6/17/24, 1:14 PM AGM report

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In [ ]: import pandas as pd
        import numpy as np
        import jax.numpy as jnp
        from jax.nn import softmax, one hot
        df = pd.read csv("dumbal orderly.csv")
In [ ]: def predict (params, x):
            w = params["w"]
            weighted = jnp.multiply(x, w)
            utilities = jnp.sum(weighted, axis = 2)
            print("utilites shape: ", utilities.shape)
            T = params["T"]
            prediction = softmax(T * utilities)
            #print(prediction)
            return prediction
        def compute_accuracy (params, x, y):
            prediction = predict(params, x)
            return jnp.mean(jnp.argmax(prediction, axis = -1) == jnp.argmax(y, axis)
In [ ]: a_feats = np.expand_dims(df[["a_cost", "a_rate"]].values, axis=1)
        b_feats = np.expand_dims(df[["b_cost", "b_rate"]].values, axis=1)
        d_feats = np.expand_dims(df[["d_cost", "d_rate"]].values, axis=1)
        X = np.concatenate([a_feats, b_feats, d_feats], axis=1)
        X = (X - X.mean()) / X.std()
        y = df.choice.values
        y = one hot(y, X.shape[1])
In []: w1 = 8.21636933989816e-10
        w2 = 1 - w1
        print("The AGM model weights are ", w1, ", ", w2)
        params = \{'w': np.array([w1, w2]), 'T': 0.43136\}
        # measure the accuracy of the model
        print("\n The AGM model accuracy is: ", compute_accuracy(params, X, y))
       The AGM model weights are 8.21636933989816e-10, 0.999999999178363
       utilites shape: (204542, 3)
        The AGM model accuracy is: 0.4674639
```