pca

March 5, 2024

```
[1]: import numpy as np
  import imageio as iio
  import DatasetSplitter
  from sklearn.neighbors import KNeighborsClassifier
  from sklearn.metrics import accuracy_score
  import matplotlib.pyplot as plt
  from sklearn.decomposition import PCA as pca_test
```

1 Splitting images to training data and testing data

```
[2]: trainingData, trainingLabels, testingData, testingLabels = DatasetSplitter.

splitData()
```

2 Computing covariance matrix

```
[3]: def covariance(D):
    global mean_vector
    mean_vector = np.mean(D, axis=0)
    Z = D - mean_vector
    cov = (1/len(D)) * (Z.T @ Z)
    return cov
```

```
[4]: # try
    # def covariance(D):
    # global mean_vector
    # mean_vector = np.mean(D, axis=0)
    # global Z
    # Z = D - mean_vector
    # cov = (1/len(D))*(Z @ Z.T)
    # return cov
```

3 Testing computational correctness of covariance matrix

```
[5]: # Test cov matrix
trainingData = np.array(trainingData)
myCov = covariance(trainingData)
numCov = np.cov(trainingData.T, bias=True)
# print(numCov)
```

4 Applying PCA algorithm to obtain P -> projection matrix

```
[6]: def PCA(D, alpha):
         cov = covariance(D)
         eigenvalues, eigenvectors = np.linalg.eigh(cov)
         sorted_idx = eigenvalues.argsort()[::-1] # Sort in descending order
         eigenvalues = eigenvalues[sorted_idx]
         eigenvectors = eigenvectors[:, sorted_idx]
         trace = np.trace(cov)
         c = 0 # Accumulator for sum of eigenvaleus
         lastIndex = 0
         for index in range(len(eigenvalues)):
             c += eigenvalues[index]
             if c / trace >= alpha :
                 lastIndex = index
                 break
         P = eigenvectors[:lastIndex + 1, :] # Projection Matrix
         return P
```

```
[7]: # # try
# def PCA(D, alpha):
# cov = covariance(D)
# eigenvalues, eigenvectors = np.linalg.eigh(cov)

# sorted_idx = eigenvalues.argsort()[::-1] # Sort in descending order
# eigenvalues = eigenvalues[sorted_idx]
# eigenvectors = eigenvectors[:, sorted_idx]

# eigenvectors = Z.T @ eigenvectors

# eigenvectors = eigenvectors.T/ np.sqrt((eigenvectors.T ** 2).sum(axis=1,u))

# trace = sum(eigenvalues)
# c = 0 # Accumulator for sum of eigenvaleus
# lastIndex = 0
```

```
[8]: def projectData(trainData, testData, alpha):
    P = PCA(trainData, alpha)
# Project training data (correctly subtract mean before projection)
    projectedTrainingData = (trainData - mean_vector) @ P.T

# Project testing data (correctly subtract mean before projection)
    projectedTestingData = (testData - mean_vector) @ P.T

return projectedTrainingData, projectedTestingData
```

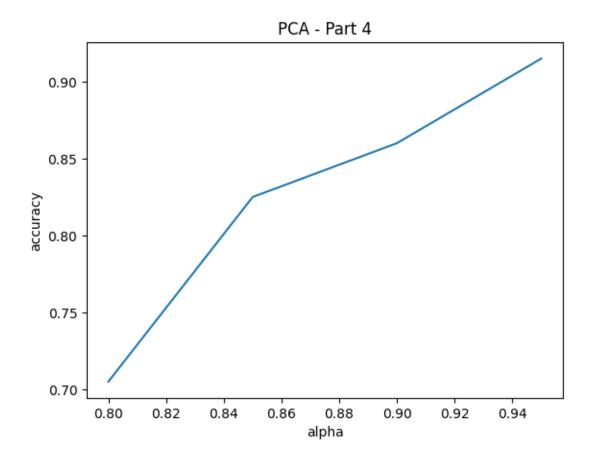
5 Using KNN classifier, tie breaking at distance strategy

6 Main Flow

```
[10]: alpha_list = np.array([0.8, 0.85, 0.9, 0.95])
      accuracy_results = np.array([])
      k = 1
      for alpha in alpha_list:
          # Train the model
          projectedTrainingData, projectedTestingData = projectData(trainingData, u
       →testingData, alpha)
          # Classify and test
          accuracy_results = np.append(accuracy_results, classifyKNN(
              projectedTrainingData, trainingLabels,
              projectedTestingData, testingLabels,
          ))
     Accuracy 70.5
     Accuracy 82.5
     Accuracy 86.0
     Accuracy 91.5
 []: # Deep copy of results as it'll be used later
      accuracyOfEqualSplit = np.array(accuracy_results)
```

7 Plot the results

```
[11]: # plotting the points
    plt.plot(alpha_list, accuracy_results)
    plt.xlabel('alpha')
    plt.ylabel('accuracy')
    plt.title('PCA - Part 4')
    plt.show()
```



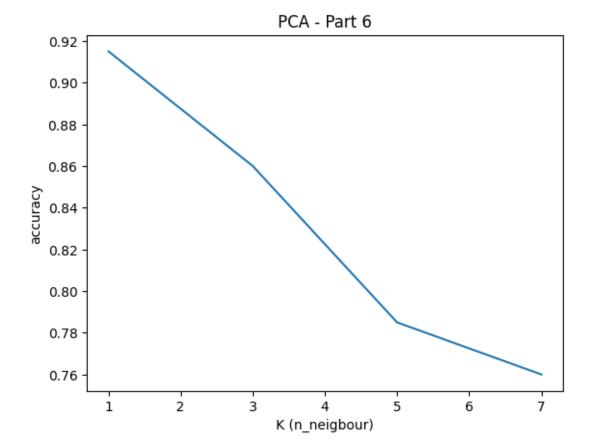
According to this plot, accuracy is proportional to alpha.

8 Hyper-parameter tuning

Accuracy 91.5 Accuracy 86.0

Accuracy 78.5 Accuracy 76.0

```
[13]: # plotting the points
plt.plot(k_list, accuracy_results)
plt.xlabel('K (n_neigbour)')
plt.ylabel('accuracy')
plt.title('PCA - Part 6')
plt.show()
```



In our case the best K is K = 1

9 Bonus

10 Using randomized PCA for fast computation

The time complexity of randomized PCA is $O(n * p^2) + O(p^3)$ where p is the number of PCs. Meanwhile, The time complexity of traditional PCA is $O(n * d^2) + O(d^3)$

```
Accuracy 93.5
Randomized PCA at K = 1
```

The accuracy is better than mine but In general it's less than the traditional PCA.

The reason why our PCA is less better tha pyhon's one is the propagation error (truncation error) at calculating the covariance matrix

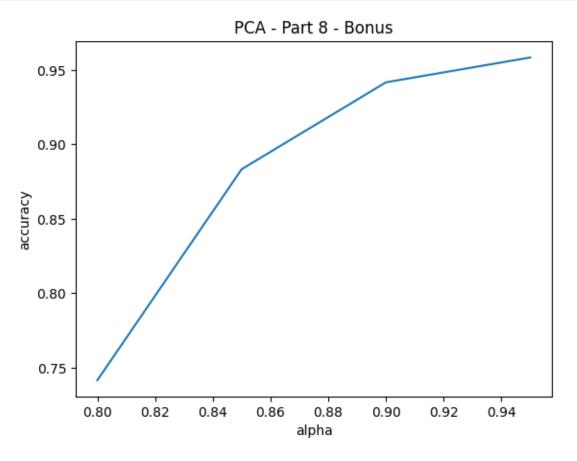
11 Using different split of data (70% for training - 30 % for testing)

```
[15]: trainingData, trainingLabels, testingData, testingLabels = DatasetSplitter.

differentSplitData()
```

12 Plot the results

```
[17]: # plotting the points
    plt.plot(alpha_list, accuracy_results)
    plt.xlabel('alpha')
    plt.ylabel('accuracy')
    plt.title('PCA - Part 8 - Bonus')
    plt.show()
```

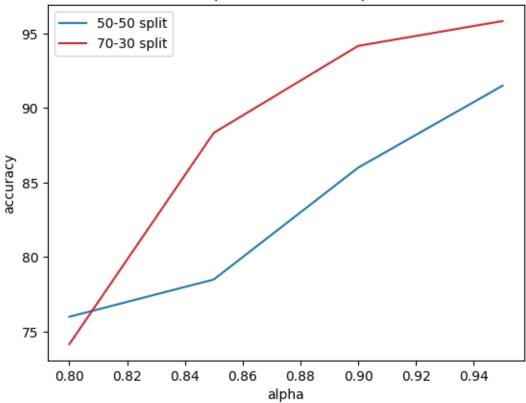


```
# Set labels and title
ax.set_xlabel('alpha')
ax.set_ylabel('accuracy')
plt.title('Comparison between splits')

# Add a legend
ax.legend()
plt.show()

print(alpha_list)
print(accuracyOfDifferentSplit)
print(accuracyOfEqualSplit)
```

Comparison between splits



```
[0.8 0.85 0.9 0.95]
[74.16666667 88.33333333 94.16666667 95.83333333]
[76. 78.5 86. 91.5]
```