Project 1 on Machine Learning, deadline September 30, 2019

Data Analysis and Machine Learning FYS-STK3155/FYS4155

Department of Physics, University of Oslo, Norway

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Regression analysis and resampling methods

The main aim of this project is to study in more detail various regression methods, including the Ordinary Least Squares (OLS) method, Ridge regression and finally Lasso regression. The methods are in turn combined with resampling techniques.

Part a): Ordinary Least Square on the Franke function with resampling. We will thus again generate our own dataset for a function FrankeFunction(x, y) where $x, y \in [0, 1]$ could be defined by random numbers computed with the uniform distribution. The function $f(x, y)$ is the Franke function. You should explore also the addition an added stochastic noise to this function using the normal distribution $\mathcal{N}(\prime, \infty)$.

Write your own code (using either a matrix inversion or a singular value decomposition from e.g., **numpy**) or use your code from homeworks 1 and 2 and perform a standard least square regression analysis using polynomials in x and y up to fifth order. Find the confidence intervals of the parameters β by computing their variances, evaluate the Mean Squared error (MSE)

$$MSE(\hat{y}, \hat{\tilde{y}}) = \frac{1}{n} \sum_{i=0}^{n-1} (y_i - \tilde{y}_i)^2,$$

and the R^2 score function. If $\tilde{\tilde{y}}_i$ is the predicted value of the $i - th$ sample and y_i is the corresponding true value, then the score R^2 is defined as

$$R^2(\hat{y}, \hat{\tilde{y}}) = 1 - \frac{\sum_{i=0}^{n-1} (y_i - \tilde{y}_i)^2}{\sum_{i=0}^{n-1} (y_i - \bar{y})^2},$$

where we have defined the mean value of $\hat{y}$ as

$$\bar{y} = \frac{1}{n} \sum_{i=0}^{n-1} y_i.$$

Perform a resampling of the data where you split the data in training data and test data. Implement the k-fold cross-validation algorithm and/or the bootstrap algorithm and evaluate again the MSE and the R^2 functions resulting from the test data. Evaluate also the bias and variance of the final models using for example equation (7.9) in the textbook of Hastie *et al.*

Part b): Ridge Regression with resampling. Write your own code for the Ridge method, either using matrix inversion or the singular value decomposition as done in the previous exercise or howework 2 (see also chapter 3.4 of Hastie *et al.*, equations (3.43) and (3.44)). Perform the same analysis as in the previous exercise (for the same polynomials and include resampling techniques) but now for different values of λ. Compare and analyze your results with those obtained in part a). Study the dependence on λ while also varying eventually the strength of the noise in your expression for FrankeFunction(x, y).

Part c): Lasso Regression with resampling. This part is essentially a repeat of the previous two ones, but now with Lasso regression. Write either your own code or, in this case, you can also use the functionalities of **scikit-learn**. Give a critical discussion of the three methods and a judgement of which model fits the data best.

Part e) OLS, Ridge and Lasso regression with resampling. At the end, you should pesent a critical evaluation of your results and discuss the applicability of these regression methods to the type of data presented here.

Background literature

1. For a discussion and derivation of the variances and mean squared errors using linear regression, see the Lecture notes on ridge regression by Wessel N. van Wieringen

2. The textbook of Trevor Hastie, Robert Tibshirani, Jerome H. Friedman, The Elements of Statistical Learning, Springer, chapters 3 and 7 are the most relevant ones for the analysis here.

Introduction to numerical projects

Here follows a brief recipe and recommendation on how to write a report for each project.

- Give a short description of the nature of the problem and the eventual numerical methods you have used.

- Describe the algorithm you have used and/or developed. Here you may find it convenient to use pseudocoding. In many cases you can describe the algorithm in the program itself.

- Include the source code of your program. Comment your program properly.
- If possible, try to find analytic solutions, or known limits in order to test your program when developing the code.
- Include your results either in figure form or in a table. Remember to label your results. All tables and figures should have relevant captions and labels on the axes.
- Try to evaluate the reliabilty and numerical stability/precision of your results. If possible, include a qualitative and/or quantitative discussion of the numerical stability, eventual loss of precision etc.
- Try to give an interpretation of you results in your answers to the problems.
- Critique: if possible include your comments and reflections about the exercise, whether you felt you learnt something, ideas for improvements and other thoughts you've made when solving the exercise. We wish to keep this course at the interactive level and your comments can help us improve it.
- Try to establish a practice where you log your work at the computerlab. You may find such a logbook very handy at later stages in your work, especially when you don't properly remember what a previous test version of your program did. Here you could also record the time spent on solving the exercise, various algorithms you may have tested or other topics which you feel worthy of mentioning.

Format for electronic delivery of report and programs

The preferred format for the report is a PDF file. You can also use DOC or postscript formats or as an ipython notebook file. As programming language we prefer that you choose between C/C++, Fortran2008 or Python. The following prescription should be followed when preparing the report:

- Use Devilry to hand in your projects, log in at `http://devilry.ifi.uio.no` with your normal UiO username and password and choose either 'fysstk3155' or 'fysstk4155'. There you can load up the files within the deadline.
- Upload **only** the report file! For the source code file(s) you have developed please provide us with your link to your github domain. The report file should include all of your discussions and a list of the codes you have developed. Do not include library files which are available at the course homepage, unless you have made specific changes to them.
- In your git repository, please include a folder which contains selected results. These can be in the form of output from your code for a selected set of runs and input parameters.

- In this and all later projects, you should include tests (for example unit tests) of your code(s).
- Comments from us on your projects, approval or not, corrections to be made etc can be found under your Devilry domain and are only visible to you and the teachers of the course.

Finally, we encourage you to collaborate. Optimal working groups consist of 2-3 students. You can then hand in a common report.

Software and needed installations

If you have Python installed (we recommend Python3) and you feel pretty familiar with installing different packages, we recommend that you install the following Python packages via **pip** as

1. pip install numpy scipy matplotlib ipython scikit-learn tensorflow sympy pandas pillow

For Python3, replace **pip** with **pip3**.

See below for a discussion of **tensorflow** and **scikit-learn**.

For OSX users we recommend also, after having installed Xcode, to install **brew**. Brew allows for a seamless installation of additional software via for example

1. brew install python3

For Linux users, with its variety of distributions like for example the widely popular Ubuntu distribution you can use **pip** as well and simply install Python as

1. sudo apt-get install python3 (or python for python2.7)

etc etc.

If you don't want to install various Python packages with their dependencies separately, we recommend two widely used distrubutions which set up all relevant dependencies for Python, namely

1. Anaconda Anaconda is an open source distribution of the Python and R programming languages for large-scale data processing, predictive analytics, and scientific computing, that aims to simplify package management and deployment. Package versions are managed by the package management system **conda**
2. Enthought canopy is a Python distribution for scientific and analytic computing distribution and analysis environment, available for free and under a commercial license.

Popular software packages written in Python for ML are

- Scikit-learn,
- Tensorflow,
- PyTorch and
- Keras.

These are all freely available at their respective GitHub sites. They encompass communities of developers in the thousands or more. And the number of code developers and contributors keeps increasing.