularization)
- (b) Experiment and report the results with different λ

Answer: The corresponding method has been mentioned in problem 5 and implemented in function fit_GD_RLR . Initialize $\lambda = 0.001, 0.01, 1, 10, 100$. Different λ s share the same way of random dividing data set into 5 folds. The code to get results is shown as follow:

The results are shown in the following table:

fold	$\lambda = 0.001$	$\lambda = 0.01$	$\lambda = 0.1$	$\lambda = 1$	$\lambda = 10$
1	679.31970012	678.61193819	674.26682446	715.73964819	1222.51187526
2	990.80408511	985.79638605	940.10543207	682.69770351	1400.13374700
3	654.60748982	653.14845098	642.96762638	636.74057633	889.22244601
4	1490.41045462	1469.12115775	1493.17614599	1618.39719041	1944.53218060
5	633.94065455	635.72222359	652.45437895	737.66558621	1039.16931542
Ave	889.81647684	884.48003132	880.59408157	878.24814093	1299.11391286

Table 4: square root of RSS for RLS

7 Bonus:

(a) Use linear regression with different feature combinations.

Answer:

The code for this part is as follows:

```
1
   \#NameMap = \{0: ['stamina', stamina], \}
               1:['attack_value',attack_value],
3
               2: ['defense_value', defense_value],
               3:['capture_rate', capture_rate],
               4:['flee_rate',flee_rate],
6
               5:['spawn_chance', spawn_chance],
               6:['primary_strength',primary_strength],
               7:['combat_point',combat_point]}
   def CombinFeature(X_new_basis,learning_rate = 1e-7,max_iter = ...
       15000):
11
     y = np.array(NameMap[7][1])
     W_{ini} = \dots
12
         np.linalg.inv(np.transpose(X_new_basis).dot(X_new_basis))....
                                   dot(np.transpose(X_new_basis).dot(y))
13
     14
     _,rss_tol,rss_ave = cross_validation(X_new_basis, y, 0*W_ini,...
15
           method = 0,learning_rate=learning_rate, max_iter=max_iter)
16
     print('all rss:{}, average rss:{}'.format(rss_tol, rss_ave))
     return rss_tol, rss_ave
18
19
  rss\_tol = []
20
21  rss_ave_tol = []
  combain_features = []
   for i in range(6):
23
     j = i + 1
25
     while j < 6:
       X_{\text{new}} = \text{np.array}([NameMap[i][1], NameMap[j][1]]).T
26
27
       X_new_basis = np.hstack((np.ones([X_new.shape[0],1]),X_new))
       name_tep = (NameMap[i][0], NameMap[j][0])
28
29
       print(name_tep)
       combain_features.append(name_tep)
30
31
       rss, rss_ave = CombinFeature (X_new_basis, learning_rate = 1e-9)
32
       rss_tol.append(rss)
33
34
       rss_ave_tol.append(rss_ave)
       j = j + 1
35
   for i in range(len(combain_features)):
37
     print('Combain features:{}, average rss:{}, all ...
         rss:{}'.format(combain_features[i],rss_ave_tol[i],rss_tol[i]))
```

The results is shown as follow:

Combination feature	Average RSS
$('stamina', 'attack_value')$	1142.8261224379598
$('stamina', 'defense_value')$	1754.8090335062352
$('stamina', 'capture_rate')$	2419.638179343329
$('stamina', 'flee_rate')$	3741.1086175399314
$('stamina', 'spawn_chance')$	3330.226247649797
$('attack_value', 'defense_value')$	1305.0336694402886
$('attack_value', 'capture_rate')$	1446.2449429421997
$('attack_value', 'flee_rate')$	1702.2207263378848
$('attack_value', 'spawn_chance')$	1571.8743147756961
$('defense_value', 'capture_rate')$	1923.7490691553878
$('defense_value', 'flee_rate')$	2581.440550889037
$('defense_value', 'spawn_chance')$	2171.1339496966816
$('capture_rate', 'flee_rate')$	2912.977054034408
$('capture_rate', 'spawn_chance')$	2501.4037736499204
$('flee_rate', 'spawn_chance')$	5603.562361579033

Table 5: RSS with different combination features

In problem 2 and problem 3, the following observation can be get:

- The most related to output's features are attack_value, defense_value ,capture_rate,stamina whose Pearson's correlation coefficient's absolute value larger than 0.5
- The following pairs likely have linear relation (attack_value, defense_value), (attack_value, capture_rate), (defense_value, capture_rate) whose corresponding value also larger than 0.5

From the above table 5, similar results can be explained by the results from problem 2 and problem 3. For example, combination (*stamina*, *attack_value*) has the smallest average RSS. This is corresponding to the following two things:

- attack_value and stamina value show strong relation (> 0.5) with output value caused by problem 2's results.
- attack_value and stamina value show no relation (< 0.5) with each other caused by problem 3's results.

8 Logistic Regression:

- (a) Use the mean sample value to binarize the data.
- (b) Split the data into training and test.
- (c) Report the accuracy of the classifier on the test data.

Answer:

8.1 Binary the data

In this part, first y_mean is used for storing mean value of output. Then label $y_lab = +1$ if value $y \ge y_mean$ and label $y_lab = -1$ if value $y < y_mean$. The correponding code is as follow:

```
1  y = np.array(NameMap[7][1])
2  y_lab = np.zeros(y.shape,dtype = int)
3  y_mean = y.mean()
4
5  y_lab[np.where(y \geq y_mean)] = 1
6  y_lab[np.where(y \leq y_mean)] = -1
7
8  print(y_mean)
9  print(y)
10  print(y_lab)
```

8.2 Split data

In this part, package $sklearn.model_selection$ is needed to import function $train_test_split$. Here, set the number of test set equals 0.15 multiply the number of total data set. The code is as follow:

```
from sklearn.model_selection import train_test_split

X_train, X_test, y_train, y_test = train_test_split(X_basis, ...
y_lab, test_size=0.15, random_state=0)
```

8.3 Accuracy

In this part, build-in function *LogisticRegression* is used. The code is as follow:

The result is as follow:

train acc: 0.8306451612903226 test acc: 0.9545454545454546

9 Regularization logistic regression:

- (a) Find optimal λ^* by 5-fold cross-validation on training data set.
- (b) Use λ^* in (a) and calculate accuracy on testing data set.

Answer:

Since there exist two kinds of norm, l-2 norm and l-1 norm, solving method 'saga' is used to handle this problem.

9.1 Find λ^*

The codes for l-2 norm and l-1 norm are really similar. So in this part, only the results of l-1 norm will be shown. Take l-2 norm as the example. The code is as follow:

```
1 ############12norm############
  labd_total = np.linspace(0.0001,0.1,12)
   #labd_total = np.linspace(1000,100000,100)
   rss\_tol = []
  rss_ave = []
  for labd in labd_total:
     _,rss_tol_tep,rss_ave_tep = cross_validation(X_train,y_train, ...
         W_ini= None, method = 2, labd = labd, max_iter=10000)
     print('lambda:{}'.format(labd))
     print('all rss:{}, average rss:{}'.format(rss_tol_tep,rss_ave_tep))
9
     rss_tol.append(rss_tol_tep)
11
     rss_ave.append(rss_ave_tep)
13
  for i in range(len(labd_total)):
14
     print('12 penalty, lambad:{}, average rss:{}, all ...
         rss:{}'.format(labd_total[i],rss_ave[i],rss_tol[i]))
17 plt.plot(labd_total,rss_ave,'+-')
18 plt.xlabel('lambda')
19 plt.ylabel('Average Accuracy')
  plt.title('1-2 norm')
```

Finally, the following results can be shown:

From the above figure, choose $\lambda^*=0.1$ for l-1 norm and $\lambda^*=0.01$ for l-2 norm.

9.2 Calculate accuracy

The code for this part is as follow:

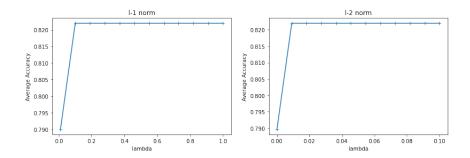


Figure 3: Find λ^*

```
4 print(clf.predict(X.test))
5 print(y.test)
6 print('train acc:{}, test ...
         acc:{}'.format(clf.score(X.train,y.train), clf.score(X.test, ...
         y.test)))
```

The final results are shown in the following table:

norm	λ^*	Train Acc	Test Acc
l-1 norm	0.1	0.8306451612903226	0.9545454545454546
l-2 norm	0.01	0.8387096774193549	0.9545454545454546

Table 6: Results

Appendix

(i) Code for upload data

```
import numpy as np
  class DataPoint(object):
3
     def __init__(self, feats):
6
       Return a Datapoint object whose attributes are given by "feats"
8
       self.stamina
                             = feats['stamina']
9
                             = feats['attack_value']
10
       self.attack_value
                           = feats['defense_value']
11
       self.defense_value
       self.capture_rate
                             = feats['capture_rate']
       self.flee_rate
                             = feats['flee_rate']
13
14
       self.spawn_chance
                             = feats['spawn_chance']
       self.primary_strength = feats['primary_strength']
15
                             = feats['combat_point']
       self.combat_point
16
17
     def feature_vector(self):
18
19
       Return feature vector as a numpy array
20
21
       return np.array([self.stamina,
                                               self.attack_value,
22
                        self.defense_value,
                                              self.capture_rate,
23
                        self.flee_rate,
                                               self.spawn_chance,
                        self.primary_strength])
25
26
27
     def full_vector(self):
28
29
       Return feature vector as a numpy array
30
31
       return np.array([self.stamina,
                                               self.attack_value,
32
                        self.defense_value,
33
                                               self.capture_rate,
                        self.flee_rate,
                                               self.spawn_chance,
34
                        self.primary_strength,self.combat_point])
35
36
37
   def parse_dataset(filename):
38
     data_file = open(filename, 'r') # Open File "to read"
39
     dataset = [] # List to hold Datapoint objects
40
41
     for index, line in enumerate(data_file):
42
       if index == 0: # First line: "Height
                                              Weight Label" ...
43
           describes the datapoint, it's not an actual datapoint,
         continue # do nothing, it will skip all the following lines
44
45
       #print(line)
       _,stamina, attack_value, defense_value, ...
46
           capture_rate, flee_rate, spawn_chance, primary_strength, ...
           combat_point = ...
           line.strip().split(',')#line.strip().split('\t') # ...
           strip() removes '\n', and split('\t') splits the line at ...
```

```
dataset.append(DataPoint({'stamina':float(stamina),...
47
                        'attack_value':float(attack_value),...
48
                      'defense_value':float (defense_value),...
49
                        'capture_rate':float(capture_rate),...
50
                              'flee_rate':float(flee_rate),...
51
                        'spawn_chance':float(spawn_chance),...
52
                       'primary_strength':primary_strength,...
53
                     'combat_point':float(combat_point)}))
54
                # Create DataPoint object for the given data
56
     print("Total Number of Data Points: {0}".format(len(dataset)))
57
     print("Examples: 1 - \{0\}, 2 - \{1\}".format(dataset[0],...
58
                                                 dataset[-1]))
59
     return dataset
60
61
   datasetTrain = parse_dataset('/content/drive/My ...
       Drive/2020_FALL/CSCE633/HomeWork/HW02/hw2_data.csv')
   # Returns the list of datapoints
63
  Lg = len(datasetTrain)
                   =[datasetTrain[i].stamina for i in range(Lg)]
  stamina
65
   attack_value
                   =[datasetTrain[i].attack_value for i in range(Lg)]
                   =[datasetTrain[i].defense_value for i in range(Lg)]
  defense_value
67
68 capture_rate
                   =[datasetTrain[i].capture_rate for i in range(Lg)]
69 flee_rate
                   =[datasetTrain[i].flee_rate for i in range(Lg)]
                   =[datasetTrain[i].spawn_chance for i in range(Lg)]
  spawn_chance
70
   primary_strength=[datasetTrain[i].primary_strength for i in ...
       range(Lg)]
                    =[datasetTrain[i].combat_point for i in range(Lg)]
72
   combat_point
   NameMap = {0:['stamina', stamina],
73
              1:['attack_value',attack_value],
74
              2:['defense_value', defense_value],
75
              3:['capture_rate', capture_rate],
76
               4:['flee_rate',flee_rate],
77
              5:['spawn_chance', spawn_chance],
78
              6: ['primary_strength', primary_strength],
79
              7: ['combat_point', combat_point]}
  print(NameMap[0][1])
```

(ii) Code for l-1 norm

```
labd_total = np.linspace(0.01,1,12)
3 #labd_total = np.linspace(1000,100000,100)
4 rss_tol = []
5 rss_ave = []
   for labd in labd_total:
6
     _,rss_tol_tep,rss_ave_tep = cross_validation(X_train,y_train, ...
         W_ini= None, method = 3, labd = labd, max_iter=10000)
    print('lambda:{}'.format(labd))
    print('all rss:{}, average rss:{}'.format(rss_tol_tep,rss_ave_tep))
9
10
     rss_tol.append(rss_tol_tep)
11
12
    rss_ave.append(rss_ave_tep)
  for i in range(len(labd_total)):
14
    print('12 penalty, lambad:{}, average rss:{}, all ...
```

```
rss:{}'.format(labd_total[i],rss_ave[i],rss_tol[i]))
17 plt.plot(labd_total,rss_ave,'+-')
18 plt.xlabel('lambda')
19 plt.ylabel('Average Accuracy')
20 plt.title('l-1 norm')
21 #plt.ylim(0.82,0.825)
22 #plt.xlim(0.09,0.101)
24
_{25} labd = 0.1
26 clf = LogisticRegression(penalty = ...
'11',C=labd,solver='saga',max_iter=15000)
27 clf.fit(X_train, y_train)
28 print(clf.predict(X_test))
29 print(y_test)
30 print('train acc:{}, test ...
        acc:{}'.format(clf.score(X_train,y_train),clf.score(X_test, ...
        y_test)))
```