

Block2 Group A2

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0.1 Assignment 1:ENSEMBLE METHODS

```
install.packages("randomForest")
library(randomForest)

#build test dataset
set.seed(1234)
x1 <- runif(1000)
x2 <- runif(1000)
testdata <- cbind(x1, x2)
colnames(testdata) <- c("x1", "x2")
y1 <- as.numeric(x1 < x2)
testlabels <- as.factor(y1)
y2 <- as.numeric(x1 < 0.5)
testlabels2 <- as.factor(y2)
y3 <- as.numeric((x1 < 0.5 & x2 < 0.5) | (x1 > 0.5 & x2 > 0.5))
testlabels3 <- as.factor(y3)

#build the train dataset for 1000 times with the size of 100
set.seed(123)
train_data_list <- lapply(1:1000, function(i) {
  x3 <- runif(100)
  x4 <- runif(100)
  trdata <- cbind(x3, x4)
  colnames(trdata) <- c("x1", "x2")
  list(trdata = trdata)
})

#condition1:
error_rate_1 <- list(
  number1 = rep(0, 1000),
  number2 = rep(0, 1000),
  number3 = rep(0, 1000)
)
mean_error_1 <- c()
var_error_1 <- c()
for (i in 1:1000) {
  trdata <- train_data_list[[i]]$trdata
```

```

y <- as.numeric(trdata[, 1] < trdata[, 2])
trlabels <- as.factor(y)

#build the models
rf_model1 <- randomForest(
  trdata,
  trlabels,
  ntree = 1,
  nodesize = 25,
  keep.forest = TRUE
)
rf_model2 <- randomForest(
  trdata,
  trlabels,
  ntree = 10,
  nodesize = 25,
  keep.forest = TRUE
)
rf_model3 <- randomForest(
  trdata,
  trlabels,
  ntree = 100,
  nodesize = 25,
  keep.forest = TRUE
)

#predictions and error rates
predictions1 <- predict(rf_model1, testdata)
error_rate_1$number1[i] <- mean(predictions1 != testlabels)
predictions2 <- predict(rf_model2, testdata)
error_rate_1$number2[i] <- mean(predictions2 != testlabels)
predictions3 <- predict(rf_model3, testdata)
error_rate_1$number3[i] <- mean(predictions3 != testlabels)

}

#compute the mean and variance of error rates
mean_error_1[1] <- mean(error_rate_1$number1)
mean_error_1[2] <- mean(error_rate_1$number2)
mean_error_1[3] <- mean(error_rate_1$number3)

var_error_1[1] <- var(error_rate_1$number1)
var_error_1[2] <- var(error_rate_1$number2)
var_error_1[3] <- var(error_rate_1$number3)

#condition2:
error_rate_2 <- list(
  number1 = rep(0, 1000),
  number2 = rep(0, 1000),
  number3 = rep(0, 1000)
)

```

```

)
mean_error_2 <- c()
var_error_2 <- c()
for (i in 1:1000) {
  trdata <- train_data_list[[i]]$trdata
  y <- as.numeric(trdata[, 1] < 0.5)
  trlabels <- as.factor(y)

  #build the models
  rf_model1 <- randomForest(
    trdata,
    trlabels,
    ntree = 1,
    nodesize = 25,
    keep.forest = TRUE
  )
  rf_model2 <- randomForest(
    trdata,
    trlabels,
    ntree = 10,
    nodesize = 25,
    keep.forest = TRUE
  )
  rf_model3 <- randomForest(
    trdata,
    trlabels,
    ntree = 100,
    nodesize = 25,
    keep.forest = TRUE
  )

  #predictions and error rates
  predictions1 <- predict(rf_model1, testdata)
  error_rate_2$number1[i] <- mean(predictions1 != testlabels2)
  predictions2 <- predict(rf_model2, testdata)
  error_rate_2$number2[i] <- mean(predictions2 != testlabels2)
  predictions3 <- predict(rf_model3, testdata)
  error_rate_2$number3[i] <- mean(predictions3 != testlabels2)

}

#compute the mean and variance of error rates
mean_error_2[1] <- mean(error_rate_2$number1)
mean_error_2[2] <- mean(error_rate_2$number2)
mean_error_2[3] <- mean(error_rate_2$number3)

var_error_2[1] <- var(error_rate_2$number1)
var_error_2[2] <- var(error_rate_2$number2)
var_error_2[3] <- var(error_rate_2$number3)

#condition3:

error_rate_3 <- list(

```

```

number1 = rep(0, 1000),
number2 = rep(0, 1000),
number3 = rep(0, 1000)
)
mean_error_3 <- c()
var_error_3 <- c()
for (i in 1:1000) {
  trdata <- train_data_list[[i]]$trdata
  y <- as.numeric((trdata[, 1] < 0.5 &
                  trdata[, 2] < 0.5) | (trdata[, 1] > 0.5 & trdata[, 2] > 0.5))
  trlabels <- as.factor(y)

  #build the models
  rf_model1 <- randomForest(
    trdata,
    trlabels,
    ntree = 1,
    nodesize = 12,
    keep.forest = TRUE
  )
  rf_model2 <- randomForest(
    trdata,
    trlabels,
    ntree = 10,
    nodesize = 12,
    keep.forest = TRUE
  )
  rf_model3 <- randomForest(
    trdata,
    trlabels,
    ntree = 100,
    nodesize = 12,
    keep.forest = TRUE
  )

  #predictions and error rates
  predictions1 <- predict(rf_model1, testdata)
  error_rate_3$number1[i] <- mean(predictions1 != testlabels3)
  predictions2 <- predict(rf_model2, testdata)
  error_rate_3$number2[i] <- mean(predictions2 != testlabels3)
  predictions3 <- predict(rf_model3, testdata)
  error_rate_3$number3[i] <- mean(predictions3 != testlabels3)

}

#compute the mean and variance of error rates
mean_error_3[1] <- mean(error_rate_3$number1)
mean_error_3[2] <- mean(error_rate_3$number2)
mean_error_3[3] <- mean(error_rate_3$number3)

var_error_3[1] <- var(error_rate_3$number1)
var_error_3[2] <- var(error_rate_3$number2)
var_error_3[3] <- var(error_rate_3$number3)

```

```

result <- list(
  mean_error_1 = mean_error_1,
  mean_error_2 = mean_error_2,
  mean_error_3 = mean_error_3,

  var_error_1 = var_error_1,
  var_error_2 = var_error_2,
  var_error_3 = var_error_3
)
print(result)

#assignment2

set.seed(1234567890)
max_it <- 100 # max number of EM iterations
min_change <- 0.1 # min change in log lik between two consecutive iterations
n = 1000 # number of training points
D = 10 # number of dimensions
x <- matrix(nrow = n, ncol = D) # training data
true_pi <- vector(length = 3) # true mixing coefficients
true_mu <- matrix(nrow = 3, ncol = D) # true conditional distributions
true_pi = c(1 / 3, 1 / 3, 1 / 3)
true_mu[1, ] = c(0.5, 0.6, 0.4, 0.7, 0.3, 0.8, 0.2, 0.9, 0.1, 1)
true_mu[2, ] = c(0.5, 0.4, 0.6, 0.3, 0.7, 0.2, 0.8, 0.1, 0.9, 0)
true_mu[3, ] = c(0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5)
plot(true_mu[1, ],
     type = "o",
     col = "blue",
     ylim = c(0, 1))
points(true_mu[2, ], type = "o", col = "red")
points(true_mu[3, ], type = "o", col = "green")
# Producing the training data
for (i in 1:n) {
  m <- sample(1:3, 1, prob = true_pi)
  for (d in 1:D) {
    x[i, d] <- rbinom(1, 1, true_mu[m, d])
  }
}
M = 3 # number of clusters
w <- matrix(nrow = n, ncol = M) # weights
pi <- vector(length = M) # mixing coefficients
mu <- matrix(nrow = M, ncol = D) # conditional distributions
llik <- vector(length = max_it) # log likelihood of the EM iterations
# Random initialization of the parameters
pi <- runif(M, 0.49, 0.51)
pi <- pi / sum(pi)
for (m in 1:M) {
  mu[m, ] <- runif(D, 0.49, 0.51)
}
pi
mu
for (it in 1:max_it) {
  plot(mu[1, ],

```

```

    type = "o",
    col = "blue",
    ylim = c(0, 1))
points(mu[2, ], type = "o", col = "red")
points(mu[3, ], type = "o", col = "green")
#points(mu[4, ], type="o", col="yellow")
Sys.sleep(0.5)
# E-step: Computation of the weights
# Your code here
for (i in 1:n) {
  for (m in 1:M) {
    numerator <- pi[m] * prod(mu[m, ] ^ x[i, ] * (1 - mu[m, ]) ^ (1 - x[i, ]))
    denominator <- sum(sapply(1:M, function(k) {
      pi[k] * prod(mu[k, ] ^ x[i, ] * (1 - mu[k, ]) ^ (1 - x[i, ]))
    }))
    w[i, m] <- numerator / denominator
  }
}

#Log likelihood computation.
# Your code here

llik[it] <- sum(sapply(1:n, function(i) {
  log(sum(sapply(1:M, function(m) {
    pi[m] * prod(mu[m, ] ^ x[i, ] * (1 - mu[m, ]) ^ (1 - x[i, ]))
  })))
}))
}))

cat("iteration: ", it, "log likelihood: ", llik[it], "\n")
flush.console()
# Stop if the log likelihood has not changed significantly
# Your code here
if (it > 1 && abs(llik[it] - llik[it - 1]) < min_change) {
  cat("Converged at iteration", it, "\n")
  break
}

#M-step: ML parameter estimation from the data and weights
# Your code here

for (m in 1:M) {
  pi[m] <- sum(w[, m]) / n
  for (d in 1:D) {
    mu[m, d] <- sum(w[, m] * x[, d]) / sum(w[, m])
  }
}
}
pi
mu
plot(llik[1:it], type = "o")

```