02-750

Assignment One

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HW2Q1

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1 Question 1 (50 points)

This first question will serve as an introduction to working with modAL in order to implement some of the basic active learning concepts we have covered thus far in lecture. This includes pool-based sampling, as well as query by committee. Conveniently, modAL includes the ActiveLearner and Committee classes, which helps make both of these steps simpler. You will be required to instantiate the appropriate objects using these classes, utilize modAL supported query strategies, as well as implement one of your own. In doing so, you will perform some of your first active learning experiments, and report the results as asked below. You are provided with an imaging data set "Data.csv". This data comprises 500 samples each with 26 features. Each sample is labeled with one of ten possible subcellular locations. You are also given the Jupyter Notebook template for completing this assignment. Notice the cell below will load and partition the data for you. Complete the code under ###TO DO in each cell and produce the required plots. Feel free to define any helper functions as you see fit. You may import and use any modules in scikit-learn and NumPy to help with your implementations (modAL is built specifically to support and mimic scikit-learn functionality)

```
[1]: import numpy as np
     import pandas as pd
     import matplotlib.pyplot as plt
     import copy
     ### modAI.
     from modAL.models import ActiveLearner, Committee
     from modAL.density import information density
     from modAL.uncertainty import classifier_uncertainty, uncertainty_sampling
     from modAL.disagreement import max_disagreement_sampling, vote_entropy_sampling
     from sklearn.neighbors import KNeighborsClassifier
     ### sklearn
     from sklearn.preprocessing import LabelEncoder, normalize
     from sklearn.model_selection import train_test_split
     from sklearn.ensemble import RandomForestClassifier
     from sklearn.linear model import LogisticRegression
     ### Suppresses Warning
     import warnings
```

```
warnings.filterwarnings('ignore')

### Set randome seed
seed = 10
np.random.seed(seed)
```

1.1 Reading and Processing the Data

2 Part 0. Review for logistical regression and random forest (0 pt.)

In this problem we are going to test different Querry strategies on two types of machine learning algorims: Logistic Regression and Random forest. We can see the classification accuracy for both models in supervised learning setting in the cell below. If labels are abundent and classes are well-seprated in feature space, the classifiers can classify the different classes with high acuracy.

Accuracy of logistic regression: 0.898
Accuracy of random forest: 0.861

3 1.1: Random Sampling (5 pts. total)

Complete the code under ###TO DO in the following cell. Create a random_query() function that provide a method for randomly selecting a sample to query from the oracle, and must be consistent with the query methods expected by modAL when called. **Do not change the random seed**. Perform random sampling for 100 calls to the oracle with each ActiveLearner. After each call to the oracle, measure the accuracy of each learner on predictions across the test sets (X_test and y_test). Report the final accuracy and make a plot with query number as the x-axis, and accuracy as the y-axis (one single plot with four curves, one for each sampling method. Some code is provided that you may use if you want).

Hint: Check the modAL documentation for how to call an ActiveLearner. Within the documentation, check the Extending modAL section for a tutorial on implementing a custom query strategy.

```
[4]: def random_query(classifier, X, a_keyword_argument=42):
    query_idx = np.random.choice(range(X.shape[0]))
    return np.array(query_idx), X[query_idx]
```

3.1 Logistic Regression (2.5 pts.)

Use logistic regression as estimator to your active learner.

3.2 Plot classification accuracy with respect to number of labels queried

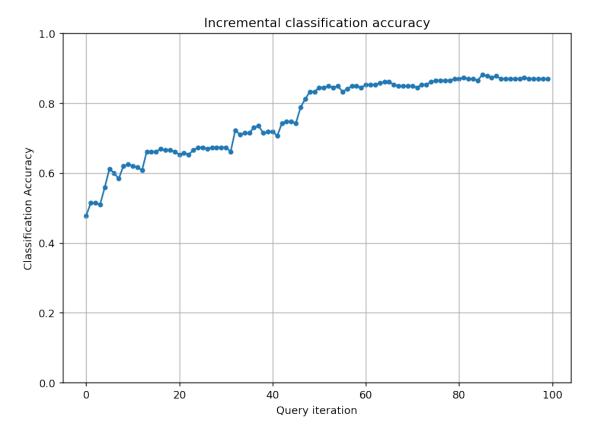
```
[6]: # Plot our performance over time.
fig, ax = plt.subplots(figsize=(8.5, 6), dpi=130)

ax.plot(history_rand_lr)
ax.scatter(range(len(history_rand_lr)), history_rand_lr, s=13)

ax.set_ylim(bottom=0, top=1)
ax.grid(True)

ax.set_title('Incremental classification accuracy')
ax.set_xlabel('Query iteration')
ax.set_ylabel('Classification Accuracy')

plt.show()
```



3.3 Random Forest (2.5 pts.)

Use random forest as estimator to your active learner. Use 20 estimators with max depth of 6 and the seed the random forsest classifier with the same seed above.

3.4 Plot classification accuracy with respect to number of labels queried

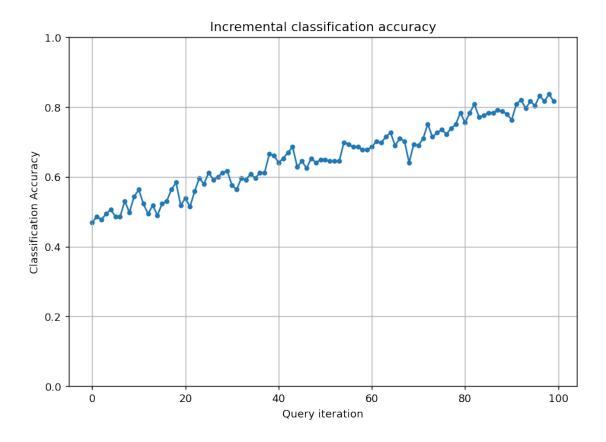
```
[8]: # Plot our performance over time.
fig, ax = plt.subplots(figsize=(8.5, 6), dpi=130)

ax.plot(history_rand_rf)
ax.scatter(range(len(history_rand_rf)), history_rand_rf, s=13)

ax.set_ylim(bottom=0, top=1)
ax.grid(True)

ax.set_title('Incremental classification accuracy')
ax.set_xlabel('Query iteration')
ax.set_ylabel('Classification Accuracy')

plt.show()
```



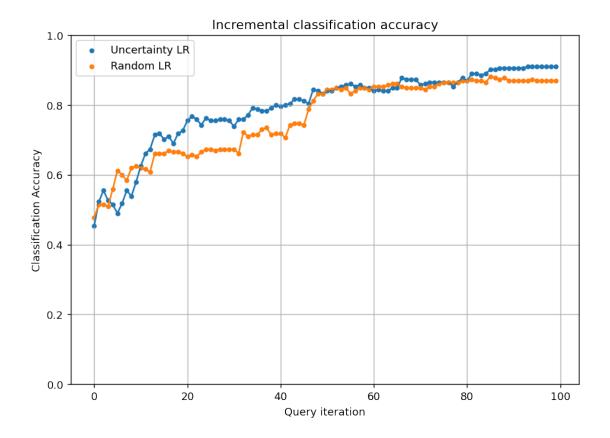
4 1-2. Uncertainty Sampling (15 pts. total)

Create an ActiveLearner with Uncertainty sampling as the sampling strategy for each of the estimator below. Report the final accuracy and plot the classification accuracy with respect to number of labels queried for both the uncertainty and random sampling for each estimator.

4.1 Logistic Regression (7.5 pts.)

```
query_label = y_pool_uncert_lr[query_idx]
X_pool_uncert_lr, y_pool_uncert_lr= np.delete(X_pool_uncert_lr, query_idx,
→axis=0), np.delete(y_pool_uncert_lr, query_idx, axis=0)
uncert_lr_learner.teach(query_sample, query_label)
history_uncert_lr.append(uncert_lr_learner.score(X_test,y_test))
```

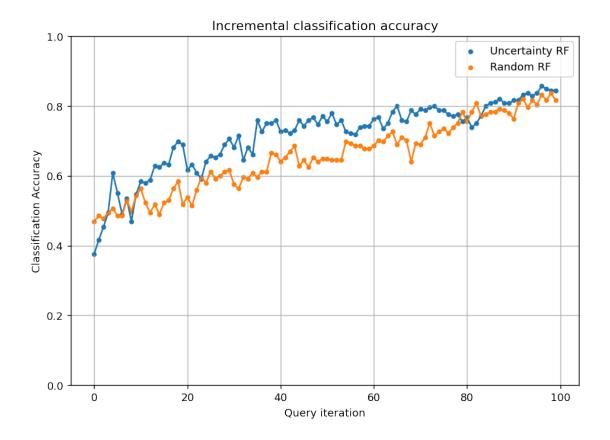
4.2 Plot classification accuracy with respect to number of labels queried



4.3 Random Forest (7.5 pts.)

```
[11]: X_pool_uncert_rf = copy.deepcopy(X_pool)
      y_pool_uncert_rf = copy.deepcopy(y_pool)
      history_uncert_rf = []
      uncert_rf_learner = ActiveLearner(
          estimator = RandomForestClassifier(n_estimators = N_estimator_rf,
                                  max_depth = MAX_depth_rf, random_state = seed),
          query_strategy = uncertainty_sampling,
          X_training=X_training, y_training=y_training,
      )
      for i in range(100):
          query_idx, query_sample = uncert_rf_learner.query(X_pool_uncert_rf)
          query_label = y_pool_uncert_rf[query_idx]
          X_pool_uncert_rf, y_pool_uncert_rf= np.delete(X_pool_uncert_rf, query_idx,__
       →axis=0), np.delete(y_pool_uncert_rf, query_idx, axis=0)
          uncert_rf_learner.teach(query_sample, query_label)
          history_uncert_rf.append(uncert_rf_learner.score(X_test,y_test))
```

4.4 Plot Classification Accuracy with respect to number of labels queried



5 1.3: Density based sampling (15 pts. total)

Create an Active Learner with information density for each of the estimator below. Use Euclidean metric for similarity and uncertainty for utility function. Set $\beta=1$. Report the final accuracy and plot the classification accuracy with respect to number of labels queried for both the uncertainty and random sampling for each estimator.

5.1 Logistic regression (7.5 pts.)

```
[13]: def density_query(classifier, X, a_keyword_argument=42):
    # measure the utility of each instance in the pool

utility = classifier_uncertainty(classifier, X)
    utility *= information_density(X, 'euclidean')

# select the indices of the instances to be queried
    query_idx = np.argsort(utility)[-1]

# return the indices and the instances
    return np.array(query_idx), X[query_idx]
```

5.2 Plot Classification Accuracy with respect to number of labels queried

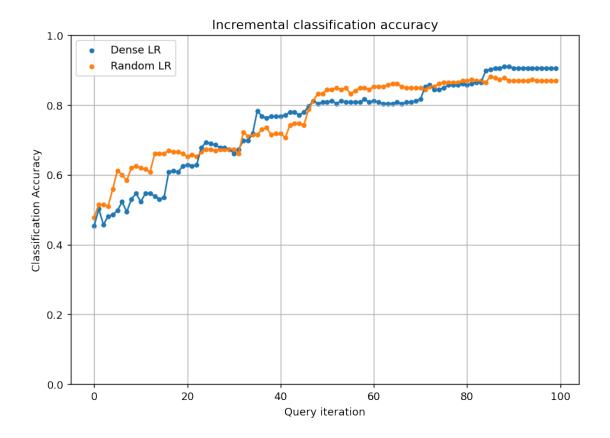
```
[15]: # Plot our performance over time.
    fig, ax = plt.subplots(figsize=(8.5, 6), dpi=130)

ax.plot(history_dens_lr)
ax.scatter(range(len(history_dens_lr)), history_dens_lr, s=13, label = 'Dense_\top_\top_LR')

ax.plot(history_rand_lr)
ax.scatter(range(len(history_rand_lr)), history_rand_lr, s=13, label = 'Random_\top_\top_LR')

ax.set_ylim(bottom=0, top=1)
ax.grid(True)

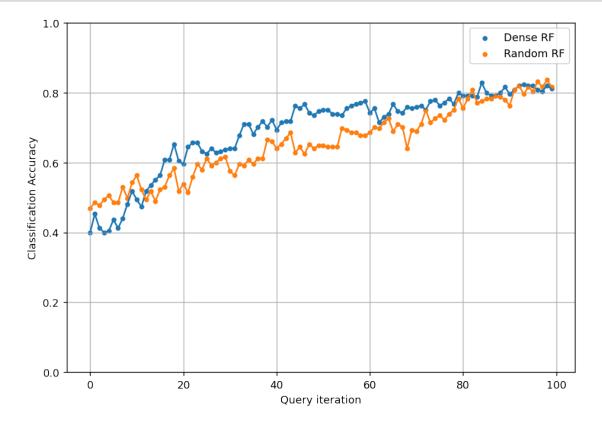
ax.set_title('Incremental classification accuracy')
ax.set_xlabel('Query iteration')
ax.set_ylabel('Classification Accuracy')
ax.legend()
plt.show()
```



5.3 Random Forest (7.5 pts.)

```
\label{lem:dens_rf_learner.teach} $$ \operatorname{dens_rf_learner.score}(1,-1), \ \operatorname{query_label})$$ history_dens_rf.append(dens_rf_learner.score(X_test,y_test))
```

5.4 Plot Classification Accuracy with respect to number of labels queried



6 1.4: Query-By-Committee with max disagreement sampling (10 pts. total)

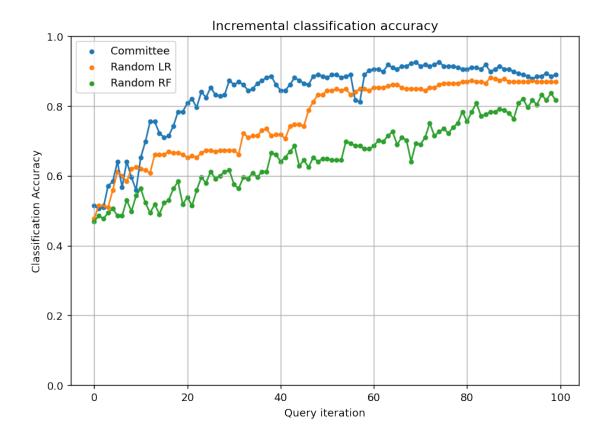
Finally, we will now use modAL to implement query by committee. We will form a committee with max disagreement sampling. Within modAL, forming a committee is as easy as creating a list of ActiveLearners, and passing this along with the query method to Committee(). The Committee object can then be used exactly as the ActiveLearner objects we used in the previous parts (eg. Use Committee.query(X,y) or Committee.teach(X,y), etc.). Construct the committee described above, with logistic regression classifier as the first member and random forest as the second. As in the previous section, perform 100 queries to the oracle, and plot number of queries against prediction accuracy across the test sets and compare with both the random forest and logistic regression classifier with random sampling strategy.

```
[18]: X_pool_comm = copy.deepcopy(X_pool)
      y_pool_comm = copy.deepcopy(y_pool)
      history_comm = []
      ### TODO
      learner_list = [None] * 2
      learner_list[0] = ActiveLearner(
              estimator=LogisticRegression(),
              query strategy=max disagreement sampling,
              X training=X training, y training=y training)
      learner_list[1] = ActiveLearner(
          estimator = RandomForestClassifier(n_estimators = N_estimator_rf,
                                  max_depth = MAX_depth_rf, random_state = seed),
          query_strategy = max_disagreement_sampling,
          X_training=X_training, y_training=y_training,
      )
      # assembling the committee
      committee = Committee(learner_list=learner_list)
      for i in range(100):
          query_idx, query_sample = committee.query(X_pool_comm)
          query_label = y_pool_comm[query_idx]
          committee.teach(query_sample, query_label)
          X_pool_comm, y_pool_comm= np.delete(X_pool_comm, query_idx, axis=0), np.
       →delete(y_pool_comm, query_idx, axis=0)
          history_comm.append(committee.score(X_test,y_test))
```

6.1 Plot Classification Accuracy with respect to number of labels queried

```
[19]: # Plot our performance over time.
      fig, ax = plt.subplots(figsize=(8.5, 6), dpi=130)
      ax.plot(history_comm)
      ax.scatter(range(len(history_comm)), history_comm, s=13, label = 'Committee')
      ax.plot(history_rand_lr)
      ax.scatter(range(len(history_rand_lr)), history_rand_lr, s=13, label = 'Random_u

LR¹)
      ax.plot(history_rand_rf)
      ax.scatter(range(len(history_rand_rf)), history_rand_rf, s=13, label = 'Random_
      →RF')
      ax.set_ylim(bottom=0, top=1)
      ax.grid(True)
      ax.set_title('Incremental classification accuracy')
      ax.set_xlabel('Query iteration')
      ax.set_ylabel('Classification Accuracy')
      ax.legend()
      plt.show()
```



[]:

HW2Q2

March 2, 2021

1 Question 2. IWAL algorithm implementation (50 points)

The purpose of this question is to implement Importance Weighted Active Learning (IWAL) algorithm. For this question, you will not use modAL, but instead will implement IWAL routine from scratch using scikit-learn, NumPy and native Python. In this question, we will use a simple synthetic dataset for a binary classification problem. Each data point has only 2 features. The dataset is provided in 2 files – "data_iwal.npy", which contains features and "labels_iwal.npy", which contains labels. For simplicity, you will implement bootstrapping rejection sampling subroutine with logistic regression and hinge loss.

. Feel free to define any helper functions as you see fit. You may import and use any modules in scikit-learn and NumPy to help with your implementations.

1.1 Imports

Here we import necessary modules. Feel free to add something else here if you need it!

1.2 Reading data

Here we read the data and split it into train and test datasets. Train will be used to train our classification model and test will be used to validate the performance, monitor overfitting and compare the results of the model trained with Active Learning with the ones of the model trained from scratch. We set aside 1/3 of the dataset for validation.

```
[2]: X = np.load("data/q2/data_iwal.npy")
y = np.load("data/q2/labels_iwal.npy")
```

```
[3]: X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.33, u →random_state=42)
```

1.3 Part 2.1

Type your answers for the theoretical questions below.

1. What is the idea behind IWAL algorithm?

The distribution of training data and testing data are not the same. If we can assign a weight to data point,

$$w = \frac{P_{train}}{P_{test}}$$

Then we can produce a better model with lower generalization error.

2. What are the assumptions made for the IWAL algorithm?

Training data and testing data do not follow same distribution.

3. What are the pros and cons of IWAL algorithm?

Pros: it does not infer labels, so won't mislabel instances. It can be used with multiple data access models and loss functions. It can handle non-separable data and compensate for sampling bias using importance weighting. It guarantees to converge to the optimal model and bounds the number of needed samples.

Cons: weighting can not be computed directly. It has to use approximation algorithm.

1.4 Part 2.2 Implement IWAL algorithm

In this part you will implement a function that performs a single query of Algorithm 1 IWAL (subroutine rejection-sampling) from the paper. Below is the function description that you can follow in your implementation.

```
[4]: ### TODO: Implement Algorithm 1 from the paper
     def IWAL_query(x_t, y_t, rejection_sampling, history, h, **kwargs):
          This function implements a single query if IWAL algorithm from the paper
          by Beygelzimer et al https://arxiv.org/pdf/0812.4952.pdf
              x_t: currently considered sample
              y_t: label for x, will be added to history if requested
              rejection sampling: python function, that accepts current data point \sqcup
      \hookrightarrow x_t and
              some arbitrary arguments and returns probability of requesting a label,
      \hookrightarrow for x t
              history: dictionary of previous history. history.keys() will return
      \hookrightarrow dict_keys(['X', 'y', 'c', 'Q']),
              where, X -- is a history of sampled data points, y -- labels for \Box
      \hookrightarrow samples in X, c -- weights for
              samples in X.
              h: scikit-learn model class, such as sklearn.linear_model.
      \hookrightarrow LogisticRegression, etc
              **kwarqs: dictionary of arbitrary arguments that may be required by
      \rightarrow rejection_sampling()
```

```
Returns:
       h t: object of scikit-learn model class h, that is optimal at current \sqcup
\hookrightarrow time step.
   11 11 11
   ### Your code goes here
   labels = [0,1]
   loss = 0.0
   p_t = bootstrap(x_t, kwargs['H'], kwargs['labels'], loss)
   Q_t = np.random.binomial(1, p_t, 1)[0]
   h_t = h
   sample = True
   if Q_t == 1:
       history['X'] = np.vstack((history['X'], x_t))
       history['y'] = np.hstack((history['y'], y_t))
       history['c'] = np.hstack((history['c'], np.array(1/p_t)))
       sample = True
       h_t.fit(history['X'], history['y'], sample_weight=history['c'])
   else:
       sample = False
   return h_t, sample
```

1.5 Part 2.3 Implement bootstraing rejection sampling subroutine

In this part you will implement bootstrapping rejection sampling subroutine from the paper, section 7.2

```
[5]: def bootstrap(x, H, labels, loss, p_min=0.1):
         This function implements bootstrap rejection sampling subroutine.
         Arqs:
              x: array-like object of features for currently considered sample
             H: list of hypothesis (scikit-learn objects) that are used in voting
              labels: list of possible labels for the problem. If binary_{\sqcup}
      \rightarrow classifiction, labels=[0, 1]
             p_min: minimum threshold for the probability
         Returns:
             p_t: probability of requesting the label for x, which is equal to:
                 p_{min} + (1 - p_{min})(max_{y}, h_{i}, h_{j}) L(h_{i}(x), y) - L(h_{j}(x), y)
         max_value = -10000
         for i in range(len(H)):
             for j in range(len(H)):
                 for y in labels:
                      i pred = H[i].predict proba(x)
                      j_pred = H[j].predict_proba(x)
```

1.6 Part 2.4 Organize all implemented parts into a single pipeline

Now you implemented all part of IWAL algorithm with bootstrap rejection sampling and can organize it into a pipeline

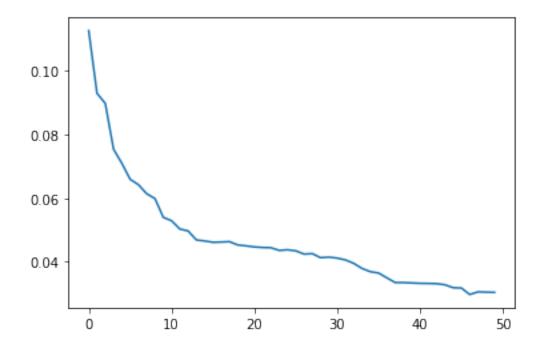
```
[6]: def bootstrap_samples(X_training, y_training):
    n = X_training.shape[0]
    idx = [None] * n
    for i in range(n):
        idx[i] = np.random.randint(0, n)
    return X_training[idx, :], y_training[idx]
```

```
[7]: history = {}
     losses = []
     n initial = 10
     n_h = 10
     X_training, y_training = X_train[:n_initial], y_train[:n_initial]
     #Initialization: initialize history and H
     ## TODO: your code here
     history['X'] = X_training
     history['y'] = y_training
     history['c'] = np.ones(shape=(X training.shape[0],))
     H = \prod
     # Create n_h classifiers and train them on bootstrapped data (data is sampled_
     \rightarrow with replacement)
     ## TODO: your code goes here
     for i in range(n_h):
         h = LogisticRegression()
         x, y = bootstrap_samples(X_training, y_training)
         h.fit(x, y)
         H.append(h)
     # Perform queries and record loss
     n_query = 50
     h_t = LogisticRegression()
     h_t.fit(X_training, y_training)
     while n_query != 0:
```

```
### TODO: your code goes here
idx = np.random.randint(0, X_train.shape[0])
x_t = X_train[idx, :].reshape(1,-1)
y_t = y_train[idx].reshape(1,)
h_t, is_sample = IWAL_query(x_t, y_t, bootstrap, history, h_t, H=H,_\text{\text{\text{\text{$\text{query}}}}(x_t, y_t, bootstrap, history, h_t, H=H,_\text{\text{\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\text{$\t
```

[8]: plt.plot(losses)

[8]: [<matplotlib.lines.Line2D at 0x7fc894407550>]



1.7 Part 2.5 Compare results of Active Learning vs No Active Learning

In this part you need to create object of the same scikit learning class and train it on randomly selected subset of data points and compare results of 2 classifiers. Comment on your observations

```
[9]: # Compare to no Active Learning setting

## TODO: your code goes here
```

```
[10]: losses_n = []
      n_{initial} = 10
      X_training, y_training = X_train[:n_initial], y_train[:n_initial]
      h_n = LogisticRegression()
      h_n.fit(X_training, y_training)
      n_{query} = 50
      for t in range(n_query):
          ### TODO: your code goes here
          idx = np.random.randint(0, X_train.shape[0])
          x_t = X_train[idx, :].reshape(1,-1)
          y_t = y_train[idx].reshape(1,)
          X_training = np.vstack((X_training, x_t))
          y_training = np.hstack((y_training, y_t))
          h_n.fit(X_training, y_training)
          X_train, y_train= np.delete(X_train, idx, axis=0), np.delete(y_train, idx,__
       →axis=0)
          losses_n.append(log_loss(y_test, h_n.predict_proba(X_test)))
```

```
[11]: plt.plot(losses_n, label='random')
   plt.plot(losses, label='IWAL')
   plt.legend()
```

[11]: <matplotlib.legend.Legend at 0x7fc894369a58>

