ASSIGNMENT 2

CS5691 Pattern Recognition and Machine Learning

CS5691 Assignment Code 2

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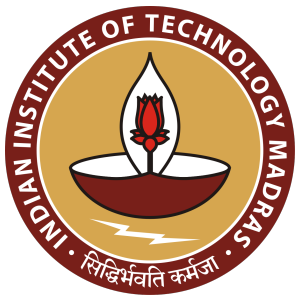

Contents

All codes excluding the modules are converted to .py files from IPython Notebooks

1 Dataset 1A

The code written for analyzing Dataset 1A is as follows:

```
#!/usr/bin/env python
# coding: utf-8
##############################################################################
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from collections import Counter
get_ipython().run_line_magic('matplotlib', 'inline')

##############################################################################
from sklearn.metrics import confusion_matrix

##############################################################################
from sklearn.metrics import classification_report


# # Dataset 1a:
# ### Importing the train, test and cross validation data sets
##############################################################################
col_names=["x1","x2","y"]

##############################################################################
## Train data
data1a=pd.read_csv("train.csv",names=col_names)

##############################################################################
data1a.head()

##############################################################################
data1a.isnull().sum()

##############################################################################
data1a.describe()

##############################################################################
## Splitting the columns of train data

X1train=data1a["x1"]
X2train=data1a["x2"]
Ytrain=np.array(data1a["y"])
Xtrain=np.array(data1a.drop("y",axis=1))

##############################################################################
## group labels
data1a["y"].unique()

##############################################################################
## Importing the test and cross-validation data
data1a_dev=pd.read_csv("dev.csv",names=col_names)

##############################################################################
## Function to split a given dataset into test and cross-validation

def create_datasets(data,cv_size):
    data.sample(frac=1).reset_index(drop=True)
    data_cv=data[0:cv_size]
    data_test=data[cv_size:]
    return(data_cv,data_test)

##############################################################################
def euclidean(p1,p2):
```

```
    d=np.linalg.norm(np.array(p1)-np.array(p2))
    return d

################################################################################
def accuracy(y_pred,y_actual):
    true_count=0
    for i in range(len(y_pred)):
        if y_pred[i]==y_actual[i]:
            true_count+=1;
    return(true_count/len(y_pred))

################################################################################
data1a_dev.shape

################################################################################
## Splitting in the ratio 70:30 (cv:test)
data1a_cv,data1a_test=create_datasets(data1a_dev,84)


# ### Plotting the train data set
################################################################################
X_cv=np.array(data1a_cv.drop("y",axis=1))
Y_cv=np.array(data1a_cv["y"])
X_test=np.array(data1a_test.drop("y",axis=1))
Y_test=np.array(data1a_test["y"])

plt.figure()
plt.scatter(X1train[Ytrain==0],X2train[Ytrain==0],label="y=0")
plt.scatter(X1train[Ytrain==1],X2train[Ytrain==1],label="y=1")
plt.scatter(X1train[Ytrain==2],X2train[Ytrain==2],label="y=2")
plt.scatter(X1train[Ytrain==3],X2train[Ytrain==3],label="y=3")
plt.legend()
plt.xlabel("X1")
plt.ylabel("X2")
plt.title("Scatter plot of data 1a")
plt.savefig("Scatter plot of data_1a.jpg")
plt.show()


# # K Nearest Neighbour Classifier for dataset 1a:
################################################################################
def knn(x,y,test,k):
    distances=[]
    for i in range(len(x)):
        d=euclidean(x[i],test)
        l=(d,x[i],y[i])
        distances.append(l)
    distances.sort(key = lambda x:x[0])
    count=Counter()
    for i in distances[:k]:
        count[i[2]]+=1
    pred=count.most_common(1)[0][0]
    return(distances[:k],pred)



# ### KNN on given cross-validation and test datasets:
################################################################################
k_list=[1,7,15]
Accuracy_cv=[]
Accuracy_train=[]
Accuracy_test=[]

################################################################################
## iterating over k-values
for i in k_list:
    ycv_pred=[]
    for j in X_cv:
        ycv_pred.append(knn(Xtrain,Ytrain,j,i)[1])
```

```
    ytest_pred=[]
    for j in X_test:
        ytest_pred.append(knn(Xtrain,Ytrain,j,i)[1])
    ytrain_pred=[]
    for j in Xtrain:
        ytrain_pred.append(knn(Xtrain,Ytrain,j,i)[1])
    Accuracy_cv.append(accuracy(Y_cv,ycv_pred))
    Accuracy_test.append(accuracy(Y_test,ytest_pred))
    Accuracy_train.append(accuracy(Ytrain,ytrain_pred))

################################################################################
accuracy_table_knn=pd.DataFrame(list(zip(k_list,Accuracy_train,Accuracy_cv,...
    Accuracy_test)),columns=["k-value", "Accuracy train","Accuracy CV","Accuracy ...
    test"])

################################################################################
accuracy_table_knn

################################################################################
cm=confusion_matrix(Ytrain,ytrain_pred,labels=[1.0,3.0,0.0,2.0])
cm2=confusion_matrix(Y_test,ytest_pred)

################################################################################
from sklearn.metrics import ConfusionMatrixDisplay

################################################################################
cmd=ConfusionMatrixDisplay(cm,display_labels=[0.0,1.0,2.0,3.0])
plt.figure()
cmd.plot()
plt.savefig("1a_cm_knn_train.jpg")

################################################################################
cmd2=ConfusionMatrixDisplay(cm2,display_labels=[0.0,1.0,2.0,3.0])
plt.figure()
cmd2.plot()
plt.savefig("1a_cm_knn_test.jpg")


# # Naive Bayes Classifier:
################################################################################
def seperate_by_classval(data):
    ## the target variable must be stored in a column named "y"
    class_vals=list(data["y"].unique())
    seperated=dict()
    features=data.drop('y',axis=1)
    Y=np.array(data["y"])
    ## creates a key value corresponding to each class label
    for i in class_vals:
        seperated[i]=features[Y==i];
    return(seperated)

################################################################################
def priori(data):
    seperated_data=seperate_by_classval(data)
    probs=dict()
    for i in seperated_data.keys():
        probs[i]=len(seperated_data[i])/len(data);
    return probs

################################################################################
def mu_sigma(data):
    seperated_data=seperate_by_classval(data)
    mean=dict()
    sigma={}
    for i in list(seperated_data.keys()):
        features=seperated_data[i]
        mean[i]=[]
        sigma[i]=[]
        for j in range(seperated_data[i].shape[1]):
```

```
            mean[i].append(np.mean(features.iloc[:,j]))
            sigma[i].append(np.std(features.iloc[:,j]))
    return(mean,sigma)

##########################################################################
def gauss_val(x,cov_matrix,mean):
    x=np.array(x)
    A=(x-mean)
    B=np.linalg.inv(cov_matrix)
    C=np.transpose(A)
    det=np.linalg.det(cov_matrix)
    AB=A.dot(B)
    m=AB.dot(C)

    exp_term=np.exp(-m/2)
    d=2
    return (exp_term/(2*np.pi*det**0.5))


# ## Seperating the data according to class label:
##########################################################################
seperated_data=seperate_by_classval(data1a)

##########################################################################
### Labels:
labels=list(data1a["y"].unique())

##########################################################################
##########################################################################
accuracy_table_bayes=pd.DataFrame()ccuracy_table_bayes["method"]=["Ci=Cj=sigma**2*I...
    ","Ci=Cj=C","Ci!=Cj"]

##########################################################################
accuracy_table_bayes["Train Accuracy"]=[0,0,0]
accuracy_table_bayes["CV accuracy"]=[0,0,0]
accuracy_table_bayes["Test Accuracy"]=[0,0,0]


# ### Case 1: Ci=Cj=sigma**2 * I
##########################################################################
sigma=mu_sigma(data1a)[1]

##########################################################################
sigma

##########################################################################
var=0
for i in labels:
    var+=sigma[i][0]**2+sigma[i][1]**2

var=var/(4*2)

##########################################################################
def predictor1(x):
    pyi_x={}
    pyi=priori(data1a)
    means=mu_sigma(data1a)[0]
    for i in labels:
        pyi_x[i]=pyi[i]*gauss_val(x,var*np.eye(2),means[i])
    val=sum(pyi_x.values())
    p=0
    for i in labels:
        pyi_x[i]/=val
        if pyi_x[i]>p:
            prediction=i
            p=pyi_x[i]


    return(pyi_x,prediction)
```

```
266
267 ##########################################################################
268 predictor1([-10,5])
269
270 ##########################################################################
271 Y_nb1_cv=[]
272 Y_nb1_test=[]
273 Y_nb1_train=[]
274 for i in range(len(X_cv)):
275     Y_nb1_cv.append(predictor1(X_cv[i])[1])
276 for i in range(len(X_test)):
277     Y_nb1_test.append(predictor1(X_test[i])[1])
278 for i in range(len(Xtrain)):
279     Y_nb1_train.append(predictor1(Xtrain[i])[1])
280
281
282 ##########################################################################
283 accuracy_table_bayes.iloc[0,1:]=[accuracy(Y_nb1_train,Ytrain),accuracy(Y_nb1_cv,...
        Y_cv),accuracy(Y_nb1_test,Y_test)]
284
285
286 # ### Confusion Matrix
287 ##########################################################################
288 cm_nb_train=confusion_matrix(Y_nb1_train,Ytrain)
289 cm_nb_test=confusion_matrix(Y_nb1_test,Y_test)
290
291 ##########################################################################
292 len(Y_nb1_train)
293
294 ##########################################################################
295 cmd_nb_train=ConfusionMatrixDisplay(cm_nb_train,display_labels=[0.0,1.0,2.0,3.0])
296 plt.figure()
297 cmd_nb_train.plot()
298 plt.savefig("1a_cm_nb_train.jpg")
299
300 ##########################################################################
301 cmd_nb_test=ConfusionMatrixDisplay(cm_nb_test,display_labels=[0.0,1.0,2.0,3.0])
302 plt.figure()
303 cmd_nb_test.plot()
304 plt.savefig("1a_cm_nb_test.jpg")
305
306
307 # ### Case 2: Covariance matrix is same for all the classes:
308 ##########################################################################
309 cov_matrix={}
310 for i in labels:
311     cov_matrix[i]=np.cov(seperated_data[i],rowvar=False)
312
313 ##########################################################################
314 cov_matrix
315
316 ##########################################################################
317 C=np.zeros((2,2))
318 for i in labels:
319     C+=cov_matrix[i]
320 C/=4
321
322 ##########################################################################
323 C
324
325 ##########################################################################
326 def predictor2(x):
327     pyi_x={}
328     pyi=priori(data1a)
329     means=mu_sigma(data1a)[0]
330     for i in labels:
331         pyi_x[i]=pyi[i]*gauss_val(x,C,means[i])
332     val=sum(pyi_x.values())
333     p=0
```

```
    for i in labels:
        pyi_x[i]/=val
        if pyi_x[i]>p:
            prediction=i
            p=pyi_x[i]


    return(pyi_x,prediction)

#############################################################################
Y_nb2_cv=[]
Y_nb2_test=[]
Y_nb2_train=[]
for i in range(len(X_cv)):
    Y_nb2_cv.append(predictor2(X_cv[i])[1])
for i in range(len(X_test)):
    Y_nb2_test.append(predictor2(X_test[i])[1])
for i in range(len(Xtrain)):
    Y_nb2_train.append(predictor2(Xtrain[i])[1])


#############################################################################
accuracy_table_bayes.iloc[1,1:]=[accuracy(Y_nb2_train,Ytrain),accuracy(Y_nb2_cv,...
    Y_cv),accuracy(Y_nb2_test,Y_test)]


# ###  Case 3: Covariance matrix is different for all the classes:
#############################################################################
def predictor3(x):
    pyi_x={}
    pyi=priori(data1a)
    means=mu_sigma(data1a)[0]
    for i in labels:
        pyi_x[i]=pyi[i]*gauss_val(x,cov_matrix[i],means[i])
    val=sum(pyi_x.values())
    p=0
    for i in labels:
        pyi_x[i]/=val
        if pyi_x[i]>p:
            prediction=i
            p=pyi_x[i]


    return(pyi_x,prediction)


#############################################################################
predictor3([5,5])

#############################################################################
Y_nb3_cv=[]
Y_nb3_test=[]
Y_nb3_train=[]
for i in range(len(X_cv)):
    Y_nb3_cv.append(predictor3(X_cv[i])[1])
for i in range(len(X_test)):
    Y_nb3_test.append(predictor3(X_test[i])[1])
for i in range(len(Xtrain)):
    Y_nb3_train.append(predictor3(Xtrain[i])[1])


#############################################################################
accuracy_table_bayes.iloc[2,1:]=[accuracy(Y_nb3_train,Ytrain),accuracy(Y_nb3_cv,...
    Y_cv),accuracy(Y_nb3_test,Y_test)]

#############################################################################
accuracy_table_bayes


```

```
# ### Confusion matrix for naive bayes classifier:
##############################################################################



# ### Decision boundary plot for knn:
##############################################################################
min1,max1=data1a["x1"].min()-1,data1a["x1"].max()+1
min2,max2=data1a["x2"].min()-1,data1a["x2"].max()+1

##############################################################################
resolution=0.5
x1grid=np.arange(min1,max1,resolution)
x2grid=np.arange(min2,max2,resolution)

##############################################################################
xx,yy=np.meshgrid(x1grid,x2grid)

##############################################################################
r1,r2=xx.flatten(),yy.flatten()
r1,r2=r1.reshape((len(r1),1)),r2.reshape((len(r2),1))

##############################################################################
grid=np.hstack((r1,r2))

##############################################################################
yhat_knn_1=[]
for i in range(len(grid)):
    yhat_knn_1.append(knn(Xtrain,Ytrain,grid[i,:],1)[1])

##############################################################################
len(grid)

##############################################################################
yhat_knn_1=np.array(yhat_knn_1)

##############################################################################
zz=yhat_knn_1.reshape(xx.shape)

##############################################################################
data1a["y"].unique()

##############################################################################
plt.figure()
plt.contourf(xx,yy,zz,alpha=0.5,cmap="Paired")
plt.scatter(X1train[Ytrain==0],X2train[Ytrain==0],label="y=0",c="Blue")
plt.scatter(X1train[Ytrain==1],X2train[Ytrain==1],label="y=1",c="Green")
plt.scatter(X1train[Ytrain==2],X2train[Ytrain==2],label="y=2",c="Orange")
plt.scatter(X1train[Ytrain==3],X2train[Ytrain==3],label="y=3",c='red')
plt.legend()
plt.xlabel("X1")
plt.ylabel("X2")
plt.title("Decision region plot of data 1a, knn classifier")
plt.savefig("1a_knn_decision_region.jpg")
plt.show()

##############################################################################
grid

##############################################################################
yhat_nb=[]
for i in range(len(grid)):
    yhat_nb.append(predictor1(grid[i,:])[1])

##############################################################################
yhat_nb=np.array(yhat_nb)

##############################################################################
zz_nb=yhat_nb.reshape(xx.shape)
```

```
470
471 ##########################################################################
472 plt.figure()
473 plt.contourf(xx,yy,zz_nb,alpha=0.5,cmap="Paired")
474 plt.scatter(X1train[Ytrain==0],X2train[Ytrain==0],label="y=0",c="Blue")
475 plt.scatter(X1train[Ytrain==1],X2train[Ytrain==1],label="y=1",c="Green")
476 plt.scatter(X1train[Ytrain==2],X2train[Ytrain==2],label="y=2",c="Orange")
477 plt.scatter(X1train[Ytrain==3],X2train[Ytrain==3],label="y=3",c='red')
478 plt.legend()
479 plt.xlabel("X1")
480 plt.ylabel("X2")
481 plt.title("Decision region plot of data 1a,naive-bayes classifier")
482 plt.savefig("1a_nb_case1_decisionregion.jpg")
483 plt.show()
```

2 Dataset 1B

2.1 Bayes Classification, GMM, Full Covariance

The GMM full covariance model code is as follows:

```
1  #!/usr/bin/env python
2  # coding: utf-8
3  ##########################################################################
4  import time
5  import pickle
6  import numpy as np
7  import pandas as pd
8  from gmm import GMM
9  import matplotlib.pyplot as plt
10 from multiprocessing import Pool
11 from collections import defaultdict
12 from scipy.stats import multivariate_normal as mvn
13 from sklearn.model_selection import train_test_split
14
15 plt.rcParams["font.size"] = 18
16 plt.rcParams["axes.grid"] = True
17 plt.rcParams["figure.figsize"] = 8,6
18 plt.rcParams['font.serif'] = "Cambria"
19 plt.rcParams['font.family'] = "serif"
20
21 get_ipython().run_line_magic('load_ext', 'autoreload')
22 get_ipython().run_line_magic('autoreload', '2')
23
24 ##########################################################################
25 df = pd.read_csv("../datasets/1B/train.csv", header=None)
26 X = df.drop(2, axis=1).to_numpy()
27 df.head()
28
29 ##########################################################################
30 classes = np.unique(df[2])
31 gmm_list = defaultdict(list)
32 q_list = list(range(2,10))
33
34 for i in classes:
35     df_select = df[df[2]==i]
36     X_select = df_select.drop(2, axis=1).to_numpy()
37     for q in q_list:
38         gmm = GMM(q=q)
39         gmm.fit(X_select)
40         gmm_list[i].append(gmm)
41
42 ##########################################################################
43 import pickle
44 fin = open("1b_gmm_results", "wb")
45 pickle.dump(gmm_list, fin)
```

```
fin.close()

##############################################################################
df_test = pd.read_csv("../datasets/1B/dev.csv", header=None)
df_cv = df_test.sample(frac=0.7)
X_cv = df_cv.drop(2, axis=1).to_numpy()
display(df_cv.head())
df_test = df_test.drop(df_cv.index)
X_test = df_test.drop(2, axis=1).to_numpy()
df_test.head()

##############################################################################
classes = np.unique(df[2])
q_list = list(range(2,10))

accuracy_list = []
cv_accuracy_list = []
test_accuracy_list = []
for i in range(len(q_list)):
    gmm0 = gmm_list[0.0][i]
    gmm1 = gmm_list[1.0][i]
    gmm2 = gmm_list[2.0][i]

    # Training
    a = gmm0.indv_log_likelihood(X)
    b = gmm1.indv_log_likelihood(X)
    c = gmm2.indv_log_likelihood(X)

    d = np.hstack((a, b, c))
    pred = np.argmax(d, axis=1)
    accuracy_list.append(np.sum(pred == df[2])/df[2].size)

    # CV
    a = gmm0.indv_log_likelihood(X_cv)
    b = gmm1.indv_log_likelihood(X_cv)
    c = gmm2.indv_log_likelihood(X_cv)

    d = np.hstack((a, b, c))
    pred = np.argmax(d, axis=1)
    cv_accuracy_list.append(np.sum(pred == df_cv[2])/df_cv[2].size)

    # Testing
    a = gmm0.indv_log_likelihood(X_test)
    b = gmm1.indv_log_likelihood(X_test)
    c = gmm2.indv_log_likelihood(X_test)

    d = np.hstack((a, b, c))
    pred = np.argmax(d, axis=1)
    test_accuracy_list.append(np.sum(pred == df_test[2])/df_test[2].size)

##############################################################################
plt.plot(q_list, accuracy_list, '.-')
plt.title("Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()

plt.plot(q_list, cv_accuracy_list, '.-')
plt.title("CV Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()

plt.plot(q_list, test_accuracy_list, '.-')
plt.title("Test Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()

```

```
##########################################################################
fout = open("1b_gmm_results", "rb")
gmm_list = pickle.load(fout)
fout.close()

##########################################################################
x, y = np.mgrid[-3:3:30j, -3:3:30j]
xy = np.column_stack([x.flat, y.flat])

z0_val = gmm_list[0.0][3].indv_log_likelihood(xy)
z1_val = gmm_list[1.0][3].indv_log_likelihood(xy)
z2_val = gmm_list[2.0][3].indv_log_likelihood(xy)

d = np.hstack((z0_val, z1_val, z2_val))
classes = np.argmax(d, axis=1)
classes = classes.reshape(x.shape)

plt.figure()
df.plot.scatter(0, 1, c=[color_list[int(i)] for i in df[2]], alpha=1)
plt.contourf(x, y, classes, 2, colors=color_list, alpha=0.1)
plt.contour(x, y, classes, 2, colors=color_list, alpha=1)
plt.title("Decision Boundaries - Full Covariance")
plt.show()

##########################################################################
classes = np.unique(df[2])
q_list = list(range(2,10))

# color_list = np.random.rand(len(classes), 3)
color_list = ["springgreen", "mediumturquoise", "palevioletred"]
x, y = np.mgrid[-3:3:30j, -3:3:30j]
xy = np.column_stack([x.flat, y.flat])

z0 = gmm_list[0.0][3].gaussian_val(xy)
z0 = z0.reshape(x.shape)

z1 = gmm_list[1.0][3].gaussian_val(xy)
z1 = z1.reshape(x.shape)

z2 = gmm_list[2.0][3].gaussian_val(xy)
z2 = z2.reshape(x.shape)

plt.figure()
df.plot.scatter(0, 1, c=[color_list[int(i)] for i in df[2]], alpha=1)
plt.contour(x, y, z0, levels=np.logspace(-2,2,20), colors=color_list[0])
plt.contour(x, y, z1, levels=np.logspace(-2,2,20), colors=color_list[1])
plt.contour(x, y, z2, levels=np.logspace(-2,2,20), colors=color_list[2])
plt.title("Contour Plot - Full Covariance")

##########################################################################
x, y = np.mgrid[-3:3:30j, -3:3:30j]
xy = np.column_stack([x.flat, y.flat])

z0_val = gmm_list[0.0][3].indv_log_likelihood(xy)
z1_val = gmm_list[1.0][3].indv_log_likelihood(xy)
z2_val = gmm_list[2.0][3].indv_log_likelihood(xy)

d = np.hstack((z0_val, z1_val, z2_val))
classes = np.argmax(d, axis=1)
classes = classes.reshape(x.shape)

plt.figure()
df.plot.scatter(0, 1, c=[color_list[int(i)] for i in df[2]], alpha=1)
plt.contourf(x, y, classes, 2, colors=color_list, alpha=0.1)
plt.contour(x, y, classes, 2, colors=color_list, alpha=1)
plt.title("Decision Boundaries - Full Covariance")
plt.show()

##########################################################################
```

```
x, y = np.mgrid[-3:3:30j, -3:3:30j]
xy = np.column_stack([x.flat, y.flat])

z0_val = gmm_list[0.0][3].indv_log_likelihood(xy)
z1_val = gmm_list[1.0][3].indv_log_likelihood(xy)
z2_val = gmm_list[2.0][3].indv_log_likelihood(xy)

d = np.hstack((z0_val, z1_val, z2_val))
classes = np.argmax(d, axis=1)
classes = classes.reshape(x.shape)

plt.figure()
df.plot.scatter(0, 1, c=[color_list[int(i)] for i in df[2]], alpha=1)
plt.contourf(x, y, classes, 2, colors=color_list, alpha=0.1)
plt.contour(x, y, classes, 2, colors=color_list, alpha=1)
plt.contour(x, y, z0, levels=np.logspace(-2,2,20), colors=color_list[0])
plt.contour(x, y, z1, levels=np.logspace(-2,2,20), colors=color_list[1])
plt.contour(x, y, z2, levels=np.logspace(-2,2,20), colors=color_list[2])
plt.title("Decision Boundaries + Contours - Full Covariance")
plt.show()

#############################################################################
import seaborn as sns
from sklearn.metrics import confusion_matrix

classes = np.unique(df[2])
q_list = list(range(2,10))

gmm0 = gmm_list[0.0][3]
gmm1 = gmm_list[1.0][3]
gmm2 = gmm_list[2.0][3]

# Training
a = gmm0.indv_log_likelihood(X)
b = gmm1.indv_log_likelihood(X)
c = gmm2.indv_log_likelihood(X)

d = np.hstack((a, b, c))
pred = np.argmax(d, axis=1)
conf_mat = confusion_matrix(pred, df[2])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Training Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()

# CV
a = gmm0.indv_log_likelihood(X_cv)
b = gmm1.indv_log_likelihood(X_cv)
c = gmm2.indv_log_likelihood(X_cv)

d = np.hstack((a, b, c))
pred = np.argmax(d, axis=1)
conf_mat = confusion_matrix(pred, df_cv[2])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("CV Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()

# Testing
a = gmm0.indv_log_likelihood(X_test)
b = gmm1.indv_log_likelihood(X_test)
c = gmm2.indv_log_likelihood(X_test)

d = np.hstack((a, b, c))
pred = np.argmax(d, axis=1)
```

```
conf_mat = confusion_matrix(pred, df_test[2])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Testing Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()
```

The GMM class module is as follows:

```
import numpy as np
from tqdm import tqdm
from sklearn.cluster import KMeans
from scipy.stats import multivariate_normal as mvn
import pandas as pd

class GMM():
    def __init__(self, q):
        self.q = q

    def fit(self, X, covariance_type="diag", tol=1e-5):
        """
        X: n*d
        mu: q*d
        C: q*d*d
        gamma: n*q
        """
        self.n, self.d = X.shape
        self.X = X
        self.covariance_type = covariance_type
        self.initialization()
        self.lglk_list = []
        for i in tqdm(range(100)):
            self.lglk_list.append(self.log_likelihood(self.X))
            self.expectation()
            self.maximization()
            new_lk = self.log_likelihood(self.X)
            diff = new_lk - self.lglk_list[-1]
            if  diff < tol:
                if diff < 0: print("Difference is less than 0")
                break


    def initialization(self):
        # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
        kmeans = KMeans(n_clusters=self.q).fit(self.X)
        labels = kmeans.labels_
        unique, counts = np.unique(labels, return_counts=True)

        self.subcomponents = unique.size
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])


    def expectation(self):
        self.gamma = np.zeros((self.n, self.q))

        for i in range(self.q):
            try:
```

```
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self.C[i])
            except:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self.C[i]+np.eye(self.C[i].shape[0])*1e-7)
        self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self.mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])

        self.weights = self.Nq/self.n

    def log_likelihood(self, X_test):
        lk = 0
        n, d = X_test.shape
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j]+np.eye(self.C[j].shape[0])*1e-7)
            lk += np.log(val)

        return lk

    def indv_log_likelihood(self, X_test):
        n, d = X_test.shape
        lk = np.zeros((X_test.shape[0], 1))
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j]+np.eye(self.C[j].shape[0])*1e-7)
            lk[i] = np.log(val)

        return lk

    def gaussian_val(self, X_test):
        n, d = X_test.shape
        val = np.zeros((n, self.q))

        for i in range(self.q):
            val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])

        return np.sum(val, axis=1)

class GMM_vl():
    def __init__(self, q):
        self.q = q

    def fit(self, X, epochs=100, covariance_type="diag", tol=1e-5):
        """
        X: n*d
```

```
        mu: q*d
        C: q*d*d
        gamma: n*q
        """
        self.n, self.d = X.shape
        self.X = X
        self.epochs = epochs
        self.covariance_type = covariance_type
        self.initialization()
        self.lglk_list = []
        for i in tqdm(range(self.epochs)):
            self.lglk_list.append(self.log_likelihood(self.X))
            self.expectation()
            self.maximization()
            new_lk = self.log_likelihood(self.X)
            diff = new_lk - self.lglk_list[-1]
            if  diff < tol:
                if diff < 0:
                    print("Difference is less than 0")
                    break

    def initialization(self):
    # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
        kmeans = KMeans(n_clusters=self.q).fit(self.X)
        labels = kmeans.labels_
        unique, counts = np.unique(labels, return_counts=True)

        self.subcomponents = unique.size
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(np.diag(self.C[i]))


    def expectation(self):
        self.gamma = np.zeros((self.n, self.q))

        for i in range(self.q):
            try:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i])
            except:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i]+np.eye(self.C[i].shape[0])*1e-3)
                self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

        if self.covariance_type == "diag":
            self.C[i] = np.diag(np.diag(self.C[i]))

        self.weights = self.Nq/self.n

    def log_likelihood(self, X_test):
```

```
        lk = 0
        n, d = X_test.shape
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ]+np.eye(self.C[j].shape[0])*1e-3)
            lk += np.log(val)

        return lk

    def indv_log_likelihood(self, X_test):
        n, d = X_test.shape
        lk = np.zeros((X_test.shape[0], 1))
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j])
                except:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j]+np.eye(self.C[j].shape[0])*1e-3)
            lk[i] = np.log(val)

        return lk

    def gaussian_val(self, X_test):
        n, d = X_test.shape
        val = np.zeros((n, self.q))

        for i in range(self.q):
            val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])

        return np.sum(val, axis=1)

    def probab(self, df):
        df = pd.DataFrame(df)
        grouped_df = df.groupby(by=["class", "image"])
        for key, item in grouped_df:
            selected_df = grouped_df.get_group(key)
            X_select = selected_df.drop(["index", "image", "class"], axis=1)....
                to_numpy()
            val = self.gaussian_val(X_select)
        print(val.shape)
```

2.2 Bayes Classification, GMM, Diagonal Covariance

The GMM diagonal covariance model code is as follows:

```
#!/usr/bin/env python
# coding: utf-8
##########################################################################
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt

##########################################################################
import pickle
from scipy.stats import multivariate_normal as mvn

##########################################################################
plt.style.use('science')
```

```
plt.rcParams['font.size'] = 18
plt.rcParams['axes.grid'] = True
plt.rcParams["grid.linestyle"] = (5,9)
plt.rcParams['figure.figsize'] = 8,6

###############################################################################
import statistics as sts
from sklearn.model_selection import train_test_split

###############################################################################
from sklearn.cluster import KMeans

###############################################################################
from separate_class import Separate

###############################################################################
ds2_train = pd.read_csv("train2.csv", header = None)

###############################################################################
ds2_test = pd.read_csv("dev2.csv", header = None)

###############################################################################
ds2_train.head()

###############################################################################
ds2_test.head()

###############################################################################
ds2_train.describe()

###############################################################################
ds2_test.describe()

###############################################################################
X_train = ds2_train.iloc[:,:2]
Y_train = ds2_train.iloc[:,2]

###############################################################################
def gaus(x,m,c,d):
    return((1/(((2*np.pi)**(d/2))*np.sqrt(np.linalg.det(c))))*np.exp(-(x-m).T@np....
        linalg.inv(c)@(x-m)/2))

###############################################################################
sep_train = Separate(ds2_train)

###############################################################################
classses_dat = sep_train.classes

###############################################################################
X_sep_train = sep_train.get_x()
Y_sep_train = sep_train.get_y()
dat_sep_train = sep_train.get_separated_data()

###############################################################################
pd.DataFrame(X_sep_train[0]).to_csv("X_sep_train.csv")

###############################################################################
def likelihood(x,m,W,c):
    s = 0
    m = np.array(m)
    l = len(W)
    for i in range(l):
        s += W[i]*gaus(x,m[i],c[i],d)
    return(s)

###############################################################################
plt.rcParams["font.size"] = 18
plt.rcParams["axes.grid"] = True
plt.rcParams["figure.figsize"] = 8,6
```

```
plt.rcParams['font.serif'] = "Cambria"
plt.rcParams['font.family'] = "serif"

##############################################################################
import time

##############################################################################
from multiprocessing import Pool

##############################################################################
class_ = 2
d = 2
threshold = 0.01

##############################################################################
# parameter estimation for Bayesian GMM - EM method
# training and obtaining parameters for different hperparameter values

#for Q in q:
def f(Q):
    L_old = 0
    L_new = 1
    L = []
    difference = L_new - L_old
    cond = True
    # inititalization
    while (cond==True):
        kmeans = KMeans(n_clusters = Q, random_state = 0).fit(X_sep_train[class_])
        labels = kmeans.labels_
        N = np.array([])
        for i in range(Q):
            N = np.append(N,np.count_nonzero(labels==i))
        cond = True in (ele ==1 for ele in N)

    Nt = np.sum(N)
    w = N/Nt
    gamma = []
    for i in range(Q):
        gamma.append(np.multiply(labels==i,1))
    mu = kmeans.cluster_centers_
    n = len(X_sep_train[0])
    C = np.zeros((Q,d,d))
    for i in range(Q):
        for j in range(n):
            C[i] += gamma[i][j]*np.outer(X_sep_train[class_].iloc[j] - mu[i],...
                X_sep_train[class_].iloc[j] - mu[i])
        C[i] = np.diag(np.diag(C[i]/N[i]))

    L_old = 0
    for i in range(n):
        L_old += np.log(likelihood(X_sep_train[class_].iloc[i],mu,w,C))

    while (difference > threshold):


        #Expectation
        den = np.zeros(n)
        for i in range(n):
            for j in range(Q):
                den[i] += w[j]*gaus(X_sep_train[class_].iloc[i],np.array(mu)[j],C[j...
                    ],d)

        gamma = np.zeros((Q,n))
        for i in range(n):
            for j in range(Q):
                gamma[j][i] = w[j]*gaus(X_sep_train[class_].iloc[i], np.array(mu)[j...
                    ], C[j],d)/den[i]

        # maximization step
```

```
        N = []
        for i in range(Q):
            N.append(np.sum(gamma[i]))
        Nt = np.sum(N)
        w = N/Nt
        mu = np.divide(gamma@X_sep_train[class_],np.array([N,N]).T)
        C = np.zeros((Q,d,d))
        for i in range(Q):
            for j in range(n):
                C[i] += gamma[i][j]*np.outer(X_sep_train[class_].iloc[j] - mu.iloc[...
                    i],X_sep_train[class_].iloc[j] - mu.iloc[i])
            C[i] = np.diag(np.diag(C[i]/N[i]))

        L_new = 0
        for i in range(n):
            L_new += np.log(likelihood(X_sep_train[class_].iloc[i],mu.to_numpy(),w,...
                C))
        #print(L_new,L_old)
        difference = L_new - L_old
        L_old = L_new
        L.append(L_new)
    return([mu,w,C,L])
    #L_q.append(L)
    #add accuracy and confusion matrix

##############################################################################
pool = Pool(processes=4)

##############################################################################
from multiprocessing import cpu_count

##############################################################################
cpu_count()

##############################################################################
q = list(range(2,10))

##############################################################################
t1 = time.time()
params = pool.map(f,q)
t2 = time.time()

##############################################################################
class_2_param = params
get_ipython().run_line_magic('store', 'class_2_param')

##############################################################################
dbfile = open("class2_1b",'ab')
pickle.dump(class_2_param,dbfile)
dbfile.close()

##############################################################################
dbfile = open("class0_1b",'rb')
class_0_param = pickle.load(dbfile)
dbfile.close()

##############################################################################
dbfile = open("class1_1b",'rb')
class_1_param = pickle.load(dbfile)
dbfile.close()

##############################################################################
dbfile = open("class2_1b",'rb')
class_2_param = pickle.load(dbfile)
dbfile.close()

##############################################################################
parameters = [class_0_param,class_1_param, class_2_param]

```

```
###############################################################################
import accuracy

###############################################################################
#predicting training data - selecting max likelihood value
d = 2
acc_train = []
for Q in range(len(q)):
    y_Pred = []
    for i in range(600):
        lst = []
        for j in range(featvec_length+1):
            lst.append(likelihood(X_train.iloc[i],parameters[j][Q][0],parameters[j...
                ][Q][1],parameters[j][Q][2]))
        y_Pred.append(lst.index(max(lst)))
        #print(y_Pred[i])
    acc_calc = accuracy.Confusion_matrix(y_Pred,Y_train)
    acc_train.append(acc_calc.accuracy)

###############################################################################
df = pd.DataFrame(list(zip(q,acc_train)),columns=["Hyperparameter Value", "Accuracy...
    "])

###############################################################################
acc_train = pd.read_csv("acc1b_train.csv",index_col = 0)

###############################################################################
acc_train

###############################################################################
plt.plot(acc_train)

###############################################################################
pd.crosstab(ds2_train.iloc[:,featvec_length],y_Pred)

###############################################################################
ds2_test = pd.read_csv("dev2.csv", header = None)

###############################################################################
X_cv,X_test,y_cv,y_test = train_test_split(ds2_test.iloc[:,:2],ds2_test.iloc[:,2], ...
    test_size=0.3, random_state=0)

###############################################################################
acc_cv = []
for Q in range(len(q)):
    y_Pred = []
    for i in range(len(X_cv)):
        lst = []
        for j in range(featvec_length+1):
            lst.append(likelihood(X_cv.iloc[i],parameters[j][Q][0],parameters[j][Q...
                ][1],parameters[j][Q][2]))
        y_Pred.append(lst.index(max(lst)))
        #print(y_Pred[i])
    acc_calc = accuracy.Confusion_matrix(y_Pred,y_cv)
    acc_cv.append(acc_calc.accuracy)

###############################################################################
df = pd.DataFrame(list(zip(q,acc_cv)),columns=["Hyperparameter Value", "Accuracy"])
df.to_csv("acc1b_cv.csv")

###############################################################################
acc_cv = pd.read_csv("acc1b_cv.csv",index_col=0)

###############################################################################
plt.plot(q,acc_train.iloc[:,1],label = "Training Data")
plt.plot(q,acc_cv.iloc[:,1],label = "Validation Data")
plt.xlabel("No. of Gaussian Components")
plt.ylabel("Accuracy")
plt.title("Accuracy with hyperparameter values on Training and Validation data")
```

```
plt.legend()
plt.savefig("acc_1b.png")
plt.show()

##############################################################################
acc_cv.index(max(acc_cv))

##############################################################################
q[3]

##############################################################################
acc_train.index(max(acc_train))

##############################################################################
# best model, q = 5
Q = 3
y_Pred = []
for i in range(len(X_test)):
    lst = []
    for j in range(featvec_length+1):
        lst.append(likelihood(X_test.iloc[i],parameters[j][Q][0],parameters[j][Q...
            ][1],parameters[j][Q][2]))
    y_Pred.append(lst.index(max(lst)))
    #print(y_Pred[i])
acc_calc = accuracy.Confusion_matrix(y_Pred,y_test)
acc_test = acc_calc.accuracy

##############################################################################
acc_test

##############################################################################
Q=3
d=2
YPredTrain = []
for i in range(len(X_train)):
    lst = []
    for j in range(3):
        lst.append(likelihood(X_train.iloc[i],parameters[j][Q][0],parameters[j][Q...
            ][1],parameters[j][Q][2]))
    YPredTrain.append(lst.index(max(lst)))

##############################################################################
pd.DataFrame(YPredTrain).to_csv("YPredTrain.csv")
pd.DataFrame(YPredCV).to_csv("YPredCV.csv")
pd.DataFrame(YPredTest).to_csv("YPredTest.csv")
pd.DataFrame(yGridPred).to_csv("YPredGrid.csv")
pd.DataFrame(acc_cv).to_csv("acc_cv.csv")
pd.DataFrame(acc_train).to_csv("acc_train.csv")

##############################################################################
YPredCV = []
for i in range(len(X_cv)):
    lst = []
    for j in range(3):
        lst.append(likelihood(X_cv.iloc[i],parameters[j][Q][0],parameters[j][Q][1],...
            parameters[j][Q][2]))
    YPredCV.append(lst.index(max(lst)))

YPredTest = []
for i in range(len(X_test)):
    lst = []
    for j in range(3):
        lst.append(likelihood(X_test.iloc[i],parameters[j][Q][0],parameters[j][Q...
            ][1],parameters[j][Q][2]))
    YPredTest.append(lst.index(max(lst)))

##############################################################################
import seaborn as sns

```

```
###########################################################################
from sklearn.metrics import confusion_matrix

###########################################################################
conf_mat = confusion_matrix(YPredTrain,Y_train)
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Training Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.savefig("conf_train1b.png")
plt.show()

###########################################################################
conf_Train = ac_train.get_matrix()

###########################################################################
pd.DataFrame(conf_Train).to_csv("conf_train_1b.csv")

###########################################################################
ac_test = accuracy.Confusion_matrix(YPredTest,y_test)
conf_Test = ac_test.get_matrix()
pd.DataFrame(conf_Train).to_csv("conf_test_1b.csv")

###########################################################################
conf_mat = confusion_matrix(YPredTest,y_test)
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Test Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.savefig("conf_test1b.png")
plt.show()

###########################################################################
for class_val in range(3):
    row_idx = np.where(ds2_train.iloc[:,featvec_length]==class_val)
    plt.scatter(np.array(ds2_train)[row_idx,0],np.array(ds2_train)[row_idx,1])
plt.show()

###########################################################################
Q = 3
d = 2

###########################################################################
min_x1 = min(X_train[0])
max_x1 = max(X_train[0])
min_x2 = min(X_train[1])
max_x2 = max(X_train[1])

x1_range = np.linspace(min_x1,max_x1)
x2_range = np.linspace(min_x2,max_x2)

X1,X2 = np.meshgrid(x1_range,x2_range)

x1,x2 = X1.flatten(),X2.flatten()
x1,x2 = x1.reshape(len(x1),1),x2.reshape(len(x2),1)
grid = np.hstack((x1,x2))

###########################################################################
yGridPred = []
for i in range(len(grid)):
    lst = []
    for j in range(3):
        lst.append(likelihood(grid[i],parameters[j][Q][0],parameters[j][Q][1],...
            parameters[j][Q][2]))
    yGridPred.append(lst.index(max(lst)))
yGridPred = np.array(yGridPred).reshape(X1.shape)

```

```
413 ##########################################################################
414 plt.contourf(X1,X2,yGridPred)
415 for class_val in range(3):
416     row_idx = np.where(ds2_train.iloc[:,featvec_length]==class_val)
417     plt.scatter(np.array(ds2_train)[row_idx,0],np.array(ds2_train)[row_idx,1],label...
          = "Class "+ str(class_val))
418 plt.legend(bbox_to_anchor=(1.05, 1), loc='upper left')
419 plt.xlabel("X1")
420 plt.ylabel("X2")
421 plt.title("Decision region plot with training data superposed")
422 plt.savefig("decisionReg_ds2.png")
423 plt.show()
424
425 ##########################################################################
426
427 Q=3
428 d=2
429 x, y = np.mgrid[-3:3:30j, -3:3:30j]
430 xy = np.column_stack([x.flat, y.flat])
431 z0_val = np.zeros(len(xy))
432 z1_val = np.zeros(len(xy))
433 z2_val = np.zeros(len(xy))
434
435 for i in range(len(xy)):
436     lst = np.array((len(xy)))
437     z0_val[i] = likelihood(xy[i],parameters[0][Q][0],parameters[0][Q][1],parameters...
          [0][Q][2])
438     z1_val[i] = likelihood(xy[i],parameters[1][Q][0],parameters[1][Q][1],parameters...
          [1][Q][2])
439     z2_val[i] = likelihood(xy[i],parameters[2][Q][0],parameters[2][Q][1],parameters...
          [2][Q][2])
440 d = np.hstack((z0_val.reshape(900,-2),z1_val.reshape(900,-2),z2_val.reshape(900,-2)...
      ))
441 classes = np.argmax(d,axis=1)
442 classes = classes.reshape(x.shape)
443
444
445 ##########################################################################
446 def gaussian_val(X_test,w,mu,C):
447     n, d = X_test.shape
448     val = np.zeros((n, 5))
449
450     for i in range(5):
451         val[:,i] = w[i]*mvn.pdf(X_test, mu.iloc[i], C[i])
452
453     return np.sum(val, axis=1)
454
455 ##########################################################################
456 color_list = ["springgreen", "mediumturquoise", "palevioletred"]
457
458 ##########################################################################
459 z0 = np.zeros(len(xy))
460 z1 = np.zeros(len(xy))
461 z1 = np.zeros(len(xy))
462
463
464 z0 = gaussian_val(xy,parameters[0][Q][1],parameters[0][Q][0],parameters[0][Q][2])
465 z1 = gaussian_val(xy,parameters[1][Q][1],parameters[1][Q][0],parameters[1][Q][2])
466 z2 = gaussian_val(xy,parameters[2][Q][1],parameters[2][Q][0],parameters[2][Q][2])
467
468 z0 = z0.reshape(x.shape)
469
470
471 z1 = z1.reshape(x.shape)
472
473 z2 = z2.reshape(x.shape)
474
475 ##########################################################################
476 plt.figure()
```

```
ds2_train.plot.scatter(0, 1, c=[color_list[int(i)] for i in ds2_train[2]], alpha=1)
plt.contourf(x, y, classes, 2, colors=color_list, alpha=0.1)
plt.contour(x, y, classes, 2, colors=color_list, alpha=1)
plt.contour(x, y, z0, levels=np.logspace(-2,2,20), colors=color_list[0])
plt.contour(x, y, z1, levels=np.logspace(-2,2,20), colors=color_list[1])
plt.contour(x, y, z2, levels=np.logspace(-2,2,20), colors=color_list[2])
plt.title("Decision Boundaries + Contours - Diagonal Covariance")
plt.xlabel("X1")
plt.ylabel("X2")
plt.savefig("contour1b.png")
plt.show()
```

The accuracy module is as follows:

```
import numpy as np
import pandas as pd
from sklearn.metrics import confusion_matrix
class Confusion_matrix():
    def __init__(self,y_pred, y_orig):
        self.pred = y_pred
        self.original = y_orig
        self.length = len(y_pred)
        self.compare = y_pred == y_orig
        self.accuracy = np.sum(self.compare)/self.length
        self.classes = pd.Series(y_orig).unique()[0]

    def get_matrix(self):
        #mat = np.zeros((1,1))
        #conf_matrix = pd.crosstab(self.original,self.pred,rownames=["actual"],...
            colnames = ["predicted"])
        mat = confusion_matrix(self.original,self.pred)
        return(mat)
```

2.3 Bayes Classification, KNN

```
#!/usr/bin/env python
# coding: utf-8

##########################################################################
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from collections import Counter
get_ipython().run_line_magic('matplotlib', 'inline')


# # For dataset 1b:
##########################################################################
col_names=["x1","x2","y"]
data1b=pd.read_csv("train1b.csv",names=col_names)
Xtrain_1=data1b["x1"]
Xtrain_2=data1b["x2"]
Ytrain=np.array(data1b["y"])
Xtrain=np.array(data1b.drop("y",axis=1))

##########################################################################
data1b_dev=pd.read_csv("dev1b.csv",names=col_names)

##########################################################################
plt.figure()
plt.scatter(Xtrain_1[Ytrain==0],Xtrain_2[Ytrain==0],label="y=0")
plt.scatter(Xtrain_1[Ytrain==1],Xtrain_2[Ytrain==1],label="y=1")
plt.scatter(Xtrain_1[Ytrain==2],Xtrain_2[Ytrain==2],label="y=2")
plt.legend()
plt.xlabel("X1")
plt.ylabel("X2")
```

```
plt.title("Scatter plot of data 1b")
plt.savefig("Scatter plot of data 1b.jpg")
plt.show()

#########################################################################
## Shuffles a provided data set and splits it into cross-validation and test ...
    dataset

def create_datasets(data,cv_size):
    data.sample(frac=1).reset_index(drop=True)
    test_size=len(data)-cv_size
    data_test=data[0:test_size]
    data_cv=data[test_size:]
    return(data_cv,data_test)

#########################################################################
## Calculates accuracy of the model

def accuracy(y_pred,y_actual):
    true_count=0
    for i in range(len(y_pred)):
        if y_pred[i]==y_actual[i]:
            true_count+=1;
    return(true_count/len(y_pred))

#########################################################################
## Calculates euclidean distance between two vector points

def euclidean(p1,p2):
    d=np.linalg.norm(np.array(p1)-np.array(p2))
    return d

#########################################################################
data1b_cv,data1b_test=create_datasets(data1b_dev,50)

#########################################################################
data1b_test=data1b_test.append(data1b.iloc[595:,:]);

#########################################################################
def knn(x,y,test,k):
    distances=[]
    for i in range(len(x)):
        d=euclidean(x[i],test)
        l=(d,x[i],y[i])
        distances.append(l)
    distances.sort(key = lambda x:x[0])
    count=Counter()
    for i in distances[:k]:
        count[i[2]]+=1
    pred=count.most_common(1)[0][0]
    return(distances[:k],pred)


#########################################################################
k_list=[1,7,15]
Accuracyknn_cv=[]
Accuracyknn_train=[]
Accuracyknn_test=[]

#########################################################################
X_cv=np.array(data1b_cv.drop("y",axis=1))
Y_cv=np.array(data1b_cv["y"])
X_test=np.array(data1b_test.drop("y",axis=1))
Y_test=np.array(data1b_test["y"])

## iterating over k-values
for i in k_list:
    ycv_pred=[]
    for j in X_cv:
```

```
        ycv_pred.append(knn(Xtrain,Ytrain,j,i)[1])
    ytest_pred=[]
    for j in X_test:
        ytest_pred.append(knn(Xtrain,Ytrain,j,i)[1])
    ytrain_pred=[]
    for j in Xtrain:
        ytrain_pred.append(knn(Xtrain,Ytrain,j,i)[1])
    Accuracyknn_cv.append(accuracy(Y_cv,ycv_pred))
    Accuracyknn_test.append(accuracy(Y_test,ytest_pred))
    Accuracyknn_train.append(accuracy(Ytrain,ytrain_pred))

#########################################################################
accuracy_table_KNN=pd.DataFrame(list(zip(k_list,Accuracyknn_train,Accuracyknn_cv,...
    Accuracyknn_test)),columns=["k-value", "Accuracy train","Accuracy CV","Accuracy ...
    test"])

#########################################################################
ytrainpred_1=[]
ytestpred_1=[]
for i in Xtrain:
    ytrainpred_1.append(knn(Xtrain,Ytrain,i,1)[1])
for i in X_test:
    ytestpred_1.append(knn(Xtrain,Ytrain,i,1)[1])

#########################################################################
from sklearn.metrics import confusion_matrix,ConfusionMatrixDisplay

#########################################################################
cm_knn_train=confusion_matrix(ytrainpred_1,Ytrain)
cm_knn_test=confusion_matrix(ytestpred_1,Y_test)
cmd_knn_train=ConfusionMatrixDisplay(cm_knn_train,display_labels=[0.0,1.0,2.0])
plt.figure()
cmd_knn_train.plot()
plt.savefig("1b_cm_knn_train.jpg")

#########################################################################
cmd_knn_test=ConfusionMatrixDisplay(cm_knn_test,display_labels=[0.0,1.0,2.0])
plt.figure()
cmd_knn_test.plot()
plt.savefig("1b_cm_knn_test.jpg")

#########################################################################
accuracy_table_KNN


# ## Bayes classifier with KNN to calculate class conditional probabilities
#########################################################################
## Seperating the rows by class values

def seperate_by_classval(data):
    ## the target variable must be stored in a column named "y"
    class_vals=list(data["y"].unique())
    seperated=dict()
    features=data.drop('y',axis=1)
    Y=np.array(data["y"])
    ## creates a key value corresponding to each class label
    for i in class_vals:
        seperated[i]=features[Y==i];
    return(seperated)

#########################################################################
## Calculates the prior probability of classes and returns a dictionary such that
## probs[i] is the prior probability of class i

def priori(data):
    seperated_data=seperate_by_classval(data)
    probs=dict()
    for i in seperated_data.keys():
        probs[i]=len(seperated_data[i])/len(data);
```

```
    return probs

#########################################################################
## Calculates the class-conditional probability p(x/yi) using knn method
## the input x is the data points for a particular class i
## Each row of knn_list consists of a nearest neighbour and its distance from the ...
    test point
## prob is the class conditional probability p(x/yi)

def knn_prob(x,test,k):
    distances=[]
    for i in range(len(x)):
        d=euclidean(x[i],test)
        l=(d,x[i])
        distances.append(l)
    distances.sort(key = lambda x:x[0])
    knn_list=distances[:k]
    r=knn_list[-1][0]
    prob=k/(np.pi*r**2*len(x))
    return(knn_list,prob)

#########################################################################
## This uses the above code blocks to evaluate p(yi/x) for all the classes
## Returns a dictionary probabs, such that probabs[i] is the p(yi/x)
## also returns label which is the class label corresponding to the maximum p(yi/x)

def predictor(train_data,k,test_data):
    X_train=seperate_by_classval(train_data)
    p_y=priori(train_data)
    p=0
    probabs={}
    for i in list(priori(train_data).keys()):
        p_yi=p_y[i]
        X_traini=X_train[i]
        px_yi=knn_prob(np.array(X_traini),test_data,k)[1]
        pyi_x=px_yi*p_yi
        probabs[i]=pyi_x
        if probabs[i]>p:
            p=probabs[i]
            label=i
    sum_vals=sum(list(probabs.values()))
    for i in probabs.keys():
        probabs[i]=probabs[i]/sum_vals
    return(probabs,label)


# ### Predicting for k=10 and k=20
#########################################################################
ypred10_cv=[]
ypred10_test=[]
ypred20_cv=[]
ypred20_test=[]
ypred10_train=[]
ypred20_train=[]
for i in range(len(data1b_cv)):
    ypred10_cv.append(predictor(data1b,10,data1b_cv.iloc[i,:-1])[1])
    ypred20_cv.append(predictor(data1b,20,data1b_cv.iloc[i,:-1])[1])
for i in range(len(data1b_test)):
    ypred10_test.append(predictor(data1b,10,data1b_test.iloc[i,:-1])[1])
    ypred20_test.append(predictor(data1b,20,data1b_test.iloc[i,:-1])[1])
for i in range(len(data1b)):
    ypred10_train.append(predictor(data1b,10,data1b.iloc[i,:-1])[1])
    ypred20_train.append(predictor(data1b,20,data1b.iloc[i,:-1])[1])

#########################################################################
accuracy_table=pd.DataFrame()
accuracy_table["k-value"]=[10,20]
accuracy_table["Train data"]=[accuracy(ypred10_train,list(data1b.iloc[:,-1])),...
    accuracy(ypred20_train,list(data1b.iloc[:,-1]))]
```

```
accuracy_table["CV data"]=[accuracy(ypred10_cv,list(data1b_cv.iloc[:,-1])),accuracy...
    (ypred20_cv,list(data1b_cv.iloc[:,-1]))]
accuracy_table["Test data"]=[accuracy(ypred10_test,list(data1b_test.iloc[:,-1])),...
    accuracy(ypred20_test,list(data1b_test.iloc[:,-1]))]

#############################################################################
accuracy_table

#############################################################################
cm_nb_train=confusion_matrix(ypred10_train,Ytrain)
cm_nb_test=confusion_matrix(ypred10_test,Y_test)
cmd_nb_train=ConfusionMatrixDisplay(cm_nb_train,display_labels=[0.0,1.0,2.0])
plt.figure()
cmd_nb_train.plot()
plt.savefig("1b_cm_nb_train.jpg")

#############################################################################
cmd_nb_test=ConfusionMatrixDisplay(cm_nb_test,display_labels=[0.0,1.0,2.0])
plt.figure()
cmd_nb_test.plot()
plt.savefig("1b_cm_nb_test.jpg")


# ### Decision region plots:
#############################################################################
min1,max1=data1b["x1"].min()-1,data1b["x1"].max()+1
min2,max2=data1b["x2"].min()-1,data1b["x2"].max()+1

resolution=0.5
x1grid=np.arange(min1,max1,resolution)
x2grid=np.arange(min2,max2,resolution)

xx,yy=np.meshgrid(x1grid,x2grid)

r1,r2=xx.flatten(),yy.flatten()
r1,r2=r1.reshape((len(r1),1)),r2.reshape((len(r2),1))

grid=np.hstack((r1,r2))

#############################################################################
yhat_knn=[]
for i in range(len(grid)):
    yhat_knn.append(knn(Xtrain,Ytrain,grid[i,:],10)[1])

#############################################################################
yhat_knn=np.array(yhat_knn)
zz_knn=yhat_knn.reshape(xx.shape)

#############################################################################
plt.figure()
plt.contourf(xx,yy,zz_knn,alpha=0.6,cmap="Paired")
plt.scatter(Xtrain_1[Ytrain==0],Xtrain_2[Ytrain==0],label="y=0",c="Blue")
plt.scatter(Xtrain_1[Ytrain==1],Xtrain_2[Ytrain==1],label="y=1",c="red")
plt.scatter(Xtrain_1[Ytrain==2],Xtrain_2[Ytrain==2],label="y=2",c="Brown")
plt.legend()
plt.xlabel("X1")
plt.ylabel("X2")
plt.title("Decision region plot of data 1b, knn classifier")
plt.savefig("1b_knn_decision_region.jpg")
plt.show()

#############################################################################
yhat_nb=[]
for i in range(len(grid)):
    yhat_nb.append(predictor(data1b,10,grid[i,:])[1])
yhat_nb=np.array(yhat_nb)
zz_nb=yhat_nb.reshape(xx.shape)

#############################################################################
```

```
plt.figure()
plt.contourf(xx,yy,zz_nb,alpha=0.6,cmap="Paired")
plt.scatter(Xtrain_1[Ytrain==0],Xtrain_2[Ytrain==0],label="y=0",c="Blue")
plt.scatter(Xtrain_1[Ytrain==1],Xtrain_2[Ytrain==1],label="y=1",c="red")
plt.scatter(Xtrain_1[Ytrain==2],Xtrain_2[Ytrain==2],label="y=2",c="Brown")
plt.legend()
plt.xlabel("X1")
plt.ylabel("X2")
plt.title("Decision region plot of data 1b, bayes with knn classifier")
plt.savefig("1b_nb_decision_region.jpg")
plt.show()
```

3 Dataset 2A

3.1 Bayes Classification, GMM, Full Covariance

The GMM full covariance model code is as follows:

```
#!/usr/bin/env python
# coding: utf-8

##############################################################################
import time
import numpy as np
import pandas as pd
from gmm import GMM
from tqdm import tqdm
import matplotlib.pyplot as plt
from multiprocessing import Pool
from collections import defaultdict
from scipy.stats import multivariate_normal as mvn
from sklearn.model_selection import train_test_split

plt.rcParams["font.size"] = 18
plt.rcParams["axes.grid"] = True
plt.rcParams["figure.figsize"] = 8,6
plt.rcParams['font.serif'] = "Cambria"
plt.rcParams['font.family'] = "serif"

get_ipython().run_line_magic('load_ext', 'autoreload')
get_ipython().run_line_magic('autoreload', '2')


##############################################################################
df = pd.read_csv("../datasets/2A/consolidated_train.csv")
X = df.drop("class", axis=1).to_numpy()
df.head()


##############################################################################
classes = np.unique(df["class"])
gmm_list = defaultdict(list)
q_list = list(range(2,23))

for i in classes:
    print("="*50)
    df_select = df[df["class"]==i]
    X_select = df_select.drop("class", axis=1).to_numpy()
    for q in q_list:
        gmm = GMM(q=q)
        gmm.fit(X_select)
        gmm_list[i].append(gmm)


##############################################################################
import pickle
```

```
fin = open("2a_gmm_results", "wb")
pickle.dump(gmm_list, fin)
fin.close()


##########################################################################
df_test = pd.read_csv("../datasets/2A/consolidated_dev.csv")
df_cv = df_test.sample(frac=0.7)
X_cv = df_cv.drop("class", axis=1).to_numpy()
display(df_cv.head())
df_test = df_test.drop(df_cv.index)
X_test = df_test.drop("class", axis=1).to_numpy()
display(df_test.head())


##########################################################################
accuracy_list = []
test_accuracy_list = []
for i in tqdm(range(len(q_list))):
    gmm0 = gmm_list[0][i]
    gmm1 = gmm_list[1][i]
    gmm2 = gmm_list[2][i]
    gmm3 = gmm_list[3][i]
    gmm4 = gmm_list[4][i]

    # Training
    a = gmm0.indv_log_likelihood(X)
    b = gmm1.indv_log_likelihood(X)
    c = gmm2.indv_log_likelihood(X)
    d = gmm3.indv_log_likelihood(X)
    e = gmm4.indv_log_likelihood(X)

    f = np.hstack((a, b, c, d, e))
    pred = np.argmax(f, axis=1)
    accuracy_list.append(np.sum(pred == df["class"])/df["class"].size)

    # Testing
    a = gmm0.indv_log_likelihood(X_test)
    b = gmm1.indv_log_likelihood(X_test)
    c = gmm2.indv_log_likelihood(X_test)
    d = gmm3.indv_log_likelihood(X_test)
    e = gmm4.indv_log_likelihood(X_test)

    f = np.hstack((a, b, c, d, e))
    pred = np.argmax(f, axis=1)
    test_accuracy_list.append(np.sum(pred == df_test["class"])/df_test["class"]....
        size)


##########################################################################
plt.plot(q_list, accuracy_list, '.-')
plt.title("Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()

plt.plot(q_list, cv_accuracy_list, '.-')
plt.title("CV Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()

plt.plot(q_list, test_accuracy_list, '.-')
plt.title("Test Accuracy across varying Q")
plt.xlabel("Q for each class")
plt.ylabel("Accuracy")
plt.show()


```

```
117 ##########################################################################
118 import seaborn as sns
119 from sklearn.metrics import confusion_matrix
120
121 best_model = np.argmax(acc["Sum"])
122
123 gmm0 = gmm_list[0][best_model]
124 gmm1 = gmm_list[1][best_model]
125 gmm2 = gmm_list[2][best_model]
126 gmm3 = gmm_list[3][best_model]
127 gmm4 = gmm_list[4][best_model]
128
129 # Training
130 a = gmm0.indv_log_likelihood(X)
131 b = gmm1.indv_log_likelihood(X)
132 c = gmm2.indv_log_likelihood(X)
133 d = gmm3.indv_log_likelihood(X)
134 e = gmm4.indv_log_likelihood(X)
135
136 f = np.hstack((a, b, c, d, e))
137 pred = np.argmax(f, axis=1)
138 conf_mat = confusion_matrix(pred, df["class"])
139 plt.figure()
140 sns.heatmap(conf_mat, annot=True)
141 plt.title("Training Confusion Matrix")
142 plt.xlabel("Predicted Class")
143 plt.ylabel("Actual Class")
144 plt.show()
145
146 # CV
147 a = gmm0.indv_log_likelihood(X_cv)
148 b = gmm1.indv_log_likelihood(X_cv)
149 c = gmm2.indv_log_likelihood(X_cv)
150 d = gmm3.indv_log_likelihood(X_cv)
151 e = gmm4.indv_log_likelihood(X_cv)
152
153 f = np.hstack((a, b, c, d, e))
154 pred = np.argmax(f, axis=1)
155 conf_mat = confusion_matrix(pred, df_cv["class"])
156 plt.figure()
157 sns.heatmap(conf_mat, annot=True)
158 plt.title("Validation Confusion Matrix")
159 plt.xlabel("Predicted Class")
160 plt.ylabel("Actual Class")
161 plt.show()
162
163 # Testing
164 a_test = gmm0.indv_log_likelihood(X_test)
165 b_test = gmm1.indv_log_likelihood(X_test)
166 c_test = gmm2.indv_log_likelihood(X_test)
167 d_test = gmm3.indv_log_likelihood(X_test)
168 e_test = gmm4.indv_log_likelihood(X_test)
169
170 f_test = np.hstack((a_test, b_test, c_test, d_test, e_test))
171 pred_test = np.argmax(f_test, axis=1)
172 conf_mat = confusion_matrix(pred_test, df_test["class"])
173 plt.figure()
174 sns.heatmap(conf_mat, annot=True)
175 plt.title("Testing Confusion Matrix")
176 plt.xlabel("Predicted Class")
177 plt.ylabel("Actual Class")
178 plt.show()
179
180
181 ##########################################################################
182 import seaborn as sns
183 from sklearn.metrics import confusion_matrix
184
185 gmm0 = gmm_list[0][0]
```

```
gmm1 = gmm_list[1][0]
gmm2 = gmm_list[2][0]
gmm3 = gmm_list[3][4]
gmm4 = gmm_list[4][3]

# Training
a = gmm0.indv_log_likelihood(X)
b = gmm1.indv_log_likelihood(X)
c = gmm2.indv_log_likelihood(X)
d = gmm3.indv_log_likelihood(X)
e = gmm4.indv_log_likelihood(X)

f = np.hstack((a, b, c, d, e))
pred = np.argmax(f, axis=1)
conf_mat = confusion_matrix(pred, df["class"])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Training Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()

# CV
a = gmm0.indv_log_likelihood(X_cv)
b = gmm1.indv_log_likelihood(X_cv)
c = gmm2.indv_log_likelihood(X_cv)
d = gmm3.indv_log_likelihood(X_cv)
e = gmm4.indv_log_likelihood(X_cv)

f = np.hstack((a, b, c, d, e))
pred = np.argmax(f, axis=1)
conf_mat = confusion_matrix(pred, df_cv["class"])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Validation Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()

# Testing
a_test = gmm0.indv_log_likelihood(X_test)
b_test = gmm1.indv_log_likelihood(X_test)
c_test = gmm2.indv_log_likelihood(X_test)
d_test = gmm3.indv_log_likelihood(X_test)
e_test = gmm4.indv_log_likelihood(X_test)

f_test = np.hstack((a_test, b_test, c_test, d_test, e_test))
pred_test = np.argmax(f_test, axis=1)
conf_mat = confusion_matrix(pred_test, df_test["class"])
plt.figure()
sns.heatmap(conf_mat, annot=True)
plt.title("Testing Confusion Matrix")
plt.xlabel("Predicted Class")
plt.ylabel("Actual Class")
plt.show()
```

The GMM class module is as follows:

```
import numpy as np
from tqdm import tqdm
from sklearn.cluster import KMeans
from scipy.stats import multivariate_normal as mvn
import pandas as pd

class GMM():
    def __init__(self, q):
        self.q = q

    def fit(self, X, covariance_type="diag", tol=1e-5):
```

```
        """
        X: n*d
        mu: q*d
        C: q*d*d
        gamma: n*q
        """
        self.n, self.d = X.shape
        self.X = X
        self.covariance_type = covariance_type
        self.initialization()
        self.lglk_list = []
        for i in tqdm(range(100)):
            self.lglk_list.append(self.log_likelihood(self.X))
            self.expectation()
            self.maximization()
            new_lk = self.log_likelihood(self.X)
            diff = new_lk - self.lglk_list[-1]
            if  diff < tol:
                if diff < 0: print("Difference is less than 0")
                break


    def initialization(self):
        # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
        kmeans = KMeans(n_clusters=self.q).fit(self.X)
        labels = kmeans.labels_
        unique, counts = np.unique(labels, return_counts=True)

        self.subcomponents = unique.size
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])


    def expectation(self):
        self.gamma = np.zeros((self.n, self.q))

        for i in range(self.q):
            try:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i])
            except:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i]+np.eye(self.C[i].shape[0])*1e-7)
        self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])

        self.weights = self.Nq/self.n

```

```
77      def log_likelihood(self, X_test):
78          lk = 0
79          n, d = X_test.shape
80          for i in range(n):
81              val = 0
82              for j in range(self.q):
83                  try:
84                      val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                            ])
85                  except:
86                      val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                            ]+np.eye(self.C[j].shape[0])*1e-7)
87              lk += np.log(val)
88
89          return lk
90
91      def indv_log_likelihood(self, X_test):
92          n, d = X_test.shape
93          lk = np.zeros((X_test.shape[0], 1))
94          for i in range(n):
95              val = 0
96              for j in range(self.q):
97                  try:
98                      val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                            ])
99                  except:
100                     val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                            ]+np.eye(self.C[j].shape[0])*1e-7)
101             lk[i] = np.log(val)
102
103         return lk
104
105     def gaussian_val(self, X_test):
106         n, d = X_test.shape
107         val = np.zeros((n, self.q))
108
109         for i in range(self.q):
110             val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])
111
112         return np.sum(val, axis=1)
113
114 class GMM_vl():
115     def __init__(self, q):
116         self.q = q
117
118     def fit(self, X, epochs=100, covariance_type="diag", tol=1e-5):
119         """
120         X: n*d
121         mu: q*d
122         C: q*d*d
123         gamma: n*q
124         """
125         self.n, self.d = X.shape
126         self.X = X
127         self.epochs = epochs
128         self.covariance_type = covariance_type
129         self.initialization()
130         self.lglk_list = []
131         for i in tqdm(range(self.epochs)):
132             self.lglk_list.append(self.log_likelihood(self.X))
133             self.expectation()
134             self.maximization()
135             new_lk = self.log_likelihood(self.X)
136             diff = new_lk - self.lglk_list[-1]
137             if  diff < tol:
138                 if diff < 0:
139                     print("Difference is less than 0")
140                     break
141
```

```
    def initialization(self):
    # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
        kmeans = KMeans(n_clusters=self.q).fit(self.X)
        labels = kmeans.labels_
        unique, counts = np.unique(labels, return_counts=True)

        self.subcomponents = unique.size
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(np.diag(self.C[i]))


    def expectation(self):
        self.gamma = np.zeros((self.n, self.q))

        for i in range(self.q):
            try:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i])
            except:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i]+np.eye(self.C[i].shape[0])*1e-3)
                self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

        if self.covariance_type == "diag":
            self.C[i] = np.diag(np.diag(self.C[i]))

        self.weights = self.Nq/self.n

    def log_likelihood(self, X_test):
        lk = 0
        n, d = X_test.shape
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ]+np.eye(self.C[j].shape[0])*1e-3)
            lk += np.log(val)

        return lk

    def indv_log_likelihood(self, X_test):
        n, d = X_test.shape
        lk = np.zeros((X_test.shape[0], 1))
        for i in range(n):
            val = 0
            for j in range(self.q):
```

```
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j])
                except:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self....
                            C[j]+np.eye(self.C[j].shape[0])*1e-3)
            lk[i] = np.log(val)

        return lk

    def gaussian_val(self, X_test):
        n, d = X_test.shape
        val = np.zeros((n, self.q))

        for i in range(self.q):
            val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])

        return np.sum(val, axis=1)

    def probab(self, df):
        df = pd.DataFrame(df)
        grouped_df = df.groupby(by=["class", "image"])
        for key, item in grouped_df:
            selected_df = grouped_df.get_group(key)
            X_select = selected_df.drop(["index", "image", "class"], axis=1)....
                to_numpy()
            val = self.gaussian_val(X_select)
        print(val.shape)
```

The utils script is as follows:

```
import os
import numpy as np
import pandas as pd
from tqdm import tqdm

def get_consolidated_data2A(classes_present):
    df = pd.DataFrame()
    df_test = pd.DataFrame()
    for i in classes_present:
        df_new = pd.read_csv("../datasets/2A/"+i+"/train.csv")
        # df_new = pd.read_csv("../datasets/2A/"+i+"/train.csv", nrows=182)
        df_new["image_names"] = classes_present[i]
        df_new = df_new.rename(columns={"image_names":"class"})
        df = df.append(df_new)

        df_new_test = pd.read_csv("../datasets/2A/"+i+"/dev.csv")
        # df_new_test = pd.read_csv("../datasets/2A/"+i+"/dev.csv", nrows=52)
        df_new_test["image_names"] = classes_present[i]
        df_new_test = df_new_test.rename(columns={"image_names":"class"})
        df_test = df_test.append(df_new_test)

    df.to_csv("../datasets/2A/consolidated_train.csv", index=False)
    df_test.to_csv("../datasets/2A/consolidated_dev.csv", index=False)
    # df.to_csv("../datasets/2A/consolidated_train_small.csv", index=False)
    # df_test.to_csv("../datasets/2A/consolidated_dev_small.csv", index=False)

def get_consolidated_data2B(classes_present):
    df = pd.DataFrame()
    df_test = pd.DataFrame()

    for i in classes_present:
        files = os.listdir("../datasets/2B/"+i+"/train/")
        for k,j in tqdm(enumerate(files)):
            df_new = pd.read_csv("../datasets/2B/"+i+"/train/"+j, header=None, sep=...
                " ")
            df_new["class"] = classes_present[i]
            df_new = df_new.reset_index()
            df_new["image"] = str(k)
```

```
            df = df.append(df_new)

        files = os.listdir("../datasets/2B/"+i+"/dev/")
        for k,j in tqdm(enumerate(files)):
            df_new_test = pd.read_csv("../datasets/2B/"+i+"/dev/"+j, header=None, ...
                sep=" ")
            df_new_test["class"] = classes_present[i]
            df_new_test = df_new_test.reset_index()
            df_new_test["image"] = str(k)
            df_test = df.append(df_new_test)

    df.to_csv("../datasets/2B/consolidated_train.csv", index=False)
    df_test.to_csv("../datasets/2B/consolidated_dev.csv", index=False)


if __name__ == "__main__":
    classes_present = {"coast":0, "highway":1, "mountain":2, "opencountry":3, "...
        tallbuilding":4}
    get_consolidated_data2B(classes_present)
```

3.2 Bayes Classification, GMM, Diagonal Covariance

The GMM diagonal covariance model code is as follows:

```
#!/usr/bin/env python
# coding: utf-8

##########################################################################
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt


##########################################################################
import seaborn as sns


##########################################################################
plt.rcParams["font.size"] = 18
plt.rcParams["axes.grid"] = True
plt.rcParams["figure.figsize"] = 8,6
plt.rcParams['font.serif'] = "Cambria"
plt.rcParams['font.family'] = "serif"


##########################################################################
import statistics as sts
from sklearn.model_selection import train_test_split


##########################################################################
from sklearn.cluster import KMeans


##########################################################################
coast_train = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/coast/train.csv"...
    )
mountain_train = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/mountain/...
    train.csv")
tallbuilding_train = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/...
    tallbuilding/train.csv")
highway_train = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/highway/train....
    csv")
opencountry_train = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/...
    opencountry/train.csv")

coast_train.drop(["image_names"],axis = 1,inplace=True)
```

```
mountain_train.drop(["image_names"],axis = 1,inplace=True)
tallbuilding_train.drop(["image_names"],axis = 1,inplace=True)
highway_train.drop(["image_names"],axis = 1,inplace=True)
opencountry_train.drop(["image_names"],axis = 1,inplace=True)


#########################################################################
coast_test = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/coast/dev.csv")
mountain_test = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/mountain/dev....
    csv")
tallbuilding_test = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/...
    tallbuilding/dev.csv")
highway_test = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/highway/dev.csv...
    ")
opencountry_test = pd.read_csv("/home/hp/Desktop/acads/PRML/assignment2/opencountry...
    /dev.csv")

coast_test.drop(["image_names"],axis = 1,inplace=True)
mountain_test.drop(["image_names"],axis = 1,inplace=True)
tallbuilding_test.drop(["image_names"],axis = 1,inplace=True)
highway_test.drop(["image_names"],axis = 1,inplace=True)
opencountry_test.drop(["image_names"],axis = 1,inplace=True)


#########################################################################
coast_train.head()


#########################################################################
class GMM():
    def __init__(self, q):
        self.q = q

    def fit(self, X, tol=1e-3):
        """
        X: n*d
        mu: q*d
        C: q*d*d
        gamma: n*q
        """
        self.n, self.d = X.shape
        self.X = X
        #self.covariance_type = covariance_type
        self.initialization()
        self.lglk_list = []
        for i in tqdm(range(100)):
            self.lglk_list.append(self.log_likelihood(self.X))
            self.expectation()
            self.maximization()
            new_lk = self.log_likelihood(self.X)
            if new_lk - self.lglk_list[-1] < tol:
                break


    def initialization(self):
        kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
        labels = kmeans.labels_
        unique, counts = np.unique(labels, return_counts=True)

        self.subcomponents = unique.size
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu.iloc[i,:])).T@(self.X-self.mu.iloc[i,:])
```

```
103
104             self.C[i] = np.diag(np.diag(self.C[i]))
105
106
107     def expectation(self):
108         self.gamma = np.zeros((self.n, self.q))
109         for i in range(self.q):
110             try:
111                 self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu.iloc[i], ...
                        self.C[i])
112             except:
113                 self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu.iloc[i], ...
                        self.C[i]+np.eye(self.C[i].shape[0])*1e-5)
114         self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)
115
116     def maximization(self):
117         # print(np.sum(self.weights))
118         self.Nq = np.sum(self.gamma, axis=0)
119         self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
120
121         for i in range(self.q):
122             self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                    mu.iloc[i,:])).T@(self.X-self.mu.iloc[i,:])
123
124             self.C[i] = np.diag(np.diag(self.C[i]))
125
126         self.weights = self.Nq/self.n
127
128     def log_likelihood(self, X_test):
129         lk = 0
130         n, d = X_test.shape
131         for i in range(n):
132             val = 0
133             for j in range(self.q):
134                 #self.C[j] += np.eye(self.d)*1e-7
135                 val += self.weights[j]*mvn.pdf(X_test.iloc[i], self.mu.iloc[j], ...
                        self.C[j])
136             lk += np.log(val)
137
138         return lk
139
140     def indv_log_likelihood(self, X_test):
141         n, d = X_test.shape
142         lk = np.zeros((X_test.shape[0], 1))
143         for i in range(n):
144             val = 0
145             for j in range(self.q):
146                 val += self.weights[j]*mvn.pdf(X_test.iloc[i], self.mu.iloc[j], ...
                        self.C[j])
147             lk[i] = np.log(val)
148
149         return lk
150
151
152 ###########################################################################
153 gmm_list = defaultdict(list)
154
155
156 ###########################################################################
157 Q = list(range(2,15))
158 for q in Q:
159     gmm = GMM(q)
160     gmm.fit(mountain_train)
161     gmm_list[4].append(gmm)
162
163
164
165 ###########################################################################
166 import accuracy
```

```
167
168
169 ##########################################################################
170 #predicting training data - selecting max likelihood value
171 X = mountain_train
172 ln = len(X)
173 Y_train = np.array([4]*ln)
174 acc_train = []
175 for i in tqdm(range(len(Q))):
176     gmm0 = gmm_list[0][i]
177     gmm1 = gmm_list[1][i]
178     gmm2 = gmm_list[2][i]
179     gmm3 = gmm_list[3][i]
180     gmm4 = gmm_list[4][i]
181
182     # Training
183     a = gmm0.indv_log_likelihood(X)
184     b = gmm1.indv_log_likelihood(X)
185     c = gmm2.indv_log_likelihood(X)
186     d = gmm3.indv_log_likelihood(X)
187     e = gmm4.indv_log_likelihood(X)
188
189     f = np.hstack((a, b, c, d, e))
190     pred = np.argmax(f, axis=1)
191
192     acc_calc = accuracy.Confusion_matrix(pred,Y_train)
193     acc_train.append(acc_calc.accuracy)
194 m_acc_train = acc_train
195
196
197 ##########################################################################
198 train_acc = pd.DataFrame([c_acc_train,h_acc_train,t_acc_train,o_acc_train,...
        m_acc_train])
199
200
201 ##########################################################################
202 get_ipython().run_line_magic('store', 'train_acc')
203
204
205 ##########################################################################
206 from sklearn.metrics import confusion_matrix
207
208
209 ##########################################################################
210 X = mountain_train
211 ln = len(X)
212 Y_train = np.array([4]*ln)
213 acc_train = []
214 acc_cv = []
215 for i in tqdm(range(len(Q))):
216     gmm0 = gmm_list[0][i]
217     gmm1 = gmm_list[1][i]
218     gmm2 = gmm_list[2][i]
219     gmm3 = gmm_list[3][i]
220     gmm4 = gmm_list[4][i]
221
222     # Training
223     a = gmm0.indv_log_likelihood(X)
224     b = gmm1.indv_log_likelihood(X)
225     c = gmm2.indv_log_likelihood(X)
226     d = gmm3.indv_log_likelihood(X)
227     e = gmm4.indv_log_likelihood(X)
228
229     f = np.hstack((a, b, c, d, e))
230     pred = np.argmax(f, axis=1)
231
232     acc_calc = accuracy.Confusion_matrix(pred,y_cv)
233     acc_cv.append(acc_calc.accuracy)
234 o_acc_cv = acc_cv
```

```
235
236
237 ##########################################################################
238 cv_acc = pd.DataFrame([c_acc_cv,h_acc_cv,t_acc_cv,o_acc_cv,m_acc_cv])
239
240
241 ##########################################################################
242 df = pd.DataFrame(list(zip(Q,train_acc.mean(axis=0),cv_acc.mean(axis=0))),columns=[...
        "Hyperparameter Value", "Accuracy for training data", "Accuracy for validation ...
        data"])
243 df.to_csv("acc2a.csv")
244
245
246 ##########################################################################
247 plt.plot(Q,df.iloc[:,2],label="train")
248 plt.plot(Q,df.iloc[:,1],label = "test")
249 plt.title("Accuracy for training and test data 2A")
250 plt.xlabel("no. of components")
251 plt.ylabel("accuracy")
252 plt.legend()
253 plt.savefig("acc_2a.png")
254 plt.show()
255
256
257 ##########################################################################
258 Q[5]
259
260
261 ##########################################################################
262 X_test = mountain_test
263 ln = len(X_test)
264
265 Y_test = np.array([4]*ln)
266 X_cv,X_test,y_cv,y_test = train_test_split(X_test,Y_test, test_size=0.3, ...
        random_state=2)
267 ln = len(X_test)
268 X = X_test
269 i = 5
270 gmm0 = gmm_list[0][i]
271 gmm1 = gmm_list[1][i]
272 gmm2 = gmm_list[2][i]
273 gmm3 = gmm_list[3][i]
274 gmm4 = gmm_list[4][i]
275
276 # Training
277 a = gmm0.indv_log_likelihood(X)
278 b = gmm1.indv_log_likelihood(X)
279 c = gmm2.indv_log_likelihood(X)
280 d = gmm3.indv_log_likelihood(X)
281 e = gmm4.indv_log_likelihood(X)
282
283 f = np.hstack((a, b, c, d, e))
284 pred = np.argmax(f, axis=1)
285
286 acc_calc = accuracy.Confusion_matrix(pred,y_test)
287 acc_test.append(acc_calc.accuracy)
288 #o_acc_cv = acc_cv
289
290
291 ##########################################################################
292 np.mean(np.array(acc_test))
293
294
295 ##########################################################################
296 X_train = coast_train
297 X_train = X_train.append([highway_train,tallbuilding_train,opencountry_train,...
        mountain_train])
298
299
```

```
300 ##########################################################################
301 #predicting training data - selecting max likelihood value
302 Y_train = [[0]*len(coast_train),[1]*len(highway_train),[2]*len(tallbuilding_train)...
        ,[3]*len(opencountry_train),[4]*len(mountain_train)]
303 X = X_train
304 #ln = len(X)
305 #Y_train = np.array([4]*ln)
306 acc_train = []
307 i = 5
308 gmm0 = gmm_list[0][i]
309 gmm1 = gmm_list[1][i]
310 gmm2 = gmm_list[2][i]
311 gmm3 = gmm_list[3][i]
312 gmm4 = gmm_list[4][i]
313
314 # Training
315 a = gmm0.indv_log_likelihood(X)
316 b = gmm1.indv_log_likelihood(X)
317 c = gmm2.indv_log_likelihood(X)
318 d = gmm3.indv_log_likelihood(X)
319 e = gmm4.indv_log_likelihood(X)
320
321 f = np.hstack((a, b, c, d, e))
322 pred = np.argmax(f, axis=1)
323
324
325 ##########################################################################
326 flat_list = [item for sublist in Y_train for item in sublist]
327 pd.DataFrame(confusion_matrix(pred,flat_list)).to_csv("conf_train_2a.csv")
328
329
330 ##########################################################################
331 X_test = coast_test
332 X_test  = X_test.append([highway_test,tallbuilding_test,opencountry_test,...
        mountain_test])
333 Y_test = [[0]*len(coast_test),[1]*len(highway_test),[2]*len(tallbuilding_test),[3]*...
        len(opencountry_test),[4]*len(mountain_test)]
334
335
336 ##########################################################################
337 X = X_test
338 i = 5
339 gmm0 = gmm_list[0][i]
340 gmm1 = gmm_list[1][i]
341 gmm2 = gmm_list[2][i]
342 gmm3 = gmm_list[3][i]
343 gmm4 = gmm_list[4][i]
344
345 # Training
346 a = gmm0.indv_log_likelihood(X)
347 b = gmm1.indv_log_likelihood(X)
348 c = gmm2.indv_log_likelihood(X)
349 d = gmm3.indv_log_likelihood(X)
350 e = gmm4.indv_log_likelihood(X)
351
352 f = np.hstack((a, b, c, d, e))
353 pred = np.argmax(f, axis=1)
354
355
356 ##########################################################################
357 flat_list = [item for sublist in Y_test for item in sublist]
358 pd.DataFrame(confusion_matrix(pred,flat_list)).to_csv("conf_test_2a.csv")
359
360
361 ##########################################################################
362 conf_train = pd.read_csv("conf_train_2a.csv",index_col = 0)
363 conf_test = pd.read_csv("conf_test_2a.csv",index_col = 0)
364
365
```

```
366 ##########################################################################
367 plt.figure()
368 sns.heatmap(conf_train, annot=True)
369 plt.title("Training Confusion Matrix")
370 plt.xlabel("Predicted Class")
371 plt.ylabel("Actual Class")
372 plt.savefig("conf_train2a.png")
373 plt.show()
374
375
376 ##########################################################################
377 plt.figure()
378 sns.heatmap(conf_test, annot=True)
379 plt.title("Test Confusion Matrix")
380 plt.xlabel("Predicted Class")
381 plt.ylabel("Actual Class")
382 plt.savefig("conf_test2a.png")
383 plt.show()
384
385
386 ##########################################################################
```

4 Dataset 2B

The GMM class module is as follows:

```
1  import numpy as np
2  from tqdm import tqdm
3  from sklearn.cluster import KMeans
4  from scipy.stats import multivariate_normal as mvn
5  import pandas as pd
6
7  class GMM():
8      def __init__(self, q):
9          self.q = q
10
11     def fit(self, X, covariance_type="diag", tol=1e-5):
12         """
13         X: n*d
14         mu: q*d
15         C: q*d*d
16         gamma: n*q
17         """
18         self.n, self.d = X.shape
19         self.X = X
20         self.covariance_type = covariance_type
21         self.initialization()
22         self.lglk_list = []
23         for i in tqdm(range(100)):
24             self.lglk_list.append(self.log_likelihood(self.X))
25             self.expectation()
26             self.maximization()
27             new_lk = self.log_likelihood(self.X)
28             diff = new_lk - self.lglk_list[-1]
29             if  diff < tol:
30                 if diff < 0: print("Difference is less than 0")
31                 break
32
33
34     def initialization(self):
35         # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
36         kmeans = KMeans(n_clusters=self.q).fit(self.X)
37         labels = kmeans.labels_
38         unique, counts = np.unique(labels, return_counts=True)
39
40         self.subcomponents = unique.size
```

```
        self.gamma = np.eye(self.subcomponents)[labels]
        self.Nq = np.sum(self.gamma, axis=0)
        self.weights = counts/self.n
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
        self.C = np.zeros((self.subcomponents, self.d, self.d))

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])


    def expectation(self):
        self.gamma = np.zeros((self.n, self.q))

        for i in range(self.q):
            try:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i])
            except:
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i]+np.eye(self.C[i].shape[0])*1e-7)
        self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])

            if self.covariance_type == "diag":
                self.C[i] = np.diag(self.C[i])

        self.weights = self.Nq/self.n

    def log_likelihood(self, X_test):
        lk = 0
        n, d = X_test.shape
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ]+np.eye(self.C[j].shape[0])*1e-7)
            lk += np.log(val)

        return lk

    def indv_log_likelihood(self, X_test):
        n, d = X_test.shape
        lk = np.zeros((X_test.shape[0], 1))
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j...
                        ]+np.eye(self.C[j].shape[0])*1e-7)
            lk[i] = np.log(val)
```

```
102
103         return lk
104
105     def gaussian_val(self, X_test):
106         n, d = X_test.shape
107         val = np.zeros((n, self.q))
108
109         for i in range(self.q):
110             val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])
111
112         return np.sum(val, axis=1)
113
114 class GMM_vl():
115     def __init__(self, q):
116         self.q = q
117
118     def fit(self, X, epochs=100, covariance_type="diag", tol=1e-5):
119         """
120         X: n*d
121         mu: q*d
122         C: q*d*d
123         gamma: n*q
124         """
125         self.n, self.d = X.shape
126         self.X = X
127         self.epochs = epochs
128         self.covariance_type = covariance_type
129         self.initialization()
130         self.lglk_list = []
131         for i in tqdm(range(self.epochs)):
132             self.lglk_list.append(self.log_likelihood(self.X))
133             self.expectation()
134             self.maximization()
135             new_lk = self.log_likelihood(self.X)
136             diff = new_lk - self.lglk_list[-1]
137             if  diff < tol:
138                 if diff < 0:
139                     print("Difference is less than 0")
140                     break
141
142     def initialization(self):
143     # kmeans = KMeans(n_clusters=self.q, random_state=0).fit(self.X)
144         kmeans = KMeans(n_clusters=self.q).fit(self.X)
145         labels = kmeans.labels_
146         unique, counts = np.unique(labels, return_counts=True)
147
148         self.subcomponents = unique.size
149         self.gamma = np.eye(self.subcomponents)[labels]
150         self.Nq = np.sum(self.gamma, axis=0)
151         self.weights = counts/self.n
152         self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)
153         self.C = np.zeros((self.subcomponents, self.d, self.d))
154
155         for i in range(self.q):
156             self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self....
                mu[i,:])).T@(self.X-self.mu[i,:])
157
158             if self.covariance_type == "diag":
159                 self.C[i] = np.diag(np.diag(self.C[i]))
160
161
162     def expectation(self):
163         self.gamma = np.zeros((self.n, self.q))
164
165         for i in range(self.q):
166             try:
167                 self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self....
                    C[i])
168             except:
```

```
                self.gamma[:,i] = self.weights[i]*mvn.pdf(self.X, self.mu[i], self.C[i]+np.eye(self.C[i].shape[0])*1e-3)
                self.gamma = self.gamma/np.sum(self.gamma, axis=1).reshape(-1,1)

    def maximization(self):
        # print(np.sum(self.weights))
        self.Nq = np.sum(self.gamma, axis=0)
        self.mu = (self.gamma.T @ self.X)/self.Nq.reshape(-1,1)

        for i in range(self.q):
            self.C[i] = (1/self.Nq[i])*(self.gamma[:,i].reshape(-1,1)*(self.X-self.mu[i,:])).T@(self.X-self.mu[i,:])

        if self.covariance_type == "diag":
            self.C[i] = np.diag(np.diag(self.C[i]))

        self.weights = self.Nq/self.n

    def log_likelihood(self, X_test):
        lk = 0
        n, d = X_test.shape
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j])
                except:
                    val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j]+np.eye(self.C[j].shape[0])*1e-3)
            lk += np.log(val)

        return lk

    def indv_log_likelihood(self, X_test):
        n, d = X_test.shape
        lk = np.zeros((X_test.shape[0], 1))
        for i in range(n):
            val = 0
            for j in range(self.q):
                try:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j])
                except:
                        val += self.weights[j]*mvn.pdf(X_test[i], self.mu[j], self.C[j]+np.eye(self.C[j].shape[0])*1e-3)
            lk[i] = np.log(val)

        return lk

    def gaussian_val(self, X_test):
        n, d = X_test.shape
        val = np.zeros((n, self.q))

        for i in range(self.q):
            val[:,i] = self.weights[i]*mvn.pdf(X_test, self.mu[i], self.C[i])

        return np.sum(val, axis=1)

    def probab(self, df):
        df = pd.DataFrame(df)
        grouped_df = df.groupby(by=["class", "image"])
        for key, item in grouped_df:
            selected_df = grouped_df.get_group(key)
            X_select = selected_df.drop(["index", "image", "class"], axis=1).to_numpy()
            val = self.gaussian_val(X_select)
        print(val.shape)
```

The code used is as follows:

```
#!/usr/bin/env python
# coding: utf-8
##############################################################################
import os
import numpy as np
import pandas as pd
from tqdm import tqdm
from gmm import GMM_vl

get_ipython().run_line_magic('load_ext', 'autoreload')
get_ipython().run_line_magic('autoreload', '2')

##############################################################################
df = pd.read_csv("../datasets/2B/consolidated_train.csv")
X = df.drop(["class","image", "index"], axis=1).to_numpy()
print(X.shape)
df.head()

##############################################################################
classes = np.unique(df["class"])
gmm_list = []

for i in classes:
    gmm = GMM_vl(q=14)
    df_selected = df[df["class"]==i]

    X_selected = df_selected.drop(["class", "image", "index"], axis=1).to_numpy()
    gmm.fit(X_selected, epochs=20)
    gmm_list.append(gmm)

##############################################################################
gmm.probab(df_selected)

##############################################################################
gmm.gamma

##############################################################################
```