HW5_P1

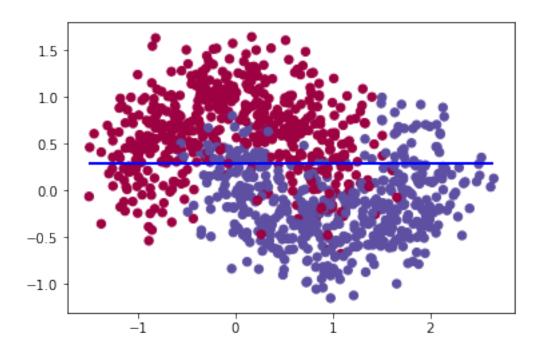
October 30, 2018

```
In [53]: import numpy as np
         import matplotlib.pyplot as plt
         import csv
         import pandas as pd
         from sklearn.model_selection import train_test_split
In [54]: datax = pd.read_csv(filepath_or_buffer='C:/Users/weich/Google Drive/Rice University/3
         datay = pd.read_csv(filepath_or_buffer='C:/Users/weich/Google Drive/Rice University/3
In [55]: X_cor = list(datax['-1.1141'])
         X_cor.insert(0, -1.1141)
         Y_{cor} = list(datax['0.0113'])
         Y_cor.insert(0, 0.0113)
         X = np.zeros((len(X_cor), 2))
         X[:,0] = X_{cor}
         X[:,1] = Y_{cor}
         y = list(datay['-1'])
         y.insert(0, -1)
         y = np.array(y)
In [56]: # Problem 1.1
         prob = np.ones(len(X))/len(X)
         min\_error = 100000000
         best_stump = {}
         pnVSnp = 0 \#pn = 0, np = 1
         for d in range(len(X[0])):
             sorted_index = np.argsort(X[:,d])
             # Oth iteration
             th0 = X[sorted_index[0]][d]
             threshold = th0
             phi0 = np.zeros(len(X))
             errorpn0 = 0
             for i in range(len(X)):
                 if X[i][d] >= th0:
                     phi0[i] = 1
                 else:
                     phi0[i] = -1
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errorpn0 += prob[i]
                      errornp0 = 1 - errorpn0
              if min(errorpn0,errornp0) < min_error:</pre>
                  min_error = min(errorpn0,errornp0)
                  min_d = d
                  min_threshold = th0
                  if errorpn0 < errornp0:</pre>
                      min_phi = phi0
                      pnVSnp = 0
                  else:
                      min_phi = -phi0
                      pnVSnp = 1
             for i in range(1, len(X)):
                  th = (X[sorted_index[i-1]][d] + X[sorted_index[i]][d])/2
                  phi = np.zeros(len(X))
                  errorpn = 0
                  for j in range(len(X)):
                      if X[j][d] >= th:
                          phi[j] = 1
                      else:
                          phi[j] = -1
                      if phi[j] != y[j]:
                          errorpn += prob[j]
                          errornp = 1 - errorpn
                  if min(errorpn,errornp) < min_error:</pre>
                      min_d = d
                      min_error = min(errorpn,errornp)
                      min_threshold = th
                      if errorpn < errornp:</pre>
                          min_phi = phi
                          pnVSnp = 0
                      else:
                          min_phi = -phi
                          pnVSnp = 1
                  #print(d, min_error, [errorpn,errornp], th, pnVSnp)
             best_stump['feature'] = min_d
             best_stump['error'] = min_error
             best_stump['threshold'] = min_threshold
             best_stump['phi'] = min_phi
             best_stump['pn vs. np'] = pnVSnp
In [57]: best_stump['feature'], best_stump['threshold'], best_stump['error'], best_stump['pn vertical terror']
Out[57]: (1, 0.2913, 0.188999999999994, 1)
```

if phi0[i] != y[i]:

```
In [58]: plt.scatter(X_cor, Y_cor, s=40, c=y, cmap=plt.cm.Spectral)
    if best_stump['feature'] == 0:
        plt.vlines(x=best_stump['threshold'], ymin=min(Y_cor), ymax=max(Y_cor), linewidther
    else:
        plt.hlines(y=best_stump['threshold'], xmin=min(X_cor), xmax=max(X_cor), linewidther
        plt.show()
```



```
In [59]: def weak_classifier(X, y, prob):
             best_stump = {}
             min_error = 100000000
             pnVSnp = 0 \#pn = 0, np = 1
             for d in range(len(X[0])):
                 sorted_index = np.argsort(X[:,d])
                 # Oth iteration
                 th0 = X[sorted_index[0]][d]
                 threshold = th0
                 phi0 = np.zeros(len(X))
                 errorpn0 = 0
                 for i in range(len(X)):
                     if X[i][d] >= th0:
                         phi0[i] = 1
                     else:
                         phi0[i] = -1
                     if phi0[i] != y[i]:
                         errorpn0 += prob[i]
                         errornp0 = 1 - errorpn0
```

```
min_error = min(errorpn0,errornp0)
                     min_d = d
                     min_threshold = th0
                     if errorpn0 < errornp0:</pre>
                         min_phi = phi0
                         pnVSnp = 0
                      else:
                         min_phi = -phi0
                         pnVSnp = 1
                 for i in range(1, len(X)):
                      th = (X[sorted_index[i-1]][d] + X[sorted_index[i]][d])/2
                     phi = np.zeros(len(X))
                     errorpn = 0
                      for j in range(len(X)):
                          if X[j][d] >= th:
                              phi[j] = 1
                         else:
                              phi[j] = -1
                          if phi[j] != y[j]:
                              errorpn += prob[j]
                              errornp = 1 - errorpn
                     if min(errorpn,errornp) < min_error:</pre>
                         min_d = d
                         min_error = min(errorpn,errornp)
                         min_threshold = th
                          if errorpn < errornp:</pre>
                              min_phi = phi
                              pnVSnp = 0
                         else:
                              min_phi = -phi
                              pnVSnp = 1
                 #print('[d, threshold, error]: ',[d, th, error])
                 best_stump['feature'] = min_d
                 best_stump['error'] = min_error
                 best_stump['threshold'] = min_threshold
                 best_stump['phi'] = min_phi
                 best_stump['pn vs. np'] = pnVSnp
             print('[min_d, min_threshold, min_error, pn vs. np]: ',[min_d, min_threshold, min_
             return best_stump
In [60]: def testing(X, y, th, pnVSnp):
             test_stump = {}
             error = np.zeros(len(X[0]))
             phi = np.zeros((len(X), len(X[0])))
             for d in range(len(X[0])):
                 error[d] = 0
```

if min(errorpn0,errornp0) < min_error:</pre>

```
for i in range(len(X)):
                     if pnVSnp == 0:
                         if X[i][d] >= th:
                             phi[i][d] = 1
                         else:
                             phi[i][d] = -1
                     else:
                         if X[i][d] >= th:
                             phi[i][d] = -1
                         else:
                             phi[i][d] = 1
                     if phi[i][d] != y[i]:
                         error[d] += 1
             test_stump['error'] = min(error)
             test_stump['phi'] = phi[:,np.argmin(error)]
             return test_stump
In [91]: # Problem 1.2
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.20)
         w = np.ones(len(X_train))
         prob = w/sum(w)
         step = 60 \#int(np.log(len(X)))
         theta = np.zeros(step)
         phi temp = np.zeros((step, len(X train)))
         theta_phi = np.zeros(len(X_train))
         phi_test_temp = np.zeros((step, len(X_test)))
         theta_phi_test = np.zeros(len(X_test))
         error_train = np.zeros(step)
         error_test = np.zeros(step)
         threshold_temp = np.zeros(step)
         dimension_temp = np.zeros(step)
         pnVSnp_temp = np.zeros(step)
         for t in range(step):
             best_stump = weak_classifier(X_train, y_train, prob)
             w_p = 0 \# w+
             w_n = 0 \# w
             phi = best_stump['phi']
             threshold_temp[t] = best_stump['threshold']
             dimension_temp[t] = best_stump['feature']
             pnVSnp_temp[t] = best_stump['pn vs. np']
             for i in range(len(y_train)):
                 if phi[i] == y_train[i]:
                     w_p += w[i]
                 else:
                     w_n += w[i]
             \#=w_n = sum(w) - w_p
             theta[t] = 0.5 * np.log(w_p/max(w_n, 1e-16))
```

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w *= np.exp(-y_train * theta[t] * phi)
            error_train[t] = sum((np.sign(theta_phi) != y_train)*np.ones(len(y_train)))/len(y_train)
            test_stump = testing(X_test, y_test, best_stump['threshold'], pnVSnp_temp[t])
            phi_test = test_stump['phi']
            phi_test_temp[t][:] = phi_test
            theta_phi_test[:] += theta[t] * phi_test
            error_test[t] = sum((np.sign(theta_phi_test) != y_test)*np.ones(len(y_test)))/len
            prob = w/sum(w)
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.19495, 0.1975000000001156, 1]
[t, w_n, theta[t]]: [0, 158.0, 0.7009966353314973]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.2946, 0.300406167435626, 0]
[t, w_n, theta[t]]: [1, 191.35283362519968, 0.42268223851104925]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.44240000000001, 0.24925368442503823, 0]
[t, w_n, theta[t]]: [2, 145.57105984825313, 0.5512983042066759]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.6854, 0.3187244465612875, 1]
[t, w_n, theta[t]]: [3, 161.04462212189176, 0.3798199646503142]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.3044, 0.3607204295837523, 1]
[t, w_n, theta[t]]: [4, 169.8637378979352, 0.28611932303344667]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.5637, 0.3608278762110066, 0]
[t, w_n, theta[t]]: [5, 163.18896860410703, 0.2858863674889887]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.37612435736551725, 0]
[t, w_n, theta[t]]: [6, 163.38460173494636, 0.2530156157380246]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.46995, 0.39936185585421324, 1]
[t, w_n, theta[t]]: [7, 168.0703045742983, 0.20406237539886837]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.35875, 0.3830708176579932, 0]
[t, w_n, theta[t]]: [8, 157.9149383274345, 0.23826718266241845]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.1886, 0.3892726670361741, 0]
[t, w_n, theta[t]]: [9, 156.0217856170381, 0.22518527719737103]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.4813, 0.40517216079967966, 1]
[t, w_n, theta[t]]: [10, 158.36221240030977, 0.19197997630944771]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.2150500000000000, 0.39394057058945514, 0]
[t, w_n, theta[t]]: [11, 151.17783099359562, 0.2153889938707511]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.10669999999999, 0.3958746889867417, 1]
[t, w_n, theta[t]]: [12, 148.46295224041182, 0.21134196287884802]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.50125, 0.42056304463453276, 1]
[t, w_n, theta[t]]: [13, 154.26373578555894, 0.16023123473396664]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.5637, 0.4123689680359619, 0]
[t, w_n, theta[t]]: [14, 149.3369774553091, 0.1770903761071526]
```

phi_temp[t][:] = phi

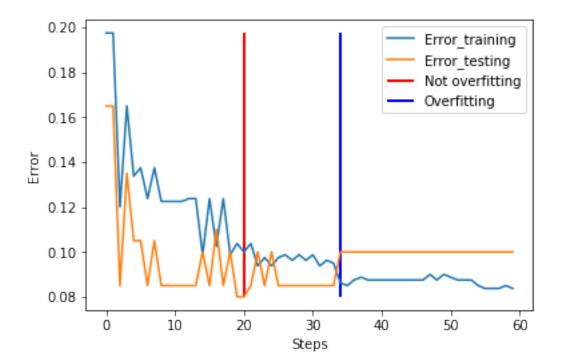
theta_phi[:] += theta[t] * phi

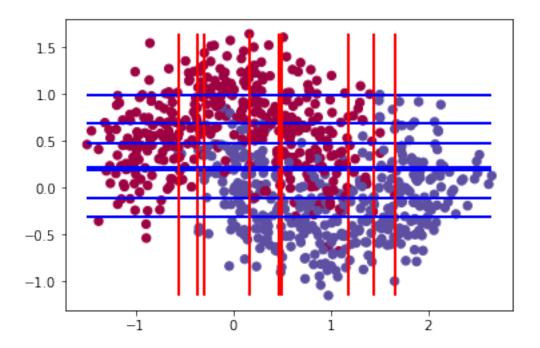
print('[t, w_n, theta[t]]: ', [t, w_n, theta[t]])

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[min_d, min_threshold, min_error, pn vs. np]: [1, -0.3044, 0.40705332753562895, 1]
[t, w_n, theta[t]]: [15, 145.13028068167046, 0.18808013190890405]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.9957, 0.4215944249612489, 1]
[t, w_n, theta[t]]: [16, 147.69474847877567, 0.1581157679550992]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.41241320985674534, 0]
[t, w_n, theta[t]]: [17, 142.69094767346286, 0.1769990898604234]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.5637, 0.42034581785513075, 0]
[t, w_n, theta[t]]: [18, 143.18676487221526, 0.16067696985190172]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.1632, 0.43047185225144957, 1]
[t, w_n, theta[t]]: [19, 144.76339274950502, 0.13996313457944107]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.1106, 0.43214261010186505, 0]
[t, w_n, theta[t]]: [20, 143.9133412267952, 0.1365573316647032]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.4813, 0.4301600268534501, 1]
[t, w_n, theta[t]]: [21, 141.9277108645127, 0.14059913880873964]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.18025, 0.42896261795975255, 0]
[t, w_n, theta[t]]: [22, 140.14514947030008, 0.14304244883796322]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.08015, 0.44504011688418954, 1]
[t, w_n, theta[t]]: [23, 143.92285779468, 0.11036570002760589]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.137749999999999, 0.43425490996802585,
[t, w_n, theta[t]]: [24, 139.5840264000685, 0.13225594697646048]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.1632, 0.4405984211934276, 1]
[t, w_n, theta[t]]: [25, 140.3933968241557, 0.1193668760169227]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.44240000000001, 0.45718425269948043, 0]
[t, w_n, theta[t]]: [26, 144.64662881253793, 0.0858417251829608]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.86355, 0.4332296155642993, 1]
[t, w_n, theta[t]]: [27, 136.56425405177353, 0.13434318927491923]
[min d, min threshold, min error, pn vs. np]: [0, 1.6666, 0.4419745234336134, 0]
[t, w_n, theta[t]]: [28, 138.07300423887997, 0.11657618857102263]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.5637, 0.43646579080196923, 0]
[t, w_n, theta[t]]: [29, 135.43077880647292, 0.1277590197211869]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.3044, 0.443245420449362, 1]
[t, w_n, theta[t]]: [30, 136.41956679742665, 0.11400045923227303]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.9626, 0.4378885794921573, 1]
[t, w_n, theta[t]]: [31, 133.8998377296631, 0.12486779704033772]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.2879, 0.44693437719767576, 0]
[t, w_n, theta[t]]: [32, 135.60734166457416, 0.10653244236082329]
[min_d, min_threshold, min_error, pn vs. np]: [0, -0.137749999999998, 0.4414760256413747, 0]
[t, w_n, theta[t]]: [33, 133.194647925561, 0.1175869137061653]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.441, 0.45298813973456775, 1]
[t, w_n, theta[t]]: [34, 135.72846857695487, 0.09430227051728307]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.3665500000000004, 0.46308267644375656, 1]
[t, w_n, theta[t]]: [35, 138.13840432580693, 0.07396925890978436]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.2624, 0.45205207817483284, 0]
[t, w_n, theta[t]]: [36, 134.4798889517888, 0.0961914294350668]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.4562189386881967, 0]
[t, w_n, theta[t]]: [37, 135.09399796164547, 0.08778694101564788]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.9957, 0.4405584534535927, 1]
[t, w_n, theta[t]]: [38, 129.95559230911437, 0.11944795665430022]
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[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.44687421151203394, 0]
[t, w_n, theta[t]]: [39, 130.88378626284015, 0.10665414613900948]
[min_d, min_threshold, min_error, pn_vs. np]: [0, -0.5637, 0.4502341820088327, 0]
[t, w_n, theta[t]]: [40, 131.1214117572471, 0.09986227510927234]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.3044, 0.4503976419484177, 1]
[t, w_n, theta[t]]: [41, 130.51768297738735, 0.09953209501745305]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.9957, 0.45841454971319284, 1]
[t, w_n, theta[t]]: [42, 132.18555048525522, 0.08336347590650918]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.45533811227950793, 0]
[t, w_n, theta[t]]: [43, 130.843538320054, 0.08956248287070682]
[min_d, min_threshold, min_error, pn_vs. np]: [0, -0.5637, 0.4569457594048069, 0]
[t, w_n, theta[t]]: [44, 130.78062816197468, 0.08632225504300596]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.6666, 0.46035917098446216, 0]
[t, w_n, theta[t]]: [45, 131.26818880461565, 0.0794483977536264]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.4813, 0.46106590566158645, 1]
[t, w_n, theta[t]]: [46, 131.05587614754785, 0.07802614715507859]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.61605, 0.4664406654354531, 0]
[t, w_n, theta[t]]: [47, 132.18105846281225, 0.0672197304167339]
[min_d, min_threshold, min_error, pn vs. np]: [1, 0.9957, 0.4602994602062608, 1]
[t, w_n, theta[t]]: [48, 130.14660526697423, 0.07956857583756162]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.68135, 0.46317450629319623, 1]
[t, w_n, theta[t]]: [49, 130.54603351426874, 0.07378459500750303]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.9626, 0.4628640759931031, 1]
[t, w_n, theta[t]]: [50, 130.1042233072276, 0.07440887059751664]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.09355, 0.45609902382578116, 0]
[t, w_n, theta[t]]: [51, 127.84857587264045, 0.08802862887167269]
[min_d, min_threshold, min_error, pn_vs. np]: [0, -0.5637, 0.45476487586781783, 0]
[t, w_n, theta[t]]: [52, 126.9822892650487, 0.0907182965011614]
[min_d, min_threshold, min_error, pn_vs. np]: [0, 1.6666, 0.4660035032027638, 0]
[t, w_n, theta[t]]: [53, 129.58680583500393, 0.0680980634669951]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.9626, 0.46364468138448045, 1]
[t, w_n, theta[t]]: [54, 128.63248989637893, 0.072839181657529]
[min_d, min_threshold, min_error, pn vs. np]: [0, 1.09355, 0.46601124839250047, 0]
[t, w_n, theta[t]]: [55, 128.94684667841952, 0.06808250115862555]
[min d, min threshold, min error, pn vs. np]: [1, 0.9957, 0.4617617369082109, 1]
[t, w_n, theta[t]]: [56, 127.47543992540237, 0.07662614662546184]
[min_d, min_threshold, min_error, pn vs. np]: [1, -0.3044, 0.46344932739149536, 1]
[t, w_n, theta[t]]: [57, 127.56663036887473, 0.07323197746972356]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.9626, 0.46869997288641363, 1]
[t, w_n, theta[t]]: [58, 128.6667264393856, 0.06268201870463133]
[min_d, min_threshold, min_error, pn vs. np]: [0, 0.6745, 0.4687747110339161, 0]
[t, w n, theta[t]]: [59, 128.43484826960528, 0.06253195575095531]
```

```
plt.legend(('Error_training', 'Error_testing', 'Not overfitting', 'Overfitting'))
plt.ylabel('Error')
plt.xlabel('Steps')
plt.show()
```

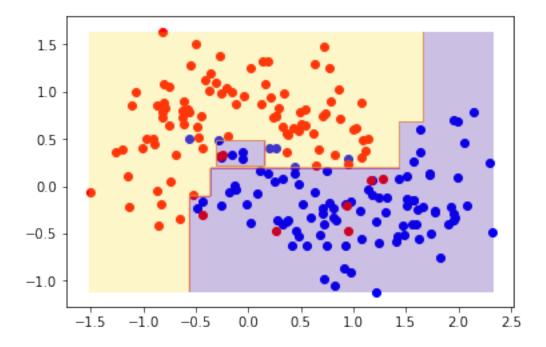




```
In [101]: # Small number of decision stumps
          X_feature0 = X_test[:,0]
          X_feature1 = X_test[:,1]
          X_p = np.where(y_test==1)[0]
          X_n = np.where(y_test==-1)[0]
          h = 0.01
          xx, yy = np.meshgrid(np.arange(min(X_test[:,0]), max(X_test[:,0]), h),
                                np.arange(min(X_test[:,1]), max(X_test[:,1]), h))
          f = 0*xx
          r = 0*xx+1
          for i in range(20):
              if dimension_temp[i] == 0:
                  if pnVSnp_temp[i] == 1:
                      f += theta[i]
                      f[:,np.where(xx[0,:]<=threshold_temp[i])[0]] -= 2*theta[i]</pre>
                      r = np.sign(f)
                  else:
                      f += theta[i]
                      f[:,np.where(xx[0,:]>threshold_temp[i])[0]] -= 2*theta[i]
                      r = np.sign(f)
              else:
                  if pnVSnp_temp[i] == 1:
                      f += theta[i]
                      f[np.where(yy[:,0]<=threshold_temp[i])[0],:] -= 2*theta[i]</pre>
                      r = np.sign(f)
```

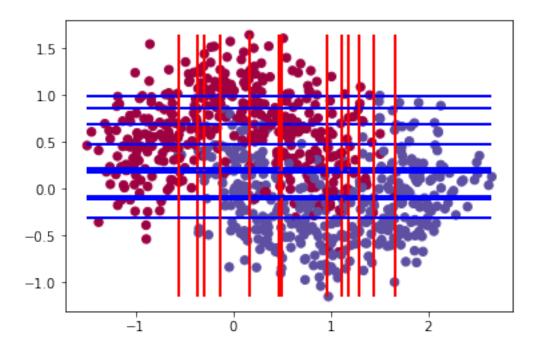
```
else:
    f += theta[i]
    f[np.where(yy[:,0]>threshold_temp[i])[0],:] -= 2*theta[i]
    r = np.sign(f)

plt.scatter(X_feature0[X_p], X_feature1[X_p],color = 'b', label='y=1')
plt.scatter(X_feature0[X_n], X_feature1[X_n],color = 'r', label='y=-1')
plt.contourf(xx, yy, r, alpha=.25, cmap=plt.cm.plasma)
plt.show()
print('Refered from the link on Piazza ans collaborated with Chun-Yen Liu')
```



Refered from the link on Piazza ans collaborated with Chun-Yen Liu

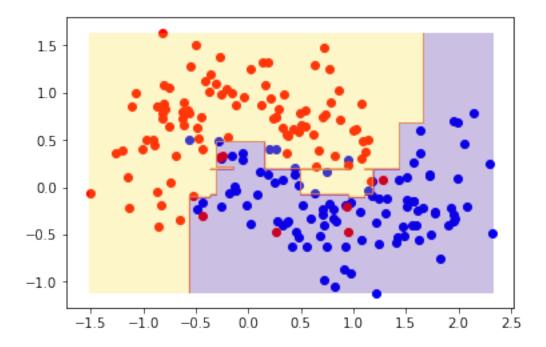
```
In [99]: # large number of decision stumps that overfits
    plt.scatter(X_train[:,0], X_train[:,1], s=40, c=y_train, cmap=plt.cm.Spectral)
    for i in range(34):
        if dimension_temp[i] == 0:
            plt.vlines(x=threshold_temp[i], ymin=min(Y_cor), ymax=max(Y_cor), linewidth=2
        else:
            plt.hlines(y=threshold_temp[i], xmin=min(X_cor), xmax=max(X_cor), linewidth=2
        plt.show()
```



```
In [100]: # large number of decision stumps that overfits
          X_feature0 = X_test[:,0]
          X_feature1 = X_test[:,1]
          X_p = np.where(y_test==1)[0]
          X_n = np.where(y_test==-1)[0]
          h = 0.01
          xx, yy = np.meshgrid(np.arange(min(X_test[:,0]), max(X_test[:,0]), h),
                                np.arange(min(X_test[:,1]), max(X_test[:,1]), h))
          f = 0*xx
          r = 0*xx+1
          for i in range(34):
              if dimension_temp[i] == 0:
                  if pnVSnp_temp[i] == 1:
                      f += theta[i]
                      f[:,np.where(xx[0,:]<=threshold_temp[i])[0]] -= 2*theta[i]</pre>
                      r = np.sign(f)
                  else:
                      f += theta[i]
                      f[:,np.where(xx[0,:]>threshold_temp[i])[0]] -= 2*theta[i]
                      r = np.sign(f)
              else:
                  if pnVSnp_temp[i] == 1:
                      f += theta[i]
                      f[np.where(yy[:,0]<=threshold_temp[i])[0],:] -= 2*theta[i]</pre>
                      r = np.sign(f)
```

```
else:
    f += theta[i]
    f[np.where(yy[:,0]>threshold_temp[i])[0],:] -= 2*theta[i]
    r = np.sign(f)

plt.scatter(X_feature0[X_p], X_feature1[X_p],color = 'b', label='y=1')
plt.scatter(X_feature0[X_n], X_feature1[X_n],color = 'r', label='y=-1')
plt.contourf(xx, yy, r, alpha=.25, cmap=plt.cm.plasma)
plt.show()
```



In []: