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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, should 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,
shuffle=shuffle)
129         elif split == 'kfold':
130             cv = kfold_split(self.x_train, self.x_test, n_fold,
shuffle=shuffle)
131         else:
132             raise Exception(f'invalid variable name of split: {split}')
133
134         for i_fold, (ind_tr, ind_va) in enumerate(cv):
135             x_tr, x_va = self.x_train[ind_tr:n_tr], self.x_train[ind_va]
136             y_tr, y_va = self.y_train[ind_tr:n_tr], self.y_train[ind_va]
137
138             self.model = SVC(**self.params)
139             self.train(x_tr, y_tr)
140             self.predict(x_tr, x_va, y_tr, y_va, ind_va, n_fold, i_fold)
141
142         for key in self.scores.keys():
143             self.scores_mean[key] = np.mean(self.scores[key])
144
145     self.y_test_pred = self.y_test_pred.mean(axis=1).ravel()
146
```