## 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())
from random import sample
indexes = np.array([sample(range(0,9),2) for i in range(4)])
for i,j in enumerate(indexes):
    j+= 9 * i
train_data = smoke.drop(indexes.flatten(),axis=0)
test_\overline{data = smoke.iloc[indexes.flatten()]}
y train = torch.tensor(train data["deaths"].values, dtype=torch.float)
x_train = torch.stack([torch.tensor(train_data[column].values, dtype=torch.float)
    for column in ['age_cat','smoke_cat','population']], 1)
y_test = torch.tensor(test_data["deaths"].values, dtype=torch.float)
x_test = torch.stack([torch.tensor(test data[column].values, dtype=torch.float)
    for column in ['age_cat','smoke_cat','population']], 1)
```

```
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), le-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(\mp@subsup{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 0 : loss = 499.41790612254823
Step 100 : loss = 42.301537820271086
Step 100 : loss = 42.301537820271086
Step 200 : loss = 1.3327459607805525
Step 200 : loss = 1.3327459607805525
Step 300 : loss = 1.0865782839911324
Step 300 : loss = 1.0865782839911324
Step 400 : loss = 1.346647356237684
Step 400 : loss = 1.346647356237684
Step 500 : loss = 0.960088815007891
Step 500 : loss = 0.960088815007891
Step 600 : loss = 0.9350871358598981
Step 600 : loss = 0.9350871358598981
Step 700 : loss = 1.0514477108206068
Step 700 : loss = 1.0514477108206068
Step 800 : loss = 1.0344758033752441
Step 800 : loss = 1.0344758033752441
Step 900 : loss = 0.960349610873631
Step 900 : loss = 0.960349610873631
Step 1000 : loss = 1.0363010466098785
Step 1000 : loss = 1.0363010466098785
Step 1100 : loss = 1.0519108389105116
Step 1100 : loss = 1.0519108389105116
Step 1200 : loss = 0.9867801155362811
Step 1200 : loss = 0.9867801155362811
Step 1300 : loss = 0.9484681401933942
Step 1300 : loss = 0.9484681401933942
Step 1400 : loss = 0.9679238285337176
Step 1400 : loss = 0.9679238285337176
Step 1500 : loss = 0.9663672276905605
Step 1500 : loss = 0.9663672276905605
Step 1600 : loss = 1.0166945457458496
Step 1600 : loss = 1.0166945457458496
Step 1700 : loss = 0.9419149841581073
Step 1700 : loss = 0.9419149841581073
Step 1800 : loss = 0.9255082777568272
Step 1800 : loss = 0.9255082777568272
Step 1900 : loss = 1.091580901827131

```
Step 1900 : loss = 1.091580901827131
```

ELBO loss


```
# w i and b posterior mean
infērred_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 |
| ---: | ---: | ---: | ---: | ---: |
| $\mathbf{0}$ | 1 | 1 | 656 | 18 |
| $\mathbf{1}$ | 2 | 1 | 359 | 22 |
| $\mathbf{2}$ | 3 | 1 | 249 | 19 |
| $\mathbf{3}$ | 4 | 1 | 632 | 55 |
| $\mathbf{4}$ | 5 | 1 | 1067 | 117 |

```
# prepare all data
# I drop the first columns to prevent multicollinearity and for the interpretability
pred=pd.get_dummies(data,columns=["age","smoke"],drop_first=True)
pred.columns=["pop", "dead","45-49","50-54","55-59", "60-64","65-69",
    "70-74", "75-79", "80+", "cigarPipe0nly","cigarrettePlus", "cigarrette0nly"]
pred=(pred-pred.min())/(pred.max()-pred.min()) # to standardize data
# data to torch tensor
dead = torch.tensor(pred["dead"].values, dtype=torch.float)
predictors = torch.stack([torch.tensor(pred[column].values, dtype=torch.float) for column i
n
    ["45-49","50-54","55-59","60-64","65-69","70-74","75-79","80+",
    "cigarPipeOnly","cigarrettePlus","cigarretteOnly","pop"]],1)
# 80% of data are use to train and 20% to test
X_train, X_test, dead_train, dead_test = train_test_split(predictors,dead,test_size=0.2,ran
dom state=\overline{2}
pred.head(5)
```

|  | pop | dead | 45-49 | $50-54$ | $55-59$ | $\mathbf{6 0 - 6 4}$ | $\mathbf{6 5 - 6 9}$ | $\mathbf{7 0 - 7 4}$ | $\mathbf{7 5 - 7 9}$ | $\mathbf{8 0 +}$ | cigarPipeOnly | cigarrettePlus |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | cigarretteOnly

```
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", dis
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
```

```
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");
```

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
W-1 = -1.09135151
w 2 = -0.68223840
w-3 = -0.34224269
w_4 = -0.47131369
W-5 = -0.66442955
w_6 = -0.85937321
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:
$\ln (\mathbb{E}(\mu \mid x))=w_{0} *$ pop $-1.06718993-1.68892777$

```
# print latent params quantile information
def summary(samples):
    stats = {}
    for par_name, values in samples.items():
        marg}\mp@subsup{\overline{inal}}{= 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 $=\mathrm{w}$

|  | mean | std | $5 \%$ | $50 \%$ | $95 \%$ |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: |
| 0 | -1.061201 | 0.634297 | -1.954491 | -1.065024 | -0.089888 |
| 1 | -1.067627 | 0.738118 | -2.181260 | -0.957188 | 0.146299 |
| 2 | -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 |
| 10 | -0.464310 | 0.591172 | -1.457940 | -0.415338 | 0.420104 |
| 11 | -0.394778 | 0.577144 | -1.484544 | -0.345890 | 0.460817 |

Sampled parameter $=\mathrm{b}$
mean std 5\% 50\% 95\%
$\begin{array}{llllll}0 & 0.230301 & 0.135515 & 0.088434 & 0.197502 & 0.518164\end{array}$
\# compute predictions using the inferred paramters
y_pred $=\left(i n f e r r e d \_w ~ * ~ X \_t e s t\right) . s u m(1) ~+~ i n f e r r e d \_b ~$
print("MAE =", torch.nn.L1Loss()(dead test, y pred).item())
print("MSE =", torch.nn.MSELoss()(deā_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:

$$
\begin{gathered}
w_{k} \sim \mathcal{N}(0,1) \\
b_{k} \sim \mathcal{N}(0,1) \\
y=X w_{k}+b_{k}
\end{gathered}
$$

and we compute the probabilities $P\left(y \mid x, w_{k}\right)$ 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", \overline{dist.Categorical(probs=v), obs=y)}
```

We define the posterior distributions as

$$
\begin{aligned}
w_{k} & \sim \text { Normal } \\
b_{k} & \sim \text { Normal }
\end{aligned}
$$

```
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("w}1_scale", torch.rand(n_predictors), constraint=constraints.pos
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("\overline{b}2 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(\overline{Ooss)}
    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:

$$
\begin{aligned}
w_{1} & \sim \mathcal{N}(0,1) \\
w_{2} & \sim \mathcal{N}(0,1) \\
b_{1} & \sim \operatorname{LogNormal}(0,1) \\
b_{2} & \sim \operatorname{LogNormal}(0,1) \\
a 1 & =w_{1} x+b_{1} \\
a 2 & =w_{2} x+b_{2} \\
\hat{\mu} & =\operatorname{Softmax}\left(0, a_{1}, a_{2}\right) \\
y & \sim \operatorname{Categorical}(\hat{\mu}) .
\end{aligned}
$$

I compute the probabilities to be used to sample from the categorical variable using the softmax function on the vector $\left[0, a_{1}, a_{2}\right]$. The value 0 is because l've chosen the first class as baseline.

As posterior distrbution 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 ( $X_{\text {train }}, y_{\text {train }}$ ).

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_predictor
s)))
    w2 = pyro.sample("w2", dist.Normal(torch.zeros(n_predictors), torch.ones(n_predictor
s)))
    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(\overline{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", \overline{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("\overline{b}2 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 $=0.6096910369858489$
Step 2000 : loss $=0.5703615015290597$

I can see that losses decrease and stabilize around 0.6. The same behaviour can be seen in the following plot:
fig, ax = plt.subplots(figsize=(10,4))
ax.plot(losses)
ax.set title("ELBO loss");
ELBO loss


Now I can extract and print the inferred parameters. Using them to predict class for units in the test set l'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()童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
w_1 = -1.39479220
w 2 = 1.59730661
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)
```

idx=torch.stack([(y_test==0),(y_test==1),(y_test==2)],0)
n=torch.sum(idx,1)
n=torch.sum(idx,1)
for i in range(3):
for i in range(3):
correct predictions=(predict class(X test[:][idx[i]])==i).sum().item()
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}%")
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 0 = 100.00%
test accuracy for class 1 = 92.31%
test accuracy for class 1 = 92.31%
test accuracy for class 2 = 100.00%

```
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.

