# homework 6 solutions

## **Exercise 1**

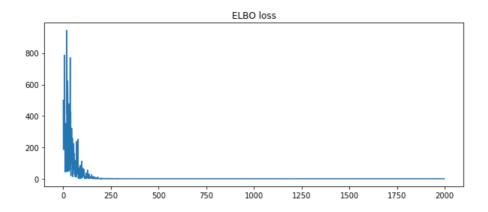
#### Solution 1

```
import pyro
import torch
import pyro.distributions as dist
import pyro.optim as optim
from pyro.infer import SVI, Trace_ELBO
import pandas as pd
%pylab inline
from pyro.infer import Predictive
import torch.distributions.constraints as constraints
figsize=(10,4)
pyro.set_rng_seed(0)

normalize = True

smoke = pd.read_csv('~/Desktop/smoke.csv', header=None, names=['age_cat','smoke_cat','popul ation','deaths'])
if normalize: smoke = (smoke-smoke.min())/(smoke.max()-smoke.min())
```

```
pyro.clear param store()
def death model(x,y):
    n observations, n predictors = x.shape
   w = pyro.sample("w", dist.Normal(torch.zeros(n predictors), 1e-2 * torch.ones(n predict
ors)))
   b = pyro.sample("b", dist.Normal(0.,1e-2))
    #I suppose the text meant mu=E[y|x]=exp(W*x+b)
   mu = torch.exp((w*x).sum(dim=1) + b)
    with pyro.plate("target", n_observations):
        pyro.sample("y", dist.Poisson(mu), obs=y)
def death guide(x,y=None):
   n observations, n predictors = x.shape
    w loc = pyro.param("w loc", torch.rand(n predictors))
   w scale = pyro.param("w scale", torch.rand(n_predictors),
                         constraint=constraints.positive)
   w = pyro.sample("w", dist.Normal(w loc, w scale))
    b loc = pyro.param("b loc", torch.rand(1))
    b scale = pyro.param("b scale", torch.rand(1), constraint=constraints.positive)
    b = pyro.sample("b", dist.Normal(b_loc, b_scale))
death svi = SVI(model=death model, guide=death guide,
              optim=optim.ClippedAdam({'lr' : 2e-2}),
              loss=Trace ELBO())
losses = []
for step in range(2000):
   loss = death_svi.step(x_train, y_train)/len(x_train)
   losses.append(loss)
   if step % 100 == 0:
       print(f"Step {step} : loss = {loss}")
fig, ax = plt.subplots(figsize=figsize)
ax.plot(losses)
ax.set title("ELBO loss");
Step 0 : loss = 499.41790612254823
Step 100 : loss = 42.301537820271086
Step 200 : loss = 1.3327459607805525
Step 300 : loss = 1.0865782839911324
Step 400 : loss = 1.346647356237684
Step 500 : loss = 0.960088815007891
Step 600 : loss = 0.9350871358598981
Step 700 : loss = 1.0514477108206068
Step 800 : loss = 1.0344758033752441
Step 900 : loss = 0.960349610873631
Step 1000 : loss = 1.0363010466098785
Step 1100 : loss = 1.0519108389105116
Step 1200 : loss = 0.9867801155362811
Step 1300 : loss = 0.9484681401933942
Step 1400 : loss = 0.9679238285337176
Step 1500 : loss = 0.9663672276905605
Step 1600 : loss = 1.0166945457458496
Step 1700 : loss = 0.9419149841581073
Step 1800 : loss = 0.9255082777568272
Step 1900 : loss = 1.091580901827131
```



```
# w_i and b posterior mean
inferred_w = pyro.get_param_store()["w_loc"]
inferred_b = pyro.get_param_store()["b_loc"]

y_pred = torch.exp(inferred_w * x_test).sum(1) + inferred_b

print("MAE =", torch.nn.L1Loss()(y_test, y_pred).item())
print("MSE =", torch.nn.MSELoss()(y_test, y_pred).item())
```

MAE = 2.74535870552063 MSE = 7.591362476348877

#### Solution 2

```
data = pd.read_csv('ex6.csv')
data.head(5)
```

	age	smoke	pop	dead
0	1	1	656	18
1	2	1	359	22
2	3	1	249	19
3	4	1	632	55
4	5	1	1067	117

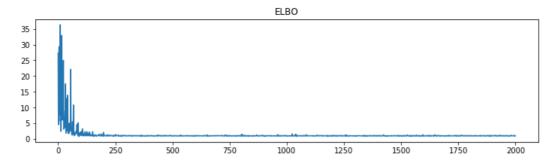
	pop	dead	45-49	50-54	55-59	60-64	65-69	70-74	75-79	<del>8</del> 0+	cigarPipeOnly	cigarrettePlus	cigarretteOnly
0	0.093719	0.016016	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
1	0.043836	0.020020	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2	0.025361	0.017017	0.0	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
3	0.089688	0.053053	0.0	0.0	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
4	0.162748	0.115115	0.0	0.0	0.0	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

```
pyro.clear param store()
def dead model(predictors, dead):
    n observations, n predictors = predictors.shape
    # sample weights
    w = pyro.sample("w", dist.Normal(torch.zeros(n_predictors),torch.ones(n_predictors)))
    b = pyro.sample("b", dist.LogNormal(0, 1))
    yhat = torch.exp((w*predictors).sum(dim=1) + b)
    # condition on the observations
    with pyro.plate("dead", n_observations):
    pyro.sample("obs", dist.Poisson(yhat), obs=dead)
def dead guide(predictors, dead=None):
    n_observations, n_predictors = predictors.shape
    w loc = pyro.param("w loc", torch.rand(n predictors))
    w scale = pyro.param("w scale", torch.rand(n predictors), constraint=constraints.positi
ve)
    w = pyro.sample("w", dist.Normal(w_loc, w_scale))
b_loc = pyro.param("b_loc", torch.rand(1))
    b scale = pyro.param("b scale", torch.rand(1), constraint=constraints.positive)
    b = pyro.sample("b", dist.LogNormal(b loc, b scale))
```

```
dead_svi = SVI(model=dead_model, guide=dead_guide,optim=optim.ClippedAdam({'lr' : 0.01}),lo
ss=Trace_ELBO())

losses=[]
for step in range(2000):
    loss = dead_svi.step(X_train, dead_train)/len(X_train)
    losses.append(loss)
    if step % 100 == 0:
        print(f"Step {step} : loss = {loss}")

fig, ax=plt.subplots(figsize=(12,3))
ax.plot(losses)
ax.set_title("ELBO");
```



```
print("Inferred params:", list(pyro.get param store().keys()), end="\n\n")
# w i and b posterior mean
inferred w = pyro.get param store()["w loc"]
inferred b = pyro.get_param_store()["b_loc"]
for i,w in enumerate(inferred w):
    print(f''w_{i} = \{w.item():.8f\}'')
print(f"b = {inferred b.item():.8f}")
Inferred params: ['w loc', 'w scale', 'b loc', 'b scale']
w 0 = -1.06922281
\overline{w}1 = -1.09135151
\overline{w}^2 = -0.68223840
\overline{w} 3 = -0.34224269
\overline{w} 4 = -0.47131369
w 5 = -0.66442955
w^{-}6 = -0.85937321
\overline{w} 7 = -0.94235039
w 8 = -0.91154218
w^{-}9 = -0.50682598
w 10 = -0.47133189
w 11 = -0.42116481
b = -1.71771407
```

Since I dropped the first columns of the dummies (that is I consider them the base classes), their interpretation is included in the intercept b and the other classes are interpreted as an addition or a reduction from the base class in logarithmic case.

For example assuming that class 45-49 is equal to 1 and is a no smoke:  $ln(\mathbb{E}(\mu|x)) = w_0 * pop - 1.06718993 - 1.68892777$ 

```
# print latent params quantile information
def summary(samples):
    stats = \{\}
    for par name, values in samples.items():
       marginal = pd.DataFrame(values)
        percentiles=[.05, 0.5, 0.95]
        describe = marginal.describe(percentiles).transpose()
       stats[par name] = describe[["mean", "std", "5%", "50%", "95%"]]
    return stats
# define the posterior predictive
predictive = Predictive(model=dead model, guide=dead guide, num samples=100, return sites=
("w", "b", "sigma"))
# get posterior samples on test data
svi samples = {k: v.detach().numpy() for k, v in predictive(X test, dead test).items()}
# show summary statistics
for key, value in summary(svi samples).items():
   print(f"Sampled parameter = {key}\n\n{value}\n")
```

```
Sampled parameter = w
                std
                          5%
                                  50%
                                           95%
       mean
-0.645354 0.539468 -1.563853 -0.648842 0.164813
3 -0.341803 0.522325 -1.262750 -0.304551 0.438478
4 -0.510206 0.476894 -1.259992 -0.474618 0.304026
5 -0.673575 0.658050 -1.872210 -0.612291 0.328389
6 -0.790928 0.532371 -1.697377 -0.672947 -0.063504
7
  -0.865187   0.677436   -2.047732   -0.876014   0.323543
8 -0.996276 0.586803 -1.854990 -0.959474 -0.165680
9 -0.532058 0.449436 -1.244095 -0.481532 0.229961
Sampled parameter = b
      mean
                std
                          5%
                                  50%
                                           95%
0 0.230301 0.135515 0.088434 0.197502 0.518164
# compute predictions using the inferred paramters
y pred = (inferred w * X test).sum(1) + inferred_b
print("MAE =", torch.nn.L1Loss()(dead_test, y_pred).item())
print("MSE =", torch.nn.MSELoss()(dead test, y pred).item())
pd.DataFrame({'test': dead test.tolist(), 'predict': y pred.tolist()})
MAE = 3.030893087387085
MSE = 9.569859504699707
```

## Exercise 2

Solution 1

First of all we import the dataset, normalize it and perform the train-test split.

```
# import data set
from sklearn import datasets

iris = datasets.load_iris()

# convert to torch.tensor
features = torch.stack([torch.tensor(iris.data[:,i]) for i in range(0,4)], dim=1)
labels = torch.tensor(iris.target)

# normalize data
features_norm = (features - torch.mean(features, dim=0))/ torch.std(features, dim=0)

# train-test split
x_train, x_test, y_train, y_test = train_test_split(features_norm, labels, random_state=0, test_size=0.2)
```

Let's set the class "setosa", class 0, as the baseline class.

For the other two classes we assume:

$$w_k \sim \mathcal{N}(0, 1)$$
  
 $b_k \sim \mathcal{N}(0, 1)$   
 $y = X w_k + b_k$ 

and we compute the probabilities  $P(y|x, w_k)$  through the Softmax function.

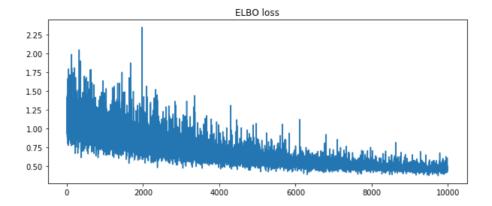
```
pyro.clear param store()
def log reg model(x, y):
    n observations, n predictors = x.shape
    # sample weights
    w1 = pyro.sample("w1", dist.Normal(torch.zeros(n predictors), torch.ones(n predictor
s)))
    w2 = pyro.sample("w2", dist.Normal(torch.zeros(n predictors), torch.ones(n predictor
s)))
    # sample bias term
    b1 = pyro.sample("b1", dist.Normal(0.,1.))
b2 = pyro.sample("b2", dist.Normal(0.,1.))
    # compute the y
    l0 = torch.zeros(n observations, dtype= float)
    l1 = (w1*x).sum(dim=1) + b1
    l2 = (w2*x).sum(dim=1) + b2
    # compute the probabilities
    softmax = torch.nn.Softmax(dim=1)
    v = softmax(torch.t(torch.stack([l0,l1,l2])))
    # condition on the observations
    with pyro.plate("data", n_observations):
    y = pyro.sample("y", dist.Categorical(probs=v), obs=y)
```

 $w_k \sim Normal$  $b_k \sim Normal$ 

```
def log reg guide(x, y=None):
    n observations, n predictors = x.shape
   w1 loc = pyro.param("w1_loc", torch.rand(n_predictors))
   w1 scale = pyro.param("w1 scale", torch.rand(n predictors), constraint=constraints.posi
tive)
    w1 = pyro.sample("w1", dist.Normal(w1 loc, w1 scale))
    w2 loc = pyro.param("w2 loc", torch.rand(n predictors))
   w2 scale = pyro.param("w2 scale", torch.rand(n predictors), constraint=constraints.posi
tive)
    w2 = pyro.sample("w2", dist.Normal(w2 loc, w2 scale))
    b1 loc = pyro.param("b1 loc", torch.rand(1))
    b1 scale = pyro.param("b1 scale", torch.rand(1), constraint=constraints.positive)
    b1 = pyro.sample("b1", dist.Normal(b1 loc, b1 scale))
    b2_loc = pyro.param("b2_loc", torch.rand(1))
    b2 scale = pyro.param("b2 scale", torch.rand(1), constraint=constraints.positive)
    b2 = pyro.sample("b2", dist.Normal(b2 loc, b2 scale))
```

### Finally we run SVI inference

```
# perform inference
log reg_svi = SVI(model=log_reg_model, guide=log_reg_guide,
              optim=optim.ClippedAdam({'lr': 0.0002}),
              loss=Trace ELBO())
losses = []
for step in range(10000):
    loss = log reg svi.step(x train, y train)/len(x train)
    losses.append(loss)
    if step % 1000 == 0:
        print(f"Step {step} : loss = {loss}")
figsize=(10,4)
fig, ax = plt.subplots(figsize=figsize)
ax.plot(losses)
ax.set title("ELBO loss");
Step 0 : loss = 1.0686675025862509
Step 1000 : loss = 0.9453884888979046
Step 2000 : loss = 0.8059751271655742
Step 3000 : loss = 0.602962341752927
Step 4000 : loss = 0.7665670263612
Step 5000 : loss = 0.6072856730448197
Step 6000 : loss = 0.5007131704441923
Step 7000 : loss = 0.5119495044464452
Step 8000 : loss = 0.5264486852661803
Step 9000 : loss = 0.46723967080461315
```



We can now extract the inferred parameters.

```
print("Inferred params:", list(pyro.get_param_store().keys()), end="\n\n")
inferred_w1 = pyro.get_param_store()["w1_loc"]
inferred_w2 = pyro.get_param_store()["w2_loc"]
inferred_b1 = pyro.get_param_store()["b1_loc"]
inferred_b2 = pyro.get_param_store()["b2_loc"]

Inferred params: ['w1_loc', 'w1_scale', 'w2_loc', 'w2_scale', 'b1_loc', 'b1_scale', 'b2_loc', 'b2_scale']
```

For each predicition we predict the class with higher probability.

```
def predict_class(x):
    l0 = torch.zeros(len(x), dtype= float)
    l1 = (inferred_w1*x).sum(dim=1) + inferred_b1
    l2 = (inferred_w2*x).sum(dim=1) + inferred_b2
    softmax = torch.nn.Softmax(dim=1)
    v = softmax(torch.t(torch.stack([l0,l1,l2])))
    return(torch.argmax(v, dim=1))
```

Finally we can compute the overall test accuracy and class-wise accuracy for the three different flower categories.

```
correct_predictions = (predict_class(x_test) == y_test).sum().item()
print(f"test accuracy = {correct_predictions/len(x_test)*100:.2f}%")

test accuracy = 90.00%

correct_predictions_0 = ((predict_class(x_test) == y_test) & (predict_class(x_test) == 0)).sum().item()
print(f"class wise accuracy setosa = {correct_predictions_0/((y_test == 0).sum().item())*10
0:.2f}%")

correct_predictions_1 = ((predict_class(x_test) == y_test) & (predict_class(x_test) == 1)).sum().item()
print(f"class wise accuracy versicolor = {correct_predictions_1/((y_test == 1).sum().item())*100:.2f}%")

correct_predictions_2 = ((predict_class(x_test) == y_test) & (predict_class(x_test) == 2)).sum().item()
print(f"class wise accuracy virginica = {correct_predictions_2/((y_test == 2).sum().item())*100:.2f}%")
```

class wise accuracy setosa = 100.00%
class wise accuracy versicolor = 84.62%
class wise accuracy virginica = 83.33%

#### Solution 2

I import the dataset and I perform a random split of training and test sets

```
from sklearn import datasets
iris = datasets.load_iris()

X_train, X_test, y_train, y_test = train_test_split(iris.data, iris.target, random_state=0,test_size=0.2)

X_train=torch.tensor(X_train)
y_train=torch.tensor(y_train)

y_test=torch.tensor(y_test)
X_test=torch.tensor(X_test)
```

Model:

```
w_1 \sim \mathcal{N}(0, 1)
w_2 \sim \mathcal{N}(0, 1)
b_1 \sim \text{LogNormal}(0, 1)
b_2 \sim \text{LogNormal}(0, 1)
a1 = w_1 x + b_1
a2 = w_2 x + b_2
\hat{\mu} = \text{Softmax}(0, a_1, a_2)
y \sim Categorical(\hat{\mu}).
```

I compute the probabilities to be used to sample from the categorical variable using the softmax function on the vector  $[0, a_1, a_2]$ . The value 0 is because I've chosen the first class as baseline.

As posterior distribution families I set a Normal distribution over  $w_1$  and  $w_2$  and a Log-Normal on  $b_1$  and  $b_2$ , then I can run SVI inference on  $(X_{train}, y_{train})$ .

Also in this case I store the losses in a vector to plot them.

```
pyro.clear_param_store()

def iris_model(x,response):
    n_observations, n_predictors = x.shape

    w1 = pyro.sample("w1", dist.Normal(torch.zeros(n_predictors), torch.ones(n_predictors)))
    w2 = pyro.sample("w2", dist.Normal(torch.zeros(n_predictors), torch.ones(n_predictors))))

    b1 = pyro.sample("b1", dist.Normal(0.,1.))
    b2 = pyro.sample("b2", dist.Normal(0.,1.))
    a0=torch.zeros(n_observations,dtype=float)
    a1 = (w1*x).sum(dim=1)+b1
    a2 = (w2*x).sum(dim=1)+b2

    a=torch.stack([a0,a1,a2],1)
    sm=torch.nn.Softmax(dim=1)
    y_hat=sm(a)

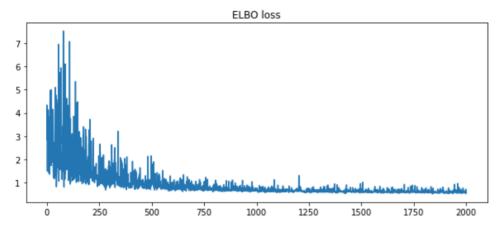
with pyro.plate("data", n_observations):
    y = pyro.sample("y", dist.Categorical(probs=y_hat), obs=response)
```

```
def iris guide(x, response=None):
        n observations, n predictors = x.shape
       w1 loc = pyro.param("w1 loc", torch.rand(n predictors))
       w1 scale = pyro.param("w1 scale", torch.rand(n predictors),constraint=constraints.p
ositive)
       w1 = pyro.sample("w1", dist.Normal(w1 loc, w1 scale))
       w2 loc = pyro.param("w2 loc", torch.rand(n predictors))
       w2 scale = pyro.param("w2 scale", torch.rand(n predictors),constraint=constraints.p
ositive)
       w2 = pyro.sample("w2", dist.Normal(w2 loc, w2 scale))
       b1 loc = pyro.param("b1 loc", torch.rand(1))
       b1 scale = pyro.param("b1 scale", torch.rand(1),constraint=constraints.positive)
       b1 = pyro.sample("b1", dist.Normal(b1 loc, b1 scale))
       b2 loc = pyro.param("b2 loc", torch.rand(1))
       b2 scale = pyro.param("b2 scale", torch.rand(1),constraint=constraints.positive)
       b2 = pyro.sample("b2", dist.Normal(b2_loc, b2_scale))
iris_svi = SVI(model=iris_model, guide=iris guide,optim=optim.ClippedAdam({'lr' : 0.01}),
             loss=Trace ELBO())
losses=[]
for step in range(2001):
   loss = iris_svi.step(X_train,y_train)/len(X_train)
   losses.append(loss)
   if step % 100 == 0:
       print(f"Step {step} : loss = {loss}")
Step 0 : loss = 2.839971592611755
Step 100 : loss = 2.698142789278957
Step 200 : loss = 2.6535023827110487
Step 300 : loss = 0.9167453812479646
Step 400 : loss = 1.4493958991851383
Step 500 : loss = 0.9687006039211691
Step 600 : loss = 0.7446013227609811
Step 700 : loss = 0.6827562880790949
Step 800 : loss = 0.8439213064780318
Step 900 : loss = 0.8417486190613934
Step 1000 : loss = 0.6409506400287354
Step 1100 : loss = 0.5799221328331167
Step 1200 : loss = 0.6401695473278596
Step 1300 : loss = 0.6363180049951657
Step 1400 : loss = 0.6067477213344212
Step 1500 : loss = 0.670007234167011
Step 1600 : loss = 0.5640109026750136
Step 1700 : loss = 0.6317755090223474
Step 1800 : loss = 0.558813151345158
Step 1900 : loss = 0.6096910369858489
```

I can see that losses decrease and stabilize around 0.6. The same behaviour can be seen in the following plot:

Step 2000 : loss = 0.5703615015290597

```
fig, ax = plt.subplots(figsize=(10,4))
ax.plot(losses)
ax.set_title("ELBO loss");
```



Now I can extract and print the inferred parameters. Using them to predict class for units in the test set I'm able to estimate the overall test accuracy and the accuracy for different classes:

```
inferred w1 = pyro.get param store()["w1 loc"]
inferred w2 = pyro.get param store()["w2 loc"]
inferred b1 = pyro.get param store()["b1 loc"]
inferred b2 = pyro.get param store()["b2 loc"]
for i,w in enumerate(inferred w1):
    print(f''w \{i\} = \{w.item():.8f\}'')
for i,w in enumerate(inferred_w2):
    print(f''w_{i} = \{w.item():.8f\}'')
print(f"b1 = {inferred b1.item():.8f}")
print(f"b2 = {inferred b2.item():.8f}")
w_0 = -0.02258334
w^{-}1 = -1.12477040
w^2 = 1.04400527
w 3 = 0.44286636
w 0 = -0.64602524
\overline{w}1 = -1.39479220
\overline{w}^2 = 1.59730661
\overline{w} 3 = 2.68949914
b\overline{1} = 0.21621759
b2 = -1.23895574
```

```
def predict class(x):
    a0=torch.zeros(x.shape[0],dtype=torch.float64)
    al=(inferred_w1 * x).sum(dim=1) + inferred_b1
a2=(inferred_w2 * x).sum(dim=1) + inferred_b2
    a=torch.stack([a0,a1,a2],1)
    sm=torch.nn.Softmax(dim=1)
    yhat=sm(a)
    return(torch.argmax(yhat,1))
correct predictions = (predict class(X test) == y test).sum().item()
print(f"test accuracy = {correct predictions/len(X test)*100:.2f}%")
test accuracy = 96.67%
idx=torch.stack([(y test==0),(y test==1),(y test==2)],0)
n=torch.sum(idx,1)
for i in range(3):
    correct predictions=(predict class(X test[:][idx[i]])==i).sum().item()
    print("test accuracy for class ",i,f" = {correct_predictions/n[i].item()*100:.2f}%")
test accuracy for class 0 = 100.00%
test accuracy for class 1 = 92.31%
test accuracy for class 2 = 100.00%
```

I can see that the overall accuracy of 96.67% can be explained with more precision looking at the accuracy for each class. Our model seems to work very well to predict classes 0 and 2 while is a bit less precise predicting class 1 (but still 92.31% is good).

We have also to say that we are computing the accuracy over just a bunch of observetions for each class, we would get a better estimate of the accuracy using a larger dataset or using k-fold cross validation instead of test validation.