

Quiz4

28 Nisan 2020 Salı 11:04

quiz4_LinearIndependence_nuriozbey

http://localhost:8888/nbconvert/html/quiz2/quiz4_Line...

```
In [1]: import pandas as pd
```

```
x1 = pd.read_excel("quiz4data.xlsx", sheet_name="x1")  
x2 = pd.read_excel("quiz4data.xlsx", sheet_name="x2")
```

```
In [2]: x1
```

```
Out[2]:
```

	feat1	feat2	feat3	feat4
0	-10	10	2	4
1	-4	-1	2	-6
2	5	-8	2	-1
3	5	4	10	1
4	8	-7	9	-3
5	-2	-5	5	2

```
In [3]: x2
```

```
Out[3]:
```

	feat1	feat2	feat3	feat4
0	-6	8	-7	-4
1	-6	10	-7	-9
2	3	10	-2	-9
3	8	3	-6	-2
4	-4	-4	-10	-7
5	-9	-4	4	2

```
In [4]: covMatrixX1 = pd.DataFrame.cov(x1)  
covMatrixX2 = pd.DataFrame.cov(x2)  
covMatrixX1X2 = covMatrixX1+covMatrixX2  
  
import numpy as np
```

```
In [6]: print(covMatrixX1)  
print(covMatrixX2)  
print(covMatrixX1X2)
```

```
          feat1      feat2  feat3  feat4  
feat1  46.666667 -31.933333  16.8   -8.6  
feat2 -31.933333  49.366667  -2.2   13.1  
feat3  16.800000 -2.200000  13.6    0.4  
feat4 -8.600000  13.100000   0.4   13.1  
          feat1      feat2      feat3      feat4  
feat1  41.866667  10.333333 -6.266667 -4.533333  
feat2  10.333333  43.366667 -6.533333 -17.366667  
feat3  -6.266667 -6.533333  24.666667  12.733333  
feat4  -4.533333 -17.366667  12.733333  18.966667  
          feat1      feat2      feat3      feat4  
feat1  88.533333 -21.600000  10.533333 -13.133333  
feat2 -21.600000  92.733333  -8.733333  -4.266667  
feat3  10.533333  -8.733333  38.266667  13.133333  
feat4 -13.133333  -4.266667  13.133333  32.066667
```

```

In [9]: x1.mean() - x2.mean()

Out[9]: feat1    2.666667
        feat2   -5.000000
        feat3    9.666667
        feat4    4.333333
        dtype: float64

In [11]: covarianceMatrix = np.array([[2.66666667], [-5], [9.66666667], [4.33333333]]).dot(np.array([[2.66666667, -5, 9.66666667, 4.33333333]]))

        Sbetween = np.array([covarianceMatrix[0][0], covarianceMatrix[1][0], covarianceMatrix[2][0], covarianceMatrix[3][0]])
        print("between class covariance matrix")
        print(Sbetween)

[[ 7.11111113 -13.33333335 25.77777782 11.55555556]
 [-13.33333335 25.         -48.33333335 -21.66666665]
 [ 25.77777782 -48.33333335 93.44444451 41.88888887]
 [ 11.55555556 -21.66666665 41.88888887 18.77777775]]

In [13]: CovMatrixSwSb = np.dot(np.linalg.inv(covMatrixX1X2) , Sbetween)
        print("combined [[ Sw-1 * Sb ]] covariance matrix")
        print(CovMatrixSwSb)

combined [[ Sw-1 * Sb ]] covariance matrix
[[ 6.82151637e-04 -1.27903432e-03 2.47279968e-03 1.10849641e-03]
 [-8.06323711e-02 1.51185696e-01 -2.92292345e-01 -1.31027603e-01]
 [ 6.22447989e-01 -1.16708998e+00 2.25637396e+00 1.01147798e+00]
 [ 9.49791927e-02 -1.78085986e-01 3.44299573e-01 1.54341188e-01]]

In [14]: eigVal, eigVec = np.linalg.eig(CovMatrixSwSb)
        print("eigenvalues")
        print(eigVal)
        print("eigenvectors")
        print(eigVec)

eigenvalues
[ 0.00000000e+00 2.56258299e+00 6.68595512e-17 -9.20727801e-17]
eigenvectors
[[-0.9706468  0.0010746  0.51917922  0.46567359]
 [-0.0305498 -0.12702113  0.40297575  0.257066 ]
 [ 0.23583159  0.98054973  0.36164476 -0.3426333 ]
 [ 0.03598549  0.14962185 -0.66126889  0.77438208]]

In [15]: W1 = eigVec[:,1]
        print("get Vector of eigenvalue=2.5625")
        print(W1)

get Vector of eigenvalue=2.5625
[ 0.0010746 -0.12702113  0.98054973  0.14962185]

```

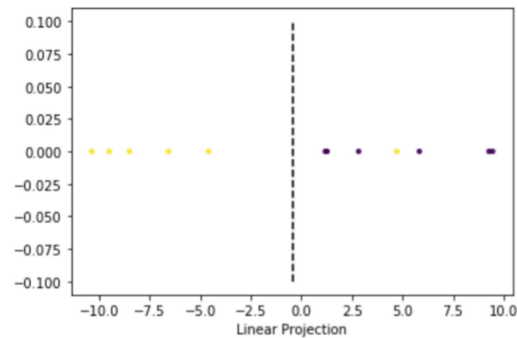
```
In [16]: allPoints = []
         for i in range(0,6):
             print(x1.iloc[i].dot(W1))
             allPoints.append(x1.iloc[i].dot(W1))
         for i in range(0,6):
             print(x2.iloc[i].dot(W1))
             allPoints.append(x2.iloc[i].dot(W1))
```

```
1.2786295157635172
1.1860910707003027
2.8330196968944152
9.452407645356688
9.273826785419415
5.834948839326796
-8.48495222833278
-9.487103766342212
-4.57468369059975
-6.55500869248174
-10.349064165951106
4.71985576110163
```

```
In [18]: Y_labels = [0,0,0,0,0,0,1,1,1,1,1,1]
```

```
In [24]: import matplotlib.pyplot as plt
         plt.scatter(allPoints, np.zeros(12), alpha=0.9,
                     s=10, c=Y_labels,)
         plt.vlines(np.mean(allPoints), -0.1, 0.1, linestyles="dashed", colors="k")
         plt.xlabel("Linear Projection")
```

```
Out[24]: Text(0.5, 0, 'Linear Projection')
```



!!!! The 2 class is not linearly separable.

SVM TEST ==>> FAIL

```
In [25]: from sklearn.svm import SVC

clf = SVC(C=9999999, gamma='auto', kernel='linear')

Y = [0,0,0,0,0,0,1,1,1,1,1,1]
all_feat = pd.concat([x1,x2])
all_feat = all_feat.reset_index(drop=True)

X_train = np.array(all_feat)
Y_train = np.array(Y)

clf.fit(X_train,Y_train)

clf.predict(X_train)
```

```
Out[25]: array([0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1])
```

The 2 class is linearly separable with SVM but it's not correct.

LDA TEST

```
In [26]: from sklearn.discriminant_analysis import LinearDiscriminantAnalysis

clf = LinearDiscriminantAnalysis()

clf.fit(X_train,Y_train)

clf.predict(X_train)
```

```
Out[26]: array([0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 0])
```

!!!! The 2 class is not linearly separable.

```
In [ ]:
```