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1  # -*- coding: utf-8 -*-
2
3  import pandas as pd
4  import numpy as np
5  import sys
6  import random as rd
7
8  #insert an all-one column as the first column
9  def addAllOneColumn(matrix):
10     n = matrix.shape[0] #total of data points
11     p = matrix.shape[1] #total number of attributes
12
13     newMatrix = np.zeros((n,p+1))
14     newMatrix[:,0] = np.ones(n)
15     newMatrix[:,1:] = matrix
16
17
18     return newMatrix
19
20 # Reads the data from CSV files, converts it into Dataframe and returns x and y
dataframes
21 def getDataframe(filePath):
22     dataframe = pd.read_csv(filePath)
23     y = dataframe['y']
24     x = dataframe.drop('y', axis=1)
25     return x, y
26
27 # sigmoid function
28 def sigmoid(z):
29     return 1 / (1 + np.exp(-z))
30
31 # compute average logL
32 def compute_avglogL(X,y,beta):
33     eps = 1e-50
34     n = y.shape[0]
35     avglogL = 0
36     #=====#
37     # STRART YOUR CODE HERE #
38     #=====#
39     total_logL = 0
40     for i in range(n):
41         # logL = yiXi^TB - log(1 + exp{xi^TB})
42         XiT_beta = np.dot(np.transpose(X[i]), beta)
43         left_oper = np.multiply(y[i], XiT_beta)
44         right_oper = np.log(1 + np.exp(XiT_beta))
45         total_logL += (left_oper - right_oper)
46     avglogL = total_logL / n
47     #=====#
48     # END YOUR CODE HERE #
49     #=====#
50     return avglogL
51
52
53 # train_x and train_y are numpy arrays
54 # lr (learning rate) is a scalar
55 # function returns value of beta calculated using (0) batch gradient descent
56 def getBeta_BatchGradient(train_x, train_y, lr, num_iter, verbose):
57     beta = np.random.rand(train_x.shape[1])
58
59     n = train_x.shape[0] #total of data points

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60 p = train_x.shape[1] #total number of attributes
61
62
63 beta = np.random.rand(p)
64 #update beta iteratively
65 for iter in range(0, num_iter):
66     #=====#
67     # STRART YOUR CODE HERE #
68     #=====#
69
70     """
71     logL = yiXi^TB - log(1 + exp{xi^TB})
72     deriv = sum yixij - sum x_ij exp{b^Txo}/ (1+exp{bTxi})
73     """
74
75     deriv = np.zeros(p)
76     for j in range(p):
77         jth_deriv = 0
78         for i in range(n):
79             betaT_xi = np.dot(beta, train_x[i])
80             yi_xij = train_y[i] * train_x[i][j]
81             pi_xij = train_x[i][j] * np.exp(betaT_xi) / (1 + np.exp(betaT_xi))
82             jth_deriv = jth_deriv + yi_xij - pi_xij
83         deriv[j] += jth_deriv
84     beta = beta + np.multiply(lr, deriv)
85     #=====#
86     # END YOUR CODE HERE #
87     #=====#
88     if(verbose == True and iter % 1000 == 0):
89         avgLogL = compute_avglogL(train_x, train_y, beta)
90         print(f'average logL for iteration {iter}: {avgLogL} \t')
91     return beta
92
93 # train_x and train_y are numpy arrays
94 # function returns value of beta calculated using (1) Newton-Raphson method
95 def getBeta_Newton(train_x, train_y, num_iter, verbose):
96     n = train_x.shape[0] #total of data points
97     p = train_x.shape[1] #total number of attributes
98
99     beta = np.random.rand(p)
100    for iter in range(0, num_iter):
101        #=====#
102        # STRART YOUR CODE HERE #
103        #=====#
104
105        # calculate hessian matrix
106        # -sum X_ij X_in p_i(beta)(1 - p_i(beta))
107        hessian = np.zeros((p, p))
108        for row in range(p):
109            for col in range(p):
110                for i in range(n):
111                    betaT_xi = np.dot(beta, train_x[i])
112                    pi_beta = np.exp(betaT_xi) / (1 + np.exp(betaT_xi))
113                    hessian[row][col] -= (train_x[i][row] * train_x[i][col] * pi_beta
114    * (1 - pi_beta))
115
116        # calculate first derivative same as getBeta_BatchGradient
117        deriv = np.zeros(p)
118        for j in range(p):
119            jth_deriv = 0

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119         for i in range(n):
120             betaT_xi = np.dot(beta, train_x[i])
121             yi_xij = train_y[i] * train_x[i][j]
122             pi_xij = train_x[i][j] * np.exp(betaT_xi) / (1 + np.exp(betaT_xi))
123             jth_deriv = jth_deriv + yi_xij - pi_xij
124         deriv[j] += jth_deriv
125
126     beta = beta - np.matmul(np.linalg.inv(hessian), deriv)
127     #=====#
128     #   END YOUR CODE HERE   #
129     #=====#
130     if(verbose == True and iter % 500 == 0):
131         avgLogL = compute_avglogL(train_x, train_y, beta)
132         print(f'average logL for iteration {iter}: {avgLogL} \t')
133     return beta
134
135
136
137 # Logistic Regression implementation
138 class LogisticRegression(object):
139     # Initializes by reading data, setting hyper-parameters
140     # Learns the parameter using (0) Batch gradient (1) Newton-Raphson
141     # Performs z-score normalization if isNormalized is 1
142     # Print intermidate training loss if verbose = True
143     def __init__(self, lr=0.005, num_iter=10000, verbose = True):
144         self.lr = lr
145         self.num_iter = num_iter
146         self.verbose = verbose
147         self.train_x = pd.DataFrame()
148         self.train_y = pd.DataFrame()
149         self.test_x = pd.DataFrame()
150         self.test_y = pd.DataFrame()
151         self.algType = 0
152         self.isNormalized = 0
153
154
155     def load_data(self, train_file, test_file):
156         self.train_x, self.train_y = getDataframe(train_file)
157         self.test_x, self.test_y = getDataframe(test_file)
158
159     def normalize(self):
160         # Applies z-score normalization to the dataframe and returns a normalized
dataframe
161         self.isNormalized = 1
162         data = np.append(self.train_x, self.test_x, axis = 0)
163         means = data.mean(0)
164         std = data.std(0)
165         self.train_x = (self.train_x - means).div(std)
166         self.test_x = (self.test_x - means).div(std)
167
168     # Gets the beta according to input
169     def train(self, algType):
170         self.algType = algType
171         newTrain_x = addAllOneColumn(self.train_x.values) #insert an all-one column
as the first column
172         if(algType == '0'):
173             beta = getBeta_BatchGradient(newTrain_x, self.train_y.values, self.lr,
self.num_iter, self.verbose)
174             #print('Beta: ', beta)
175

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176         elif(algType == '1'):
177             beta = getBeta_Newton(newTrain_x, self.train_y.values, self.num_iter,
self.verbose)
178             #print('Beta: ', beta)
179         else:
180             print('Incorrect beta_type! Usage: 0 - batch gradient descent, 1 -
Newton-Raphson method')
181
182             train_avglogL = compute_avglogL(newTrain_x, self.train_y.values, beta)
183             print('Training avgLogL: ', train_avglogL)
184
185             return beta
186
187         # Predict on given data x with learned parameter beta
188         def predict(self, x, beta):
189             newTest_x = addAllOneColumn(x)
190             self.predicted_y = (sigmoid(newTest_x.dot(beta))>=0.5)
191             return self.predicted_y
192
193         # predicted_y and y are the predicted and actual y values respectively as numpy
arrays
194         # function returns the accuracy
195         def compute_accuracy(self,predicted_y, y):
196             acc = np.sum(predicted_y == y)/predicted_y.shape[0]
197             return acc
198
199
```