CHEM277B Homework 5

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Problem 1

(A)

We are given the probabilities as follows:

P(+|M) = 0.95 - the probability that a person with the marker has a positive test.

 $P(-|\sim M) = 0.95$ - the probability that a person without the marker tests negative.

P(M) = 0.01 - the probability that a person has the marker.

We can calculate the probability of P(-|M), P(+|M), and $P(\sim M)$.

 $P(\sim M) = 0.99$ - the probability that a person does not have the marker

P(-|M) = (0.01)(0.05) = 0.0005 - the probability that a person has the marker but has a negative test

 $P(+|\sim M) = (0.99)(0.05) = 0.0495$ - the probability that a person does not have the marker but has a positive test

(B)

We can then use Bayes Theorem to calculate P(M|+) which is the probability that a person with a positive test actually has the marker.

$$P(M|+) = \frac{P(+|M)P(M)}{P(+)}$$

P(+) = (0.01)(0.95) + (0.99)(0.05) = 0.059

$$P(M|+) = \frac{(0.95)(0.01)}{0.059} = 0.161$$

So given a positive test, the person has a 16% chance of actually having the marker.

(C)

If the probability of having the marker were increased to 0.10, what would be the probability of P(M|+)?

We are given the probabilities as follows:

P(+|M) = 0.95 - the probability that a person with the marker has a positive test.

 $P(-|\sim M) = 0.95$ - the probability that a person without the marker tests negative.

P(M) = 0.1 - the probability that a person has the marker.

We can calculate the probability of P(-|M), P(+|M), and $P(\sim M)$.

 $P(\sim M) = 0.90$ - the probability that a person does not have the marker

P(-|M) = (0.10)(0.05) = 0.005 - the probability that a person has the marker but has a negative test

 $P(+|\sim M) = (0.90)(0.05) = 0.045$ - the probability that a person does not have the marker but has a positive test

$$P(M|+) = \frac{(0.95)(0.10)}{0.14} = 0.679$$

This shows that the probability of correctly identifying people with the marker rises to 67.9 percent when the incidence of the marker is increased by ten times.

Problem 2

(A)

```
In [1]: import pandas as pd
import math
import numpy as np
wines = pd.read_csv('wines.csv')
display(wines)
```

	Alcohol %	Malic Acid	Ash	Alkalinity	Mg	Phenols	Flavanoids	Phenols.1	Proantho- cyanins	Col intensi
(14.23	1.71	2.43	15.6	127	2.80	3.06	0.28	2.29	5.0
	1 13.24	2.59	2.87	21.0	118	2.80	2.69	0.39	1.82	4.
2	14.83	1.64	2.17	14.0	97	2.80	2.98	0.29	1.98	5.
;	3 14.12	1.48	2.32	16.8	95	2.20	2.43	0.26	1.57	5.
4	13.75	1.73	2.41	16.0	89	2.60	2.76	0.29	1.81	5.0
••										
173	13.40	4.60	2.86	25.0	112	1.98	0.96	0.27	1.11	8.
174	13.27	4.28	2.26	20.0	120	1.59	0.69	0.43	1.35	10.
17	5 13.17	2.59	2.37	20.0	120	1.65	0.68	0.53	1.46	9.
170	14.13	4.10	2.74	24.5	96	2.05	0.76	0.56	1.35	9.
17	7 12.25	1.73	2.12	19.0	80	1.65	2.03	0.37	1.63	3.

178 rows × 15 columns

```
In [2]: wines = wines.drop(columns = ['Start assignment'])
    wines_normalized = (wines - wines.mean()) / wines.std()
    wines_normalized['ranking'] = wines['ranking']
    wines_normalized
```

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	Alcohol %	Malic Acid	Ash	Alkalinity	Mg	Phenols	Flavanoids	Phenol
0	1.514341	-0.560668	0.231400	-1.166303	1.908522	0.806722	1.031908	-0.6577
1	0.294868	0.227053	1.835226	0.450674	1.278379	0.806722	0.661485	0.2261
2	2.253415	-0.623328	-0.716315	-1.645408	-0.191954	0.806722	0.951817	-0.5773
3	1.378844	-0.766550	-0.169557	-0.806975	-0.331985	-0.151973	0.401188	-0.8184
4	0.923081	-0.542765	0.158499	-1.046527	-0.752080	0.487157	0.731565	-0.5773
•••								
173	0.491955	2.026281	1.798775	1.648436	0.858284	-0.503494	-1.070491	-0.7380
174	0.331822	1.739837	-0.388260	0.151234	1.418411	-1.126646	-1.340800	0.5475
175	0.208643	0.227053	0.012696	0.151234	1.418411	-1.030776	-1.350811	1.3510
176	1.391162	1.578712	1.361368	1.498716	-0.261969	-0.391646	-1.270720	1.592
177	-0.924604	-0.542765	-0.898568	-0.148206	-1.382223	-1.030776	0.000731	0.0654

178 rows × 14 columns

We choose to use the Naive Bayes Classifier method which calculates the gaussian distribution which can tell us the probability of P(wine attribute x | classifier).

$$P(x_j|c) = rac{1}{\sqrt{2\pi\sigma_{jc}^2}} exp(-rac{x_j-m_{jc}}{2\sigma_{jc}^2})$$

where σ_{jc} is the standard deviation of the j'th feature for a given class c and m_{jc} is the mean of the j'th feature in class c.

To calculate the probability of an alcohol content of 13% given class 1, we first get the mean and standard deviation of the alcohol content for class 1.

```
In [3]: means_df = wines.groupby('ranking').mean()
    display(means_df)

std_df = wines.groupby('ranking').std()
    display(std_df)
```

	Alcohol %	Malic Acid	Ash	Alkalinity	Mg	y Phenols	Flavanoids	Phen
ranking								
1	13.744746	2.010678	2.455593	17.037288	106.338983	3 2.840169	2.982373	0.290
2	12.278732	1.932676	2.244789	20.238028	94.549296	3 2.258873	2.080845	0.363
3	13.153750	3.333750	2.437083	21.416667	99.312500	1.678750	0.781458	0.44
	Alcohol %	Malic	Ash	Alkalinity	Mq	Dhanala 5	lavanoids I	Phenols
	70	Acid	7.011	, y	ivig	Phenols F	iavanoius i	rileilois
ranking	76	Acid	710	,	ivig	Phenois F	iavanoids i	rileilois
ranking 1	0.462125	Acid 0.688549	0.227166	2.546322		0.338961		0.07004
					10.498949 (

Then we plug in the values of mean and stddev to calculate P(alcohol % = 13 | class 1)

$$P(alcohol = 13|class1) = \frac{1}{\sqrt{2\pi(0.462125)^2}} exp(-\frac{13 - 13.744746}{2(0.462125)^2})$$
 $P(alcohol = 13|class1) = 0.160$

Out[4]: 0.16016435168863044

```
In [5]:
    class NaiveBayesClassifier():
        def __init__(self):
            self.type_indices={}  # store the indices of wines that belong to
            self.type_stats={}  # store the mean and std of each cultivar
            self.ndata = 0
            self.trained=False

    @staticmethod
    def gaussian(x,mean,std):
        return (1/(2*math.pi*std)**(1/2))*math.exp((-(x - mean)**2)/(2*std**

    @staticmethod
    def calculate_statistics(x_values):
        # Returns a list with length of input features. Each element is a tu
```

n feats=x values.shape[1]

```
return [(np.average(x values[:,n]),np.std(x values[:,n])) for n in r
             @staticmethod
            def calculate prob(x input, stats):
                 """Calculate the probability that the input features belong to a spe
                 x input: np.array shape(nfeatures)
                 stats: list of tuple [(mean1, std1), (means2, std2),...]
                 init_prob = 1
                 for i in range(len(x input[1])):
                     init prob = init prob * NaiveBayesClassifier.gaussian(x input[i]
                 return init prob
            def fit(self,xs,ys):
                 # Train the classifier by calculating the statistics of different fe
                 self.ndata = len(ys)
                 for y in set(ys):
                     type_filter= (ys==y)
                     self.type indices[y]=type filter
                     self.type stats[y]=self.calculate statistics(xs[type filter])
                 self.trained=True
            def predict(self,xs):
                 # Do the prediction by outputing the class that has highest probabil
                 if (xs.shape[1])>1:
                     print("Only accepts one sample at a time!")
                 if self.trained:
                     quess=None
                     max prob=0
                     \# P(C|X) = P(X|C)*P(C) / sum i(P(X|C i)*P(C i)) (deniminator for
                     for y type in self.type stats:
                         p_type = (np.sum([self.type_indices[y_type] == True])/len(se
                         prob= NaiveBayesClassifier.calculate prob(xs, self.type stat
                         if prob>max prob:
                             max_prob=prob
                             guess=y_type
                     return guess
                 else:
                     print("Please train the classifier first!")
In [ ]:
In [6]: model = NaiveBayesClassifier()
In [7]: x 1 = wines normalized.iloc[0]
        x 1 = x 1.to numpy().reshape(-1, 1)
        x 1.shape
Out[7]: (14, 1)
```

```
In []:
 In [8]: class_1 = wines_normalized[wines_normalized['ranking'] == 1].to_numpy()
         class 2 = wines normalized[wines normalized['ranking'] == 2].to numpy()
         class_3 = wines_normalized[wines_normalized['ranking'] == 3].to_numpy()
         stats 1 = model.calculate statistics(class 1)
         stats_2 = model.calculate_statistics(class_2)
         stats_3 = model.calculate_statistics(class_3)
         len(stats_1)
         14
 Out[8]:
 In [9]:
        model.calculate_prob(x_1, stats_1)
         0.30308370896130926
 Out[9]:
In [10]: model.fit(wines_normalized.drop(columns=['ranking']).to_numpy(), wines_norma
In [11]: print(model.predict(x_1))
         1
```

(B)

Divide the normalized features into three sets, each set uses 2/3 of the data for training and 1/3 of the data for testing.

```
In [12]: from sklearn.model_selection import train_test_split, KFold

In [13]: def calculate_accuracy(model,xs,ys):
    y_pred=np.zeros_like(ys)
    for idx,x in enumerate(xs):
        x = x.reshape(-1, 1)
        y_pred[idx]=model.predict(x)
    return np.sum(ys==y_pred)/len(ys)
```

```
In [14]: def Kfold(k, Xs, ys):
             # The total number of examples for training the network
             total num=len(Xs)
             # Built in K-fold function in Sci-Kit Learn
             kf=KFold(n splits=k,shuffle=True)
             # record error for each model
             train_error_all=[]
             test error all=[]
             for train_selector,test_selector in kf.split(range(total_num)):
                 ### Decide training examples and testing examples for this fold ###
                 train_Xs= Xs[train_selector]
                 test_Xs= Xs[test_selector]
                 train ys= ys[train selector]
                 test ys= ys[test selector]
                 model = NaiveBayesClassifier()
                 train in, val in, train real, val real=train test split(train Xs, train
                 model.fit(train in, train real)
                 print("The accuracy of this fold is ", calculate accuracy(model, val
             return
```

The Kfold function splits the data into three sets and runs the function calculate_accuracy to output the ratio of successful matches using the Naive Bayes Classifier. Here it returns a value of 70 percent accuracy on the first fold and 62.5% accuracy on the second fold, and 72.5% on the third fold, which is less accurate than the clustering method used in HW2 but still very effective.

```
In [15]: np.random.seed(0)
    x_values = wines_normalized.drop(columns = ['ranking']).to_numpy()
    print(x_values.shape)
    print(x_values[0].shape)
    y_values = wines_normalized['ranking'].to_numpy()
    Kfold(3, x_values, y_values)

(178, 13)
    (13,)
    The accuracy of this fold is 0.7
    The accuracy of this fold is 0.625
    The accuracy of this fold is 0.725
```

Problem 3

(A)

```
In [16]:
         import numpy as np
         import matplotlib.pyplot as plt
         from mpl toolkits.mplot3d import Axes3D
         %matplotlib notebook
         def generate X(number):
             xs=(np.random.random(number)*2-1)*2
             ys=(np.random.random(number)*2-1)*2
             return np.hstack([xs.reshape(-1,1),ys.reshape(-1,1)])
         def generate_data(number,stochascity=0.05):
             X=generate_X(number)
             xs=X[:,0]
             ys=X[:,1]
             fs=(1-xs)**2+10*(ys-xs**2)**2
             stochastic ratio=(np.random.random(number)*2-1)*stochascity+1
             return np.hstack([xs.reshape(-1,1),ys.reshape(-1,1)]),fs*stochastic_rati
In [17]: from torch import nn
         import torch
         class MLP(nn.Module):
             def init (self):
                 super(MLP, self).__init__()
                  self.layers = nn.Sequential(
                      nn.Linear(13, 3),
                     nn.Softmax()
             def forward(self, x):
                  return self.layers(x)
```

The values of x and y are taken from the wines dataframe and converted to torch.tensor, then a new MLP object is created and we call the predict() function on the x values to output the prediction.

```
In [18]: np.random.seed(0)
         x values = wines normalized.drop(columns = ['ranking']).to numpy()
          print(x values.shape)
          y values = wines normalized['ranking'].to numpy()
          y values = y values - 1
          x_values = torch.tensor(x_values, dtype=torch.float32)
          y values = torch.tensor(y values, dtype=torch.float32)
          print(x values.shape)
         print(y values.shape)
          device = torch.device("cuda:0" if torch.cuda.is_available() else "cpu")
          (178, 13)
         torch.Size([178, 13])
         torch.Size([178])
In [19]: #Pass the data through the network without backpropagation and print the out
          net = MLP()
          layers = net.forward(x_values)
         print(layers)
         tensor([[0.3371, 0.2487, 0.4142],
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```

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[0.2154, 0.6727, 0.1119]], grad fn=<SoftmaxBackward0>)
```

/Users/trevor/opt/miniconda3/envs/msse-python/lib/python3.9/site-packages/torch/nn/modules/container.py:204: UserWarning: Implicit dimension choice for softmax has been deprecated. Change the call to include dim=X as an argument.

input = module(input)

By feeding foward the initial training data we get one (n x 3) matrix which holds the probability of the datapoint falling into one of three categories. The probabilities add up to one because of the softmax function. Without the softmax function, I tried the ReLU function which returned values which were either positive or negative and did not reflect the probability of each class.

(B)

A function train_and_val() is used to train the MLP object based on the x values from the wines dataframe. This function uses three-fold validation to train the MLP using 2/3 of the values as training data and then 1/3 of the values for test data. The training continues for a 500 epochs and the epoch with the lowest loss is reported. Finally the best weights are saved and loaded into the model which is returned to the user.

```
In [20]: # you can use this framework to do training and validation
         def train_and_val(model, Xs, ys, epochs, draw_curve=True):
             Parameters
             _____
             model: a PyTorch model
             train X: np.array shape(ndata, nfeatures)
             train y: np.array shape(ndata)
             epochs: int
             draw curve: bool
             ### Define your loss function, optimizer. Convert data to torch tensor #
             loss func = nn.CrossEntropyLoss()
             optimizer = torch.optim.Adam(model.parameters(), lr=1e-3)
             total_num=len(Xs)
             kf=KFold(n splits=3,shuffle=True)
             for train selector, test selector in kf.split(range(total num)):
                 ### Decide training examples and testing examples for this fold ###
                 train_Xs= Xs[train selector]
                 test Xs= Xs[test selector]
                 train ys= ys[train selector]
                 test_ys= ys[test_selector]
                 best loss = float('inf')
                 best weights = []
                 ### Split training examples further into training and validation ###
                 val_array=[]
```

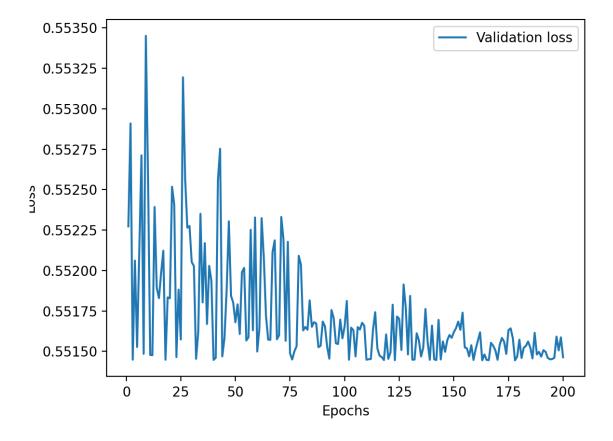
```
for i in range(epochs):
        ### Compute the loss and do backpropagation ###
        train_in,val_in,train_real,val_real=train_test_split(train_Xs,tr
        train X = torch.tensor(train in, dtype=torch.float32)
        train_y = torch.tensor(train_real, dtype=torch.long)
        test_X = torch.tensor(val_in, dtype=torch.float32)
        test y = torch.tensor(val real, dtype=torch.long)
        order=list(range(train X.shape[0]))
        np.random.shuffle(order)
        batch size = 1
        n=0
        while n<math.ceil(len(order)/batch size)-1: # Parts that can fil
            pred = model.forward(train_X[order[n*batch_size:(n+1)*batch_
            loss = loss_func(pred, train_y[order[n*batch_size:(n+1)*batc
            optimizer.zero grad()
            loss.backward()
            optimizer.step()
            n+=1
        # Parts that cannot fill one batch
        pred = model.forward(train X[order[n*batch size:]])
        loss = loss func(pred, train y[order[n*batch size:(n+1)*batch si
        #print("training loss ", loss)
        ##set optimizer grad to zero, important, before step()
        optimizer.zero grad()
        loss.backward()
        optimizer.step()
        ### compute validation loss and keep track of the lowest val los
        pred = model.forward(test_X)
        loss = loss_func(pred, test_y)
        if loss.item() < best loss:</pre>
            best_weights = model.state_dict()
            best_loss = loss.item()
        val array.append(loss.item())
    # The final number of epochs is when the minimum error in validation
    final_epochs=np.argmin(val_array)+1
    print("Number of epochs with lowest validation:",final_epochs)
    ### Recover the model weight ###
model.load_state_dict(best_weights)
```

```
if draw_curve:
    plt.figure()
    plt.plot(np.arange(len(val_array))+1,val_array,label='Validation los
    plt.xlabel('Epochs')
    plt.ylabel('Loss')
    plt.legend()
return model
```

```
In [21]: #running the train and validate function
         net = MLP()
         model = train_and_val(net, x_values ,y_values,epochs=200,draw curve=True)
         <ipython-input-20-250d04ec446e>:41: UserWarning: To copy construct from a te
         nsor, it is recommended to use sourceTensor.clone().detach() or sourceTensor
         .clone().detach().requires grad (True), rather than torch.tensor(sourceTenso
         r).
           train X = torch.tensor(train in, dtype=torch.float32)
         <ipython-input-20-250d04ec446e>:42: UserWarning: To copy construct from a te
         nsor, it is recommended to use sourceTensor.clone().detach() or sourceTensor
         .clone().detach().requires grad (True), rather than torch.tensor(sourceTenso
         r).
           train y = torch.tensor(train real, dtype=torch.long)
         <ipython-input-20-250d04ec446e>:43: UserWarning: To copy construct from a te
         nsor, it is recommended to use sourceTensor.clone().detach() or sourceTensor
         .clone().detach().requires grad (True), rather than torch.tensor(sourceTenso
           test X = torch.tensor(val in, dtype=torch.float32)
         <ipython-input-20-250d04ec446e>:44: UserWarning: To copy construct from a te
         nsor, it is recommended to use sourceTensor.clone().detach() or sourceTensor
         .clone().detach().requires grad (True), rather than torch.tensor(sourceTenso
           test_y = torch.tensor(val_real, dtype=torch.long)
         Number of epochs with lowest validation: 172
         Number of epochs with lowest validation: 106
```

Number of epochs with lowest validation: 163

file:///Users/trevor/Downloads/HW5-Answers-2.html



Use the MLP prediction to classify the wines according to cultivar.

```
In [22]: def calculate_accuracy_mlp(model,xs,ys):
             y_pred=np.zeros_like(ys)
             count = 0
             for idx,x in enumerate(xs):
                 \#x = x.reshape(-1, 1)
                 y pred[idx]=torch.argmax(model.forward(x))
                  if (ys[idx] == y_pred[idx]):
                     count += 1
             print("The ground truth Y values: ", ys)
             print("The MLP prediction Y values: ", y_pred)
             print("Proportion of correctly classified values", count/len(xs))
             return count/len(xs)
         np.random.seed(0)
         x values = wines normalized.drop(columns = ['ranking']).to numpy()
         print(x values.shape)
         y values = wines normalized['ranking'].to numpy()
         y values = y values - 1
         x_values = torch.tensor(x_values, dtype=torch.float32)
         y_values = torch.tensor(y_values, dtype=torch.float32)
         print(x_values.shape)
         print(y_values.shape)
         (178, 13)
         torch.Size([178, 13])
         torch.Size([178])
In [23]: calculate_accuracy_mlp(model, x_values, y_values)
```

```
The ground truth Y values: tensor([0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,
0., 0., 0., 0., 0., 0., 0., 0.,
 1.,
 2.,
 0.,
 1.,
 2.,
 2., 2., 2., 2., 2., 2., 2., 2., 2., 0., 0., 0., 0., 0., 0., 0., 0.,
0.,
 1.,
 2.,
 0. 0. 0. 0. 0. 1. 1. 1. 1.
2. 2. 2. 2. 2. 2. 2. 2. 1.]
Proportion of correctly classified values 1.0
```

Proportion of Correctly Classified Values 1.0

/Users/trevor/opt/miniconda3/envs/msse-python/lib/python3.9/site-packages/torch/nn/modules/container.py:204: UserWarning: Implicit dimension choice for softmax has been deprecated. Change the call to include dim=X as an argument.

input = module(input)

Out[23]: 1.0

We find that the MLP model can correctly classify each wine perfectly, which is a surprise.

In []: