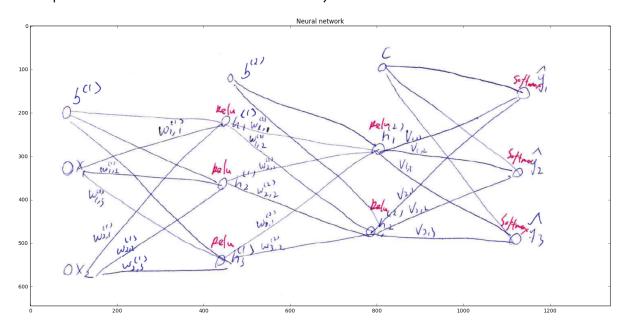
# Homework 1

# **Question 1**

## Part a ¶

```
In [1]: import matplotlib.pyplot as plt
    import matplotlib.image as mpimg
    %matplotlib inline
    img=mpimg.imread("C:/Users/yipin1/590/Capture.PNG")
    plt.figure(figsize = (20,15))
    plt.imshow(img),plt.title('Neural network')
```



## Part b

Accoding to this graph, the

(1) The first layer

$$h_1^{(1)} = Relu(a_1^{(1)}) = Relu(x_1W_{1,1}^{(1)} + x_2W_{2,1}^{(1)} + b^{(1)})$$

$$h_2^{(1)} = Relu(a_2^{(1)}) = Relu(x_1W_{1,2}^{(1)} + x_2W_{2,2}^{(1)} + b^{(1)})$$

$$h_3^{(1)} = Relu(a_3^{(1)}) = Relu(x_1W_{1,3}^{(1)} + x_2W_{2,3}^{(1)} + b^{(1)})$$

(2) The second layer:

$$h_1^{(2)} = Relu(a_1^{(2)}) = Relu(h_1^{(1)}W_{1,1}^{(2)} + h_2^{(1)}W_{2,1}^{(2)} + h_3^{(1)}W_{3,1}^{(2)} + b^{(2)})$$

$$h_2^{(2)} = Relu(a_2^{(2)}) = Relu(h_1^{(1)}W_{1,2}^{(2)} + h_2^{(1)}W_{2,2}^{(2)} + h_3^{(1)}W_{3,2}^{(2)} + b^{(2)})$$

(3) The output:

$$\hat{m{y}}_1 = Softmax(h_1^{(2)}V_{1,1} + h_1^{(2)}V_{2,1} + c)$$

$${\hat y}_2 = Softmax(h_1^{(2)}V_{1,2} + h_1^{(2)}V_{2,2} + c)$$

$$\hat{y}_2 = Softmax(h_1^{(2)}V_{1,3} + h_1^{(2)}V_{2,3} + c)$$

#### Part c

```
In [2]: import numpy as np
   import pandas as pd
   import matplotlib.cm as cm
   from __future__ import division
   import random
```

```
In [3]:
        ############################
            Helper functions
        # Linear activation
        def a(x,w,b):
            a out = x.dot(w) + b
            return a_out
        sigmoid = lambda x: 1/(1+np.exp(-x))
        relu = np.vectorize(lambda x: np.fmax(0,x))
        softmax = lambda x: np.exp(x)/(np.exp(x).sum(axis=1, keepdims=True))
        # Logistic unit
        def logistic(x,w,b):
            s = sigmoid(a(x,w,b))
            y = np.round(s)
            return np.array([y,s]).T
```

### Part d

```
In [5]: w_1 = np.array([[1,0],[-1,0],[0,0.5]])
    w_2 = np.array([[1,0,0],[-1,-1,0]])
    v = np.array([[1,1],[0,0],[-1,-1]])
    x = np.array([[1,1,1],[-1,-1,1]])
    b_1 = np.array([0,0,1])
    b_2 = np.array([1,-1])
    c = np.array([1,0,0])

    print(ff_nn_2_ReLu(x.T, w_1.T, w_2.T, v.T, b_1, b_2))

[[ 0.946    0.047    0.006]
    [ 0.946    0.047    0.006]
    [ 0.946    0.047    0.006]]
```

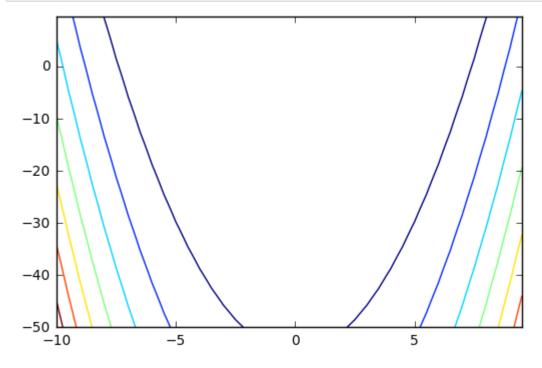
## **Question 2**

#### Part a

$$egin{aligned} \partial_x f(x,y) &= -2(1-x) + 100 imes 2(y-x^2)(-2x) = 400x^3 - 400xy + 2x - 2 \ \partial_y f(x,y) &= 100 imes x(y-x^2) = 200y - 200x^2 \end{aligned}$$

#### Part b

```
In [6]: delta = 0.5
    x = np.arange(-10.0,10.0, delta)
    y = np.arange(-50, 10.0, delta)
    X, Y = np.meshgrid(x, y)
    Z = (1-X)**2 + 100*(Y - X**2)**2
    fig, ax = plt.subplots()
    CS = ax.contour(X, Y, Z)
```



## Part c

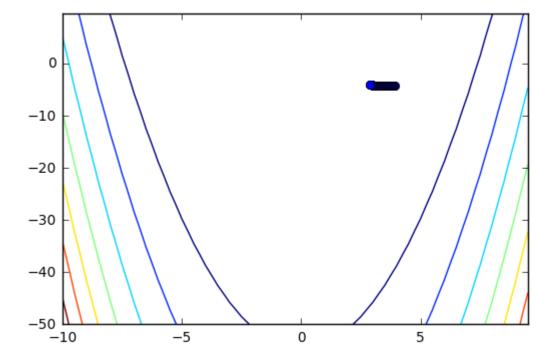
```
In [7]: # --- Defining gradient ----
def grad_f(vector):
    x, y = vector
    df_dx = -2+2*x-400*x*y+400*np.power(x,3)
    df_dy = 200*y-200*np.power(x,2)
    return np.array([df_dx, df_dy])
```

```
In [8]: # --- Grad Descent ----
def grad_descent(starting_point=None, iterations=50, learning_rate=0.0001):
    if starting_point:
        point = starting_point
    else:
        point = np.random.uniform(-10,10,size=2)
    trajectory = [point]

for i in range(iterations):
    grad = grad_f(point)
    point = point - learning_rate * grad
        trajectory.append(point)
    return np.array(trajectory)
```

### **Case 1: Learning rate = 0.000001**

Out[9]: [<matplotlib.lines.Line2D at 0x2556a8581d0>]

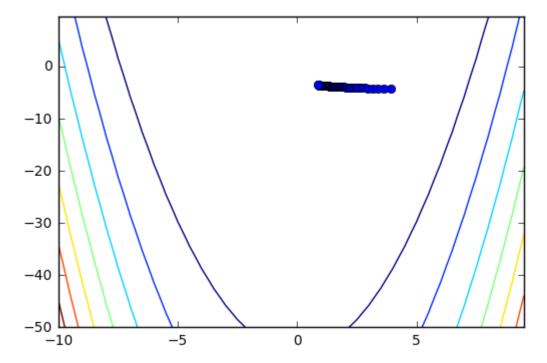


Case 2: Learning rate = 0.00001

```
In [10]: # --- Visualize Trajectory ---
np.random.seed(123)
    traj = grad_descent(iterations=50, learning_rate=10**-5)

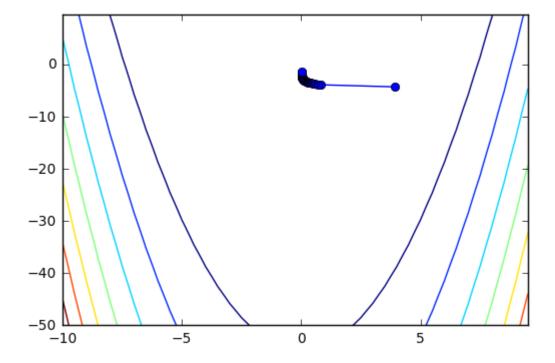
fig, ax = plt.subplots()
    CS = ax.contour(X, Y, Z)
    x= traj[:,0]
    y= traj[:,1]
    plt.plot(x,y,'-o')
```

Out[10]: [<matplotlib.lines.Line2D at 0x2556a8e7c88>]



Case 3: Learning rate = 0.0001

Out[11]: [<matplotlib.lines.Line2D at 0x2556a8f94a8>]

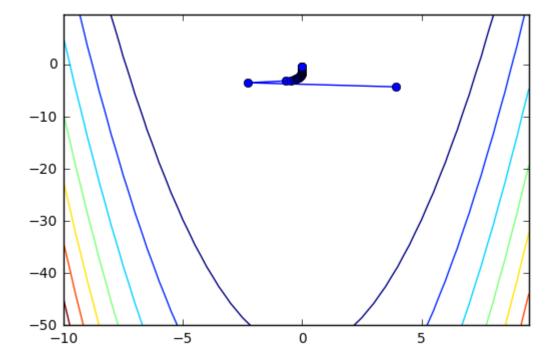


Case 4: Learning rate = 0.0002

```
In [12]: # --- Visualize Trajectory ---
np.random.seed(123)
    traj = grad_descent(iterations=50, learning_rate=0.0002)

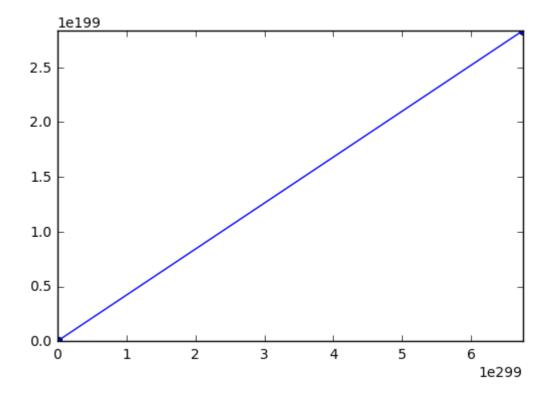
fig, ax = plt.subplots()
    CS = ax.contour(X, Y, Z)
    x= traj[:,0]
    y= traj[:,1]
    plt.plot(x,y,'-o')
```

Out[12]: [<matplotlib.lines.Line2D at 0x2556a96eef0>]



Case 5: Learning rate = 0.001

Out[13]: [<matplotlib.lines.Line2D at 0x2556aa74e80>]



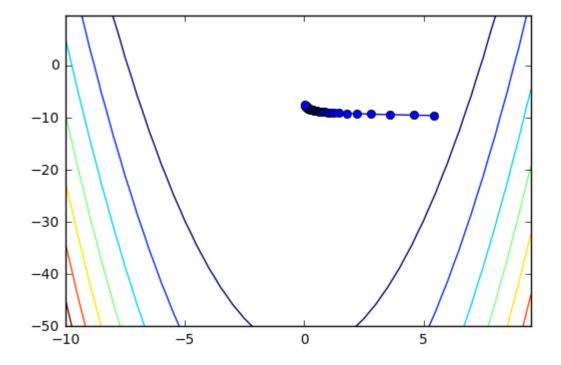
## Summary:

In the case of learning rate is 0.000001 or 0.00001, the learning rate is too small to make the function reach the local minimizer. In the case of learning rate is 0.001, the learning rate is too large that the function cannot converge. Hence, in these cases, the learning rate 0.0001 is the best.

### Part d

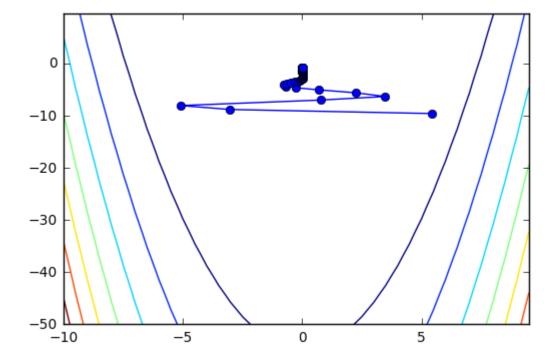
#### Case 1: Alpha = 0.5, Epsilon = 0.00001

Out[15]: [<matplotlib.lines.Line2D at 0x2556a8cbba8>]



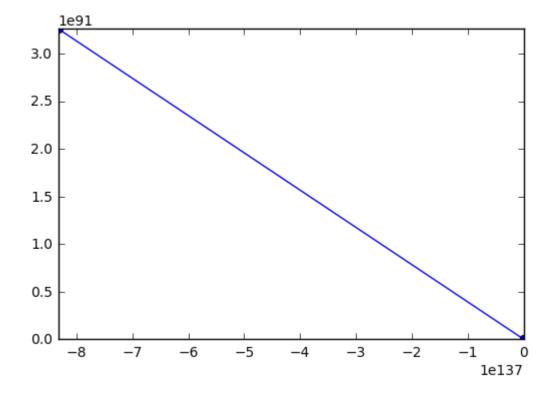
### Case 2: Alpha = 0.5, Epsilon = 0.0001

Out[16]: [<matplotlib.lines.Line2D at 0x2556a89f198>]



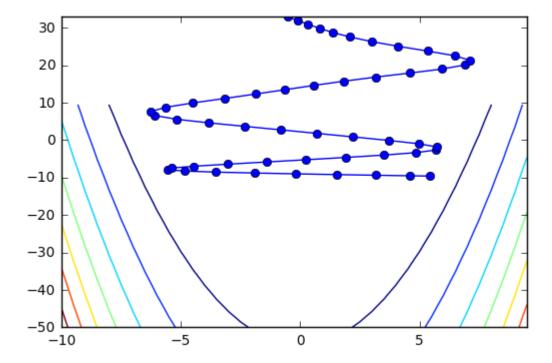
Case 3: Alpha = 0.5, Epsilon = 0.001

Out[17]: [<matplotlib.lines.Line2D at 0x2556aac9470>]



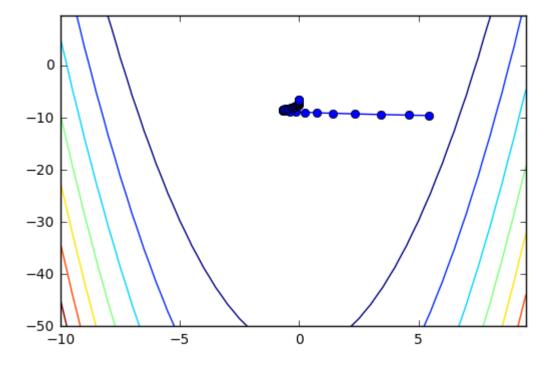
Case 4: Alpha = 1, Epsilon = 0.00001

Out[18]: [<matplotlib.lines.Line2D at 0x2556ab31780>]



Case 5: Alpha = 0.7, Epsilon = 0.00001

Out[19]: [<matplotlib.lines.Line2D at 0x2556aa2abe0>]



## Summary:

When we fix alpha to be 0.5, if the epsilon is 0.001, the function cannot converge. If the epsilon is epsilon=0.0001, then we can show the function oscillates around the minimizer. When the epsilon is 0.00001, the function converges when it does not swing around the minimizer. Hence, it is the best value in this case.

Second, we fix epsilon to be 0.00001. When the alpha is 1, the function oscillates around the minimizer back and forth. When the alpha is 0.7, it swings a little. Hence, in this case, alpha = 0.5 is the best solution.

# **Question 3**

#### Part a

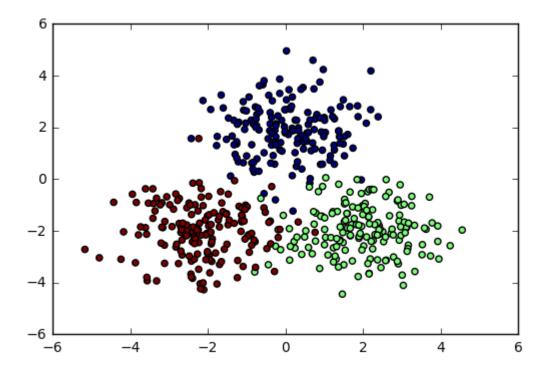
$$\begin{split} L(y,\hat{y}) &= -(y_1 \log(\hat{y}_1) + y_2 log(\hat{y}_2) + y_3 log(\hat{y}_3)) \\ \frac{\partial L_s}{\partial V_{k,s}} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \frac{\partial a_s^{(3)}}{\partial V_{k,s}} = \frac{y_s - \hat{y}_s}{\hat{y}_s (1 - \hat{y}_s)} \hat{y}_s (1 - \hat{y}_s) h_k^{(2)} = (\prod (1 = True \ class) - \hat{y}_s) h_k^{(2)} \\ \frac{\partial L_s}{\partial c} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \frac{\partial a_s^{(3)}}{\partial c} = (\prod (1 = True \ class) - \hat{y}_s) \\ \frac{\partial L_s}{\partial w_{j,k}^{(2)}} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \frac{\partial a_s^{(3)}}{\partial h_k^{(2)}} \frac{\partial h_k^{(2)}}{\partial w_{j,k}^{(2)}} = (\prod (1 = True \ class) - \hat{y}_s) V_{k,s} \prod (a_k^{(2)} > 0) h_j^{(1)} \\ \frac{\partial L_s}{\partial b^{(2)}} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \sum_{k} \frac{\partial a_s^{(3)}}{\partial h_k^{(2)}} \frac{\partial h_k^{(2)}}{\partial b^{(2)}} = (\prod (1 = True \ class) - \hat{y}_s) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) \\ \frac{\partial L_s}{\partial w_{i,j}^{(1)}} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \sum_{k} \frac{\partial a_s^{(3)}}{\partial h_k^{(2)}} \frac{\partial h_k^{(2)}}{\partial a_k^{(2)}} \frac{\partial h_j^{(1)}}{\partial a_j^{(1)}} \frac{\partial a_j^{(1)}}{\partial w_{i,j}^{(1)}} = (\prod (1 = True \ class) - \hat{y}_s) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) W_{j,k}^{(2)} \prod \frac{\partial L_s}{\partial w_{i,j}^{(1)}} &= \frac{\partial L_s}{\partial \hat{y}_s} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \sum_{k} \frac{\partial a_s^{(3)}}{\partial h_k^{(2)}} \frac{\partial h_k^{(2)}}{\partial a_k^{(2)}} \frac{\partial a_k^{(3)}}{\partial h_j^{(1)}} \frac{\partial h_j^{(1)}}{\partial a_j^{(1)}} \frac{\partial a_j^{(1)}}{\partial w_{i,j}^{(1)}} = (\prod (1 = True \ class) - \hat{y}_s) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) \sum_j W_{j,s}^{(2)} \prod \frac{\partial L_s}{\partial b^{(1)}} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \frac{\partial \hat{y}_s}{\partial a_s^{(3)}} \sum_{k} \frac{\partial a_s^{(3)}}{\partial h_k^{(2)}} \frac{\partial h_k^{(2)}}{\partial a_k^{(2)}} \frac{\partial a_k^{(2)}}{\partial h_j^{(1)}} \frac{\partial a_j^{(1)}}{\partial a_j^{(1)}} \frac{\partial a_j^{(1)}}{\partial b^{(1)}} \frac{\partial a_j^{(1)}}{\partial b^{(1)}} \frac{\partial a_j^{(1)}}{\partial b^{(1)}} = (\prod (1 = True \ class) - \hat{y}_s) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) \sum_k V_{k,s} \prod (a_k^{(2)} > 0) \sum_j W_{j,s}^{(2)} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,s} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,s} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,s} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,s} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,s} \prod (1 = True \ class) - \hat{y}_s \sum_{k} V_{k,$$

#### Part b

```
In [20]: def grad_f(X,h1,h2,Y,Y_hat,parameters):
        W1,b1,W2,b2,V,c = parameters
        dw1 = X.T.dot(((Y_hat - Y).dot(V.T)*(h2 > 0)).dot(W2.T)*(h1>0))
        db1 = (((Y_hat - Y).dot(V.T)*(h2 > 0)).dot(W2.T)*(h1>0)).sum(axis = 0)
        dw2 = h1.T.dot(((Y_hat - Y).dot(V.T)*(h2 > 0)))
        db2 = ((Y_hat - Y).dot(V.T)*(h2 > 0)).sum(axis = 0)
        dV = h2.T.dot((Y_hat - Y))
        dc = (Y_hat - Y).sum(axis = 0)
        return dw1, db1, dw2, db2, dV, dc
```

#### Part c

```
In [21]:
        Generate some training
               data from a GMM
         def gen gmm data(n = 999, plot=False):
            # Fixing seed for repeatability
            np.random.seed(123)
            # Parameters of a normal distribuion
            mean_1 = [0, 2]; mean_2 = [2, -2]; mean_3 = [-2, -2]
            mean = [\text{mean 1, mean 2, mean 3}]; cov = [[1, 0], [0, 1]]
            # Setting up the class probabilities
            n \text{ samples} = n
            pr class 1 = pr class 2 = pr class 3 = 1/3.0
            n_class = (n_samples * np.array([pr_class_1,pr_class_2, pr_class_3])).asty
         pe(int)
            # Generate sample data
            for i in range(3):
                x1,x2 = np.random.multivariate normal(mean[i], cov, n class[i]).T
                if (i==0):
                    xs = np.array([x1,x2])
                    cl = np.array([n_class[i]*[i]])
                else:
                    xs new = np.array([x1,x2])
                    cl new = np.array([n class[i]*[i]])
                    xs = np.concatenate((xs, xs_new), axis = 1)
                    cl = np.concatenate((cl, cl new), axis = 1)
            # Plot?
            if plot:
                plt.scatter(xs[:1,:],xs[1:,:], c = cl)
            # One hot encoding classes
            y = pd.Series(cl[0].tolist())
            y = pd.get_dummies(y).as_matrix()
            # Normalizing data (prevents overflow errors)
            mu = xs.mean(axis = 1)
            std = xs.std(axis = 1)
            xs = (xs.T - mu) / std
            return xs, y, cl
         # Generate data for network
         ######################################
         X, Y, cl = gen gmm data(n = 500,plot = True)
```



### Part d

In [25]:

def predict(Y\_hat):

```
return np.argmax(Y_hat, axis=1)
        def error_rate(Y_hat, cl):
           prediction = predict(Y_hat)
           return np.mean(prediction != cl)
        def cost(Y_hat, Y):
           tot = Y * np.log(Y_hat)
           return -tot.sum()
In [26]:
        2 - Hidden Layer ReLU Network
        def forward(X,parameters):
           # Unpacking parameters
           W1,b1,W2,b2,V,c = parameters
           # Forward pass
           a1 = X.dot(W1) + b1
           H1 = relu(a1)
           a2 = H1.dot(W2) + b2
           H2 = relu(a2)
           a3 = H2.dot(V) + c
           Y_hat = softmax(a3)
           return H1,H2,Y_hat
```

```
Parameter Update: Momentum + Regularization
        def parameter update(parameters, grads,
                          momentum params = [0,0,0,0],
                          lr = 1, reg = 0, alpha = 0):
           # Unpacking parameters
           W1,b1,W2,b2,V,c = parameters
           dW1,db1,dW2,db2,dV,dc = grads
           vW1,vb1,vW2,vb2,vV,vc = momentum_params
           # Momentum update
           vW1 = alpha * vW1 - lr * (dW1 + reg*W1)
           vb1 = alpha * vb1 - lr * (db1 + reg*b1)
           vW2 = alpha * vW2 - lr * (dW2 + reg*W2)
           vb2 = alpha * vb2 - lr * (db2 + reg*b2)
           vV = alpha * vV - lr * (dV + reg*V)
           vc = alpha * vc - lr * (dc + reg*c)
           momentum_params = [vW1,vb1,vW2,vb2,vV,vc]
           # Parameter updates
           W1 = W1 + vW1
           b1 = b1 + vb1
           W2 = W2 + vW2
           b2 = b2 + vb2
           V = V - lr*dV
           c = c - 1r*dc
           parameters =[W1,b1,W2,b2,V,c]
           return parameters, momentum_params
```

```
In [28]:
        Building the model
         #####################################
         def run model(X, Y, cl,
                      iterations = 1000,
                      regularization_include = False,
                      momentum include = False):
            Initial values for network
            # Intialize weights
            np.random.seed(123)
            W1 = np.random.randn(6).reshape(3,2)
            W2= np.random.randn(6).reshape(2,3)
            b2 = 0
            V = np.random.randn(6).reshape(3,2)
            parameters = [W1.T,b1,W2.T,b2,V.T,c]
            # Hyperparameters
            lr = 0.0001 # learning rate
            reg = 0.01 * regularization_include
            # Momentum parameters
            alpha = 0.9 * momentum include
            VV = 0
            vb2 = 0
            vW1 = 0
            vb1 = 0
            vW2 = 0
            vc = 0
            momentum_params = [vW1,vb1,vW2,vb2,vV,vc]
            # Place holder for losses
            losses = []
            errors = []
            #####################
                Run the model #
            ###################
            for i in range(0,iterations):
                # -- Forward propoagation --
                h1,h2,Y hat = forward(X,parameters)
                # -- Backward propagation --
                # Gradient calculation
                grads_in = grad_f(X,h1,h2,Y,Y_hat,parameters)
                # Parameter update
                new params, new mom param = parameter update(parameters, grads in,
                                    momentum params, alpha = alpha,
                                    lr = lr, reg = reg)
                # -- Updating values --
                h1,h2,Y hat = forward(X,new params)
```

---- Iteration 0 ----

Error rate: 0.6726907630522089

Loss: 548.7705600123807

---- Iteration 50 ----

Loss: 543.5232720356951

---- Iteration 100 ----

Error rate: 0.6465863453815262

Loss: 527.1995540767311

---- Iteration 150 ----

Error rate: 0.3453815261044177

Loss: 384.309338047535

---- Iteration 200 ----

Error rate: 0.321285140562249

Loss: 325.51905381849633

---- Iteration 250 ----

Error rate: 0.2891566265060241

Loss: 300.2216633608075

---- Iteration 300 ----

Error rate: 0.28313253012048195

Loss: 286.75911337051434

---- Iteration 350 ----

Error rate: 0.28112449799196787

Loss: 278.1486305692009

---- Iteration 400 ----

Error rate: 0.27710843373493976

Loss: 272.07470991164035

---- Iteration 450 ----

Error rate: 0.2751004016064257

Loss: 267.59194679499393

---- Iteration 500 ----

Error rate: 0.27309236947791166

Loss: 264.1535781001806

---- Iteration 550 ----

Error rate: 0.27309236947791166

Loss: 261.21026193681723

---- Iteration 600 ----

Error rate: 0.2570281124497992

Loss: 258.113346282331

---- Iteration 650 ----

Error rate: 0.22690763052208834

Loss: 253.07710516925917

---- Iteration 700 ----

Error rate: 0.18473895582329317

Loss: 244.1878518969607

---- Iteration 750 ----

Error rate: 0.1746987951807229

Loss: 237.81966219101628

---- Iteration 800 ----

Loss: 232.63167364250842

---- Iteration 850 ----

Error rate: 0.1606425702811245

Loss: 228.06573546524916

---- Iteration 900 ----

Error rate: 0.1566265060240964

Loss: 224.55512650440684

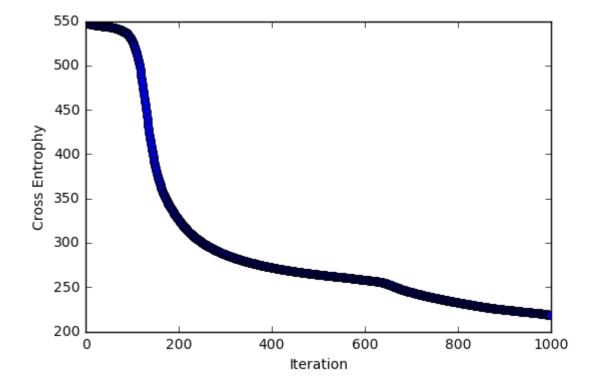
---- Iteration 950 ----

Error rate: 0.1566265060240964

Loss: 221.7783080302591

```
In [30]: plt.plot(losses,'o')
    plt.ylabel("Cross Entrophy")
    plt.xlabel("Iteration")
```

Out[30]: <matplotlib.text.Text at 0x2556acebb70>



## Part e

10/14/2018

Homework1 ---- Iteration 0 ----Error rate: 0.6726907630522089 Loss: 548.7705347656686 ---- Iteration 50 ----Loss: 543.4736304339127 ---- Iteration 100 ----Error rate: 0.37349397590361444 Loss: 404.67805662988127 ---- Iteration 150 ----

Error rate: 0.2791164658634538 Loss: 324.8675658551154

---- Iteration 200 ----Error rate: 0.2248995983935743 Loss: 287.4350946793522

---- Iteration 250 ----Error rate: 0.1706827309236948 Loss: 262.3423827471351

---- Iteration 300 ----Error rate: 0.14457831325301204 Loss: 244.41749453961773

---- Iteration 350 ----Error rate: 0.13453815261044177 Loss: 231.1819930715339

---- Iteration 400 ----Error rate: 0.12248995983935743 Loss: 219.84231264457847

---- Iteration 450 ----Error rate: 0.11044176706827309 Loss: 211.0746633305445

---- Iteration 500 ----Error rate: 0.10240963855421686 Loss: 204.13850363907494

---- Iteration 550 ----Error rate: 0.09036144578313253

Loss: 198.2229019248392

---- Iteration 600 ----

Error rate: 0.09036144578313253

Loss: 191.5846169411418

---- Iteration 650 ----

Error rate: 0.08032128514056225

Loss: 181.70798614241897

---- Iteration 700 ----

Error rate: 0.0823293172690763

Loss: 176.28770293463523

---- Iteration 750 ----

Error rate: 0.0823293172690763

Loss: 172.15947591533467

---- Iteration 800 ----

Error rate: 0.07630522088353414

Loss: 168.25112396319537

---- Iteration 850 ----

Error rate: 0.06827309236947791

Loss: 157.8333662512769

---- Iteration 900 ----

Error rate: 0.06827309236947791

Loss: 152.60298929609502

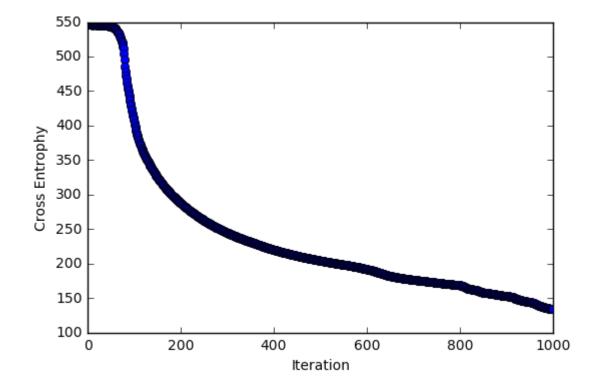
---- Iteration 950 ----

Error rate: 0.06626506024096386

Loss: 144.05242654552166

```
In [32]: plt.plot(losses,'o')
    plt.ylabel("Cross Entrophy")
    plt.xlabel("Iteration")
```

Out[32]: <matplotlib.text.Text at 0x2556ad63e48>



It is obvious that using Momentum can make the algorithm to converge more efficiently. In the 1000th iteration, using Momentum can give us a Cross Entropy that is less than 150, while the Cross Entropy is greater than 200 without Momentum.