1.1 Function Consider the following Python class. In []: import numpy as np class Function: def __init__(self,n_h,activation=lambda x : x): self.f=activation self.W0=np.random.randn(n_h,1)*np.sqrt(1/n_h) $self.b0=np.zeros((n_h,1))$ $self.W1=np.random.randn(1,n_h)*np.sqrt(1/n_h)$ self.bl=np.zeros((1,1))def __call__(self,x): z=self.W0*x+self.b0 a=self.f(z) y=np.dot(self.W1,a)+self.b1 return y[0] x=np.linspace(0,10,100)f=Function(4) y=f(x), 0.02820175, 0.0564035 , 0.08460526, 0.11280701, Out[]: array([0. 0.14100876, 0.16921051, 0.19741227, 0.22561402, 0.25381577, $0.28201752,\ 0.31021928,\ 0.33842103,\ 0.36662278,\ 0.39482453,$ 0.42302629, 0.45122804, 0.47942979, 0.50763154, 0.5358333 , 0.56403505, 0.5922368 , 0.62043855, 0.64864031, 0.67684206, 0.70504381, 0.73324556, 0.76144732, 0.78964907, 0.81785082, 0.84605257, 0.87425433, 0.90245608, 0.93065783, 0.95885958, 0.98706134, 1.01526309, 1.04346484, 1.07166659, 1.09986835, 1.1280701 , 1.15627185, 1.1844736 , 1.21267536, 1.24087711, 1.26907886, 1.29728061, 1.32548237, 1.35368412, 1.38188587, 1.41008762, 1.43828938, 1.46649113, 1.49469288, 1.52289463, 1.55109639, 1.57929814, 1.60749989, 1.63570164, 1.6639034 , 1.69210515, 1.7203069 , 1.74850865, 1.77671041, 1.80491216, 1.83311391, 1.86131566, 1.88951742, 1.91771917, 1.94592092, 1.97412267, 2.00232443, 2.03052618, 2.05872793, 2.08692968, 2.11513143, 2.14333319, 2.17153494, 2.19973669, 2.22793844, 2.2561402 , 2.28434195, 2.3125437 , 2.34074545, 2.36894721, 2.39714896, 2.42535071, 2.45355246, 2.48175422, 2.50995597, 2.53815772, 2.56635947, 2.59456123, 2.62276298, 2.65096473, 2.67916648, 2.70736824, 2.73556999, 2.76377174, 2.79197349]) Operations placed in the function call operator can be expressed as: • $z = W_0 \cdot x + b_0$ • a = f(z)• $y = W_1 * a + b_1$ n h elementów $z=W_0[i]*x+b[i]$ y=∑W1[i]a[i]+b1 a=f(z)**TODO 1.1.1** Create function objects for various values of n h and display their shapes. Use a for loop In []: import matplotlib.pyplot as plt for i in range(10): plt.plot(x, Function(5+3*i)(x)) 2 -2 Run the following code. Question: What are the shapes of function graphs? Why there are multiple plots? In []: import matplotlib.pyplot as plt for i in range(10): plt.plot(x,Function(5)(x)) -2 TODO 1.1.2 Define two functions: • $sigmoid(x) = \frac{1}{1 + exp(-x)}$ • $rbf(x) = exp(-x^2)$ In []: def sigmoid(z): return 1/(1+np.exp(-z)) def rbf(z): return np.exp(-z**2) then plot their graphs In []: import matplotlib.pyplot as plt x=np.linspace(-10,10,100) plt.plot(x,sigmoid(x),c='r',label='sigmoid') plt.plot(x,rbf(x),c='b',label='rbf') plt.legend() Out[]: <matplotlib.legend.Legend at 0x7fefce21fe80> 1.0 sigmoid 0.8 0.6 0.4 -10.0 -7.5 -5.0 -2.5 5.0 10.0 **TODO 1.1.3** Display several function plots for activation = sigmoid In []: import matplotlib.pyplot as plt x=np.linspace(0,10,100)for i in range(10): plt.plot(x, Function(5, activation=sigmoid)(x)) 1.0 0.5 0.0 -0.5-1.010 **TODO 1.1.4** Display several function plots for activation = rbf In []: import matplotlib.pyplot as plt x=np.linspace(0,10,100)for i in range(10): plt.plot(x, Function(5, activation=rbf)(x)) 1 $^{-1}$ -2 1.2 Implementation based on TensorFlow In []: import tensorflow as tf print(tf.__version__) 2.11.0 In []: import tensorflow as tf class Function: def __init__(self,n_h,activation = lambda x:x): self.f = activation self.W0=tf.Variable(np.random.randn(n_h,1)*np.sqrt(1/n_h)) self.b0=tf.Variable(np.zeros((n_h,1))) self.W1=tf.Variable(np.random.randn(1,n_h)*np.sqrt(1/n_h)) self.bl=tf.Variable(np.zeros((1,1))) def __call__(self,x): z=self.W0*x+self.b0a=self.f(z) y=tf.matmul(self.W1,a)+self.b1 return y Run the cell below several times. Each time the function shape changes. In []: x=np.linspace(0,10,100)f=Function(4,activation=sigmoid) plt.plot(x,y.numpy()[0]) Out[]: [<matplotlib.lines.Line2D at 0x7fefe9b167c0>] 0.400 0.395 0.390 0.385 0.380 0.375 0.370 0.365 How to fit the model to a given function? We need 1. A measure to evaluate model fitness 2. A loss function to find the optimal model 3. Loss function may be identical to measure (but does not have to) 4. An optimization procedure that minimizes the loss TODO 1.2.1 Analyze the code in the cell below and complete the code of MSE function. MSE means Mean Squared Error In []: a = tf.Variable([1.0,2.0,3.0,4.0])b = tf.Variable([1.1,2.1,3.1,4.1])e = (a-b)**2print(e) mse=tf.math.reduce_sum(e)/e.shape[0] tf.Tensor([0.01000001 0.00999998 0.00999998], shape=(4,), dtype=float32) tf.Tensor(0.009999987, shape=(), dtype=float32) In []: def MSE(y_true,y_pred): $e = (y_true - y_pred)**2$ return tf.math.reduce sum(e)/e.shape[0] TODO 1.2.2 Rewrite sigmoid and rbf functions using TensorFlow In []: def sigmoid(x): return 1/(1+tf.exp(-x)) def rbf(x): return tf.exp(-x**2) The fit method • Input: x and y • Iterates multiple times (parameter epoch) In each iteration Calculates y_pred = model(x) Computes loss function Computes gradient of loss function with respect to weights • Updates weights, basically according to the formula $W = W - gradient * learning_rate$. Actually uses an optimizer that performs this in a smarter way In []: import tensorflow as tf class Function: def __init__(self,n_h,activation = lambda x:x): self.f = activation self.W0=tf.Variable(np.random.randn(n_h,1)*0.01) self.b0=tf.Variable(np.zeros((n_h,1))) self.W1=tf.Variable(np.random.randn(1,n_h)*0.01) self.bl=tf.Variable(np.zeros((1,1))) def __call__(self,x): z=self.W0*x+self.b0 a=self.f(z) y=tf.matmul(self.W1,a)+self.b1 **return** y def fit(self,x,y,epochs=10,optimizer = tf.keras.optimizers.RMSprop()): for i in range(epochs): with tf.GradientTape() as tape: y_pred=self(x) $loss = MSE(y_pred, y)$ print(loss) variables=(self.W0, self.b0, self.W1, self.b1) gradients = tape.gradient(loss, variables) print(gradients) optimizer.apply gradients(zip(gradients, variables)) We will try to fit our model (Function class) to the polynomial function y=(x-1)(x-6)(x-7)In []: import numpy as np import matplotlib.pyplot as plt x = np.linspace(0,10,100)y = (x-1)*(x-6)*(x-7)plt.plot(x,y) plt.grid() 100 80 60 40 20 0 -20 -40 ż 10 Although the problem is super-easy for classical methods, using this approach is a little bit hard. We need many hidden units and iterations... (execution abot 90 sec) **TODO 1.2.3** Create a model (Function) object passing as parameters 50 hidden units and rbf activation function. Fit the model setting number of iterations to 5000. In []: f=Function(n_h=50, activation=rbf) f.fit(x,y, epochs=5000)plt.plot(x,y) plt.grid() $y_pred=f(x)$ plt.plot(x,y_pred.numpy()[0]) Hyperparameters • n_h (number of hidden neurons) controls the model complexity • activation function - influences the model performance • epochs - controls number of iterations (influences the learning algorithm) 1.3 Neural network model Analogous model can be built using components of keras library. • Advantage the computations are converted to form a computational graph that can be executed much faster. Also on GPU. This is done with compile method. In []: from keras import models from keras import layers def build_model(n_h): model = models.Sequential() model.add(layers.Dense(n_h, activation=rbf, input_shape=(1,))) model.add(layers.Dense(1)) model.compile(optimizer='rmsprop', loss='mse', metrics=['mse', 'mae']) return model **TODO 1.3.1** Create a model with 50 hidden units and call fit function setting number of epochs 5000 and batch_size (another hyperparameter) to 100 In []: import numpy as np x = np.linspace(0,10,100)y = (x-1)*(x-6)*(x-7)model = build_model(50) history = model.fit(x,y,epochs=10000, batch_size=100, verbose=0) Check plots of original and fit curves In []: plt.plot(x,y) plt.grid() y_pred=model.predict(x) plt.plot(x,y_pred) 4/4 [=======] - 0s 3ms/step Out[]: [<matplotlib.lines.Line2D at 0x7ff0f5b8fc10>] 100 80 60 40 20 0 -20-40 **TODO 1.3.2** Repat the above steps changing hyperparameters to get a good fit During training some data are collected. We may display various measures residing in the training history In []: import matplotlib.pyplot as plt plt.title('Training history - MSE') plt.plot(history.history['mse'],label='mse') plt.xlabel('iteration') plt.ylabel('MSE') plt.legend() # history.history['mse'] Out[]: <matplotlib.legend.Legend at 0x7fefe9ccf160> Training history - MSE - mse 800 600 400 200 2000 8000 10000 4000 6000 iteration 1.4 More realsitic model The task of perfectly fitting a known function is very rare. • It is rather assumed that we have data that originate from a true underlaying function with a noise y=f(x)+arepsilon• It is also often assumed that $arepsilon \sim N(0,\sigma)$ In []: from keras import models from keras import layers import numpy as np import matplotlib.pyplot as plt n size=100 $x = np.linspace(0,10,n_size)$ $y = (x-1)*(x-6)*(x-7)+np.random.normal(0,10,n_size)$ plt.scatter(x,y) plt.plot(x,(x-1)*(x-6)*(x-7),color='g')Out[]: [<matplotlib.lines.Line2D at 0x7fefe9c507f0>] 100 75 50 25 -50 TODO 1.4.1 Fit the model to this DATA using the best hyperparameters obtained before In []: model = build model(50) history = model.fit(x,y, epochs=10000, batch_size=100, verbose=0) TODO 1.4.2 Plot the scattered data, true function in green and predictions in red plt.scatter(x,y) In []: plt.plot(x,(x-1)*(x-6)*(x-7),color='g')y_pred=model.predict(x) plt.plot(x,y_pred,color='r') 4/4 [=======] - 0s 2ms/step Out[]: [<matplotlib.lines.Line2D at 0x7fefe6187bb0>] 75 50 25 0 1.5 Validating model - training and testing Typical ML workflow includes training the model and testing its performance on unseen data. • Why - to control and assess generalization error which may result from underfitting - the model is to simple or not trained enough overfitting - the model is too complex, matches perfectly the training data (see part of the plot on the left) We will split the data into two subsets In []: from sklearn.model selection import train test split x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.3, random_state=123) **TODO 1.5.1** Fit the model using x_train and y_train, set the parameter validation_data=(x_test, y_test) Warning: training lasts up to 250 sec In []: model = build model(50) history = model.fit(x_train,y_train, epochs=10000, batch_size=x_train.shape[0], verbose=0, validati We will display true function, noisy data and predictions In []: plt.scatter(x test,y test) plt.plot(x, (x-1)*(x-6)*(x-7), color='g')y_pred=model.predict(x_test) plt.scatter(x_test,y_pred,color='r') 1/1 [=======] - 0s 68ms/step Out[]: <matplotlib.collections.PathCollection at 0x7fefe9a57eb0> 100 75 50 25 -25-50 Lets peek what is the content of the history... for k in history.history: In []: print(k) loss mse mae val_loss val mse val mae TODO 1.5.2 Display loss (training loss) and val loss (validation loss on the test set) In []: plt.plot(history.history['loss'] , label='train loss') plt.plot(history.history['val_loss'] , label='validation loss') plt.legend() Out[]: <matplotlib.legend.Legend at 0x7fefe99c1b80> 1200 train loss validation loss 1000 800 400 200 2000 4000 6000 8000 10000 Ó 1.6 Classification Function models can be used for classification, provided we constrain them to return probabilities, i.e. values from [0,1] interval. • Function with one output may be used for binary classification: • Assign $label_0$ if f(x) < 0.5• Assign $label_1$ if $f(x) \geq 0.5$ **TODO 1.6.1**Which function converts R o [0,1]? Answer the question In []: import matplotlib.pyplot as plt x=np.linspace(-10,10,100) plt.plot(x,(lambda x: 1/(1+np.exp(-x)))(x),c='r') Out[]: [<matplotlib.lines.Line2D at 0x7fefce7c9af0>] 1.0 0.8 0.6 0.4 10.0 5.0 We will generate a dataset. Points above the previously used polynomial will have blue label, the points below red. In []: X = np.random.rand(1000,2)*[10,150]-[0,40]y = np.where(X[:,1]>(X[:,0]-1)*(X[:,0]-6)*(X[:,0]-7),1,0)# y.shape from matplotlib.colors import ListedColormap cm = ListedColormap(['r', 'b']) plt.scatter(X[:,0],X[:,1],c=y,cmap=cm) Out[]: <matplotlib.collections.PathCollection at 0x7fefce7b0af0> 100 60 20 0 -20 -40We will biuld a model more suitable for classification. What is binary_crossentropy aka. logloss? $loss_i = -[y_i \cdot ln(p_i) + (1 - y_i) \cdot ln(1 - p_i)]$ You may google the term... In []: import tensorflow as tf def build_classification_model(n_h): model = models.Sequential() model.add(layers.Dense(n h, activation='relu', input shape=(2,))) model.add(layers.Dense(n_h, activation='relu')) model.add(layers.Dense(1,activation='sigmoid')) model.compile(optimizer='rmsprop', loss='binary_crossentropy', metrics=['accuracy']) return model **TODO 1.6.2** fit the model using training data. Set about 100 epochs, use X_test and y_test as validation data. In []: X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, random_state=123) model = build classification model(10) history = model.fit(X_train,y_train, epochs=100, batch_size=100, verbose=1, validation data=(X test

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