

プログラム

実行環境と用いた言語・ライブラリを以下の表 1 に示す。

表 1: プログラムの実行環境

OS	: Microsoft Windows 10 Pro (64bit)
CPU	: Intel(R) Core(TM) i5-4300U
RAM	: 4.00 GB
使用言語	: Python3.6
可視化	: matplotlib ライブラリ

Listings 1: assignment1.py

```
1  # -*- coding: utf-8 -*-
2
3
4  import numpy as np
5  import matplotlib.pyplot as plt
6
7
8  def generate_data(n=3000):
9      x = np.zeros(n)
10     u = np.random.rand(n)
11     index1 = np.where((0 <= u) & (u < 1 / 8))
12     x[index1] = np.sqrt(8 * u[index1])
13     index2 = np.where((1 / 8 <= u) & (u < 1 / 4))
14     x[index2] = 2 - np.sqrt(2 - 8 * u[index2])
15     index3 = np.where((1 / 4 <= u) & (u < 1 / 2))
16     x[index3] = 1 + 4 * u[index3]
17     index4 = np.where((1 / 2 <= u) & (u < 3 / 4))
18     x[index4] = 3 + np.sqrt(4 * u[index4] - 2)
19     index5 = np.where((3 / 4 <= u) & (u <= 1))
20     x[index5] = 5 - np.sqrt(4 - 4 * u[index5])
21     return x
22
23
24 def split(x, n, shuffle=True):
25     n_data = len(x)
26     n_data_split = n_data // n
27     n_abandoned = n_data % n
28     if n_abandoned != 0:
29         print(f'Warning: {n_abandoned} samples are abandoned')
30     if shuffle:
31         x_split = np.random.permutation(x)
32     else:
33         x_split = x.copy()
```

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34     x_split = [x_split[i:i+n_data_split] for i in range(0, n_data,
35                 n_data_split)]
36     return x_split
37
38 def make_train_data(x, n_split, i):
39     x_valid = x[i]
40     x_train = []
41     for j in range(n_split):
42         if j != i:
43             x_train.extend(x[j])
44     x_train = np.array(x_train)
45     return x_train, x_valid
46
47
48 def gauss_kernel(x, d):
49     k = (1/(2*np.pi)**(d/2)) * np.exp(-(1/2)*x**2)
50     #print((1/(2*np.pi)**(d/2)), k, -(1/2)*x.T.dot(x))
51     return k
52
53
54 def kernel_density(x, h, x_axis, kernel):
55     n = x.shape[0]
56     if len(x.shape) == 1:
57         d = 1
58     else:
59         d = x.shape[1]
60     prob = np.zeros(len(x_axis))
61     for x_i in x:
62         kernel_input = (x_axis - x_i) / h
63         #print(kernel_input)
64         prob += kernel(kernel_input, d)
65     prob = prob / (n * h*d)
66     #print(x)
67     #print(prob)
68     return prob
69
70
71 def estimate_kernel_density(
72     x, n_split, bandwidth_list, kernel,
73     offset=1.0, num=100,
74     path=None,
75 ):
76     x_axis = np.linspace(x.min(), x.max(), num)
77     x_split = split(x, n=n_split, shuffle=True)
78
79     n_bandwidth = len(bandwidth_list)

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80     n_row = 1
81     n_col = n_bandwidth
82     fig = plt.figure(figsize=(n_col*4, n_row*6))
83
84     lcv_list = []
85     for i, bandwidth in enumerate(bandwidth_list):
86         # calc LCV by likelihood cross validation
87         lcv_list_tmp = []
88         for j in range(n_split):
89             x_train, x_valid = make_train_data(x_split, n_split, j)
90             p = kernel_density(x_valid, bandwidth, x_train, kernel)
91             #lcv = p.sum()
92             lcv = np.log(p).sum()
93             lcv_list_tmp.append(lcv)
94         lcv = np.mean(lcv_list_tmp)
95         lcv_list.append(lcv)
96
97         # plot
98         p = kernel_density(x_train, bandwidth, x_axis, kernel)
99         ax = fig.add_subplot(n_row, n_col, (i+1))
100         ax.set_title(f'$h = {bandwidth}$')
101         ax.hist(x, bins=50, normed=True)
102         ax.plot(x_axis, p)
103         ax.set_ylim([0, 1.0])
104
105     if path:
106         plt.savefig(str(path))
107     plt.show()
108     return lcv_list
109
110
111 def main():
112     # settings
113     n_sample = 3000
114     n_split = 10
115     h_list = [0.01, 0.05, 0.1, 0.5,] # global
116     #h_list = [0.05, 0.075, 0.1, 0.15] # local
117     offset = 1.0
118     num = 100
119     fig_path = '../figures/assignment1_result_global.png'
120     np.random.seed(0)
121
122
123     # load data
124     x = generate_data(n_sample)
125     #print('x shape: {}'.format(x.shape))
126     #plt.hist(x, bins=50)

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127     plt.show()
128
129
130     # train
131     lcv_list = estimate_kernel_density(
132         x, n_split, h_list, gauss_kernel,
133         offset=offset, num=num,
134         path=fig_path,
135     )
136
137     # result
138     form = '{:5.2f}'
139     tab = ' '
140     string_h = '{:3}'.format('h')
141     string_lcv = '{:3}'.format('LCV')
142     for h, lcv in zip(h_list, lcv_list):
143         string_h += tab + form.format(h)
144         string_lcv += tab + form.format(lcv)
145     result = string_h + '\n' + string_lcv
146     print(result)
147
148
149 if __name__ == '__main__':
150     main()

```

Listings 2: assignment2.py

```

1  # -*- coding: utf-8 -*-
2
3
4  import pathlib
5  import numpy as np
6  import matplotlib.pyplot as plt
7
8
9  def load_data(n_label=None, n_train=None, n_test=None):
10     data_dir = '../data/'
11     data_dir = pathlib.Path(data_dir)
12     categories = list(range(10))
13     train_X = []
14     train_y = []
15     test_X = []
16     test_y = []
17     for category in categories[:n_label]:
18         # train data
19         data_path = data_dir / 'digit_train{}.csv'.format(category)
20         data = np.loadtxt(str(data_path), delimiter=',')[:n_train]
21         n_data = len(data)
22         train_X.extend(data)
23         train_y.extend(np.ones(n_data) * category)
24
25         # test data
26         data_path = data_dir / 'digit_test{}.csv'.format(category)
27         data = np.loadtxt(str(data_path), delimiter=',')[:n_test]
28         n_data = len(data)
29         test_X.extend(data)
30         test_y.extend(np.ones(n_data) * category)
31     train_X = np.array(train_X)
32     train_y = np.array(train_y)
33     test_X = np.array(test_X)
34     test_y = np.array(test_y)
35     labels = categories[:n_label]
36     return train_X, train_y, test_X, test_y, labels
37
38
39 def shuffle(data_X, data_y):
40     n_data = len(data_y)
41     indices = np.arange(n_data)
42     np.random.shuffle(indices)
43     data_X_shuffled = data_X[indices]
44     data_y_shuffled = data_y[indices]
45     return data_X_shuffled, data_y_shuffled
46

```

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47
48 def split(data_X, data_y, n):
49     n_data = len(data_y)
50     n_data_split = n_data // n
51     n_abandoned = n_data % n
52     if n_abandoned != 0:
53         print(f'Warning: {n_abandoned} samples are abandoned')
54     data_X_split = [data_X[i:i+n_data_split] for i in range(0, n_data,
55         n_data_split)]
56     data_y_split = [data_y[i:i+n_data_split] for i in range(0, n_data,
57         n_data_split)]
58     return data_X_split, data_y_split
59
60 def make_train_data(train_X, train_y, n_split, i):
61     train_X_valid = train_X[i]
62     train_y_valid = train_y[i]
63     train_X_train = []
64     train_y_train = []
65     for j in range(n_split):
66         if j != i:
67             train_X_train.extend(train_X[j])
68             train_y_train.extend(train_y[j])
69     train_X_train = np.array(train_X_train)
70     train_y_train = np.array(train_y_train)
71     return train_X_train, train_y_train, train_X_valid, train_y_valid
72
73 def knn(train_X, train_y, test_X, k_list, save_memory=False):
74     if save_memory:
75         n_train = train_X.shape[0]
76         n_test = test_X.shape[0]
77         dist_matrix = np.zeros((n_test, n_train))
78         for i in range(n_test):
79             test_X_i = test_X[i]
80             dist_matrix[i, :] = np.sum((train_X - test_X_i[np.newaxis,
81 :])**2, axis=1)
82     else:
83         dist_matrix = np.sqrt(
84             np.sum((train_X[None] - test_X[:, None])**2, axis=2)
85         )
86     sorted_index_matrix = np.argsort(dist_matrix, axis=1)
87     ret_matrix = None
88     for k in k_list:
89         knn_label = train_y[sorted_index_matrix[:, :k]]
90         label_sum_matrix = None

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91     for i in range(10):
92         predict = np.sum(np.where(knn_label == i, 1, 0), axis=1)[:, None]
93         if label_sum_matrix is None:
94             label_sum_matrix = predict
95         else:
96             label_sum_matrix = np.concatenate(
97                 [label_sum_matrix, predict],
98                 axis=1)
99     if ret_matrix is None:
100         ret_matrix = np.argmax(label_sum_matrix, axis=1)[:, None]
101     else:
102         ret_matrix = np.concatenate([
103             ret_matrix,
104             np.argmax(label_sum_matrix, axis=1)[:, None]
105             ], axis=1)
106     #assert ret_matrix.shape == (len(test_x), len(k_list))
107     return ret_matrix
108
109
110 def train(train_X, train_y, k_list, save_memory=False):
111     n_split = len(train_y)
112     n_corrects_list = []
113     for i in range(n_split):
114         train_X_train, train_y_train, train_X_valid, train_y_valid =
115         make_train_data(
116             train_X, train_y, n_split, i
117         )
118         y_preds = knn(
119             train_X_train, train_y_train, train_X_valid,
120             k_list, save_memory=save_memory
121         )
122         result = (y_preds == train_y_valid[:, np.newaxis])
123         n_corrects = result.astype(int).sum(axis=0)
124         n_corrects_list.append(n_corrects)
125     n_corrects_list = np.array(n_corrects_list)
126     n_corrects = n_corrects_list.mean(axis=0)
127     return n_corrects
128
129 def test(train_X, train_y, test_X, test_y, k, labels):
130     n_label = len(labels)
131     confusion_matrix = np.zeros((n_label, n_label), dtype=int)
132     n_data_all = len(test_y)
133     result = {}
134     print('Test')
135
136     preds_all = knn(train_X, train_y, test_X, [k]).reshape(n_data_all)

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137     #result = (preds_all == test_y)
138     #n_corrects = result.sum(axis=0)
139
140     for label in labels:
141         print(f'Label: {label}\t', end='')
142
143         indices = np.where(test_y == label)[-1]
144         n_data = len(indices)
145         preds = preds_all[indices]
146
147         # make confusion matrix
148         for i in labels:
149             n = (preds == i).sum()
150             confusion_matrix[label, i] = n
151
152         # calc accuracy
153         n_correct = confusion_matrix[label, label]
154         acc = n_correct / n_data
155         print(f'#Data: {n_data}\t#Correct: {n_correct}\tAcc: {acc:.3f}')
156
157         result[label] = {
158             'data': n_data,
159             'correct': n_correct,
160             'accuracy': acc,
161         }
162     result['confusion_matrix'] = confusion_matrix
163
164     # overall score
165     n_crr_all = np.diag(confusion_matrix).sum()
166     acc_all = n_crr_all / n_data_all
167     result['all'] = {
168         'data': n_data_all,
169         'correct': n_crr_all,
170         'accuracy': acc_all,
171     }
172     print(f'All\t#Data: {n_data_all}\t#Correct: {n_crr_all}\tAcc: {acc_all:.3f}')
173     print()
174     print('Confusion Matrix:\n', confusion_matrix)
175     print()
176     return result
177
178
179 def print_result_in_TeX_tabular_format(result):
180     labels = list(range(10))
181     print('Scores')
182     for label in labels:

```



```

183         print('{} & {} & {} & {:.3f} \\\\' .format(
184             label,
185             int(result[label]['data']),
186             int(result[label]['correct']),
187             result[label]['accuracy']
188         ))
189     print()
190     print('Confusion Matrix')
191     for i in labels:
192         print('{} \\' .format(i), end='')
193         for j in labels:
194             print(' & {}'.format(int(result['confusion_matrix'][i, j])),
195                 end='')
196         print(' \\\\' )
197     return
198
199 def main():
200     # settings
201     k_list = list(range(1, 11, 1))
202     np.random.seed(0)
203     print('Settings')
204     print(f'k Candidates: {k_list}\n')
205
206     # load data
207     train_X, train_y, test_X, test_y, labels = load_data(
208         n_label=None, n_train=None, n_test=None,
209     )
210     _train_X, _train_y = shuffle(train_X, train_y)
211     _train_X, _train_y = split(_train_X, _train_y, n=10)
212
213     # train
214     print('Train')
215     n_corrects = train(_train_X, _train_y, k_list, save_memory=True)
216     print(f'#Correct: {n_corrects}')
217     k_best = np.argmax(n_corrects) + 1
218     print(f'Best k: {k_best}\n')
219
220     # test
221     result = test(train_X, train_y, test_X, test_y, k_best, labels)
222     print_result_in_TeX_tabular_format(result)
223
224
225 if __name__ == '__main__':
226     main()

```