## homework4-skel

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CS 5970: Machine Learning Practices

# 1 Homework 4: Linear Regression

## 1.1 Assignment Overview

Follow the TODOs and read through and understand any provided code.

For all plots, make sure all necessary axes and curves are clearly and accurately labeled. Include figure/plot titles appropriately as well.

#### 1.1.1 Task

For this assignment you will work with different training set sizes, constructing regression models from these sets, and evaluating the training and test performance of these models. Additionally, it is good practice to have a high level understanding of the data one is working with, thus upon loading the data, general information is also displayed and/or plotted.

#### 1.1.2 Data set

The BMI (Brain Machine Interface) data consists of several files prefixed with 'MI', 'theta', 'dtheta', 'torque', or 'time'.

- \* MI files contain data with the number of spikes for 48 neurons, in multiple time bins, for a single fold. There are 20 folds (20 files), where each fold consists of over 1000 times points, or samples (the rows). At each time point, we record the number of spikes for each neuron for 20 bins. Therefore, each time point has 48 \* 20 = 960 columns.
- \* theta files record the angular position of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- \* dtheta files record the angular velocity of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- \* torque files record the torque of the shoulder (in column 0) and the elbow (in column 1) for each time point.
- \* time files record the actual time stamp of each time point.

A fold is a subset of the available data. Cutting the data into folds is useful for adjusting training, validation, and test sets sizes, and for assessing the generality of a modelling approach. Each fold contains independent time points.

This assignment uses code examples and concepts from the lectures on regression

#### 1.1.3 Objectives

- Understand the impact of the training set size
- Understand the essentials of linear regression:
  - Prediction
  - Multiple Regression
  - Performance Evaluation

#### 1.1.4 Notes

- Do not save work within the ml practices folder
  - create a folder in your home directory for assignments, and copy the templates there

#### 1.1.5 General References

- Python Built-in Functions
- Python Data Structures
- Numpy Reference
- Summary of matplotlib
- Pandas DataFrames
- Sci-kit Learn Linear Models
- Sci-kit Learn Ensemble Models
- Sci-kit Learn Metrics
- Sci-kit Leatn Model Selection
- Torque

#### 1.1.6 Hand-In Procedure

- Execute all cells so they are showing correct results
- Notebook:
  - Submit this file (.ipynb) to the Canvas HW4 dropbox
- PDF:
  - File/Print/Print to file -> Produces a copy of the notebook in PDF format
  - Submit the PDF file to the Gradescope HW4 dropbox

```
import pandas as pd
import numpy as np
import scipy.stats as stats
import os, re, fnmatch
import matplotlib.pyplot as plt
import matplotlib.patheffects as peffects

from sklearn.pipeline import Pipeline
from sklearn.base import BaseEstimator, TransformerMixin
from sklearn.preprocessing import StandardScaler, PolynomialFeatures
from sklearn.model_selection import cross_val_score, cross_val_predict
from sklearn.linear_model import LinearRegression, SGDRegressor
from sklearn.ensemble import GradientBoostingRegressor
from sklearn.svm import SVR
```

```
FIGWIDTH = 5
FIGHEIGHT = 5
FONTSIZE = 12

plt.rcParams['figure.figsize'] = (FIGWIDTH, FIGHEIGHT)
plt.rcParams['font.size'] = FONTSIZE

plt.rcParams['xtick.labelsize'] = FONTSIZE
plt.rcParams['ytick.labelsize'] = FONTSIZE
//matplotlib inline
```

## 2 LOAD DATA

```
[55]: """ PROVIDED """
      def read_bmi_file_set(directory, filebase):
          Read a set of CSV files and append them together
          :param directory: The directory in which to scan for the CSV files
          :param filebase: A file specification that potentially includes wildcards
          :returns: A list of Numpy arrays (one for each fold)
          # The set of files in the directory
          files = fnmatch.filter(os.listdir(directory), filebase)
          files.sort()
          # Create a list of Pandas objects; each from a file in the directory that \sqcup
       \rightarrow matches filebase
          lst = [pd.read csv(directory + "/" + file, delim whitespace=True,).values__
       →for file in files]
          # Concatenate the Pandas objects together. ignore index is critical here
       \hookrightarrowso that
          # the duplicate row indices are addressed
          return 1st
```

```
[56]: """ TODO
Load the BMI data from all the folds, using read_bmi_file_set()
"""

# may need to adjust the filepath if you are not working on Oscer
dir_name = '/home/nigel/Desktop/mlp/mlp_2020/datasets/bmi/DAT6_08'

# TODO: finish loading the MI data folds
```

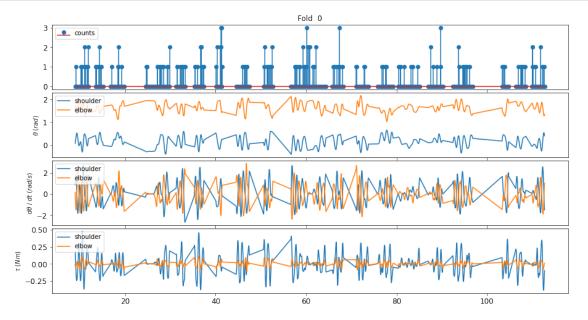
#### [56]: 20

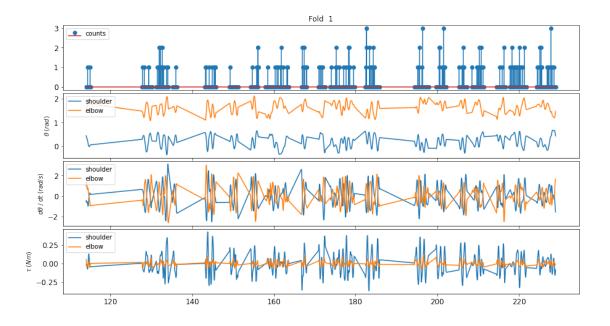
```
FOLD 0 (1193, 960) (1193, 2) (1193, 2) (1193, 2) (1193, 1)
       (1104, 960) (1104, 2) (1104, 2) (1104, 1)
FOLD
FOLD 2 (1531, 960) (1531, 2) (1531, 2) (1531, 2) (1531, 1)
FOLD 3 (1265, 960) (1265, 2) (1265, 2) (1265, 2) (1265, 1)
FOLD 4 (1498, 960) (1498, 2) (1498, 2) (1498, 2) (1498, 1)
FOLD 5 (1252, 960) (1252, 2) (1252, 2) (1252, 2) (1252, 1)
FOLD 6 (1375, 960) (1375, 2) (1375, 2) (1375, 2) (1375, 1)
FOLD 7 (1130, 960) (1130, 2) (1130, 2) (1130, 2) (1130, 1)
FOLD 8 (1247, 960) (1247, 2) (1247, 2) (1247, 2) (1247, 1)
FOLD 9 (1257, 960) (1257, 2) (1257, 2) (1257, 2) (1257, 1)
FOLD 10 (1265, 960) (1265, 2) (1265, 2) (1265, 2) (1265, 1)
       (1146, 960) (1146, 2) (1146, 2) (1146, 1)
FOLD 11
FOLD 12
       (1225, 960) (1225, 2) (1225, 2) (1225, 1)
FOLD 13
       (1238, 960) (1238, 2) (1238, 2) (1238, 2) (1238, 1)
FOLD 14
       (1570, 960) (1570, 2) (1570, 2) (1570, 2) (1570, 1)
       (1359, 960) (1359, 2) (1359, 2) (1359, 1)
FOLD 15
FOLD 16
        (1579, 960) (1579, 2) (1579, 2) (1579, 2) (1579, 1)
        (1364, 960) (1364, 2) (1364, 2) (1364, 1)
FOLD 17
       (1389, 960) (1389, 2) (1389, 2) (1389, 1)
FOLD 18
FOLD 19
       (1289, 960) (1289, 2) (1289, 2) (1289, 1)
```

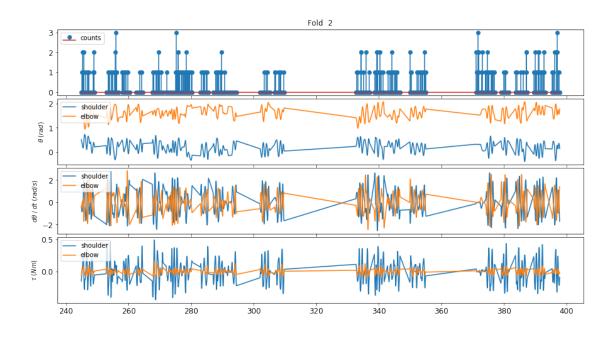
```
[58]: """ PROVIDED
     Print out the first few rows and columns of the MI data
     for a few folds
     11 11 11
     for i, MI in enumerate(MI_folds[:3]):
        print("FOLD %2d" % i)
        print(MI[:5,:20])
    FOLD 0
    FOLD 1
    [[0\ 0\ 0\ 0\ 0\ 0\ 1\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 0\ 1]
     [0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 1 0 0 0]
     [0 0 0 1 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0]]
    FOLD 2
    [[0 \ 0 \ 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 2 \ 1 \ 0 \ 0 \ 1 \ 0 \ 0 \ 1 \ 2 \ 0 \ 0]
     [0\ 0\ 0\ 0\ 1\ 0\ 1\ 2\ 1\ 0\ 0\ 1\ 0\ 0\ 0\ 1\ 2\ 0\ 0\ 0]
     [0 0 0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0 0]
     [0 0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0 0 0]
     [0 1 0 1 2 1 0 0 1 0 0 0 1 2 0 0 0 0 0 0]]
[59]: """ TODO
     Check the data for any NaNs
     11 11 11
     def anymans(X):
        return np.isnan(X).any()
     alldata_folds = zip(MI_folds, theta_folds, dtheta_folds, torque_folds,__
     →time_folds)
     # TODO: finish by checking the MI data for any NaNs
     #checked MI data for NaNs
     for i, (MI, theta, dtheta, torque, time) in enumerate(alldata_folds):
        print("FOLD %2d " % i, anynans(MI), anynans(theta), # TODO
             anynans(dtheta), anynans(torque), anynans(time))
    FOLD 0 False False False False
    FOLD 1 False False False False
    FOLD 2 False False False False
    FOLD 3 False False False False
```

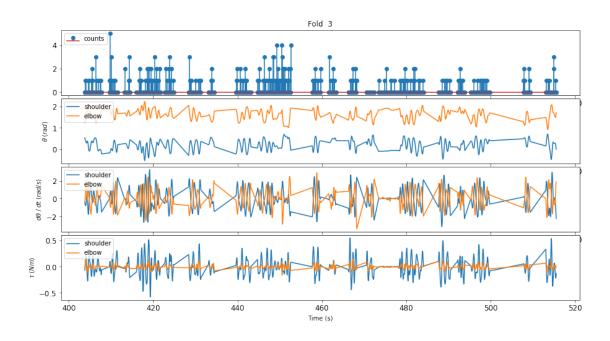
```
FOLD 4 False False False False
     FOLD 5 False False False False
     FOLD 6 False False False False
     FOLD 7 False False False False
     FOLD 8 False False False False
     FOLD 9 False False False False
     FOLD 10 False False False False
     FOLD 11 False False False False
     FOLD 12 False False False False
     FOLD 13 False False False False
     FOLD 14 False False False False
     FOLD 15 False False False False
     FOLD 16 False False False False
     FOLD 17 False False False False False
     FOLD 18 False False False False
     FOLD 19 False False False False False
[60]: """ PROVIDED
     For several folds, plot the data for the elbow and shoulder
     and from one neuron
      11 11 11
     f = 4
     data_folds = zip(MI_folds[:f], theta_folds[:f], dtheta_folds[:f],
                     torque_folds[:f], time_folds[:f])
     for i, (MI, theta, dtheta, torque, time) in enumerate(data_folds):
         fig, axs = plt.subplots(4, 1, figsize=(FIGWIDTH*3,8))
         fig.subplots_adjust(hspace=.05)
         axs = axs.ravel()
         # Neural Activation Counts
         axs[0].stem(time, MI[:,0], label='counts')
         axs[0].set_title("Fold %2d" % i)
         axs[0].legend(loc='upper left')
         lgnd = ['shoulder', 'elbow']
         # Position
         axs[1].plot(time, theta)
         axs[1].set_ylabel(r"$\theta \;(rad)$")
         axs[1].legend(lgnd, loc='upper left')
         # Velocity
         axs[2].plot(time, dtheta)
         axs[2].set_ylabel(r"$d\theta\; /\; dt \;(rad/s)$")
         axs[2].legend(lgnd, loc='upper left')
```

```
# Torque
axs[3].plot(time, torque)
axs[3].set_ylabel(r"$\tau \;(Nm)$")
axs[3].legend(lgnd, loc='upper left')
if i == (f-1):
    axs[3].set_xlabel('Time (s)')
```









# 3 MODEL OUTPUTS

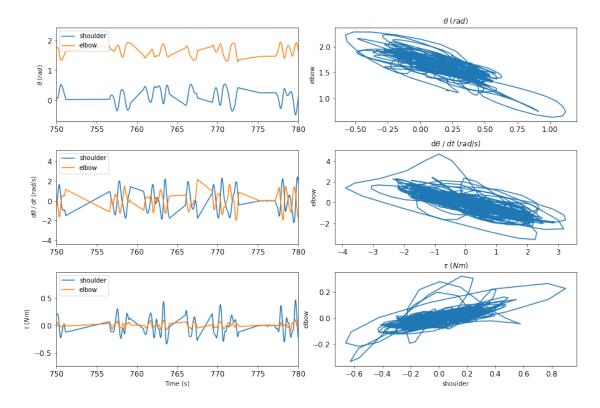
# [61]: """ PROVIDED For the sixth fold, visualize the correlation between the shoulder and elbow for the angular position, the angular velocity, and the torque

```
n n n
f = 5
y_pos = theta_folds[f]
y_vel = dtheta_folds[f]
y_tor = torque_folds[f]
time = time_folds[f]
nrows = 3
ncols = 2
fig, axs = plt.subplots(nrows, ncols, figsize=(FIGWIDTH*3,FIGHEIGHT*2))
fig.subplots_adjust(wspace=.15, hspace=.3)
axs = axs.ravel()
xlim = [750, 780]
# POSITION
p = 0
axs[p].plot(time, y_pos)
axs[p].set_ylabel(r'$\theta \;(rad)$')
\#axs[p].set\_title(r'\$\theta\;(rad)\$')
axs[p].legend(['shoulder', 'elbow'], loc='upper left')
axs[p].set_xlim(xlim)
p = 1
axs[p].plot(y_pos[:,0], y_pos[:,1])
axs[p].set_ylabel('elbow')
axs[p].set_title(r'$\theta \; (rad)$')
# VELOCITY
p = 2
axs[p].plot(time, y_vel)
axs[p].set_ylabel(r'$d\theta\;/\;dt\;(rad/s)$')
\#axs[p].set\_title(r'$d\theta\;/\;dt\;(rad/s)$')
axs[p].legend(['shoulder', 'elbow'], loc='upper left')
axs[p].set_xlim(xlim)
p = 3
axs[p].plot(y_vel[:,0], y_vel[:,1])
axs[p].set_ylabel('elbow')
axs[p].set_title(r'd$\theta\;/\;dt\;(rad/s)$')
# TORQUE
p = 4
axs[p].plot(time, y_tor)
axs[p].set_ylabel(r'$\tau \;(Nm)$')
\#axs[p].set\_title(r'\$\tau\$')
axs[p].legend(['shoulder', 'elbow'], loc='upper left')
```

```
axs[p].set_xlabel('Time (s)')
axs[p].set_xlim(xlim)

p = 5
axs[p].plot(y_tor[:,0], y_tor[:,1])
axs[p].set_xlabel('shoulder')
axs[p].set_ylabel('elbow')
axs[p].set_title(r'$\tau \;(Nm)$')
```

### [61]: Text(0.5, 1.0, '\$\\tau \\;(Nm)\$')



## 4 REGRESSION

Predict torque of the shoulder and the elbow from the neural activations

```
[62]: """ TODO

Evaluate the training performance of an already trained model
"""

def mse_rmse(trues, preds):

'''

Compute MSE and rMSE for each column separately.
'''
```

```
mse = np.sum(np.square(trues - preds), axis=0) / trues.shape[0]
    rmse_rads = np.sqrt(mse)
    rmse_degs = rmse_rads * 180 / np.pi
    return mse, rmse_rads, np.reshape(rmse_degs, (1, -1))
# TODO: finish implementation
def predict_score_eval(model, X, y):
    Compute the model predictions and corresponding scores.
        model: the trained model used to make predicitons
        X: feature data
        y: corresponding output
    RETURNS:
       mse: mean squared error for each column
        rmse_rads: rMSE in radians
        rmse_deq: rMSE in degrees
        score: score computed by the models score() method
       preds: predictions of the model from X
    # TODO: use the model to predict the outputs from the input data
    #calling the api predict
    preds = model.predict(X)
    # TODO: use the model to compute the score
    #calling the api score
    score = model.score(X,y)
    # for the LinearRegression model, this is the coefficient of determination:
→R^2
    # see the Sci-kit Learn documentation for LinearRegression for more details
    #setting the variables to the return value of the mse_rmse functino,
\rightarrow passing trues and preds
    mse, rmse_rads, rmse_deg = mse_rmse(y, preds)
    # TODO: use mse_rmse() to compute the mse and rmse
    #returning variables from above
    return mse, rmse_rads, rmse_deg, score, preds
```

#### 4.0.1 Training

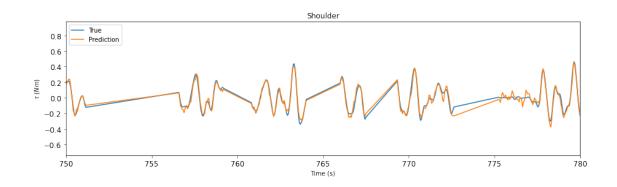
```
[63]: """ TODO

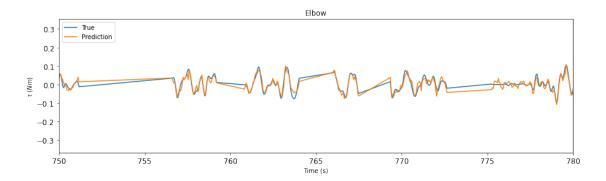
Extract the MI data from fold 5 as input and the torque data from fold 5 as the output, for a multiple linear regression model (i.e.
```

```
the model will simultaneously predict shoulder and elbow torque).
      Create a LinearRegression() model and train it using fit() on the
      data from fold 5
      11 11 11
      fold_idx = 5
      #setting X to MI_folds, y to torque_folds, and time to time_folds using fold_idx
      X = MI_folds[fold_idx]
      y = torque_folds[fold_idx]
      time = time_folds[fold_idx]
      model = LinearRegression()
      model.fit(X,y)
[63]: LinearRegression()
[64]: """ TODO
      Evaluate the training performace of the model, using predict_score_eval()
      Print the results displaying MSE, rMSE in rads and degrees, and the
      correlation
      ,,,,,,,
      # TODO: call predict_score_eval() and get the corresponding outputs
      #setting variables to the return values of the predict_score_eval()
      mse, rmse rads, rmse deg, score, preds = predict_score_eval(model, X, y)
      # TODO: print the results of predict_score_eval()
      #printing the variables
      print(mse, rmse_rads, rmse_deg, score, preds)
     [0.0016154 0.00023508] [0.04019205 0.01533239] [[2.30283461 0.87848135]]
     0.9362666857422082 [[-0.02121785 0.01745515]
      Γ-0.0483844
                    0.007080941
      [-0.00317419 -0.00564707]
      [-0.04346495 -0.00914585]
      [-0.09447689 -0.01704347]
      [-0.13216702 -0.01524937]]
[65]: """ TODO
      Plot the true torque and the predicted torque for the shoulder and
      elbow, over time. Use 2 subplots (one subplot per output).
```

```
Focus on the time range 750 to 780 seconds
titles = ['Shoulder', 'Elbow']
#setting xlim to 750, 780
xlim = ([750, 780])
# TODO: Generate the plots
#plotting the data
legends = ['True', 'Prediction']
fig, axs = plt.subplots(2, figsize=(FIGWIDTH*3,FIGHEIGHT*2))
fig.subplots_adjust(wspace=.15, hspace=.5)
axs[0].set_title('Shoulder')
axs[0].plot(time, y[:,0])
axs[0].plot(time, preds[:,0])
axs[0].legend(legends, loc='upper left')
axs[0].set_xlabel('Time (s)')
axs[0].set_ylabel(r'$\tau \;(Nm)$')
axs[0].set_xlim(xlim)
axs[1].set_title('Elbow')
axs[1].plot(time, y[:,1])
axs[1].plot(time, preds[:,1])
axs[1].legend(legends, loc='upper left')
axs[1].set_xlabel('Time (s)')
axs[1].set_ylabel(r'$\tau \;(Nm)$')
axs[1].set_xlim(xlim)
```

[65]: (750.0, 780.0)





# 4.0.2 Testing

```
[66]:

""" TODO

Evaluate the performace of the model on unseen data from fold 1.

Recall that your model was trained using data from fold 5.

Print the results displaying MSE, rMSE in rads and degrees, and the correlation

"""

fold_idx = 1

#setting Xtest, ytest and time_tst

Xtest = MI_folds[fold_idx]

ytest = torque_folds[fold_idx]

time_tst = time_folds[fold_idx]

# TODO: call predict_score_eval() and get the corresponding outputs

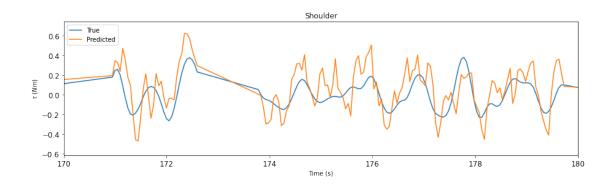
#setting variables to the return value of predict_score_eval()

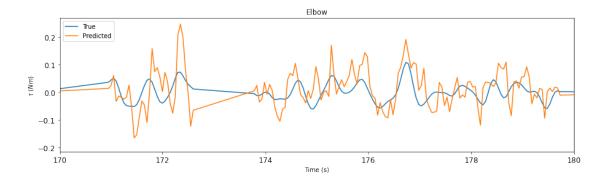
mse, rmse_rads, rmse_deg, score, preds = predict_score_eval(model, Xtest, ytest)

# TODO: print the results of predict_score_eval()
```

```
#printing above variables
      print(mse, rmse_rads, rmse_deg, score, preds)
     [0.03178992 0.00421368] [0.17829727 0.06491284] [[10.21568095 3.7192317 ]]
     -1.8294538460375969 [[ 0.01705051 -0.01002633]
      [ 0.09071857  0.00101667]
      [ 0.07183283 -0.06066337]
      [-0.20246063 -0.03309132]
      [-0.08541131 0.00544795]
      [ 0.06796495 -0.01787921]]
[67]: """ TODO
      Plot the true torque and the predicted torque over time, for the
      shoulder and the elbow. Use 2 subplots (one for the shoulder and
      the other for the elbow)
      Focus on the time range 170 to 180 seconds
      n n n
      titles = ['Shoulder', 'Elbow']
      #setting xlim
      xlim = [170, 180]
      # TODO: Generate the plots
      #plotting data
      legends = ['True', 'Predicted']
      fig, axs = plt.subplots(2, figsize=(FIGWIDTH*3,FIGHEIGHT*2))
      fig.subplots_adjust(wspace=.15, hspace=.5)
      axs[0].set_title('Shoulder')
      axs[0].plot(time tst, ytest[:,0])
      axs[0].plot(time_tst, preds[:,0])
      axs[0].legend(legends, loc='upper left')
      axs[0].set_xlabel('Time (s)')
      axs[0].set_ylabel(r'$\tau \;(Nm)$')
      axs[0].set_xlim(xlim)
      axs[1].set_title('Elbow')
      axs[1].plot(time_tst, ytest[:,1])
      axs[1].plot(time_tst, preds[:,1])
      axs[1].legend(legends, loc='upper left')
      axs[1].set_xlabel('Time (s)')
      axs[1].set_ylabel(r'$\tau \;(Nm)$')
      axs[1].set_xlim(xlim)
```

[67]: (170.0, 180.0)





## 4.0.3 Training Size Sensitivity

For this section, you will be training the model on a different number of folds, each time testing it on the same unseen data from another fold not used in the training procedure.

```
[68]: """ TODO

Fill in the missing lines of code
"""

def training_set_size_loop(model, X, y, folds_inds, val_fold_idx):

'''

Train a model on multiple training set sizes

PARAMS:

model: object to train

X: input data
y: output data
folds_inds: list of the fold indices to use for different
training sets

val_fold_idx: fold index to use as the validation set

RETURNS:

rmse: dict of train and validation RMSE lists
corr: dict of train and validation R^2 lists

'''

# Initialize log of performance metrics
```

```
ncats = y[0].shape[1]
   rmse = {'train':np.empty((0, ncats)), 'val':np.empty((0, ncats))}
   corr = {'train':[], 'val':[]}
   # Data used for validation
   Xval = X[val_fold_idx]
   yval = y[val_fold_idx]
   # Loop over the different experiments
   for f in folds inds:
       # Construct training set
       Xtrain = np.concatenate(X[:f])
       ytrain = np.concatenate(y[:f])
       # Build the model
       model.fit(Xtrain, ytrain)
       # TODO: call predict_score_eval using the training data
       #setting training variables to the return values of predict_score_eval
       mse, rmse_rads, rmse_degs, score, preds = predict_score_eval(model,__
→Xtrain, ytrain)
       # TODO: call predict_score_eval using the validation data
       #setting validtaion variables to the return values of predict_score_eval
       mse_val, rmse_rads_val, rmse_degs_val, score_val, preds_val =_
→predict_score_eval(model, Xval, yval)
       # Record the performance metrics for this experiment
       rmse['train'] = np.append(rmse['train'], rmse_degs, axis=0)
       corr['train'].append(score)
       rmse['val'] = np.append(rmse['val'], rmse_degs_val, axis=0)
       corr['val'].append(score_val)
   return rmse, corr
```

```
[69]:

""" TODO

Create a new linear model and train the model on different training set sizes,
using training_set_size_loop() with training set sizes of folds 1 through 17
and use 18 as the val_fold_idx.

The input data is the MI data and the output data is the torque for both the
shoulder and elbow.

"""

val_fold = 18
folds = range(1, val_fold)

# TODO: Create a new LinearRegression model
```

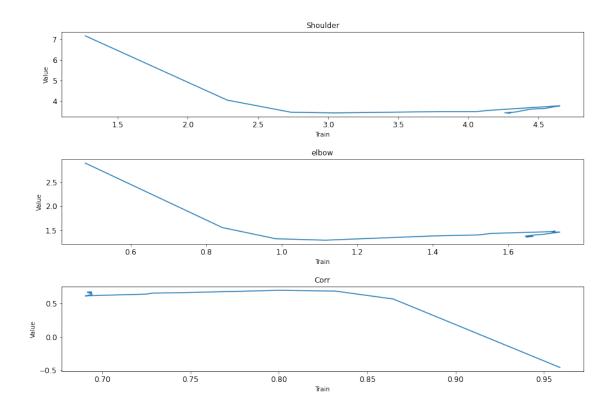
```
#setting X, y and model
X = MI_folds
y = torque_folds
model = LinearRegression()

# TODO: get the list of rMSE and correlation values per training set size, by
# using training_set_size_loop

#setting variables to the return variables of training_set_size_loop
rmse, corr = training_set_size_loop(model, X, y, folds, val_fold)
```

```
[70]: """ TODO
      Plot rMSE as a function of the training set size for
      the shoulder and the elbow; also plot correlation as
      a function of training set size. Use three subplots
      (one for the shoulder rMSE, one for the elbow rMSE, and
      one with the correlation)
      11 11 11
      #plotting the data
      fig, axs = plt.subplots(3, figsize=(FIGWIDTH*3,FIGHEIGHT*2))
      fig.subplots_adjust(wspace=.15, hspace=.5)
      axs[0].plot(rmse['train'][:,0],rmse['val'][:,0])
      axs[0].set_xlabel('Train')
      axs[0].set_ylabel('Value')
      axs[0].set_title('Shoulder')
      axs[1].plot(rmse['train'][:,1],rmse['val'][:,1])
      axs[1].set_title('elbow')
      axs[1].set_xlabel('Train')
      axs[1].set ylabel('Value')
      axs[2].plot(corr['train'], corr['val'])
      axs[2].set_title('Corr')
      axs[2].set_xlabel('Train')
      axs[2].set_ylabel('Value')
```

[70]: Text(0, 0.5, 'Value')



[]: