Atrial Fibrillation Classification

The goal of this exercise is to train different neural networks to discriminate between atrial fibrillation and normal sinus rhythm from a sequence of interbeat intervals. We use interbeat intervals extracted from the Long Term AF Database (https://physionet.org/content/ltafdb/1.0.0/).

We will train the following models on windows of interbeat intervals:

- Logistic regression
- Multi-layer perceptron
- Convolutional neural network
- Recurrent neural network

In addition, the first two models will also be trained on simple features derived from each window of interbeat intervals.

First, we import all the required packages, define global constants, and seed the random number generators to obtain reproducible results.

```
In [1]: %matplotlib widget
        import itertools
        import logging
        import operator
        import pathlib
        import warnings
        import IPython.display
        import matplotlib.pyplot as plt
        import numpy as np
        import pandas as pd
        import pytorch lightning as pl
        import scipy.special
        import seaborn as sns
        import sklearn.metrics
        import sklearn.model selection
        import torch
        DATA_FILE = pathlib.Path('../data/ltafdb_intervals.npz')
        LOG_DIRECTORY = pathlib.Path('../logs/af_classification')
        # Disable logging for PyTorch Lightning to avoid too long outputs.
        logging.getLogger('pytorch_lightning').setLevel(logging.ERROR)
        # Seed random number generators for reproducible results.
        pl.seed everything(42)
       Seed set to 42
```

Out[1]: 42

Then, we load the windows of interbeat intervals and the corresponding labels. We also load the record identifiers. They will help to avoid using intervals from the same record for both training and testing.

```
In [2]:
    def load_data():
        with np.load(DATA_FILE) as data:
            intervals = data['intervals']
            labels = data['labels']
            identifiers = data['identifiers']
        return intervals, labels, identifiers

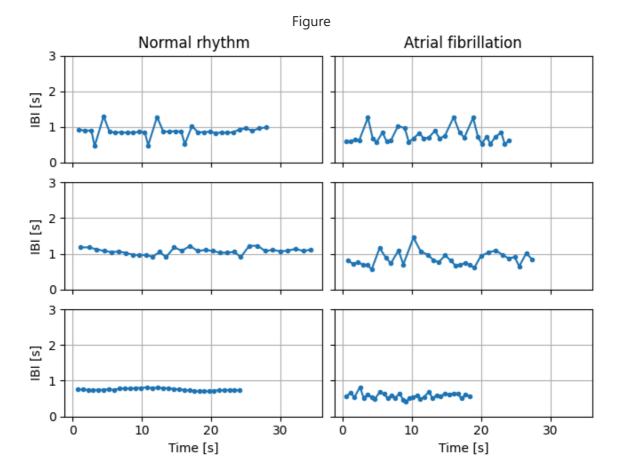
    intervals, labels, identifiers = load_data()
    targets = (labels == 'atrial_fibrillation').astype('float32')[:, None]
    window_size = intervals.shape[1]

    print(f'Number of windows: {intervals.shape[0]}')
    print(f'Window size: {window_size}')
    print(f'Window labels: {set(labels)}')

Number of windows: 25064
Window size: 32
Window labels: {'atrial_fibrillation', 'normal_sinus_rhythm'}
```

Here are a few examples of windows of interbeat intervals.

```
In [3]: def plot_interval_examples(intervals, targets, n_examples=3):
            normal_indices = np.random.choice(np.flatnonzero(targets == 0.0), n_examples
            af_indices = np.random.choice(np.flatnonzero(targets == 1.0), n_examples, re
            def plot_intervals(ax, index):
                ax.plot(np.cumsum(intervals[index]), intervals[index], '.-')
                ax.grid(True)
            fig, axes = plt.subplots(n examples, 2, sharex='all', sharey='all', squeeze=
            for i in range(n_examples):
                plot_intervals(axes[i, 0], normal_indices[i])
                plot_intervals(axes[i, 1], af_indices[i])
            plt.setp(axes, ylim=(0.0, 3.0))
            plt.setp(axes[-1, :], xlabel='Time [s]')
            plt.setp(axes[:, 0], ylabel='IBI [s]')
            axes[0, 0].set_title('Normal rhythm')
            axes[0, 1].set_title('Atrial fibrillation')
        plot_interval_examples(intervals, targets)
```



Question 1

Visually, what are the differences between the examples of the two classes?

Answer: During atrial fibrillation, the average interbeat interval is lower than during normal rhythm and features significantly more variation.

The next step is to split the dataset into subsets for training, validation, and testing stratified by labels. We use the record identifiers to avoid using windows from the same record in more than one subest.

```
In [4]:
    def split_data(identifiers, intervals, targets):
        splitter = sklearn.model_selection.StratifiedGroupKFold(n_splits=5)
        indices = list(map(operator.itemgetter(1), splitter.split(intervals, targets
        i_train = np.hstack(indices[:-2])
        i_val = indices[-2]
        i_test = indices[-1]

        assert not (set(identifiers[i_train]) & set(identifiers[i_val]))
        assert not (set(identifiers[i_train]) & set(identifiers[i_test]))
        assert set(identifiers[i_val]) & set(identifiers[i_test]))
        assert set(identifiers[i_train]) | set(identifiers[i_val]) | set(identifiers
        return i_train, i_val, i_test

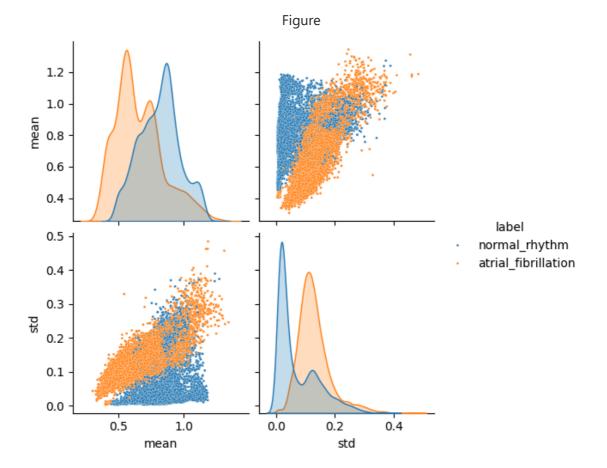
i_train, i_val, i_test = split_data(identifiers, intervals, targets)

def build_summary(subsets, targets):
```

```
data = []
  for subset, y in zip(subsets, targets):
    data.append({
        'subset': subset,
        'total_count': y.size,
        'normal_count': np.sum(y == 0.0),
        'af_count': np.sum(y == 1.0),
        'normal_proportion': np.mean(y == 0.0),
        'af_proportion': np.mean(y == 1.0),
    })
  return pd.DataFrame(data)
IPython.display.display(build_summary(('training', 'validation', 'testing'), (ta)
```

	subset	total_count	normal_count	af_count	normal_proportion	af_proportion
0	training	15000	6919	8081	0.461267	0.538733
1	validation	4964	2365	2599	0.476430	0.523570
2	testing	4964	2365	2599	0.476430	0.523570

To better understand the dataset, we extract two features from each window of interbeat intervals: the mean and the standard deviation. We then plot these two features for the two classes.



Question 2

Would it be possible to discriminate between the two classes with these features and a linear classifier?

Answer: No. Although the main mode of the mean and std distribution of each class are clearly separated, there is a significant overlap between the distributions. There is no hyperplane that can entirely separate the two set of points.

To classify atrial fibrillation and normal rhythm, we define three models: a multi-layer perceptron (MLP), a convolutional neural network (CNN), and a recurrent neural network (RNN).

Make sure you understand the differences between these models.

```
In [6]:
    class MlpModel(torch.nn.Module):

        def __init__(self, input_size, output_size, n_hidden_layers=1, n_units=128):
            super().__init__()
            self.input_size = input_size
            self.output_size = output_size
            self.n_hidden_layers = n_hidden_layers
            self.n_units = n_units
            self.layers = self._build_layers()

        def _build_layers(self):
            sizes = [self.input_size]
            sizes.extend(itertools.repeat(self.n_units, self.n_hidden_layers))
            layers = []
```

```
for i in range(self.n_hidden_layers):
            layers.append(torch.nn.Linear(sizes[i], sizes[i + 1]))
            layers.append(torch.nn.ReLU())
        layers.append(torch.nn.Linear(sizes[-1], self.output_size))
        return torch.nn.Sequential(*layers)
    def forward(self, x):
        return self.layers(x)
class CnnModel(torch.nn.Module):
    def __init__(self,
                 input size,
                 output_size,
                 n_layers=3,
                 n_initial_channels=8,
                 kernel_size=3):
        super(). init ()
        self.input_size = input_size
        self.output_size = output_size
        self.n_layers = n_layers
        self.n_initial_channels = n_initial_channels
        self.kernel_size = kernel_size
        self.layers = self._build_layers()
    def _build_layers(self):
        layers = []
        # Build convolutional layers. Each layer is composed of a convolution,
        # a ReLU activation, and max pooling (except for the last convolutional
        # layer that uses global average pooling).
        n_output_channels = 1
        for i in range(self.n_layers):
            n input channels = n output channels
            n_output_channels = self.n_initial_channels * 2 ** i
            layers.append(torch.nn.Conv1d(
                in_channels=n_input_channels,
                out channels=n output channels,
                kernel_size=self.kernel_size,
                padding='same',
            ))
            layers.append(torch.nn.ReLU())
            if i < self.n_layers - 1:</pre>
                layers.append(torch.nn.MaxPool1d(kernel_size=2))
            else:
                layers.append(torch.nn.AdaptiveAvgPool1d(1))
        layers.append(torch.nn.Flatten())
        # Build output layer.
        layers.append(torch.nn.Linear(
            in_features=self.n_initial_channels * 2 ** (self.n_layers - 1),
            out features=self.output size,
        ))
        return torch.nn.Sequential(*layers)
    def forward(self, x):
        x = x.view(x.shape[0], 1, x.shape[1])
        return self.layers(x)
```

```
class RnnModel(torch.nn.Module):
    def __init__(self, input_size, output_size, hidden_size=64):
        super().__init__()
        self.input_size = input_size
        self.output_size = output_size
        self.hidden_size = hidden_size
        self.recurrent_layer = torch.nn.GRU(
            input_size=1,
            hidden_size=self.hidden_size,
            num_layers=1,
            batch_first=False,
        self.output_layer = torch.nn.Linear(self.hidden_size, self.output_size)
    def forward(self, x):
        x = x.transpose(0, 1)[..., None]
        y, h = self.recurrent_layer(x)
        return self.output_layer(y[-1])
```

We also define a class to manage different models and a few functions to train and evaluate models.

```
In [7]: class Classifier(pl.LightningModule):
            def __init__(self, config):
                super().__init__()
                self.save_hyperparameters()
                self.config = config
                self.model = self._build_model()
                self.example_input_array = torch.zeros((1, self.model.input_size))
            def build model(self):
                name = self.config['model']['name']
                config = self.config['model'].get('config', {})
                if name == 'mlp':
                    return MlpModel(**config)
                elif name == 'cnn':
                    return CnnModel(**config)
                elif name == 'rnn':
                    return RnnModel(**config)
                    raise ValueError(f'unknown model: {name!r}')
            def configure optimizers(self):
                name = self.config['optimizer']['name']
                config = self.config['optimizer'].get('config', {})
                if name == 'sgd':
                    return torch.optim.SGD(self.parameters(), **config)
                elif name == 'adam':
                    return torch.optim.Adam(self.parameters(), **config)
                else:
                    raise ValueError(f'unknown optimizer: {name!r}')
            def forward(self, x):
                return self.model(x)
```

```
def training_step(self, batch, batch_idx):
        return self._run_step(batch, 'train')
    def validation_step(self, batch, batch_idx):
        self._run_step(batch, 'val')
    def test_step(self, batch, batch_idx):
        self._run_step(batch, 'test')
    def predict_step(self, batch, batch_idx, dataloader_idx=0):
        x, y = batch
        return self.model(x)
    def _run_step(self, batch, subset):
        x, y = batch
        logits = self.model(x)
        loss = torch.nn.functional.binary_cross_entropy_with_logits(logits, y)
        acc = ((logits > 0.0).float() == y).float().mean()
        self.log_dict({f'{subset}_loss': loss, f'{subset}_acc': acc},
                      on_step=False, on_epoch=True, prog_bar=True)
        return loss
def build_loader(*tensors, batch_size=100, shuffle=False, n_workers=0):
    dataset = torch.utils.data.TensorDataset(*map(torch.Tensor, tensors))
    return torch.utils.data.DataLoader(
        dataset=dataset,
        batch_size=batch_size,
        shuffle=shuffle,
        num workers=n workers,
    )
def train_model(name, config, x, y, i_train, i_val, n_epochs=10, batch_size=100)
   train_loader = build_loader(x[i_train], y[i_train], batch_size=batch_size, s
    val loader = build loader(x[i val], y[i val], batch size=batch size)
    classifier = Classifier(config)
    print(pl.utilities.model summary.ModelSummary(classifier, max depth=-1))
    with warnings.catch warnings():
        warnings.simplefilter('ignore')
        trainer = pl.Trainer(
            default root dir=LOG DIRECTORY,
            logger=pl.loggers.TensorBoardLogger(LOG_DIRECTORY, name),
            enable_model_summary=False,
            max_epochs=n_epochs,
        trainer.fit(classifier, train loader, val loader)
    return classifier
def compute_metrics(targets, predictions, threshold=0.5):
   targets = np.ravel(targets) > threshold
    predictions = np.ravel(predictions) > threshold
   c = sklearn.metrics.confusion_matrix(targets, predictions)
   tp = c[1, 1]
   tn = c[0, 0]
   fp = c[0, 1]
   fn = c[1, 0]
   return {
```

```
'count': c.sum(),
        'acc': (tp + tn) / (tp + tn + fp + fn),
        'tpr': tp / (tp + fn),
        'tnr': tn / (tn + fp),
        'ppv': tp / (tp + fp),
        'npv': tn / (tn + fn),
        'f1': 2 * tp / (2 * tp + fp + fn),
    }
def evaluate_model(model, x, y, i_train, i_val, i_test, batch_size=100):
    loader = build_loader(x, y, batch_size=batch_size)
    with warnings.catch_warnings():
        warnings.simplefilter('ignore')
        trainer = pl.Trainer(
            default_root_dir=LOG_DIRECTORY,
            logger=False,
            enable progress bar=False,
            enable_model_summary=False,
        z = trainer.predict(model, loader)
    z = np.vstack([u.numpy() for u in z])
    z = scipy.special.expit(z) # Convert logits to probabilities.
    metrics = []
    for subset, indices in (('train', i_train), ('val', i_val), ('test', i_test)
        metrics.append({
            'subset': subset,
            **compute_metrics(y[indices], z[indices]),
        })
    return pd.DataFrame(metrics)
```

The final step before training and evaluating models is to define the configurations of the different models.

We will train the following models:

- Features as inputs (input size = 2):
 - Logsitic regression
 - Multi-layer perceptron
 - Dense layer (output size = 128)
 - ReLU activation
 - Dense layer (output size = 128)
 - ReLU activation
 - Dense layer (output size = 1)
- Interbeat intervals as inputs (input_size = 32):
 - Logsitic regression
 - Multi-layer perceptron
 - Dense layer (output size = 128)
 - ReLU activation
 - Dense layer (output size = 128)
 - ReLU activation

- Dense layer (output size = 1)
- Convolutional neural network
 - Convolutional layer (kernel size = 3, output size = 32, output channels = 8)
 - ReLU activation
 - Max pooling (output size = 16, output channels = 8)
 - Convolutional layer (kernel size = 3, output size = 16, output channels = 16)
 - ReLU activation
 - Max pooling (output size = 8, output channels = 16)
 - Convolutional layer (kernel size = 3, output size = 8, output channels = 32)
 - ReLU activation
 - Global average pooling (output size = 32)
 - Dense layer (output size = 1)
- Recurrent neural network
 - GRU layer (output size = 64)
 - Dense layer (output size = 1)

```
In [8]: n_{epochs} = 40
         batch_size = 200
         configs = {
             'features_logistic': {
                 'model': {
                     'name': 'mlp',
                     'config': {
                          'input_size': features.shape[1],
                          'output_size': targets.shape[1],
                          'n_hidden_layers': 0, # A muli-layer perceptron without hidden
                     },
                 },
                  'optimizer': {
                     'name': 'adam',
                      'config': {'lr': 0.01},
                 },
             },
             'features mlp': {
                 'model': {
                      'name': 'mlp',
                      'config': {
                         'input size': features.shape[1],
                          'output_size': targets.shape[1],
                          'n_hidden_layers': 2,
                          'n_units': 128,
                     },
                 },
                  'optimizer': {
                     'name': 'adam',
                      'config': {'lr': 0.001},
                 },
             },
             'logistic': {
                  'model': {
                     'name': 'mlp',
                     'config': {
```

```
'input_size': intervals.shape[1],
                 'output_size': targets.shape[1],
                 'n_hidden_layers': 0, # A muli-layer perceptron without hidden
            },
        },
        'optimizer': {
            'name': 'adam',
            'config': {'lr': 0.001},
        },
    },
    'mlp': {
        'model': {
            'name': 'mlp',
            'config': {
                'input_size': intervals.shape[1],
                 'output_size': targets.shape[1],
                 'n_hidden_layers': 2,
                'n_units': 128,
            },
        },
        'optimizer': {
            'name': 'adam',
            'config': {'lr': 0.001},
        },
    },
    'cnn': {
        'model': {
            'name': 'cnn',
            'config': {
                'input size': intervals.shape[1],
                 'output_size': targets.shape[1],
                 'n_layers': 3,
                'n_initial_channels': 8,
                 'kernel_size': 3,
            },
        },
        'optimizer': {
            'name': 'adam',
            'config': {'lr': 0.001},
        },
    },
    'rnn': {
        'model': {
            'name': 'rnn',
            'config': {
                 'input_size': intervals.shape[1],
                 'output_size': targets.shape[1],
                 'hidden size': 64,
            },
        },
         'optimizer': {
            'name': 'adam',
            'config': {'lr': 0.001},
        },
    },
}
```

To visualize the loss and accuracy during training, we start TensorBoard.

If you prefer to view TensorBoard in a separate window, you can open http://localhost:6006/ in your web browser.

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Nom	Taille	Date de modification
\$Recycle.Bin/		23/11/2023 20:06:09
AppData/		09/12/2023 12:20:38
Config.Msi/		22/11/2024 19:32:34
DATA/		23/11/2023 21:31:22
Dokumente und Einstellungen/		23/11/2023 17:25:38
gurobi1003/		24/05/2024 19:45:05
hp/		02/09/2023 15:07:32
Kairos/		09/12/2023 12:21:05
OneDriveTemp/		13/05/2024 09:21:25
PerfLogs/		07/05/2022 07:24:50
Program Files/		12/12/2024 09:39:35
Program Files (x86)/		03/10/2024 15:05:28
ProgramData/		22/11/2024 19:32:39
Programme/		23/11/2023 17:25:38
Recovery/		23/11/2023 19:49:01
System Volume Information/		09/12/2024 19:44:33
System.sav/		03/09/2023 02:01:15
Users/		23/11/2023 20:57:48
Windows/		13/11/2024 03:36:39
DumpStack.log.tmp	12.0 kB	22/11/2024 19:32:37
hiberfil.sys	6.3 GB	12/12/2024 09:38:15
install.log	1015 kB	09/12/2023 12:21:15
pagefile.sys	31.0 GB	09/12/2024 20:19:31
Rapport-batterie.html	83.5 kB	02/12/2024 11:32:23
swapfile.sys	16.0 MB	22/11/2024 19:32:37

Finally, we train the different models. It will take a few minutes.

```
In [10]: models = {}
for name, config in configs.items():
    print(f'Training {name!r} model')
```

```
x = features if name.startswith('features') else intervals y = targets models[name] = train_model(name, config, x, y, i_train, i_val, n_epochs, bat print('\n\n') # Add blank lines to separate models in the output.
```

```
Training 'features_logistic' model
 Name | Type | Params | Mode | In sizes | Out sizes
______
______
        Trainable params
0
        Non-trainable params
3
       Total params
0.000 Total estimated model params size (MB)
3
        Modules in train mode
        Modules in eval mode
Sanity Checking: |
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Training: | | 0/? [00:00<?, ?it/s]
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```

```
Training 'features_mlp' model
  Name | Type | Params | Mode | In sizes | Out sizes
______
1 | model.layers | Sequential | 17.0 K | train | [1, 2] | [1, 1]
2 | model.layers.0 | Linear | 384 | train | [1, 2] | [1, 128] 

3 | model.layers.1 | ReLU | 0 | train | [1, 128] | [1, 128] 

4 | model.layers.2 | Linear | 16.5 K | train | [1, 128] | [1, 128] 

5 | model.layers.3 | ReLU | 0 | train | [1, 128] | [1, 128] 

6 | model.layers.4 | Linear | 129 | train | [1, 128] | [1, 1]
-----
17.0 K Trainable params
        Non-trainable params
17.0 K Total params
0.068 Total estimated model params size (MB)
7
          Modules in train mode
          Modules in eval mode
Sanity Checking: |
                            | 0/? [00:00<?, ?it/s]
Training: | | 0/? [00:00<?, ?it/s]
                    | 0/? [00:00<?, ?it/s]
Validation:
Validation:
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Validation:

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```
Training 'logistic' model
______
______
33 Trainable params
0
        Non-trainable params
33
       Total params
0.000 Total estimated model params size (MB)
       Modules in train mode
        Modules in eval mode
Sanity Checking: | 0/? [00:00<?, ?it/s]
Training: | 0/? [00:00<?, ?it/s]

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```

```
Training 'mlp' model
  Name | Type | Params | Mode | In sizes | Out sizes
______
1 | model.layers | Sequential | 20.9 K | train | [1, 32] | [1, 1]
2 | model.layers.0 | Linear | 4.2 K | train | [1, 32] | [1, 128] 

3 | model.layers.1 | ReLU | 0 | train | [1, 128] | [1, 128] 

4 | model.layers.2 | Linear | 16.5 K | train | [1, 128] | [1, 128] 

5 | model.layers.3 | ReLU | 0 | train | [1, 128] | [1, 128] 

6 | model.layers.4 | Linear | 129 | train | [1, 128] | [1, 1]
_____
20.9 K Trainable params
        Non-trainable params
20.9 K Total params
0.083 Total estimated model params size (MB)
7
          Modules in train mode
          Modules in eval mode
Sanity Checking: | 0/? [00:00<?, ?it/s]
Training: | | 0/? [00:00<?, ?it/s]
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Validation: | 0/? [00:00<?, ?it/s]
Validation: | 0/? [00:00<?, ?it/s]
```

```
Training 'cnn' model
  | Name | Type
                       | Params | Mode | In sizes | Out siz
______
32]
3 | model.layers.1 | ReLU
                             32]
4 | model.layers.2 | MaxPool1d
                             | 0
                                   | train | [1, 8, 32] | [1, 8,
16]
5 | model.layers.3 | Conv1d | 400
                                     | train | [1, 8, 16] | [1, 16,
16]
6 | model.layers.4 | ReLU | 0 | train | [1, 16, 16] | [1, 16,
16]
7 | model.layers.5 | MaxPool1d | 0 | train | [1, 16, 16] | [1, 16,
8]
8 | model.layers.6 | Conv1d
                             | 1.6 K | train | [1, 16, 8] | [1, 32,
8]
                      9 | model.layers.7 | ReLU
8]
10 | model.layers.8 | AdaptiveAvgPool1d | 0 | train | [1, 32, 8] | [1, 32,
11 | model.layers.9 | Flatten
                             12 | model.layers.10 | Linear | 33 | train | [1, 32] | [1, 1]
------
2.0 K Trainable params
0
      Non-trainable params
2.0 K Total params

    0.008 Total estimated model params size (MB)
    13 Modules in train mode
    0 Modules in eval mode

Sanity Checking: | 0/? [00:00<?, ?it/s]
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 Validation:
```

```
Training 'rnn' model
              | Type | Params | Mode | In sizes | Out sizes
  Name
1 | model.recurrent_layer | GRU | 12.9 K | train | [32, 1, 1] | [[32, 1, 6
4], [1, 1, 64]]
2 | model.output_layer | Linear | 65 | train | [1, 64] | [1, 1]
______
12.9 K Trainable params
       Non-trainable params
12.9 K Total params
0.052 Total estimated model params size (MB)
3
        Modules in train mode
       Modules in eval mode
Sanity Checking: | 0/? [00:00<?, ?it/s]
Training: | | 0/? [00:00<?, ?it/s]
                 0/? [00:00<?, ?it/s]
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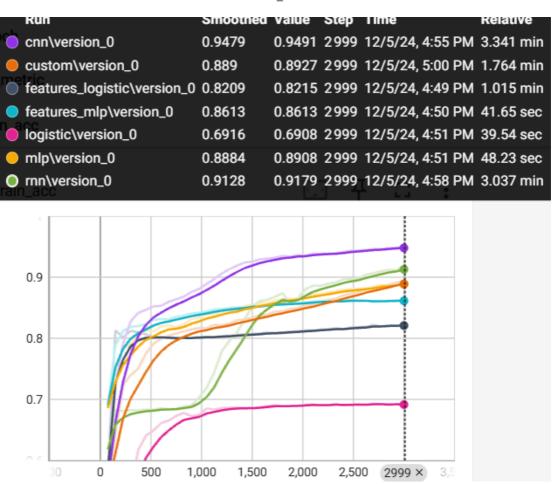
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Validation:
                              | 0/? [00:00<?, ?it/s]
```

Question 3

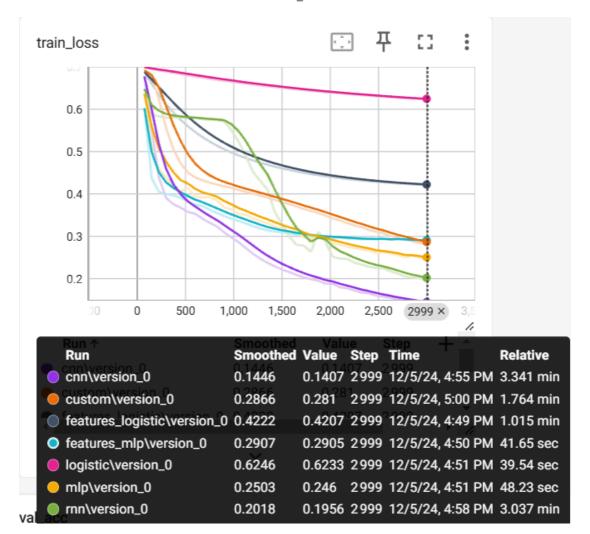
Based on the model summaries printed above and the metrics shown in TensorBoard, answer the following questions:

- 1. After training is finished, you can see the number of parameters for each model.
 Why is the number of parameters for the CNN model much lower than for the MLP model?
- 2. What can you about the loss and accuracy of the different models on the training and validation subsets? Do some model overfit?
- 3. Why does the logistic regression that takes features as inputs performs much better than the logistic regression that takes raw interbeat intervals as inputs?
- 4. Are there models that would benefit from training for more epochs?

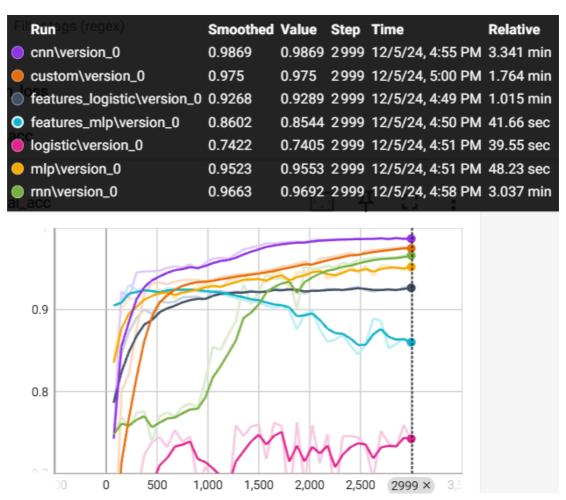
Train Accuracy



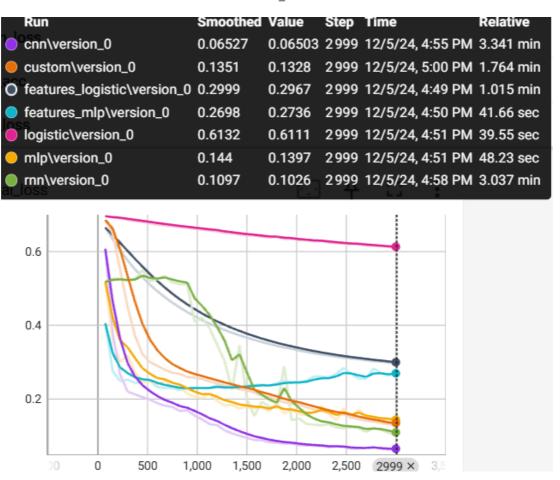
Train Loss



Validation Accuracy



Validation Loss



Answer:

- 1. A convolution is a special case of a linear transformation. While a linear layer is defined by the $m \times n$ coefficients of the associated matrix, where m and n are the output and input dimensions respectively, a convolutional layer is defined by its kernel, which is much smaller than the input and output dimensions. This allows the CNN model to have less parameters in total despite having more layers, as each layer has much less parameters.
- 2. All models show a validation accuracy higher than their training accuracy, suggesting that they are not overfitting. The exception is the features_MLP because the Validation Loss is increasing at later epochs, indicating overfitting. Overall the best model is the CNN model and the worst is the Logistic one. The CNN and RNN are able to capture the temporal dependencies between subsequent data samples thanks to their architectures.
- 3. The logistic model cannot learn non-linear features such as the variance, which we have seen to be significantly different between atrial fibrillation and normal fibrillation. Hence, the model performs much better when these features are used as inputs.
- 4. Training more epochs will only benefit models that have not yet reached a plateau in their loss curves. The CNN reaches a plateau in its validation loss and the features_mlp clearly has an increasing validation loss at later epochs. Therefore, those models will not benefit from additional epochs. We guess that the MLP and RNN will continue improving with further training.

Now that all models are trained we can evaluate them on the subsets for training, validation, and testing. For each model, we compute the following metrics:

- Accuracy (ACC)
- True positive rate (TPR)
- True negative rate (TNR)
- Positive predictive value (PPV)
- Negative predictive value (NPV)
- F1 score (F1)

You can find more information about these metrics on Wikipedia.

```
In [11]: metrics = []
for name, model in models.items():
    x = features if name.startswith('features') else intervals
    y = targets
    df = evaluate_model(model, x, y, i_train, i_val, i_test, batch_size=batch_si
    df.insert(0, 'model', name)
    metrics.append(df)
metrics = pd.concat(metrics, axis=0, ignore_index=True)
metrics = metrics.set_index(['model', 'subset'])
index = metrics.index.get_level_values(0).unique()
columns = pd.MultiIndex.from_product([metrics.columns, metrics.index.get_level_v
metrics = metrics.unstack().reindex(index=index, columns=columns)
IPython.display.display(metrics)
```

			count			acc			
subset	train	val	test	train	val	test	train	val	
model									
features_logistic	15000	4964	5100	0.823400	0.928888	0.917647	0.875139	0.989227	0.9
features_mlp	15000	4964	5100	0.860467	0.854351	0.889804	0.921297	0.851866	8.0
logistic	15000	4964	5100	0.691333	0.740532	0.653922	0.726519	0.724509	0.6
mlp	15000	4964	5100	0.887733	0.955278	0.933922	0.955699	0.973836	0.9
cnn	15000	4964	5100	0.948400	0.986906	0.969216	0.958050	0.982301	0.9
rnn	15000	4964	5100	0.920200	0.969178	0.950588	0.939611	0.969604	0.9

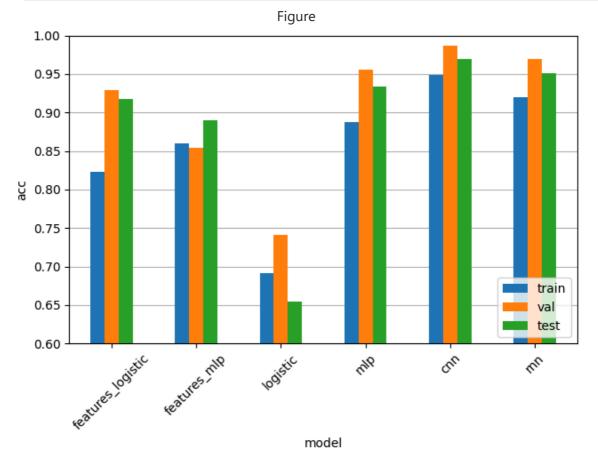
6 rows × 21 columns

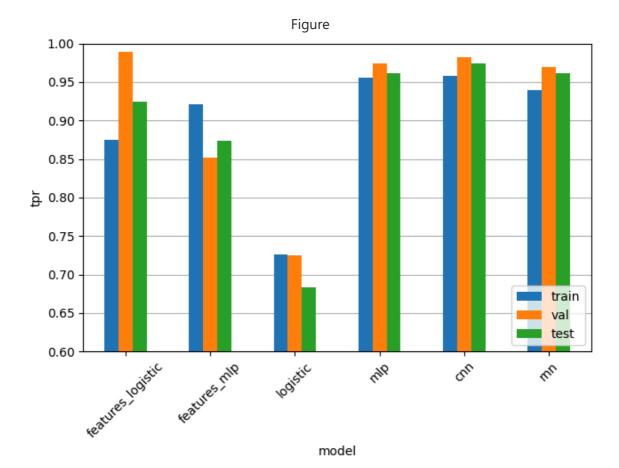
```
→
```

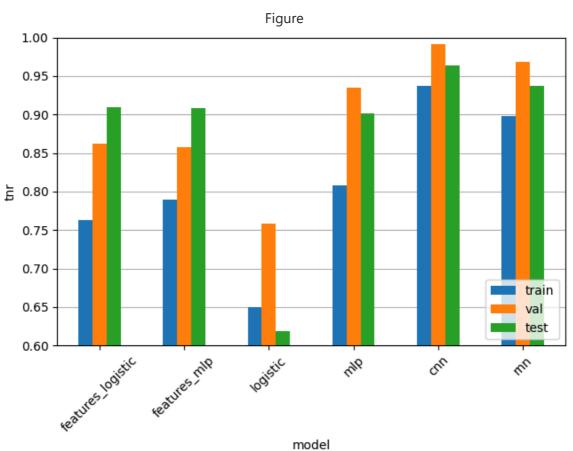
We can also plot the different metrics.

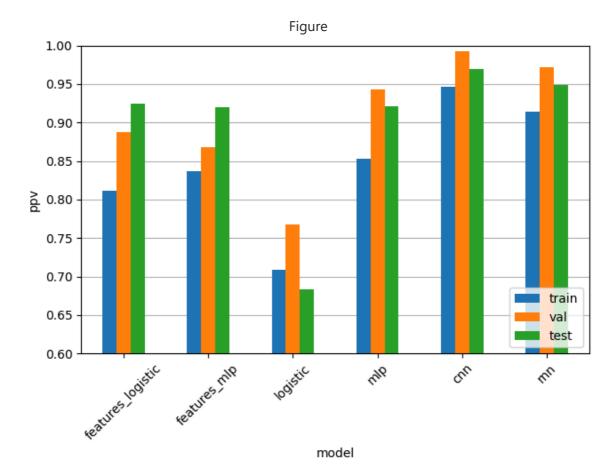
```
plt.grid(axis='y')
  plt.ylim(0.6, 1.0)
  plt.legend(loc='lower right')
  plt.gca().xaxis.set_tick_params(rotation=45)

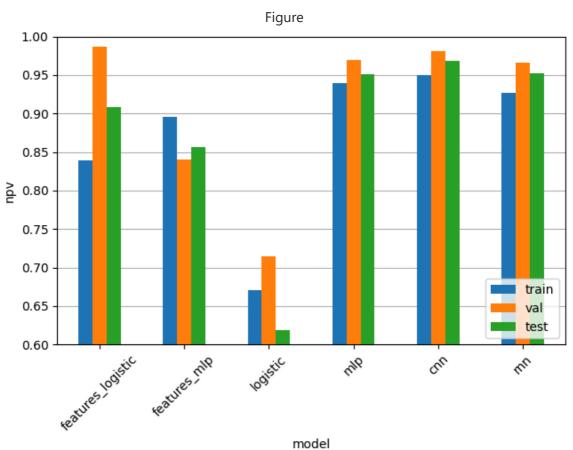
plot_metrics(metrics)
```

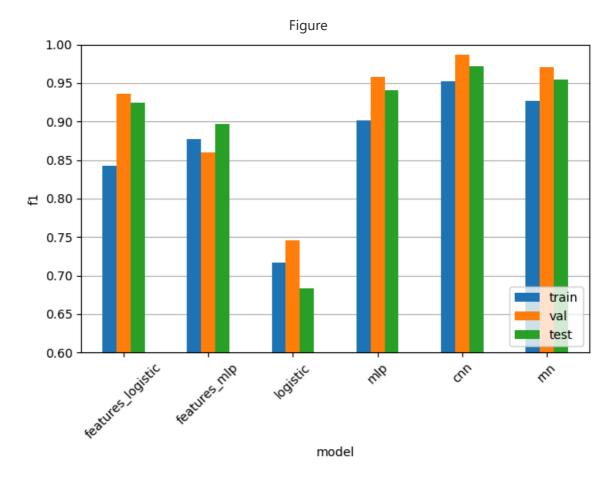












Question 4

Based on the performance metrics shown above, answer the following questions:

- 1. Which are the best models?
- 2. What can you say about the models using features as inputs?
- 3. Bonus question: do you think it is *honest* to compare several models based on metrics computed on the test set in order to select the best one ?

Answer:

- 1. From the F1-score, the CNN is the best model. The RNN, MLP and features_logistic are all slightly worse, but still significantly better than features_mlp and logistic.
- 2. features_logistic is tremendously better than the logistic model. However, the MLP performs worse when using features as inputs. This may be because the MLP can learn better features from the raw data, thanks to its architecture.
- 3. It would be better to do so using metrics computed on the validation set. Indeed, the test set should only be used as an indicator of the model's performance when presented with data it has never seen before.

Question 5

Train and evaluate a model with a custom configuration. Can you obtain better performance than the previous models?

```
# Customize the model configuration below.
 custom_config_name = 'custom'
 custom_config = {
     'model': {
         'name': 'cnn',
         'config': {
            'input_size': intervals.shape[1],
             'output_size': targets.shape[1],
            'n_layers': 3,
            'n_initial_channels': 16,
            'kernel_size': 5,
        },
     },
     'optimizer': {
         'name': 'adam',
         'config': {'lr': 0.0001},
     },
 }
 custom_model = train_model(custom_config_name, custom_config, intervals, targets
 custom_metrics = evaluate_model(custom_model, intervals, targets, i_train, i_val
 IPython.display.display(custom_metrics)
                    Type
                                       | Params | Mode | In sizes
65
                   | CnnModel
                                      | 13.1 K | train | [1, 32]
0 | model
                                                                   [1, 1]
1 | model.layers | Sequential
                                      | 13.1 K | train | [1, 1, 32] | [1, 1]
2 | model.layers.0 | Conv1d
                                       96
                                              | train | [1, 1, 32] | [1, 16,
32]
3 | model.layers.1 | ReLU
                                      0
                                               | train | [1, 16, 32] | [1, 16,
32]
4 | model.layers.2 | MaxPool1d
                                     | 0
                                               | train | [1, 16, 32] | [1, 16,
16]
5 | model.layers.3 | Conv1d
                                      | 2.6 K | train | [1, 16, 16] | [1, 32,
16]
6 | model.layers.4 | ReLU
                                      0
                                               | train | [1, 32, 16] | [1, 32,
16]
7 | model.layers.5 | MaxPool1d
                                      1 0
                                               | train | [1, 32, 16] | [1, 32,
8]
8 | model.layers.6 | Conv1d
                                      | 10.3 K | train | [1, 32, 8] | [1, 64,
8]
9 | model.layers.7 | ReLU
                                       0
                                               | train | [1, 64, 8] | [1, 64,
8]
10 | model.layers.8 | AdaptiveAvgPool1d | 0
                                               | train | [1, 64, 8] | [1, 64,
1]
11 | model.layers.9 | Flatten
                                               | train | [1, 64, 1] | [1, 64]
                                       10
12 | model.layers.10 | Linear
                                      65
                                               | train | [1, 64] | [1, 1]
         Trainable params
13.1 K
         Non-trainable params
13.1 K
         Total params
0.052
         Total estimated model params size (MB)
13
         Modules in train mode
         Modules in eval mode
                          | 0/? [00:00<?, ?it/s]
Sanity Checking: |
                   | 0/? [00:00<?, ?it/s]
Training: |
Validation:
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Validation: |
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Validation: |
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Validation: |
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                                                                   f1
  subset count
                     acc
                              tpr
                                       tnr
                                               ppv
                                                        npv
0
    train
          15000 0.896400
                         0.899641  0.892615  0.907276  0.883927
                                                             0.903442
                         0.963063 0.988161 0.988937
1
      val
           4964
                0.975020
                                                    0.960543 0.975828
2
           5100 0.950392 0.946576 0.954998 0.962099 0.936757 0.954274
     test
```

Yes. We obtain better performance (accuracy) by adding an additional layer.

Gait Classification

The goal of this exercise is to classify three types of gaits from windows of stride intervals. The stride intervals we will use are extracted from the Gait in Aging and Disease Database (https://physionet.org/content/gaitdb/1.0.0/).

This database includes stride intervals collected from 15 subjects: 5 healthy young adults, 5 healthy old adults, and 5 older adults with Parkinson's disease. Windows of 32 stride intervals (with 50% overlap) are already extracted from the raw data.

First, we import all required packages, define global constants, and seed the random number generators to obtain reproducible results.

```
In [1]: %matplotlib widget
        import itertools
        import logging
        import operator
        import pathlib
        import warnings
        import IPython.display
        import matplotlib.pyplot as plt
        import numpy as np
        import pandas as pd
        import pytorch_lightning as pl
        import seaborn as sns
        import sklearn.metrics
        import sklearn.model selection
        import sklearn.preprocessing
        import torch
        DATA FILE = pathlib.Path('../data/gaitdb intervals.npz')
        LOG_DIRECTORY = pathlib.Path('../logs/gait_classification')
        # Disable logging for PyTorch Lightning to avoid too long outputs.
        logging.getLogger('pytorch_lightning').setLevel(logging.ERROR)
        # Seed random number generators for reproducible results.
        pl.seed_everything(42)
      Seed set to 42
```

Out[1]: 42

Then, we load the windows of stride intervals and the corresponding labels.

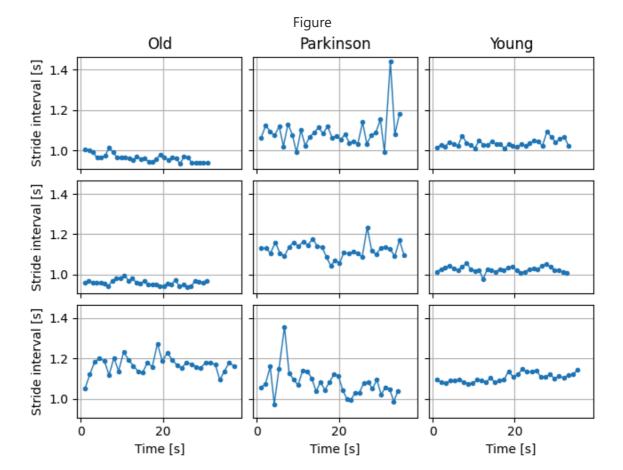
```
In [2]: def load_data():
    with np.load(DATA_FILE) as data:
        intervals = data['intervals']
        labels = data['labels']
```

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```
subjects = data['subjects']
     return intervals, labels, subjects
 intervals, labels, subjects = load_data()
 print(f'Number of windows : {intervals.shape[0]}')
 print(f'Window size : {intervals.shape[1]}')
 print(f'Classes
                         : {np.unique(labels)}')
 print(f'Subjects
                          : {np.unique(subjects)}')
Number of windows : 550
Window size
Classes
                : ['old' 'parkinson' 'young']
                : ['o1' 'o2' 'o3' 'o4' 'o5' 'pd1' 'pd2' 'pd3' 'pd4' 'pd5' 'y1'
Subjects
'y2' 'y3'
 'y4' 'y5']
```

We plot a few examples of stride interval windows for the different classes.

```
In [3]: def plot_stride_examples(intervals, labels, n=3):
            classes = np.unique(labels)
            fig, axes = plt.subplots(n, len(classes), squeeze=False,
                                      sharex='all', sharey='all', constrained_layout=True
            def plot_intervals(ax, x):
                t = np.cumsum(x)
                ax.plot(t, x, '.-', linewidth=1)
                ax.grid(True)
            for i, cls in enumerate(classes):
                indices = np.flatnonzero(labels == cls)
                indices = np.random.choice(indices, size=n)
                for j in range(n):
                    if j == 0:
                         axes[j, i].set_title(cls.capitalize())
                    plot_intervals(axes[j, i], intervals[indices[j]])
            plt.setp(axes[:, 0], ylabel='Stride interval [s]')
            plt.setp(axes[-1, :], xlabel='Time [s]')
        plot stride examples(intervals, labels)
```



Question 1

Are there any visible differences between the three classes in these examples?

Answer:

There is no visible difference between old and young subjects, but the Parkinson subjects have much more variance in their stride intervals.

Then, we split data into subsets for training (60%), validation (20%), and testing (20%) stratified by labels.

```
def build_summary(labels, indices):
    classes = np.unique(labels)
    data = []
    for subset, i in indices:
        y = labels[i]
        data.append({'subset': subset, 'total_count': y.size})
        for cls in classes:
            data[-1][f'{cls}_count'] = np.sum(y == cls)
    return pd.DataFrame(data)

IPython.display.display(build_summary(labels, (('train', i_train), ('val', i_val print(f'Subjects in training set : {np.unique(subjects[i_train])}')
    print(f'Subjects in validation set : {np.unique(subjects[i_val])}')
    print(f'Subjects in test set : {np.unique(subjects[i_test])}')
```

subset total_count old_count parkinson_count young_count

0	train	330	150		42		138				
1	val	110	50		13		47				
2	test	110	49		14		47				
d5 '	jects in 'y1' 'y2 '4' 'y5']	training set	: ['01'	'o2' 'o	3' '04'	'o5'	'pd1'	'pd2'	'pd3'	'pd4'	'р
d5'	jects in 'y1' 'y2 '4' 'y5']	validation set ''y3'	: ['o1'	'o2' 'o	3' '04'	'o5'	'pd1'	'pd2'	'pd3'	'pd4'	'р

: ['o1' 'o2' 'o3' 'o4' 'o5' 'pd1' 'pd2' 'pd3' 'pd4' 'p

Question 2

Subjects in test set d5' 'y1' 'y2' 'y3' 'y4' 'y5']

Comment on the method used to split data into training, validation, and test sets. Is is appropriate? What would be another approach?

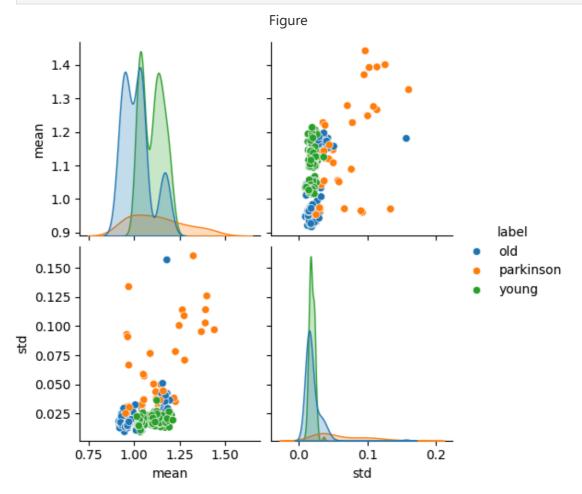
This method preserves the class distribution of the sample set. If this distribution is not uniform, then the classifier will be biased towards the most probable class. Indeed, there are much less Parkinson subjects than other classes. To avoid this, one could resample the dataset to obtain training, validation and test sets with uniform class distributions.

To better understand the data, we visualize the mean and standard deviation of each window of stride intervals in the training set.

```
In [5]: def plot_stats(intervals, labels):
    data = pd.DataFrame({
        'label': labels,
        'mean': np.mean(intervals, axis=1),
        'std': np.std(intervals, axis=1),
    })
    sns.pairplot(data, hue='label')
```

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```
plot_stats(intervals[i_train], labels[i_train])
```



To ensure the training procedure is stable, we center and scale the windows of stride intervals such that they have approximately zero mean and unit variance.

```
In [6]:
        def scale_intervals(intervals, i_train):
            intervals = intervals - np.mean(intervals[i_train])
            intervals = intervals / np.std(intervals[i_train])
            return intervals
        def print_stats(intervals, i_train, i_val, i_test):
            subsets = (
                ('Training set', i_train),
                ('Validation set', i_val),
                 ('Test set', i_test),
            for name, i in subsets:
                mu = np.mean(intervals[i])
                sigma = np.std(intervals[i])
                print(f'{name:14} : {mu:+.3f} ± {sigma:.3f}')
        print('Before scaling')
        print_stats(intervals, i_train, i_val, i_test)
        scaled_intervals = scale_intervals(intervals, i_train)
```

```
print('\nAfter scaling')
print_stats(scaled_intervals, i_train, i_val, i_test)

Before scaling
Training set : +1.067 ± 0.100
Validation set : +1.071 ± 0.100
Test set : +1.074 ± 0.100

After scaling
Training set : +0.000 ± 1.000
Validation set : +0.042 ± 0.991
Test set : +0.074 ± 0.996
```

We also encode the labels with one-hot encoding.

```
In [7]:
    def encode_labels(labels):
        categories = [np.unique(labels)]
        encoder = sklearn.preprocessing.OneHotEncoder(categories=categories, sparse_return encoder.fit_transform(labels[:, None])

encoded_labels = encode_labels(labels)

def print_encoded_labels(labels, encoded_labels, n=10):
        df = pd.DataFrame(encoded_labels, columns=np.unique(labels))
        df.insert(0, 'class', labels)
        df = df.iloc[np.random.permutation(len(df)), :]
        IPython.display.display(df.head(n))

print_encoded_labels(labels, encoded_labels)
```

	class	old	parkinson	young
423	young	0.0	0.0	1.0
548	young	0.0	0.0	1.0
437	young	0.0	0.0	1.0
324	young	0.0	0.0	1.0
122	old	1.0	0.0	0.0
446	young	0.0	0.0	1.0
128	old	1.0	0.0	0.0
520	young	0.0	0.0	1.0
15	old	1.0	0.0	0.0
170	old	1.0	0.0	0.0

We implement two models to classify the stride intervals: a multi-layer perceptron (MLP) and a convolutional neural network (CNN).

```
In [8]: class MlpModel(torch.nn.Module):
    def __init__(self,
```

```
input_size,
                 output_size,
                 n_hidden_layers=1,
                 n_units=128,
                 dropout=0.0):
        super().__init__()
        self.input_size = input_size
        self.output_size = output_size
        self.n_hidden_layers = n_hidden_layers
        self.n_units = n_units
        self.dropout = dropout
        self.layers = self. build layers()
    def _build_layers(self):
        sizes = [self.input_size]
        sizes.extend(itertools.repeat(self.n_units, self.n_hidden_layers))
        layers = []
        for i in range(self.n_hidden_layers):
            layers.append(torch.nn.Linear(sizes[i], sizes[i + 1]))
            layers.append(torch.nn.ReLU())
            if 0.0 < self.dropout < 1.0:</pre>
                layers.append(torch.nn.Dropout(self.dropout))
        layers.append(torch.nn.Linear(sizes[-1], self.output_size))
        return torch.nn.Sequential(*layers)
    def forward(self, x):
        return self.layers(x)
class CnnModel(torch.nn.Module):
    def __init__(self,
                 input_size,
                 output_size,
                 n layers=3,
                 n_initial_channels=8,
                 kernel size=3):
        super().__init__()
        self.input_size = input_size
        self.output_size = output_size
        self.n layers = n layers
        self.n_initial_channels = n_initial_channels
        self.kernel_size = kernel_size
        self.layers = self._build_layers()
    def _build_layers(self):
        layers = []
        n_output_channels = 1
        for i in range(self.n layers):
            n_input_channels = n_output_channels
            n_output_channels = self.n_initial_channels * 2 ** i
            layers.append(torch.nn.Conv1d(
                in channels=n input channels,
                out_channels=n_output_channels,
                kernel_size=self.kernel_size,
                padding='same',
            ))
            layers.append(torch.nn.ReLU())
            if i < self.n layers - 1:</pre>
```

```
layers.append(torch.nn.MaxPool1d(kernel_size=2))
    else:
        layers.append(torch.nn.AdaptiveAvgPool1d(1))
layers.append(torch.nn.Flatten())

layers.append(torch.nn.Linear(
        in_features=self.n_initial_channels * 2 ** (self.n_layers - 1),
        out_features=self.output_size,
))

return torch.nn.Sequential(*layers)

def forward(self, x):
    x = x.view(x.shape[0], 1, x.shape[1])
    return self.layers(x)
```

We also define a classifier class and utility functions to make it easier to train and evaluate models.

```
In [9]: class Classifier(pl.LightningModule):
            def __init__(self, config):
                super().__init__()
                self.save_hyperparameters()
                self.config = config
                self.model = self. build model()
                self.example_input_array = torch.zeros((1, self.model.input_size))
            def build model(self):
                name = self.config['model']['name']
                config = self.config['model'].get('config', {})
                if name == 'mlp':
                    return MlpModel(**config)
                elif name == 'cnn':
                    return CnnModel(**config)
                else:
                    raise ValueError(f'unknown model: {name!r}')
            def configure_optimizers(self):
                name = self.config['optimizer']['name']
                config = self.config['optimizer'].get('config', {})
                if name == 'sgd':
                    return torch.optim.SGD(self.parameters(), **config)
                elif name == 'adam':
                    return torch.optim.Adam(self.parameters(), **config)
                else:
                    raise ValueError(f'unknown optimizer: {name!r}')
            def forward(self, x):
                return self.model(x)
            def training_step(self, batch, batch_idx):
                return self. run step(batch, 'train')
            def validation step(self, batch, batch idx):
                self._run_step(batch, 'val')
            def test_step(self, batch, batch_idx):
                self. run step(batch, 'test')
```

```
def predict_step(self, batch, batch_idx, dataloader_idx=0):
        x, y = batch
        return self.model(x)
    def _run_step(self, batch, subset):
        x, y = batch
        logits = self.model(x)
        loss = torch.nn.functional.cross_entropy(logits, y)
        acc = (torch.argmax(y, 1) == torch.argmax(logits, 1)).float().mean()
        self.log_dict({
            f'{subset}_loss': loss,
            f'{subset}_acc': acc,
        }, on_step=False, on_epoch=True, prog_bar=True)
        return loss
def build_loader(*tensors, batch_size=50, shuffle=False, n_workers=0):
    dataset = torch.utils.data.TensorDataset(*map(torch.Tensor, tensors))
    return torch.utils.data.DataLoader(
        dataset=dataset,
        batch_size=batch_size,
        shuffle=shuffle,
        num_workers=n_workers,
    )
def train_model(name, config, x, y, i_train, i_val, batch_size=50, n_epochs=10):
   train_loader = build_loader(x[i_train], y[i_train], batch_size=batch_size, s
   val_loader = build_loader(x[i_val], y[i_val], batch_size=batch_size)
   classifier = Classifier(config)
    print(pl.utilities.model_summary.ModelSummary(classifier, max_depth=-1))
    with warnings.catch_warnings():
        warnings.simplefilter('ignore')
        trainer = pl.Trainer(
            default root dir=LOG DIRECTORY,
            logger=pl.loggers.TensorBoardLogger(LOG_DIRECTORY, name),
            enable model summary=False,
           max_epochs=n_epochs,
        trainer.fit(classifier, train loader, val loader)
    return classifier
def evaluate_model(model, x, y, i_train, i_val, i_test, batch_size=50):
    loader = build loader(x, y, batch size=batch size)
    with warnings.catch warnings():
        warnings.simplefilter('ignore')
        trainer = pl.Trainer(
            default root dir=LOG DIRECTORY,
            logger=False,
            enable_progress_bar=False,
            enable_model_summary=False,
        z = trainer.predict(model, loader)
    z = np.vstack([u.numpy() for u in z])
```

```
references = np.argmax(y, axis=1)
predictions = np.argmax(z, axis=1)
matrices = {}
for subset, indices in (('train', i_train), ('val', i_val), ('test', i_test)
    matrices[subset] = sklearn.metrics.confusion_matrix(
        references[indices],
        predictions[indices],
    )

return matrices
```

Finally, we define functions to plot confusion matrices.

```
In [10]: def plot confusion matrix(c, labels=None, title=None):
             c = np.asarray(c)
             fig = plt.figure(figsize=(5, 4), constrained_layout=True)
             image = plt.imshow(c, cmap='Blues', interpolation='nearest')
             threshold = (c.min() + c.max()) / 2
             for i, j in itertools.product(range(c.shape[0]), repeat=2):
                 if c[i, j] < threshold:</pre>
                      color = image.cmap(image.cmap.N)
                 else:
                     color = image.cmap(0)
                 text = format(c[i, j], '.2g')
                  if c.dtype.kind != 'f':
                      integer_text = format(c[i, j], 'd')
                      if len(integer_text) < len(text):</pre>
                          text = integer_text
                  plt.text(j, i, text, color=color, ha='center', va='center')
             if labels is not None:
                  plt.xticks(np.arange(c.shape[-1]), labels, rotation=45, ha='right')
                  plt.yticks(np.arange(c.shape[-1]), labels)
             plt.xlabel('Predictions')
             plt.ylabel('References')
             if title is not None:
                  plt.title(title)
         def plot confusion matrices(matrices, labels):
             for subset in ('train', 'val', 'test'):
                 c = matrices[subset]
                 accuracy = np.trace(c) / c.sum()
                  c = c / np.sum(c, axis=1, keepdims=True)
                 title = f'{subset.capitalize()} set (accuracy = {accuracy:.3f})'
                  plot confusion matrix(c, labels=labels, title=title)
```

We use TensorBoard to visualize performance metrics during training.

If you prefer to view TensorBoard in a separate window, you can open http://localhost:6006/ in your web browser.

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Nom	Taille	Date de modification
\$Recycle.Bin/		23/11/2023 20:06:09
AppData/		09/12/2023 12:20:38
Config.Msi/		22/11/2024 19:32:34
DATA/		23/11/2023 21:31:22
Dokumente und Einstellungen/		23/11/2023 17:25:38
gurobi1003/		24/05/2024 19:45:05
hp/		02/09/2023 15:07:32
Kairos/		09/12/2023 12:21:05
OneDriveTemp/		13/05/2024 09:21:25
PerfLogs/		07/05/2022 07:24:50
Program Files/		12/12/2024 09:39:35
Program Files (x86)/		03/10/2024 15:05:28
ProgramData/		22/11/2024 19:32:39
Programme/		23/11/2023 17:25:38
Recovery/		23/11/2023 19:49:01
System Volume Information/		09/12/2024 19:44:33
System.sav/		03/09/2023 02:01:15
Users/		23/11/2023 20:57:48
Windows/		13/11/2024 03:36:39
DumpStack.log.tmp	12.0 kB	22/11/2024 19:32:37
hiberfil.sys	6.3 GB	12/12/2024 09:38:15
install.log	1015 kB	09/12/2023 12:21:15
pagefile.sys	31.0 GB	09/12/2024 20:19:31
Rapport-batterie.html	83.5 kB	02/12/2024 11:32:23
swapfile.sys	16.0 MB	22/11/2024 19:32:37

We define a configuration for an MLP model with the following layers:

- Dense layer (output size = 128)
- ReLU activation
- Dense layer (output size = 128)
- ReLU activation
- Dense layer (output size = 3)

We then train the MLP model with stochastic gradient descent (SGD) and evaluate it.

```
batch size = 10
In [12]:
         n_{epochs} = 200
         mlp_config = {
              'model': {
                  'name': 'mlp',
                  'config': {
                      'input size': scaled intervals.shape[1],
                      'output_size': encoded_labels.shape[1],
                      'n_hidden_layers': 2,
                      'n_units': 128,
                  },
              },
              'optimizer': {
                  'name': 'sgd',
                  'config': {
                     'lr': 0.0001,
                  },
              },
         }
         mlp_model = train_model(
              name='mlp',
              config=mlp_config,
             x=scaled intervals,
              y=encoded_labels,
              i_train=i_train,
              i_val=i_val,
              batch_size=batch_size,
              n_epochs=n_epochs,
         mlp_matrices = evaluate_model(
              model=mlp_model,
              x=scaled_intervals,
             y=encoded_labels,
              i train=i train,
             i_val=i_val,
             i test=i test,
         plot_confusion_matrices(mlp_matrices, np.unique(labels))
```

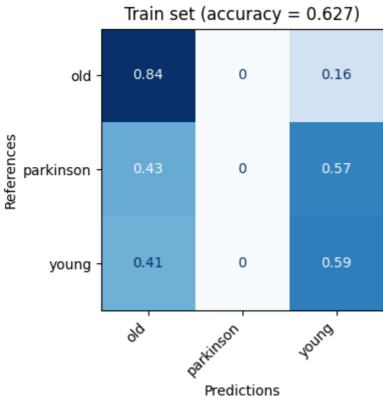
```
Name
              Type | Params | Mode | In sizes | Out sizes
             1 | model.layers | Sequential | 21.1 K | train | [1, 32] | [1, 3]
2 | model.layers.0 | Linear | 4.2 K | train | [1, 32] | [1, 128]
                       3 | model.layers.1 | ReLU
4 | model.layers.2 | Linear
                       | 16.5 K | train | [1, 128] | [1, 128]
5 | model.layers.3 | ReLU
                       | 387 | train | [1, 128] | [1, 3]
6 | model.layers.4 | Linear
21.1 K Trainable params
       Non-trainable params
21.1 K
       Total params
0.084
       Total estimated model params size (MB)
7
       Modules in train mode
       Modules in eval mode
Sanity Checking: |
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```

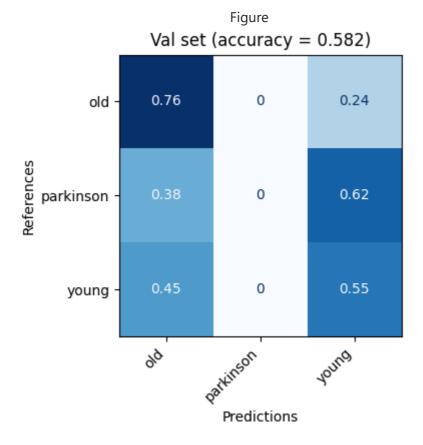
```
Training: |
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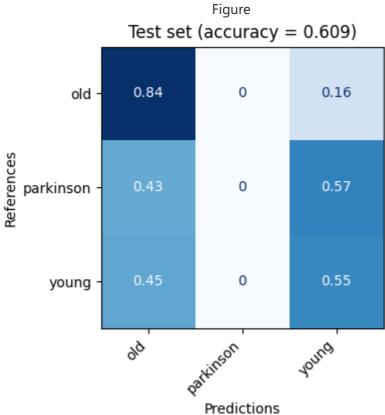
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	Figure







Question 3

Based on the metrics shown in TensorBoard, comment on the training procedure. Does the model overfit?

Based on the confusion matrices, what is the main issue of the model? What is a probable explanation for these results?

Answer:

The model seems to get stuck in a local minimum, as the training accuracy stops increasing past a number of epochs. A overfitting model would see its training accuracy increase while its validation accuracy stays constant.

Most importantly, the model never classifies any sample as parkinson. This could be due to the lower proportion of parkinson subjects in the dataset.

Next, we train and evaluate the same MLP model architecture except that this time we use SGD with momentum for optimizing the parameters.

```
In [13]: mlp_momentum_config = {
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                      'output_size': encoded_labels.shape[1],
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                      'n_units': 128,
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              },
              'optimizer': {
                  'name': 'sgd',
                  'config': {
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                      'momentum': 0.9,
                  },
             },
         }
         mlp momentum model = train model(
             name='mlp_momentum',
             config=mlp_momentum_config,
             x=scaled intervals,
             y=encoded_labels,
             i_train=i_train,
             i_val=i_val,
             batch_size=batch_size,
             n_epochs=n_epochs,
         )
         mlp momentum matrices = evaluate model(
             model=mlp_momentum_model,
             x=scaled intervals,
             y=encoded_labels,
             i train=i train,
             i_val=i_val,
             i_test=i_test,
         plot_confusion_matrices(mlp_momentum_matrices, np.unique(labels))
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```
| Name | Type | Params | Mode | In sizes | Out sizes
______
1 | model.layers | Sequential | 21.1 K | train | [1, 32] | [1, 3]
2 | model.layers.0 | Linear | 4.2 K | train | [1, 32] | [1, 128] | 3 | model.layers.1 | ReLU | 0 | train | [1, 128] | [1, 128] | 4 | model.layers.2 | Linear | 16.5 K | train | [1, 128] | [1, 128] | 5 | model.layers.3 | ReLU | 0 | train | [1, 128] | [1, 128] | 6 | model.layers.4 | Linear | 387 | train | [1, 128] | [1, 3]
______
21.1 K Trainable params
         Non-trainable params
21.1 K Total params
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          Modules in train mode
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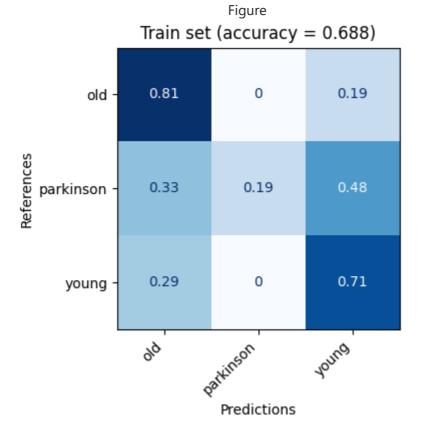
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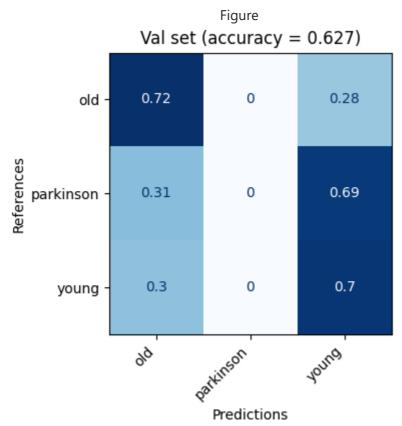
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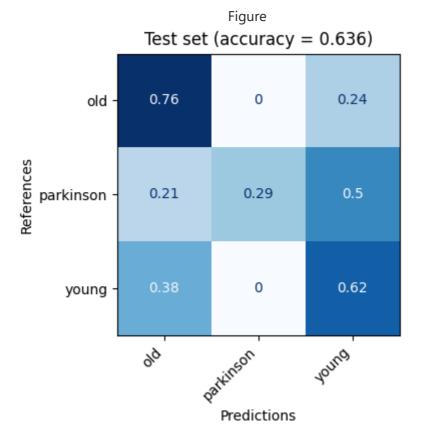
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Question 4

What is the main difference of using momentum for training? Does the model overfit? Does momentum help to significantly improve the model accuracy?

Answer:

The momentum allows escaping local minima of the loss optimization landscape. This helps the model to learn to recognize parkinson subjects, eventually increasing the end accuracy. Furthermore, the convergence is faster.

Now, we use the same MLP architecture again, but we use the Adam optimizer for training instead of SGD.

```
In [14]:
         mlp_adam_config = {
              'model': {
                  'name': 'mlp',
                   'config': {
                       'input_size': scaled_intervals.shape[1],
                       'output_size': encoded_labels.shape[1],
                       'n_hidden_layers': 2,
                       'n_units': 128,
                  },
              },
              'optimizer': {
                  'name': 'adam',
                   'config': {
                       'lr': 0.0001,
                  },
              },
```

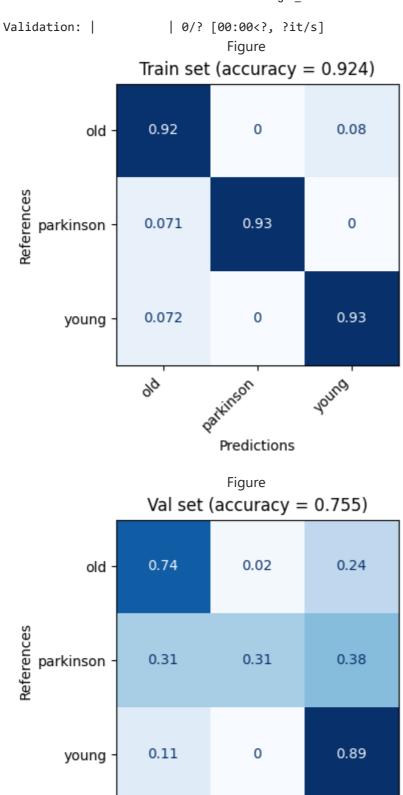
```
mlp_adam_model = train_model(
    name='mlp_adam',
    config=mlp_adam_config,
   x=scaled_intervals,
   y=encoded labels,
   i_train=i_train,
    i_val=i_val,
    batch_size=batch_size,
    n_epochs=n_epochs,
)
mlp_adam_matrices = evaluate_model(
    model=mlp_adam_model,
    x=scaled_intervals,
    y=encoded_labels,
    i_train=i_train,
   i_val=i_val,
    i test=i test,
plot_confusion_matrices(mlp_adam_matrices, np.unique(labels))
```

```
Type | Params | Mode | In sizes | Out sizes
______
1 | model.layers | Sequential | 21.1 K | train | [1, 32] | [1, 3]
2 | model.layers.0 | Linear | 4.2 K | train | [1, 32] | [1, 128]
3 | model.layers.1 | ReLU | 0 | train | [1, 128] | [1, 128] 
4 | model.layers.2 | Linear | 16.5 K | train | [1, 128] | [1, 128] 
5 | model.layers.3 | ReLU | 0 | train | [1, 128] | [1, 128] 
6 | model.layers.4 | Linear | 387 | train | [1, 128] | [1, 3]
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21.1 K
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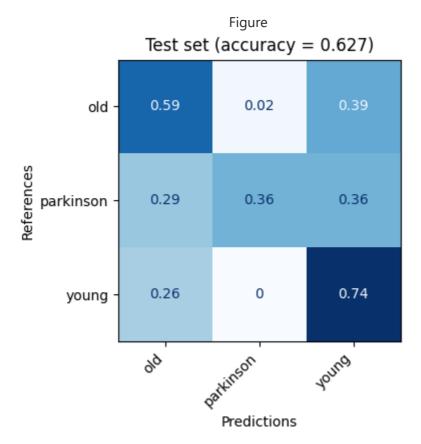
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Predictions

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Question 5

What are the main differences of the MLP model trained with the Adam optimized compared to the models trained with SGD (with and without momentum)? Does the model overfit? Does the Adam optimizer help to achieve better overall performance (as shown in the confusion matrices)?

Answer: Using the Adam optimizer, the model training converges faster and reaches higher accuracy. However, it overfits faster than the other algorithms. Regarding the classification, the model has a worse overall accuracy. It is better at identifying (true) parkinson and young subjects but performs worse on old subjects.

Finally, we train a CNN model with the Adam optimizer. This model includes the following layers:

- Convolutional layer (kernel size = 3, output size = 32, output channels = 8)
- ReLU activation
- Max pooling (output size = 16, output channels = 8)
- Convolutional layer (kernel size = 3, output size = 16, output channels = 16)
- ReLU activation
- Max pooling (output size = 8, output channels = 16)
- Convolutional layer (kernel size = 3, output size = 8, output channels = 32)
- ReLU activation
- Global average pooling (output size = 32)
- Dense layer (output size = 3)

```
In [15]: cnn_config = {
              'model': {
                  'name': 'cnn',
                  'config': {
                      'input_size': scaled_intervals.shape[1],
                      'output_size': encoded_labels.shape[1],
                      'n_layers': 3,
                      'n_initial_channels': 8,
                      'kernel_size': 3,
                 },
             },
              'optimizer': {
                  'name': 'adam',
                  'config': {
                      'lr': 0.0001,
                  },
             },
         }
         cnn_model = train_model(
             name='cnn',
             config=cnn_config,
             x=scaled_intervals,
             y=encoded_labels,
             i_train=i_train,
             i_val=i_val,
             batch_size=batch_size,
             n_epochs=n_epochs,
         )
         cnn_matrices = evaluate_model(
             model=cnn model,
             x=scaled_intervals,
             y=encoded_labels,
             i_train=i_train,
             i_val=i_val,
             i test=i test,
         plot_confusion_matrices(cnn_matrices, np.unique(labels))
```

```
| Params | Mode | In sizes | Out siz
  l Name
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es
32]
3 | model.layers.1 | ReLU
                                  | 0
                                         | train | [1, 8, 32] | [1, 8,
32]
4 | model.layers.2 | MaxPool1d | 0
                                         | train | [1, 8, 32] | [1, 8,
161
5 | model.layers.3 | Conv1d | 400
                                          | train | [1, 8, 16] | [1, 16,
16]
6 | model.layers.4 | ReLU
                                  16]
7 | model.layers.5 | MaxPool1d
                                  8]
8 | model.layers.6 | Conv1d | 1.6 K | train | [1, 16, 8] | [1, 32,
8]
9 | model.layers.7 | ReLU | 0 | train | [1, 32, 8] | [1, 32,
8]
10 | model.layers.8 | AdaptiveAvgPool1d | 0 | train | [1, 32, 8] | [1, 32,

      11 | model.layers.9 | Flatten
      | 0 | train | [1, 32, 1] | [1, 32]

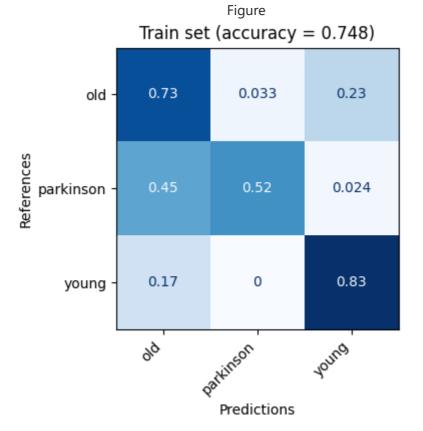
      12 | model.layers.10 | Linear
      | 99 | train | [1, 32] | [1, 3]

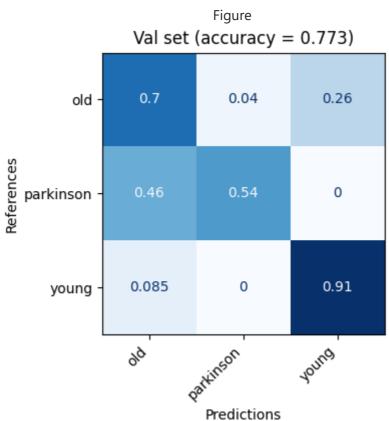
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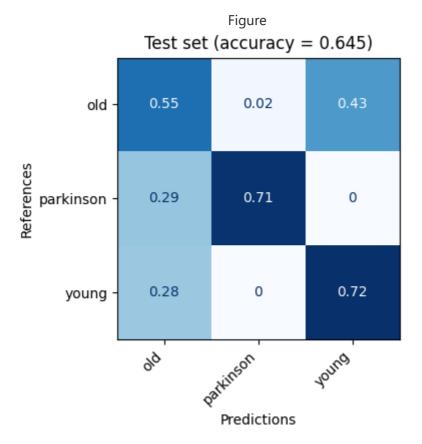
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Question 6

What are the main differences of the CNN model with respect the MLP models trained with different optimizers? Does the CNN model overfit?

Can you think of a few reasons to explain why the MLP model trained with the Adam optimizer and the CNN model behave differently in terms of overfitting?

Overall, what is the main limitation of this dataset of stride intervals for training neural network models?

Answer: The CNN model has less parameters and is therefore less prone to overfitting.

As the dataset is limited in size, it is insufficient to train a large model that can generalize well.