ml-ex4

August 4, 2017

0.1 Neural networks learning

This exercise is described in ex4.pdf.

```
In [1]: import scipy.io as sio
        import pandas as pd
        import matplotlib.pyplot as plt
        from sklearn.neural_network import MLPClassifier
        from sklearn.model_selection import StratifiedShuffleSplit, GridSearchCV
        %matplotlib inline
In [2]: # Load the hand-written digits dataset
        digits = sio.loadmat('data/ml-ex4/ex4data1.mat')
In [3]: # 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()
  Sample images are shown in Exercise 3 notebook.
In [4]: # Create a feed-forward neural network with a single hidden layer
        # with 25 logistic units. Input layer size is derived from number
        # of features in X. Output layer size is derived from number of
        # classes in y.
        clf = MLPClassifier((25,), activation='logistic', solver='lbfgs')
        clf.fit(X, y)
Out[4]: MLPClassifier(activation='logistic', alpha=0.0001, batch_size='auto',
               beta_1=0.9, beta_2=0.999, early_stopping=False, epsilon=1e-08,
               hidden_layer_sizes=(25,), learning_rate='constant',
               learning_rate_init=0.001, max_iter=200, momentum=0.9,
               nesterovs_momentum=True, power_t=0.5, random_state=None,
               shuffle=True, solver='lbfgs', tol=0.0001, validation_fraction=0.1,
               verbose=False, warm_start=False)
```

```
In [5]: # Classification accuracy on training set
        clf.score(X, y)
Out[5]: 1.0
In [12]: # For cross validation, use two stratified randomized folds
         # where the test set size = 0.1 * dataset size. Statified
         # means that the folds are made by preserving the percentage
         # of samples for each class.
         cv = StratifiedShuffleSplit(2, test_size=0.1, random_state=0)
         # Run a grid search to find the best value values for regularization
         # parameter alpha using the cross validator (cv) defined above.
         gs = GridSearchCV(clf, param_grid={'alpha':[1e-2, 1e-1, 1e0, 1e1]}, cv=cv)
         gs.fit(X, y)
Out[12]: GridSearchCV(cv=StratifiedShuffleSplit(n_splits=2, random_state=0, test_size=0.1,
                     train_size=None),
                error_score='raise',
                estimator=MLPClassifier(activation='logistic', alpha=0.0001, batch_size='auto',
                beta_1=0.9, beta_2=0.999, early_stopping=False, epsilon=1e-08,
                hidden_layer_sizes=(25,), learning_rate='constant',
                learning_rate_init=0.001, max_iter=200, momentum=0.9,
                nesterovs_momentum=True, power_t=0.5, random_state=None,
                shuffle=True, solver='lbfgs', tol=0.0001, validation_fraction=0.1,
                verbose=False, warm_start=False),
                fit_params={}, iid=True, n_jobs=1,
                param_grid={'alpha': [0.01, 0.1, 1.0, 10.0]},
                pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
                scoring=None, verbose=0)
In [7]: # Show the cross validation results in a pandas data frame
        # - column mean_train_score: mean classification accuracy on training set
        # - column mean_test_score: mean classification accuracy on test set
       pd.DataFrame(gs.cv_results_)
Out[7]:
          mean_fit_time mean_score_time mean_test_score mean_train_score \
       0
                1.437032
                                 0.001812
                                                     0.919
                                                                    1.000000
        1
                2.473062
                                 0.001954
                                                     0.937
                                                                    1.000000
        2
                4.012578
                                 0.002556
                                                     0.946
                                                                    0.997556
        3
               4.014157
                                 0.002660
                                                     0.920
                                                                    0.943222
         param_alpha
                                params rank_test_score split0_test_score \
        0
                 0.01 {'alpha': 0.01}
                                                      4
                                                                     0.910
                                                      2
                  0.1 {'alpha': 0.1}
                                                                     0.924
        1
                       {'alpha': 1.0}
        2
                                                      1
                                                                     0.936
                   10 {'alpha': 10.0}
                                                      3
                                                                     0.912
           split0_train_score split1_test_score split1_train_score std_fit_time \
```

```
0
                     1.000000
                                           0.928
                                                             1.000000
                                                                           0.004382
                     1.000000
                                           0.950
                                                             1.000000
                                                                           0.046205
        1
        2
                     0.997333
                                           0.956
                                                             0.997778
                                                                           0.067075
        3
                     0.942889
                                           0.928
                                                             0.943556
                                                                           0.046254
           std_score_time std_test_score std_train_score
        0
                 0.000024
                                    0.009
                                                  0.000000
        1
                 0.000198
                                    0.013
                                                  0.000000
        2
                 0.000335
                                    0.010
                                                  0.000222
                 0.000469
                                    0.008
                                                  0.000333
In [8]: # Best classifier is the neural network with alpha=1.0
        clf_best = gs.best_estimator_
        clf_best
Out[8]: MLPClassifier(activation='logistic', alpha=1.0, batch_size='auto', beta_1=0.9,
               beta_2=0.999, early_stopping=False, epsilon=1e-08,
               hidden_layer_sizes=(25,), learning_rate='constant',
               learning_rate_init=0.001, max_iter=200, momentum=0.9,
               nesterovs_momentum=True, power_t=0.5, random_state=None,
               shuffle=True, solver='lbfgs', tol=0.0001, validation_fraction=0.1,
               verbose=False, warm_start=False)
In [9]: # Classification accuracy on training set
        clf_best.score(X, y)
Out[9]: 0.9973999999999995
In [10]: # Obtain weight matrix between input and hidden layer
         # (input layer size = 400, hidden layer size = 25)
         Theta1 = clf_best.coefs_[0].T
         Theta1.shape
Out[10]: (25, 400)
In [11]: # Visualize input weights into hidden units (400 per hidden unit)
         n_rows = 5
         n_{cols} = 5
         plt.subplots_adjust(top=.9, hspace=.4)
        plt.figure(figsize=(1.8 * n_cols, 2.4 * n_rows))
         for i, row in enumerate(Theta1):
             plt.subplot(n_rows, n_cols, i + 1)
             plt.imshow(row.reshape((20,20), order='F'), cmap=plt.cm.gray)
             plt.title(f'hidden unit {i + 1}')
             plt.xticks(())
             plt.yticks(())
```

