

UNIVERSITY OF PENNSYLVANIA

ESE 546: PRINCIPLES OF DEEP LEARNING

HOMEWORK 1

Read the following instructions carefully before beginning to work on the homework.

- You will submit solutions typeset in L^AT_EX on Gradescope (strongly encouraged). You can use hw_template.tex on Canvas in the “Homeworks” folder to do so. If your handwriting is unambiguously legible, you can submit PDF scans/tablet-created PDFs.
- Clearly indicate the name and Penn email ID of all your collaborators on your submitted solutions.
- Start a new problem on a fresh page and mark all the pages corresponding to each problem. Failure to do so may result in your work not graded completely.
- For each problem in the homework, you should mention the total amount of time you spent on it. This helps us keep track of which problems most students are finding difficult.
- You can be informal while typesetting the solutions, e.g., if you want to draw a picture feel free to draw it on paper clearly, click a picture and include it in your solution. Do not spend undue time on typesetting solutions.
- Each problem/sub-problem will list the number of points it is worth. In addition, it will list the point breakdown between the manually graded answers in your PDF Report (**Report**) and the autograded code (**Code**) in your python files. Please note that some sub-problems have both manually graded and autograded sections. **Make sure your submission includes both.**
- Run your code with **Python >= 3.9** to avoid incompatibility issues with the autograder.
- **For each programming problem, you will be given a starter code template.** It is important to use this template as it will help make sure that your code will work with the autograder. In addition, it provides the code to export any additional files required by the autograder. The files provided are:
 - Problem 1: SVM_skeleton_code.py. You must rename this file to pennkey_hw1_problem1.py for submission.
 - Problem 3: NN_skeleton_code.py. You must rename this file to pennkey_hw1_problem3.py for submission.
- This assignment will have three Gradescope submission assignments. **You must submit to all three.** The files to submit for each section are:
 - HW1 PDF
 - * The PDF file with all of your written answers. Please note that you will be required to page match your answer to each question. Failure to do so may result in your work not graded completely.
 - HW1 Problem 1 Code:

```
* pennkey_hw1_problem1.py  
* grid_search_svm.pkl
```

- HW1 Problem 3 Code:

```
* pennkey_hw1_problem3.py  
* self_NN_training_error.pkl  
* self_NN_training_loss.pkl  
* self_NN_validation_error.pkl  
* self_NN_validation_loss.pkl  
* pytorch_NN_training_error.pkl  
* pytorch_NN_training_loss.pkl  
* pytorch_NN_validation_error.pkl  
* pytorch_NN_validation_loss.pkl  
* linear.h5  
* pytorch_nn_weights.pth
```

- Note, we will not accept .ipynb files (i.e., Jupyter notebooks), you should only upload .py files. If you are using Google Colab to do your homework, you can export the notebook to a .py file.
- **This is very important.** Note that your code files will be **autograded** or run by the instructors, so your code should be such that it can be executed independently without any errors to create all output/plots required in the problem.
- When you submit your code to Gradescope, you will see the results of the autograder when it has finished running (typically less than 10 minutes). You can resubmit your code as often as you like until the assignment deadline.
- The PDF can also be submitted multiple times, but it will not be graded until after the submission deadline.

Credit The points for the problems add up to 140. You only need to solve for 100 points to get full credit, i.e., your final score will be $\min(\text{your total points}, 100)$.

1 **Problem 1 (60 points: 21 Code, 39 Report).** In this problem, we will train a support vector machine
2 (SVM) to predict handwritten digits from the MNIST dataset.

3 An SVM solves an optimization problem for maximizing the margin between two classes. Suppose
4 that we have a binary classification problem where (x_i, y_i) are the data and ground-truth labels
5 respectively and $y_i \in \{-1, 1\}$. We would like to find a hyper-plane that separates the data such that
6 all examples with labels $y_i = +1$ are on side and all examples with labels $y_i = -1$ are on the other
7 side. This involves solving the problem

$$\begin{aligned} & \text{minimize} \quad \frac{1}{2} \|\theta\|^2 \\ & \text{subject to} \quad y_i(\theta^\top x_i + \theta_0) \geq 1 \quad \forall i = 1, \dots, n; \end{aligned} \tag{1}$$

8 here θ_0 is the offset parameter and θ is the hyper-plane. You can eliminate the offset parameter by
9 appending a 1 to the data, i.e., feeding in $x' = [x, 1]$ as the data with the same labels.

10 **Code:**

11 For this question, download the skeleton code that we provide: `SVM_skeleton_code.py`. The
12 skeleton code contains all the python packages you will need to complete this question. Do not update
13 the python package at the top of the skeleton code or add new ones. Doing so will cause the autograder
14 to fail your submission on Gradescope. Complete the starter code methods provided without changing
15 their signatures or return values. Finally, you must rename this file to `yourpennkey_hw1_problem1.py`
16 for final submission on Gradescope.

17 Note: You can code on your local machine but if you need more RAM, use Google Colab. If you
18 use Colab, make sure to integrate your code back to the Python starter code format before submitting
19 to Gradescope.

20 We will train an SVM using the “scikit-learn” library. You can install python packages using ‘pip
21 install’, for example:

```
22 [local] pip install scikit-learn scikit-image
23 [colab] !pip install scikit-learn scikit-image
24
```

26 (a) First, download MNIST dataset that we will use to train and test the SVM. Implement the
27 method `get_data()` where you will download the MNIST image data using `fetch_openml()`. Then,
28 convert the data to numpy. Next, to check what the data looks like and whether you have downloaded
29 the data correctly, plot one of the images by calling `plt.imshow()` within the method. However, note
30 that the downloaded data in `x` are in the form of a vector of length 784. This is really the flattened
31 matrix of size 28×28 . Hence, to plot the data as an image, we have to first reshape the vector to an
32 array with shape 28×28 . For example,

```
33 import matplotlib.pyplot as plt
34 a = x[0].reshape((28, 28))
35 plt.imshow(a)
36
```

38 If you see an image of a handwritten digit, you have successfully downloaded the MNIST dataset.
39 Finally, return the MNIST numpy data and target.

40 (b) Fitting SVMs requires a decent amount of RAM. We will therefore downsample the original
41 28×28 images to 14×14 . Implement the method `resize()` where you will downsample the 28×28
42 images to 14×14 using `cv2.resize()` method. To check what the downsampled image looks like
43 compared to the original image we saw in (a), call `plt.imshow()` on one of the resized data.

```
44
45 # example code for downsampling one image
46 import cv2
47 b = cv2.resize(b, (14,14))
48 plt.imshow(b)
```

50 (c) Next, implement the method `subsample()`. Here, you will create a dataset of 1000 random
51 samples for each of the ten digits, resulting in a total of 10,000. We are doing this step simply to
52 reduce the amount of time it takes to fit the SVM).

53 (d) To put the data preprocessing steps for the MNIST data above into one pipeline, implement the
54 method `data_preprocessing()`. In this function, you will call `subsample()` to get the desired number
55 of 10,000 samples and `resize()` to downsample your data. We will then construct our actual training
56 dataset (80%) and validation dataset (20%) using `train_test_split()`. The function returns the training
57 and validation sets we will use to train an SVM.

58 (e) Next, implement the method `get_number_of_support_samples()` where you find the total
59 number of support samples for a given SVM classifier.

60 (f) (11 points) We are finally ready to train an SVM. Implement the method `train_test_SVM()` to
61 train an SVM classifier on `x_train, y_train`. Then, test the trained SVM on `x_val, y_val`. Create
62 the SVM classifier in scikit-learn using

```
63
64 classifier = svm.SVC(C=1.0, kernel='rbf', gamma='auto')
```

66 Fit the SVM classifier to the training dataset and predict the labels of the validation dataset using the
67 trained classifier. To get an insight into the trained model, we will look at its validation accuracy,
68 confusion matrix, and support vector percentage. More specifically, check the performance of the
69 trained classifier on the validation set using `clf.score()` to get validation accuracy. Next, obtain the
70 resulting confusion matrix using the `confusion_matrix()` method. Finally, obtain the ratio of the total
71 number of support samples (call `get_number_of_support_samples()` you implemented in (e)) to the
72 total number of training samples for your trained classifier.

73 (g) (5 points) Next, we will explore different hyperparameters to improve your SVM model. Implement
74 the method `grid_search_SVM()`. In this function, use the `sklearn.model_selection.GridSearchCV`
75 function to pick a better value than the default one for the hyperparameters C , gamma, and kernel.
76 Show all the hyper-parameters tried by the method and their accuracies. Get the best hyperparameters
77 and SVM with the highest validation accuracy using `best_estimator_` attribute. Save the best SVM as
78 `grid_search_svm.pkl` and upload it to the autograder.

79 (h) (5 points) **The following part is computationally intensive.**

80 The default kernel in `svm.SVC` is a radial basis function. The MNIST dataset consists of images and
81 since images have local regularities we can build a better classifier by exploiting them. The mammalian
82 visual cortex consists of cells that can be modeled as Gabor functions (named after Dennis Gabor, a

83 Hungarian physicist who invented holography). See https://en.wikipedia.org/wiki/Gabor_filter for
84 examples.

85 Let us represent each image as a function $I(x, y)$, this function gives the intensity at pixel location
86 (x, y) . A Gabor filter is given by a function

$$g(x, y; \theta, F, \sigma_x, \sigma_y) = \exp(i 2\pi F p) \exp\left(-\pi \left(\frac{p^2}{\sigma_x^2} + \frac{q^2}{\sigma_y^2}\right)\right)$$

87 where $p = x \cos \theta + y \sin \theta$ and $q = -x \sin \theta + y \cos \theta$. First, note that this filter is a complex
88 function. Convolving the original image $I(x, y)$ with the filter $g(x, y)$ will result in two sets of
89 coefficients, one real and the other imaginary. The parameters we will be concerned with are:

- 90 • F this is the spatial frequency of the filter,
- 91 • θ the rotation angle of the Gaussian,
- 92 • σ_x, σ_y : standard deviation of the kernel in the X and Y directions, and
- 93 • the parameter “bandwidth” in the code below is inversely related to the standard deviation
94 fixed the frequency.

95 You can read [this webpage](#) for a simple introduction to these filters (this is given in the OpenCV
96 format). You can also read this more mathematical [tutorial on Gabor filters](#) which is given in the
97 scikit-image format that we discussed above.

98 We will use the scikit-image library which implements a smaller machine learning-specific set
99 of image processing functions. Alternatively, you can also use the cv2.getGaborKernel function in
100 OpenCV. But for this homework, we will use scikit-image library’s gabor_kernel and gabor functions
101 provided in your skeleton code.

102 First, prepare a training dataset of 100 samples per class and a validation set of 100 images per
103 class using the function subsample() you wrote previously given the training and validation datasets
104 you have resized to 14 x 14 and used previously.

105 Next, before we begin training an SVM with Gabor filter convolved images, we want to first
106 visualize how the gabor kernel looks and the result of convolving and image with the filter. An
107 example code is below:

```
108
109 from skimage.filters import gabor_kernel, gabor
110 import numpy as np
111
112 freq, theta, bandwidth = 0.1, np.pi/4, 1
113 gk = gabor_kernel(frequency=freq, theta=theta, bandwidth=bandwidth)
114 plt.figure(1); plt.clf(); plt.imshow(gk.real)
115 plt.figure(2); plt.clf(); plt.imshow(gk.imag)
116
117 # convolve the input image with the kernel and get co-efficients
118 # we will use only the real part and throw away the imaginary
119 # part of the co-efficients
120 image = x_train[0].reshape((14,14))
121 coeff_real, _ = gabor(image, frequency=freq, theta=theta,
122                         bandwidth=bandwidth)
123 plt.figure(1); plt.clf(); plt.imshow(coeff_real)
124 plt.figure(2); plt.clf(); plt.imshow(image)
```

125

126 Add the resulting images to your report with your observations.

127 Next, we want to diversify the values for for F, θ and bandwidth parameters to increase the number
 128 of filters and create 16 different gabor kernels and see how the filter changes in shape and size. Use
 129 the following values:

```
130 theta = [np.pi/4, np.pi/2, 3 * np.pi / 4, np.pi]
131 frequency = [0.05, 0.25]
132 bandwidth = [0.1, 1]
```

135 This gives a total of 16 filters in the filter-bank. Out of the 16 filters, plot 8 of real and imaginary
 136 coefficients as images to see that it gives you a good spread of different filters. You want a diverse
 137 filter bank that can capture different rotations and scales. Add the images to your report with your
 138 observations.

139 Now, instead of considering the pixel intensities of the MNIST images as the features for training
 140 the SVM, the real co-efficients of the Gabor filter-bank will be used to train the SVM. Hence, for each
 141 image, we will now convolve the image using each of the 16 filters, converting $14 \times 14 = 196$ pixel
 142 image into a vector of length $196 \times 16 = 3136$. Implement this is **apply_gfilter()** that you will call to
 143 convolve your training and validation datasets with the 16 filters.

144 Since there are a lot more features now than before, standardize then use PCA to reduce the
 145 dimensionality of the dataset to be able to fit the SVM in RAM. Finally, train the SVM on these
 146 features and report the best validation accuracy.

147 Report:

148 (a) (5 points) It may not always be possible to classify a dataset cleanly into positive and negatively
 149 labeled samples, i.e., there may not exist a θ that satisfies all constraints in (1). To handle such cases,
 150 we relax the problem formulation. We create a “slack” variable that allows the constraint to be written
 151 as

$$\text{subject to } y_i(\theta^\top x_i + \theta_0) \geq 1 - \xi_i; \quad \xi_i \geq 0.$$

152 The variable ξ_i measures the degree to which we can violate the original constraint. We would like to
 153 minimize the violation of the original constraints and the slack variable-based formulation of (1) will
 154 use a different objective that does so. There can be many such objectives, write down one.

155 (b) (2 points) What are support samples in an SVM?

156 (c) (5 points) The mathematical formulation of the SVM that we saw above is for a binary classifier.
 157 The MNIST dataset clearly consists of digits from 0-9 and has 10 classes in total. How does `svm.SVC`
 158 handle multiple classes? Can you think of any alternative ways to use binary classifiers to perform
 159 multi-class classification?

160 (d) (5 points) Read the manual of `svm.SVC` carefully. Identify all the options that you may not
 161 have seen in your previous course on SVMs. Libraries that are used in production such as scikit-learn
 162 will have numerous knobs to improve the performance; these knobs often implement state of the art
 163 research and it is useful to know them. What does the parameter named “shrinking” in `svm.SVC` do?
 164 Explain what optimization algorithm is used to fit the SVM in scikit-learn. Why does fitting SVMs

165 requires a decent amount of RAM? What do the parameters C and γ do? What are their default
166 values?

167 (e) (1 point) Note down the ratio of the number of support samples to the total number of training
168 samples for your trained classifier.

169 (f) (4 points) Report the validation error and confusion matrix on the validation data. Do you
170 notice any patterns about what kind of mistakes are being made? Can you explain these mistakes
171 intuitively?

172 (g) (2 points) Show all the hyperparameters values you tried by the method `sklearn.model_selection.GridSearchCV`
173 and their respective accuracies. What are the best hyperparameters chosen and why do you think they
174 make sense in producing the best SVM?

175 (h) (15 points) Add the example images of real and imaginary coefficients returned by calling
176 `gabor_kernel()`. Add the example of an image and its real coefficient returned by calling `gabor()`.
177 Plot 8 pairs of real and imaginary coefficients from the 16 filters in the filter-bank as a result of the
178 different parameters for frequency, theta, and bandwidth to see that it gives you a good spread of
179 different filters. Include the description on what you did, explain and analyze of your results. Report
180 your best validation accuracy of an SVM trained on the standardized and PCA of the gabor filters.

181 **Problem 2 (10 points: 10 Report).** Prove Jensen's inequality: for any random variable X with
182 expectation μ and a convex, finite function φ

$$\underset{X}{\mathbb{E}} [\varphi(X)] \geq \varphi(\mu).$$

183 You can assume that the random variable X takes values in a finite set. If you want to prove it in a
184 more general setting, you can assume that the function φ is differentiable.

185 **Problem 3 (70 points: 15 Report, 55 Code; Do this on your laptop).** Here, you will develop
186 neural network models in two ways. The first neural network model will be written and trained
187 from scratch. You will write code using only Numpy and basic Python (note, you cannot use
188 PyTorch/TensorFlow/other deep learning library except for downloading the data) to develop this self
189 NN model. The second neural network model will be developed with PyTorch. You will check how
190 the resulting models compare by looking at the training and validation loss and errors where you
191 should find the models to have similar performance.

192 **Code:**

193 (a) (4 points) In `get_data()`, download the MNIST dataset using the following code.

```
194 train = MNIST('./', download=True, train=True)
195 val = MNIST('./', download=True, train=False)
```

198 Next, we want to subsample these datasets in `subsample()` to keep only a portion of the datasets
199 and normalize the data.

200 You should find the downloaded training dataset to have 60,000 images while the validation dataset
201 has 10,000 images spread roughly equally across 10 classes. First, we want to keep only 50% of the
202 images *from each class* for training and validation, i.e., you will end up with 30,000 training images
203 and 5,000 validation images, evenly spread across all classes.

204 Next, notice that each image data is an array of integers with length 784, where each value
205 represents a pixel of value between 0 and 255. Normalize the data to get all pixel values in the datasets
206 into the range of 0.0 to 1.0. Make sure that the images are flattened before normalization.

207 Finally, plot four randomly chosen images from your subsampled dataset and check if their labels
208 are correct. This is a good way to make sure that there is nothing wrong in your processed data.

209 The subsampled training and validation datasets should then be turned into MNISTDataset and
210 consequently Dataloader objects with batch size of 64. The DataLoader should be initialized with
211 "shuffle = True" option. See the example below,

```
212 train_dataloader = DataLoader(train_dataset, batch_size = 64, shuffle = True)
```

215 (b) (10 points) We will next implement different parts of a typical neural network from scratch to
216 develop your self NN model.

217 First write a linear layer in the `class linear_t`; this includes the forward function

$$h^{(l+1)} = h^{(l)}W^\top + b^\top$$

218 and the corresponding backward function that takes the gradient $\overline{h}^{(l+1)}$ and outputs \overline{W} , \overline{b} and $\overline{h}^{(l)}$. You
219 can refer to chapter 4 of the textbook for directions on backpropagation implementation. Remember

220 to write your function in such a way that it takes in a mini-batch of vectors $h^{(l)}$ as the input, i.e., if the
221 feature vector $h^{(l)}$ is a -dimensional, for ℓ images in the mini-batch, your forward function will take
222 as input

$$h^{(l)} \in \mathbb{R}^{\ell \times a}$$

223 use

$$W \in \mathbb{R}^{c \times a}, \quad b \in \mathbb{R}^c$$

224 and output a mini-batch of feature vectors of size

$$h^{(l+1)} \in \mathbb{R}^{\ell \times c}.$$

225 Note that in this problem we have $a = 784$ because there are 28×28 pixels in MNIST images and
226 $c = 10$ because there are 10 classes in MNIST. You should use numpy to write the forward function;
227 do not use a for loop for computing the mini-batch-ed forward because it will be too slow for the next
228 parts of the problem. You are advised to first write this function for $\ell = 1$ to understand the process
229 and then you can extend it to $\ell > 1$. Make sure that you initialize the weights and biases using
230 uniform distribution in $[0,1]$ (see `np.random.rand()` for definition). Some pseudo code is given below.

```
231
232 class linear_t:
233     def __init__(self):
234         # initialize to appropriate sizes, fill with uniformly distributed
235         # random value using np.random.rand() function
236         self.w, self.b = ...
237
238     def forward(self, h^l):
239         h^{l+1} = ...
240         # cache h^l in forward because we will need it to compute
241         # dw in backward
242         self.hl = h^l
243         return h^{l+1}
244
245     def backward(self, dh^{l+1}):
246         dh^l, dw, db = ...
247         self.dw, self.db = dw, db
248         # notice that there is no need to cache dh^l
249         return dh^l
250
251     def zero_grad(self):
252         # useful to delete the stored backprop gradients of the
253         # previous mini-batch before you start a new mini-batch
254         self.dw, self.db = 0 * self.dw, 0 * self.db
```

256 (c) (5 points) Implement the rectified linear unit (ReLU) layer next in the **class relu_t**. This will
257 take the form of

$$h^{(l+1)} = \max(0, h^{(l)})$$

258 where the max is performed element-wise on the elements of $h^{(l)}$. Write the forward function and the
259 corresponding backward function.

260 (d) (10 points) Next, we will write a combined softmax and cross-entropy loss layer in the **class**
 261 **softmax_cross_entropy_t**. This is a layer that first performs the operation

$$h_k^{(l+1)} = \frac{e^{h_k^{(l)}}}{\sum_{k'} e^{h_{k'}^{(l)}}}$$

262 where $h_k^{(l)}$ is the k^{th} element of the vector $h^{(l)}$. The input to this layer, i.e., $h^{(l)}$ are called the “logits”.
 263 The output of this layer is a scalar, it is the negative log-probability of predicting the correct class, i.e.,

$$\ell(y) = -\log(h_y^{(l+1)}).$$

264 where y is the true label of the image. For a mini-batch with θ images, the average loss will be

$$\ell(\{y_i\}_{i=1,\dots,\theta}) = -\frac{1}{\theta} \sum_{i=1}^{\theta} \log(h_{y_i}^{(l+1)}).$$

265 You will again implement a forward function and a backward function for it yourself; remember to
 266 implement both functions to take in a mini-batch of inputs. The pseudo-code for the log-softmax
 267 layer is similar to that of the fully-connected layer.

```
268 class softmax_cross_entropy_t:
269     def __init__(self):
270         self.y, self.prob = ...
271
272     def forward(self, h^l, y):
273         h^{l+1} = ...
274         # compute average loss ell(y) over a mini-batch
275         ell = ...
276         error = ...
277         return ell, error
278
279     def backward(self):
280         # as we saw in the notes, the backprop input to the
281         # loss layer is 1, so this function does not take any
282         # arguments
283         dh^l = ...
284         return dh^l
285
286     def zero_grad(self):
287         self.y, self.prob = ...
```

290 We can also output the error of predictions in the forward function. It is computed as

$$\text{error} = \frac{1}{\theta} \sum_{i=1}^{\theta} \mathbf{1}_{\{y_i \neq \text{argmax}_k h_k^{(l+1)}\}}$$

291 and measures the number of mistakes the network makes.

292 (e) (10 points) Before moving on to training, let us check whether we have implemented the forward
 293 and backward correctly. Consider the function for the linear layer. In the **class** **linear_t**, complete the
 294 functions **backward_check_dw()**, **backward_check_db()**, and **backward_check_dhm()**. Use a

295 **batch-size $\ell = 1$ for this part.** The forward function for the linear layer implements

$$h^{(l+1)} = h^{(l)}W^\top + b^\top$$

296 which is easy enough. However, we would like to check our implementation of the backward function.

```
297 def backward(self, dh^{l+1}):
298     dh^l, self.dw, self.db = ...
299     return dh^l
```

302 Think carefully about your implementation of the backward function. Notice that if you call the
303 backward function with the argument $\overline{h^{l+1}} = [0, 0, \dots, 0, 1, 0, 0, \dots]$, i.e., there is a 1 at the k^{th}
304 element, the function is going to calculate the quantities

$$\text{self}.dw = \frac{\partial h_k^{(l+1)}}{\partial W}, \quad \text{self}.db = \frac{\partial h_k^{(l+1)}}{\partial b}, \quad \text{dh}^{(l)} = \frac{\partial h_k^{(l+1)}}{\partial h^{(l)}}.$$

305 We now compute the estimate of the derivative using finite-differences, e.g.,

$$\frac{\partial h_k^{(l+1)}}{\partial W_{ij}} \approx \frac{\left(h^{(l)}(W + \epsilon)^\top\right)_k - \left(h^{(l)}(W - \epsilon)^\top\right)_k}{2\epsilon_{ij}}$$

306 where ϵ is a matrix with a Gaussian random variable as the $(ij)^{\text{th}}$ entry and zero everywhere else. In
307 simple words, you can perturb the $(ij)^{\text{th}}$ element of weight W by ϵ_{ij} , compute the right hand-side of
308 the finite-difference estimate above and compare it with the $(ij)^{\text{th}}$ element of your variable **self.dw**.

309 This idea checks the gradient with respect to only one element of W , namely W_{ij} . Do this for
310 about 10 randomly chosen elements of W and a few (5 should be enough) different entries k of
311 $h_k^{(l+1)}$ and check if the answer matches **self.dw** that you have implemented in the backward function.
312 Repeat this process for the other two gradients.

313 Do not move on to the next part until you are convinced your implementation of forward/backward
314 is correct for all the three layers. It is essential that the gradient is implemented correctly, your training
315 will not work if the gradient is wrong.

316 (f) (4 points) You will now train your neural network in **train_self_NN()**. The pseudo-code looks
317 as follows:

```
318 # load dataset
319 ...
320
321 # initialize all the layers
322 11, 12, 13 = linear_t(), relu_t(), softmax_cross_entropy_t()
323 net = [11, 12, 13]
324
325 # train for at least 10,000 iterations
326 for t in range(10000):
327     # 1. sample a mini-batch of size = 64
328     # each image in the mini-batch is chosen uniformly randomly from the
329     # training dataset
330     x, y = ...
331
332     # 2. zero gradient buffer
```

```

334     for l in net:
335         l.zero_grad()
336
337     # 3. forward pass
338     h1 = l1.forward(x)
339     h2 = l2.forward(h1)
340     ell, error = l3.forward(h2, y)
341
342     # 4. backward pass
343     dh2 = l3.backward()
344     dh1 = l2.backward(dh2)
345     dx = l1.backward(dh1)
346
347     # 5. gather backprop gradients
348     dw, db = l1.dw, l1.db
349
350     # 6. print some quantities for logging
351     # and debugging
352     print(t, ell, error)
353     print(t, np.linalg.norm(dw/l1.w), np.linalg.norm(db/l1.b))
354
355     # 7. one step of SGD
356     l1.w = l1.w - lr*dw
357     l1.b = l1.b - lr*db
358

```

359 The hyperparameters to tune here are the number of iterations or weight updates and the learning
 360 rate. You should get better than/around 15% training error after 10,000-50,000 weight updates. You
 361 can pick the learning rate to be `lr = 0.1`. The target training error is 10%.

362 Save the training error and loss values for each weight update in lists to be saved as pickle
 363 files after the training loop. Make sure you generate the files `self_NN_training_error.pkl` and
 364 `self_NN_training_loss.pkl` and upload them to the autograder.

365 (g) (5 points) Now, we have implemented the training loop. Next, we want update the training loop
 366 from (f) to additionally calculate the loss and error on the validation dataset after every 1,000 weight
 367 updates i.e. if `t % 1000 == 0` for iteration `t`, get validation loss and error values. Note: Calculate
 368 validation for $t \in \{0, 1000, \dots, N\}$. Make sure the final iteration does not cause an index mismatch.
 369 Implement the helper function `validate_self_nn(l1, l2, l3, val_dataloader)` to be called for computing
 370 the validation loss and error values. Plot the validation loss and validation error values as a function
 371 of the number of weight updates.

372 Save the trained model in `linear.h5` to be uploaded to the autograder. Additionally, save the
 373 validation error and loss values in lists to be saved as pickle files after the training loop. Make sure
 374 you generate the files `self_NN_validation_error.pkl` and `self_NN_validation_loss.pkl` and upload
 375 them to the autograder.

376 If everything works as expected, congratulations! You have implemented your own little library
 377 for training neural networks, completely from scratch!

378 (h) (7 points) Repeat the entire process in parts (b)-(g) using the pre-built functions inside PyTorch.
 379 You will take help of the code provided in the recitation sessions for this purpose. Train the network

380 for at least 10,000 weight updates this time in `train_pytorch_nn()` and the function to calculate
381 validation loss and error in `validate_pytorch_nn(nn, criterion, val_dataloader)`.

382 Similarly, plot the training loss and training error for every weight update, as well as validation
383 loss and validation error for every 1,000 weight updates.

384 Save the training loss, training error, validation loss, and validation error values in lists and
385 save them as pickle files. Make sure you generate the files `pytorch_NN_training_error.pkl`, `py-`
386 `torch_NN_training_loss.pkl`, `pytorch_NN_validation_error.pkl`, and `pytorch_NN_validation_loss.pkl`
387 and upload them to the autograder.

388 **Report:**

389 (a) (3 point) Add the plots of four randomly chosen MNIST images from your dataset in `subsample()`,
390 along with their corresponding labels. Are they correct?

391 (b) (3 points) Add the plots of training loss and training error as a function of the number of weight
392 updates of the neural network you trained from scratch. What do you notice about the trend?

393 (c) (3 points) Plot the self NN validation loss and validation error as a function of the number of
394 weight updates for every 1,000 weight updates. How do they compare to the training loss and error
395 plots?

396 (d) (6 points) Plot the PyTorch NN training loss, training error as a function of the number of
397 weight updates, as well as validation loss and the validation error for every 1,000 weight updates.
398 How do they compare to performance of the self NN model you developed from scratch? Explain
399 what you notice between the two models and their results.