

## M3-L1 Problem 2 (6 points)

```
In [8]: import numpy as np
import matplotlib.pyplot as plt

def plot_data(data, c, title="", xlabel="$x_1$", ylabel="$x_2$", classes=["", ""], alpha=0.5):
    N = len(c)
    colors = ['royalblue', 'crimson']
    symbols = ['o', 's']

    plt.figure(figsize=(5, 5), dpi=120)

    for i in range(2):
        x = data[:, 0][c==i]
        y = data[:, 1][c==i]

        plt.scatter(x, y, color=colors[i], marker=symbols[i], edgecolor="black", linewidth=1, alpha=alpha)

    plt.legend(loc="upper right")
    plt.xlabel(xlabel)
    plt.ylabel(ylabel)
    ax = plt.gca()
    ax.set_xticklabels([])
    ax.set_yticklabels([])
    plt.xlim([-0.05, 1.05])
    plt.ylim([-0.05, 1.05])
    plt.title(title)

def plot_contour(predict, mapXY = None):
    res = 500
    vals = np.linspace(-0.05, 1.05, res)
    x, y = np.meshgrid(vals, vals)
    XY = np.concatenate((x.reshape(-1, 1), y.reshape(-1, 1)), axis=1)
    if mapXY is not None:
        XY = mapXY(XY)
    contour = predict(XY).reshape(res, res)
    plt.contour(x, y, contour)
```

## Generate Dataset

(Don't edit this code.)

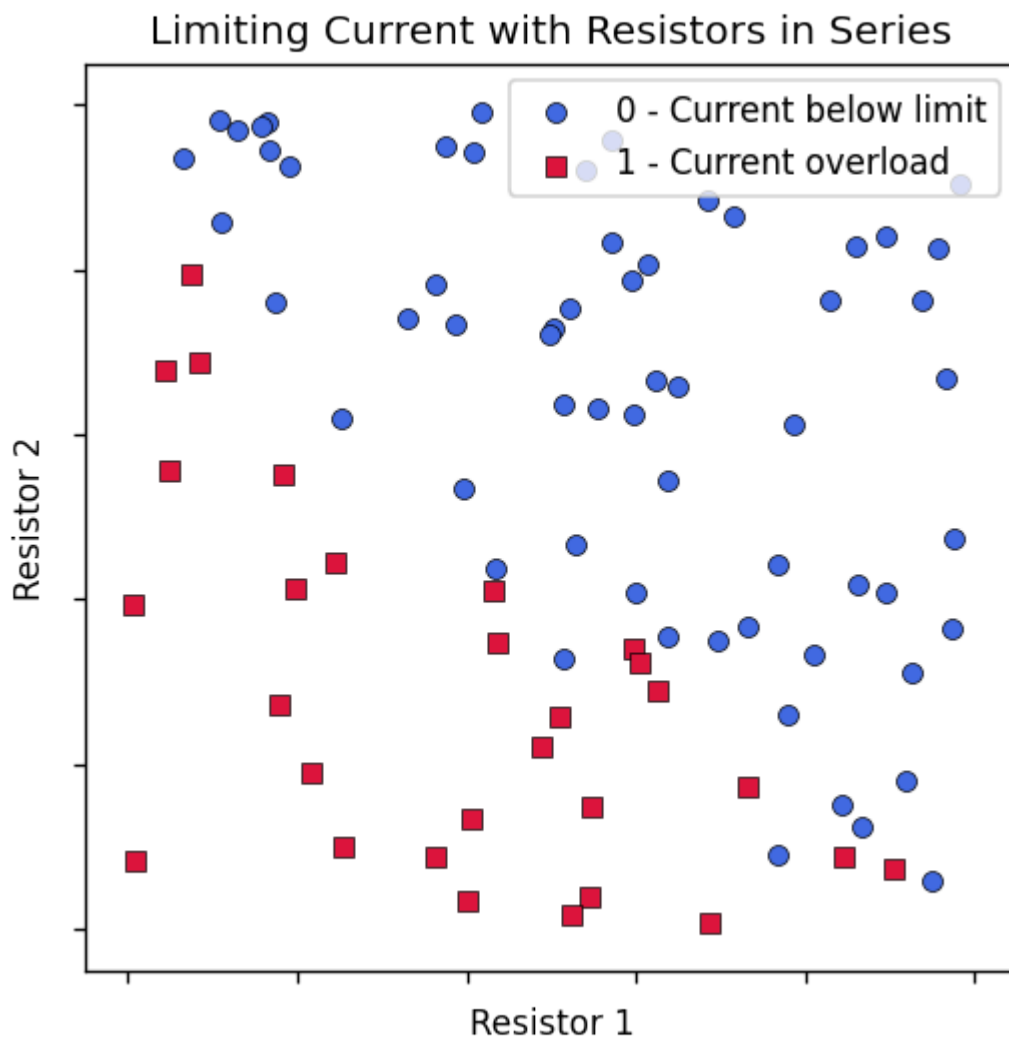
```
In [9]: def get_line_dataset():
    np.random.seed(4)
    x = np.random.rand(90)
    y = np.random.rand(90)

    h = 1/.9*x + 1/0.9*y - 1

    d = 0.1
    x1, y1 = x[h<-d], y[h<-d]
    x2, y2 = x[np.abs(h)<d], y[np.abs(h)<d]
    x3, y3 = x[h>d], y[h>d]

    c1 = np.ones_like(x1)
    c2 = (np.random.rand(len(x2)) > 0.5).astype(int)
    c3 = np.zeros_like(x3)
    xs = np.concatenate([x1, x2, x3], 0)
    # print(xs)
    ys = np.concatenate([y1, y2, y3], 0)
    c = np.concatenate([c1, c2, c3], 0)
    return np.vstack([xs, ys]).T, c
```

```
In [10]: data, classes = get_line_dataset()
format = dict(title="Limiting Current with Resistors in Series", xlabel="Resistor 1",
              ylabel="Resistor 2", legend="0 - Current below limit, 1 - Current overload")
plot_data(data, classes, **format)
```



## Define helper functions

First, fill in code to complete the following functions. You may use code you wrote in the previous question.

- `sigmoid(h)` to compute the sigmoid of an input `h`
- (Given) `transform(data, w)` to add a column of ones to `data` and then multiply by the 3-element vector `w`
- (Given) `loss(data, y, w)` to compute the logistic regression loss function:

$$L(x, y, w) = \sum_{i=1}^n -y^{(i)} \cdot \ln(g(w'x^{(i)})) - (1 - y^{(i)}) \cdot \ln(1 - g(w'x^{(i)}))$$

- `gradloss(data, y, w)` to compute the gradient of the loss function with respect to `w`:  $\frac{\partial L}{\partial w_j} = \sum_{i=1}^n (g(w'x^{(i)}) - y^{(i)}) x_j^{(i)}$

```
In [11]: def sigmoid(h):
# YOUR CODE GOES HERE
return 1/(1 + np.exp(-h))

def transform(data, w):
xs = data[:,0]
ys = data[:,1]
ones = np.ones_like(xs)
h = w[0]*ones + w[1]*xs + w[2]*ys
return h

def loss(data, y, w):
wt_x = transform(data, w)

J1 = -np.log(sigmoid(wt_x)) * y
J2 = -np.log(sigmoid(wt_x)) * (1-y)
L = np.sum(J1 + J2)
return L

def gradloss(data, y, w):
# YOUR CODE GOES HERE
xs = data[:,0]
ys = data[:,1]
ones = np.ones_like(xs).reshape(-1,1)
Data = np.concatenate((ones, data),1) #(90,3)
wt_x = transform(data, w)
return np.sum((sigmoid(wt_x) - y).reshape(90,1)*Data,0)
```

## Gradient Descent

Now you'll write a gradient descent loop. Given a number of iterations and a step size, continually update `w` to minimize the loss function. Use the `gradloss` function you wrote to compute a gradient, then move `w` by `stepsize` in the direction opposite the gradient. Return the optimized `w`.

```
In [12]: def grad_desc(data, y, w0=np.array([0,0,0]), iterations=100, stepsize=0.1):
# YOUR CODE GOES HERE
for i in range(iterations):
    w0 = w0 - stepsize * gradloss(data, y, w0)
return w0
```

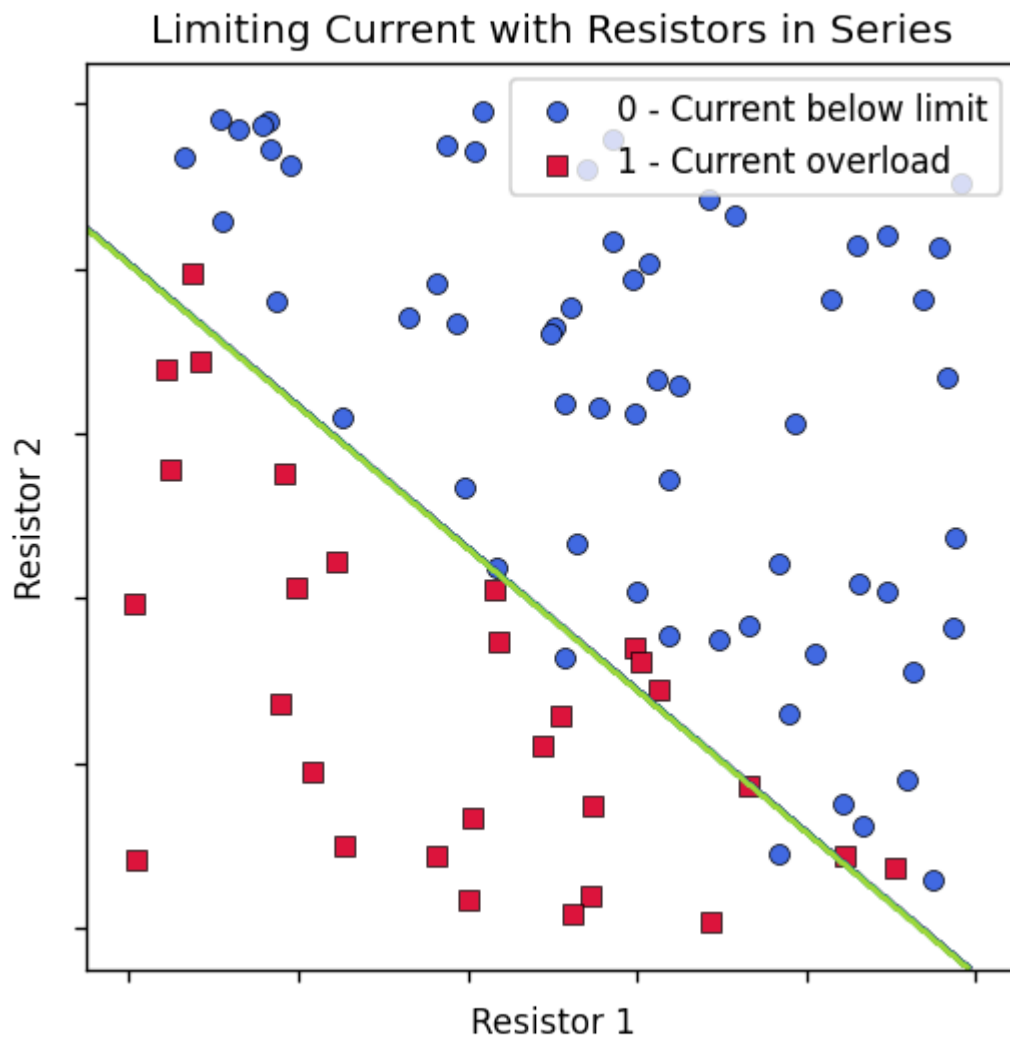
## Test your classifier

Run these cells to find the optimal  $w$ , compute the accuracy on the training data, and plot a decision boundary.

```
In [13]: w = grad_desc(data, classes)
preds = np.round(sigmoid(transform(data, w))).astype(int)
accuracy = np.sum(preds == classes) / len(classes) * 100
# print(loss(data, classes, w))
print("      w = ", w)
print("True Classes: ", classes.astype(int))
print(" Predictions: ", preds)
print("    Accuracy: ", accuracy, r"%")
```

```
      w = [ 7.99449326 -8.54560847 -9.92653181]
True Classes: [1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 0 0 0 1 1 0 1 1 1 1 1 0
1 0 0 0
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0]
Predictions: [1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 0 0 0 0 1 0 0 1 0 0 0 1
0 1 0 0
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0]
Accuracy: 91.11111111111111 %
```

```
In [14]: predict = lambda data: np.round(sigmoid(transform(data, w)))  
plot_data(data, classes, **format)  
plot_contour(predict)  
plt.show()
```



```
In [ ]:
```