▼ ECE475 Project 3 - Nishat Ahmed, Seyun Kim & Lucia Rhode

Re-implement the example in section 7.10.2 using any simple, out of the box classifier (like K nearest neighbors from sci-kit). Reproduce the results for the incorrect and correct way of doing cross-validation.

```
import numpy as np
from sklearn.neighbors import KNeighborsClassifier
from sklearn.model_selection import KFold
from collections import Counter
def most find(sequence, n):
   lst = sorted(range(len(sequence)), key=lambda x:sequence[x], reverse=True)
   return lst[:n]
def percent_correct(y_hat, y):
 return sum(y hat == y) / len(y)
# create fake predictors
x = np.zeros((50, 5000))
for i in range(50):
 x[i,:] = np.random.normal(0, 1, 5000)
print(x)

□→ [ 0.88521285 -1.24008161 1.15350889 ... 1.64383643 -0.81465598

       0.48432619]
     [ 1.93658042 -0.57339435 1.17527517 ... 1.20784758 -1.38952118
      -1.82605635]
     1.38234044]
     [-1.15016658 -2.28548511 2.3357725 ... -1.163781 -0.12009878
      -1.14638564]
     [-1.52242922 0.7315752 -0.45052919 ... -0.17544105 -1.80644355
       1.13810271
     [-0.87020905 1.28829754 -1.4792499 ... 1.09649444 0.4797836
       0.97655453]]
# create fake labels
y = np.random.randint(2, size=50)
```

1. Done in the wrong way

```
# screen the predictors
corr = np.corrcoef(x, y, rowvar=False)
correlation = corr[:,-1][:-1]
# find the indices of the 100 most significant predictors
corr ind = most find(correlation, 100)
x_predictors = x[:, corr_ind]
# perform k-fold cross validation
scores = []
kf = KFold(n splits=50)
for train index, test index in kf.split(x predictors):
  x_train, x_test = x_predictors[train_index], x_predictors[test_index]
 y_train, y_test = y[train_index], y[test_index]
  neigh = KNeighborsClassifier(n_neighbors=1)
  neigh.fit(x_train, y_train)
 y hat = neigh.predict(x test)
  score = percent_correct(y_hat, y_test)
  scores.append(score)
# report % correct
print(f'percent correct: {np.mean(scores) * 100}%')
print(f'error rate: {(1-np.mean(scores))*100}%')
     percent correct: 98.0%
     error rate: 2.0000000000000018%
   2. Correct Way
scores = []
kf = KFold(n_splits=50)
for train_index, test_index in kf.split(x):
  corr = np.corrcoef(x[train_index], y[train_index], rowvar=False)
  correlation = corr[:,-1][:-1]
 # find the indices of the 100 most significant predictors
  corr_ind = most_find(correlation, 100)
  x \text{ predictors} = x[:, \text{ corr ind}]
  x_train, x_test = x_predictors[train_index], x_predictors[test_index]
 y_train, y_test = y[train_index], y[test_index]
  neigh = KNeighborsClassifier(n_neighbors=1)
```

The error rate for the incorrect way was much lower than for the correct way of doing cross-validation. This is because in the incorrect way, the predictors are chosen on the basis of all the samples meaning it has seen the test set.