ml-ex3

August 4, 2017

0.1 Multi-class classification

This exercise is described in ex3.pdf.

```
In [3]: import numpy as np
    import scipy as sp
    import scipy.io as sio
    import matplotlib.pyplot as plt

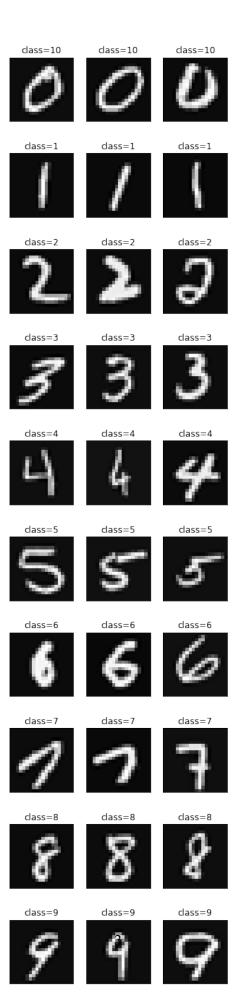
from sklearn.linear_model import LogisticRegression, LogisticRegressionCV
    from sklearn.metrics import classification_report

%matplotlib inline
```

0.1.1 Hand-written digits dataset

```
In [4]: # Load the hand-written digits dataset
        digits = sio.loadmat('data/ml-ex3/ex3data1.mat')
In [5]: # Digit image data (5000 images with 400 features/pixels)
        X = digits['X']
        # Digit classes (1-10) where digit 0 is assigned class 10
        y = digits['y'].ravel()
In [6]: # Plot three samples from each class
        n_rows = 10
        n_{cols} = 3
        selected = np.linspace(0, X.shape[0] - 1, n_rows * n_cols, dtype='int16')
        plt.subplots_adjust(top=.9, hspace=.4)
        plt.figure(figsize=(1.8 * n_cols, 2.4 * n_rows))
        for i, idx in enumerate(selected):
            plt.subplot(n_rows, n_cols, i + 1)
            plt.imshow(X[idx].reshape((20,20), order='F'), cmap=plt.cm.gray)
            plt.title(f'class={y[idx]}')
            plt.xticks(())
            plt.yticks(())
```

<matplotlib.figure.Figure at 0x107172ba8>



0.1.2 Logistic regression

```
In [7]: # Train a logistic regression classifier with C=1.0 (inverse regularization strength)
        clf = LogisticRegression(C=1.0, solver='newton-cg')
        clf.fit(X, y)
Out[7]: LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
                  intercept_scaling=1, max_iter=100, multi_class='ovr', n_jobs=1,
                  penalty='12', random_state=None, solver='newton-cg', tol=0.0001,
                  verbose=0, warm_start=False)
In [8]: # Classification accuracy on training set
        clf.score(X, y)
Out[8]: 0.9446
In [9]: # Train a logistic regression classifier, running
        # built-in cross validation for selecting the best
        # C value
        clf_cv = LogisticRegressionCV(Cs=[1e-1, 1e0, 1e1], solver='newton-cg')
        clf_cv.fit(X, y)
Out[9]: LogisticRegressionCV(Cs=[0.1, 1.0, 10.0], class_weight=None, cv=None,
                   dual=False, fit_intercept=True, intercept_scaling=1.0,
                   max_iter=100, multi_class='ovr', n_jobs=1, penalty='12',
                   random_state=None, refit=True, scoring=None, solver='newton-cg',
                   tol=0.0001, verbose=0)
In [10]: # Classification accuracy on training set
         # using the model that was selected during
         # cross-validation
         clf_cv.score(X, y)
Out[10]: 0.9407999999999997
0.1.3 Neural networks
In [11]: # Load the parameters of a pre-trained neural network
         weights = sio.loadmat('data/ml-ex3/ex3weights.mat')
         Theta1 = weights['Theta1']
         Theta2 = weights['Theta2']
         Theta1.shape, Theta2.shape
Out[11]: ((25, 401), (10, 26))
```

```
In [12]: # Number of samples (first dimension of design matrix X)
        n_{samples} = X.shape[0]
         # sigmoid function
         sigmoid = sp.special.expit
In [13]: # Input layer data
         A1 = np.c_[np.ones(n_samples), X]
In [14]: # Hidden layer activations
         Z2 = A1.dot(Theta1.T)
        A2 = np.c_[np.ones(n_samples), sigmoid(Z2)]
In [15]: # Output layer activations
        Z3 = A2.dot(Theta2.T)
        A3 = sigmoid(Z3)
In [16]: # Predicted class is index of highest value per row + 1
         y_pred = np.argmax(A3, axis=1) + 1
In [17]: # Print classification report showing the main classification metrics
         print(classification_report(y, y_pred, target_names=['1','2','3','4','5','6','7','8','9"]
             precision
                         recall f1-score
                                             support
          1
                0.9684
                          0.9820
                                    0.9752
                                                 500
                0.9818
                          0.9700
                                    0.9759
                                                 500
          3
                0.9776
                          0.9600
                                    0.9687
                                                 500
          4
                0.9699
                         0.9680
                                    0.9690
                                                 500
          5
                0.9723 0.9840
                                    0.9781
                                                 500
          6
                0.9782
                                    0.9821
                        0.9860
                                                 500
         7
                0.9778
                         0.9700
                                    0.9739
                                                 500
         8
                0.9781
                       0.9820
                                    0.9800
                                                 500
          9
                0.9657
                          0.9580
                                    0.9618
                                                 500
         10
                0.9822
                          0.9920
                                    0.9871
                                                 500
```

0.9752

5000

avg / total

0.9752

0.9752