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1 from pathlib import Path
2 from collections import defaultdict
3
4 import numpy as np
5 import pandas as pd
6 from scipy import io
7 import matplotlib.pyplot as plt
8 import seaborn as sns
9 from sklearn.metrics import confusion_matrix, accuracy_score
10 from sklearn.svm import SVC
11
12 from my_logger import get_my_logger
13
14 logger = get_my_logger(Path(__file__).name)
15
16
17 def load_data(data_name):
18     path = Path(f'data/input/{data_name}_data.mat')
19     data = io.loadmat(path)
20     return data['training_data'], data['test_data'],
21     data['training_labels'].reshape(-1),
22
23 def tr_va_split(x_train, y_train, n_va, shuffle=False):
24     """
25         x_train: np.array
26             Features of all training dataset
27
28         y_train: np.array
29             Label of all training dataset
30
31         n_va: float or int
32             If float, shoud be 0.0 to 1.0 and represent the
33             proportion of validation dataset. If int, represent the
34             absolute number of training dataset
35
36         shuffle: boolean (default=False)
37             Whether or not to shuffle the data before splitting
38     """
39     n_samples = x_train.shape[0]
40     if n_va < 1:
41         n_va = int(n_samples * n_va) # from proportion to absolute number
42     else:
43         n_va = n_va
44
45     if shuffle:
46         ind_all = np.random.permutation(n_samples) # shuffle index
47     else:
48         ind_all = np.arange(n_samples) # not shuffle index
49
50     yield ind_all[n_va:], ind_all[:n_va]
51
52
53 def kfold_split(x_train, y_train, n_fold, shuffle=False):
54     n_samples = x_train.shape[0]
55     # shuffle
56     if shuffle:
57         ind_all = np.random.permutation(n_samples)
58     else:
59         ind_all = np.arange(n_samples)
```

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60
61     f_sizes = [(n_samples + i) // n_fold for i in range(n_fold)]
62     end = 0
63     for f_size in f_sizes:
64         start, end = end, end + f_size
65         ind_tr = np.concatenate([ind_all[end:], ind_all[:start]], axis=0)
66         ind_va = ind_all[start:end]
67         yield ind_tr, ind_va
68
69
70 def plot_cm(y_va, y_va_pred, path):
71     cm = confusion_matrix(y_va, y_va_pred, normalize='true')
72     fig, ax = plt.subplots()
73     sns.heatmap(cm, annot=True, ax=ax)
74     ax.set_xlabel('Predicted Label')
75     ax.set_ylabel('True Label')
76     fig.savefig(path)
77     return fig, ax
78
79
80 def plot_accs(accs, data_name, path, xlabel, xlim=None, log_scale=False):
81     accs_df = pd.DataFrame(accs)
82     fig, ax = plt.subplots(figsize=(7, 4))
83     accs_df.plot.line(marker='x', lw=0.5, ax=ax)
84     if xlim:
85         ax.set_xlim(xlim[0], xlim[1])
86     ax.set_ylim(0, 1)
87     ax.set_title(str(path))
88     ax.set_xlabel(xlabel)
89     ax.set_ylabel('Accuracy')
90     if log_scale:
91         ax.set_xscale('log')
92     ax.grid()
93     fig.tight_layout()
94     fig.savefig(path)
95
96
97 class Trainer:
98     def __init__(self, params, x_train, x_test, y_train, verbose):
99         self.params = params
100        self.x_train = x_train
101        self.x_test = x_test
102        self.y_train = y_train
103        self.verbose = verbose
104        self.y_train_pred = np.zeros_like(y_train)
105        self.y_test_pred = pd.DataFrame()
106        self.scores = defaultdict(list)
107        self.scores_mean = {}
108
109    def train(self, x_tr, y_tr):
110        self.model.fit(x_tr, y_tr)
111
112    def predict(self, x_tr, x_va, y_tr, y_va, ind_va, n_fold, i_fold):
113        y_tr_pred = self.model.predict(x_tr)
114        y_va_pred = self.model.predict(x_va)
115        self.y_train_pred[ind_va] = y_va_pred
116        self.y_test_pred[i_fold] = self.model.predict(self.x_test)
117
118        tr_acc = accuracy_score(y_tr, y_tr_pred)
119        va_acc = accuracy_score(y_va, y_va_pred)
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120     self.scores['tr_acc'].append(tr_acc)
121     self.scores['va_acc'].append(va_acc)
122
123     if self.verbose:
124         logger.info(f'[fold{i_fold}]\ttr:{tr_acc:.5f}\tva:{va_acc:.5f}')
125
126     def validate(self, split, n_fold=1, n_va=None, n_tr=None, shuffle=False):
127         if split == 'holdout':
128             cv = tr_va_split(self.x_train, self.x_test, n_va,
129                               shuffle=shuffle)
130         elif split == 'kfold':
131             cv = kfold_split(self.x_train, self.x_test, n_fold,
132                               shuffle=shuffle)
133         else:
134             raise Exception(f'invalid variable name of split: {split}')
135
136         for i_fold, (ind_tr, ind_va) in enumerate(cv):
137             x_tr, x_va = self.x_train[ind_tr[:n_tr]], self.x_train[ind_va]
138             y_tr, y_va = self.y_train[ind_tr[:n_tr]], self.y_train[ind_va]
139
140             self.model = SVC(**self.params)
141             self.train(x_tr, y_tr)
142             self.predict(x_tr, x_va, y_tr, y_va, ind_va, n_fold, i_fold)
143
144         for key in self.scores.keys():
145             self.scores_mean[key] = np.mean(self.scores[key])
146
147         self.y_test_pred = self.y_test_pred.mean(axis=1).ravel()
```