9E and 9F: Finding the Probability P(Y==1|X)

9E: Implementing Decision Function of SVM RBF Kernel

After we train a kernel SVM model, we will be getting support vectors and their corresponsing coefficients α_i
Check the documentation for better understanding of these attributes:

https://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html

Attributes:

support_ : *array-like, shape = [n_SV]*

Indices of support vectors.

support_vectors_ : *array-like, shape = [n_SV, n_features]*

Support vectors.

n_support_ : *array-like, dtype=int32, shape = [n_class]*

Number of support vectors for each class.

dual_coef_ : *array, shape = [n_class-1, n_SV]*

Coefficients of the support vector in the decision function. For multiclass, coefficient for all 1-vs-1 classifiers. The layout of the coefficients in the multiclass case is somewhat non-trivial. See the section about multi-class classification in the SVM section of the User Guide for details.

coef_ : *array, shape = [n_class * (n_class-1) / 2, n_features]*

Weights assigned to the features (coefficients in the primal problem). This is only available in the case of a linear kernel.

coef_ is a readonly property derived from `dual_coef_` and `support_vectors_`.

intercept_ : *array, shape = [n_class * (n_class-1) / 2]*

Constants in decision function.

fit_status_ : *int*

0 if correctly fitted, 1 otherwise (will raise warning)

probA_ : *array, shape = [n_class * (n_class-1) / 2]*

probB_ : *array, shape = [n_class * (n_class-1) / 2]*

If probability=True, the parameters learned in Platt scaling to produce probability estimates from decision values. If probability=False, an empty array. Platt scaling uses the logistic function `1 / (1 + exp(decision_value * probA_ + probB_))` where `probA_` and `probB_` are learned from the dataset [R20c70293ef72-2]. For more information on the multiclass case and training procedure see section 8 of [R20c70293ef72-1].

As a part of this assignment you will be implementing the `decision_function()` of kernel SVM, here decision_function() means based on the value return by `decision_function()` model will classify the data point either as positive or negative

Ex 1: In logistic regression After traning the models with the optimal weights w we get, we will find the value $\frac{1}{1+\exp(-(wx+b))}$, if this value comes out to be < 0.5 we will mark it as negative class, else its positive class

Ex 2: In Linear SVM After traning the models with the optimal weights w we get, we will find the value of $sign(wx+b)$, if this value comes out to be -ve we will mark it as negative class, else its positive class.

Similarly in Kernel SVM After traning the models with the coefficients α_i we get, we will find the value of $sign(\sum_{i=1}^{n}(y_i \alpha_i K(x_i, x_q)) + intercept)$, here $K(x_i, x_q)$ is the RBF kernel. If this value comes out to be -ve we will mark x_q as negative class, else its positive class.

RBF kernel is defined as: $K(x_i, x_q)$ = $exp(-\gamma ||x_i - x_q||^2)$

For better understanding check this link: https://scikit-learn.org/stable/modules/svm.html#svm-mathematical-formulation

Task E

> 1. Split the data into X_{train}(60), X_{cv}(20), X_{test}(20)
> 2. Train $SVC(gamma = 0.001, C = 100.)$ on the (X_{train}, y_{train})
> 3. Get the decision boundry values f_{cv} on the X_{cv} data i.e. f_{cv} = `decision_function(`X_{cv}`)` you need to implement this decision_function()

In [4]:

```
import numpy as np
import pandas as pd
from sklearn.datasets import make_classification
import numpy as np
from sklearn.svm import SVC
```

In [5]:

```
X, y = make_classification(n_samples=5000, n_features=5, n_redundant=2,
```

```
                            n_classes=2, weights=[0.7], class_sep=0.7, random_s
tate=15)
```

Pseudo code

clf = SVC(gamma=0.001, C=100.)
clf.fit(Xtrain, ytrain)

def decision_function(Xcv, ...): #use appropriate parameters
    for a data point x_q in Xcv:
        #write code to implement $(\sum_{i=1}^{\text{all the support vectors}}(y_i\alpha_iK(x_i,x_q)) + intercept)$, here the values y_i, α_i, and $intercept$ can be obtained from the trained model
return *# the decision_function output for all the data points in the Xcv*

fcv = decision_function(Xcv, ...) *# based on your requirement you can pass any other parameters*

Note: Make sure the values you get as fcv, should be equal to outputs of clf.decision_function(Xcv)

In [7]:
```
from sklearn.model_selection import train_test_split
X_train,X_test,y_train,y_test = train_test_split(X,y,test_size=0.2,random_stat
e=42)
X_train,X_val,y_train,y_val = train_test_split(X_train,y_train,test_size=0.2,r
andom_state=24)
print(X_train.shape, y_train.shape)
print(X_val.shape, y_val.shape)
print(X_test.shape, y_test.shape)
```

```
(3200, 5) (3200,)
(800, 5) (800,)
(1000, 5) (1000,)
```

In [12]:
```
# you can write your code here
gamma = 0.001
clf = SVC(gamma=gamma, C=100)
clf.fit(X_train,y_train)
```

Out[12]:
```
SVC(C=100, break_ties=False, cache_size=200, class_weight=None, coef0=0.0,
    decision_function_shape='ovr', degree=3, gamma=0.001, kernel='rbf',
    max_iter=-1, probability=False, random_state=None, shrinking=True,
    tol=0.001, verbose=False)
```

In [13]:
```
def K(xq):
    val = 0
    for alpha,xi in zip(clf.dual_coef_[0],clf.support_vectors_): #the dual_coe
f_[i] contains label[i]*alpha[i]
        val += alpha*np.exp(-gamma*np.linalg.norm(xi-xq)**2)
    return val+clf.intercept_.item()
```

In [14]:
```
def dec_fun(X_val):
    fcv = []
    for xq in X_val:
        fcv.append(K(xq))
    return(np.array(fcv))
```

In [15]:
```
dec_fun(X_val)[:5]
```

Out[15]:
```
array([-2.69065026, -4.01123357, -2.48966713,  1.35046624, -2.59528514])
```

In [16]:
```
clf.decision_function(X_val)[:5]
```

Out[16]:
```
array([-2.69065026, -4.01123357, -2.48966713,  1.35046624, -2.59528514])
```

Hence both the values matched

9F: Implementing Platt Scaling to find P(Y==1|X)

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Let the output of a learning method be $f(x)$. To get calibrated probabilities, pass the output through a sigmoid:

$$P(y = 1|f) = \frac{1}{1 + exp(Af + B)} \tag{1}$$

where the parameters A and B are fitted using maximum likelihood estimation from a fitting training set (f_i, y_i). Gradient descent is used to find A and B such that they are the solution to:

$$\underset{A,B}{argmin}\{-\sum_i y_i log(p_i) + (1 - y_i) log(1 - p_i)\}, \tag{2}$$

where

$$p_i = \frac{1}{1 + exp(Af_i + B)} \tag{3}$$

Two questions arise: where does the sigmoid train set come from? and how to avoid overfitting to this training set?

If we use the same data set that was used to train the model we want to calibrate, we introduce unwanted bias. For example, if the model learns to discriminate the train set perfectly and orders all the negative examples before the positive examples, then the sigmoid transformation will output just a 0,1 function. So we need to use an independent calibration set in order to get good posterior probabilities. This, however, is not a draw back, since the same set can be used for model and parameter selection.

To avoid overfitting to the sigmoid train set, an out-of-sample model is used. If there are N_+ positive examples and N_- negative examples in the train set, for each training example Platt Calibration uses target values y_+ and y_- (instead of 1 and 0, respectively), where

$$y_+ = \frac{N_+ + 1}{N_+ + 2};\ y_- = \frac{1}{N_- + 2} \quad (4)$$

For a more detailed treatment, and a justification of these particular target values see (Platt, 1999).

TASK F

1. Apply SGD algorithm with (f_{cv}, y_{cv}) and find the weight W intercept b `Note: here our data is of one dimensional so we will have a one dimensional weight vector i.e W.shape (1,)`

Note1: Don't forget to change the values of y_{cv} as mentioned in the above image. you will calculate y+, y- based on data points in train data

Note2: the Sklearn's SGD algorithm doesn't support the real valued outputs, you need to use the code that was done in the `'Logistic Regression with SGD and L2'` Assignment after modifying loss function, and use same parameters that used in that assignment.

```
def log_loss(w, b, X, Y):
    N = len(X)
    sum_log = 0
    for i in range(N):
        sum_log += Y[i]*np.log10(sig(w, X[i], b)) + (1-Y[i])*np.log10(1-sig(w, X[i], b))
    return -1*sum_log/N
```

if Y[i] is 1, it will be replaced with y+ value else it will replaced with y- value

1. For a given data point from X_{test},
$P(Y=1|X) = \frac{1}{1+exp(-(W*f_{test}+b))}$ where f_{test} = `decision_function(`X_{test}`)`, W and b will be learned as metioned in the above step

TASK- F

In [17]:

```
fcv = dec_fun(X_val)
y_val_cpy = y_val.astype('float')
unique,counts = np.unique(y_val_cpy,return_counts=True)
print(unique,counts)
y_val_cpy[y_val_cpy==unique[0]]=1.0/(counts[0]+2)
y_val_cpy[y_val_cpy==unique[1]]=(counts[1]+1.0)/(counts[1]+2)
```

```
[0. 1.] [550 250]
```

In [18]:

```
def sigmoid(w,x,b):
    return 1/(1+np.exp(-(np.dot(x,w.T)+b)))
```

In [19]:

```
def update_weights(X,y,w,b,lamda,alpha,N):
    w_new = (1-alpha*lamda/N)*w + alpha*X*(y-sigmoid(w,X.T,b))
    b_new = b + alpha*(y-sigmoid(w,X.T,b))
    return w_new,b_new
```

In [20]:

```
def next_batch(X, y, batchSize):
    # loop over our dataset `X` in mini-batches of size `batchSize`
    for i in np.arange(0, X.shape[0], batchSize):
        # yield a tuple of the current batched data and labels
        yield (X[i:i + batchSize], y[i:i + batchSize])
```

In [21]:
```
def compute_log_loss(A,n):# your code
    loss=0
    for Y in A:
        loss += Y[0]*math.log(Y[1])+(1-Y[0])*math.log(1-Y[1])
    loss = -loss/n
    return loss
```

In [22]:
```
w = np.zeros((1,))
b = 0
lamda  = 0.0001
alpha = 0.0001
N = len(fcv)
w.shape
```

Out[22]:
```
(1,)
```

In [28]:
```
import math
lossHistoryTrain = []
lossHistoryTest = []
epochs = range(1,30)
for epoch in epochs:
    # initialize the total loss for the epoch
    epochLossTrain = []
    epochLossTest = []
    # loop over our data in batches
    for (batchX, batchY) in next_batch(fcv, y_val_cpy, 1):
        preds = sigmoid(w,batchX,b)
        loss = -(batchY*math.log(preds)+(1-batchY)*math.log(1-preds))
        epochLossTrain.append(loss)
        w, b = update_weights(batchX,batchY,w,b,lamda,alpha,N)

    avgLossTrain = np.average(epochLossTrain)
    lossHistoryTrain.append(avgLossTrain)
    print("iteration:{}".format(epoch))
    print("Training Loss:{}".format(avgLossTrain))
```

```
    y_pred = [sigmoid(w,x.reshape(-1,1),b) for x in dec_fun(X_test)]
    avgLossTest = compute_log_loss(zip(y_test,y_pred),len(y_test))
    lossHistoryTest.append(avgLossTest)
    print("Test Loss:{}".format(avgLossTest))
    print('='*75)
print('Final Weights:')
print(w)
print('Final Intercept:',b)
```

```
iteration:1
Training Loss:0.23493825426267267
Test Loss:0.2425100230708235
===========================================================================
iteration:2
Training Loss:0.23249327107731976
Test Loss:0.24023840043935585
===========================================================================
iteration:3
Training Loss:0.2301828022467933
Test Loss:0.2380944397637579
===========================================================================
iteration:4
Training Loss:0.2279960983825657
Test Loss:0.2360680256576708
===========================================================================
iteration:5
Training Loss:0.22592352856194545
Test Loss:0.23415008094321274
===========================================================================
iteration:6
Training Loss:0.2239564385208662
Test Loss:0.23233243693276473
===========================================================================
iteration:7
Training Loss:0.2220870298487404
```

```
Test Loss:0.23060772264397336
===========================================================================
iteration:8
Training Loss:0.22030825665508055
Test Loss:0.22896926981050644
===========================================================================
iteration:9
Training Loss:0.21861373683729948
Test Loss:0.2274110311293033
===========================================================================
iteration:10
Training Loss:0.21699767560385105
Test Loss:0.22592750964662947
===========================================================================
iteration:11
Training Loss:0.2154547993265748
Test Loss:0.22451369755555076
===========================================================================
iteration:12
Training Loss:0.2139802981334635
Test Loss:0.22316502297609517
===========================================================================
iteration:13
Training Loss:0.21256977592563206
Test Loss:0.22187730353132648
===========================================================================
iteration:14
Training Loss:0.21121920672347122
Test Loss:0.22064670572952833
===========================================================================
iteration:15
Training Loss:0.20992489642733922
Test Loss:0.21946970932372453
===========================================================================
iteration:16
```

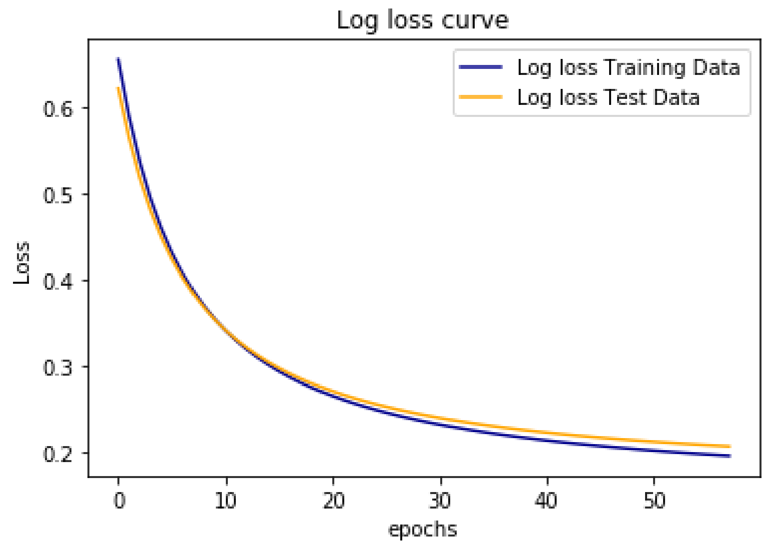
```
Training Loss:0.20868344922586715
Test Loss:0.21834307595201283
===========================================================================
iteration:17
Training Loss:0.2074917380064067
Test Loss:0.21726382147118192
===========================================================================
iteration:18
Training Loss:0.20634687822246328
Test Loss:0.2162291914863361
===========================================================================
iteration:19
Training Loss:0.20524620475607608
Test Loss:0.21523663965420714
===========================================================================
iteration:20
Training Loss:0.20418725138228666
Test Loss:0.21428380840034117
===========================================================================
iteration:21
Training Loss:0.20316773250057668
Test Loss:0.21336851174268642
===========================================================================
iteration:22
Training Loss:0.20218552684655522
Test Loss:0.21248871995798965
===========================================================================
iteration:23
Training Loss:0.20123866293784637
Test Loss:0.211642545864433
===========================================================================
iteration:24
Training Loss:0.2003253060424407
Test Loss:0.21082823252520413
===========================================================================
```

```
iteration:25
Training Loss:0.19944374648679883
Test Loss:0.21004414220418222
===========================================================================
iteration:26
Training Loss:0.19859238914562405
Test Loss:0.20928874642745074
===========================================================================
iteration:27
Training Loss:0.1977697439761738
Test Loss:0.20856061702356138
===========================================================================
iteration:28
Training Loss:0.19697441747787792
Test Loss:0.20785841803186708
===========================================================================
iteration:29
Training Loss:0.1962051049733266
Test Loss:0.20718089838234707
===========================================================================
Final Weights:
[1.2017521]
Final Intercept: [-0.08806594]
```

In [31]:

```
import matplotlib.pyplot as plt
plt.plot(np.array(lossHistoryTrain), color='darkblue', label='Log loss Trainin
g Data')
plt.plot(np.array(lossHistoryTest), color='orange', label='Log loss Test Data'
)

plt.ylabel('Loss')
plt.xlabel('epochs')
plt.title('Log loss curve')
plt.legend()
plt.show()
```



Note: in the above algorithm, the steps 2, 4 might need hyper parameter tuning, To reduce the complexity of the assignment we are excluding the hyerparameter tuning part, but intrested students can try that

If any one wants to try other calibration algorithm istonic regression also please check these tutorials

1. http://fa.bianp.net/blog/tag/scikit-learn.html#fn:1
2. https://drive.google.com/open?id=1MzmA7QaP58RDzocB0RBmRiWfl7Co_VJ7
3. https://drive.google.com/open?id=133odBinMOIVb_rh_GQxxsyMRyW-Zts7a
4. https://stat.fandom.com/wiki/Isotonic_regression#Pool_Adjacent_Violators_