



华南理工大学

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The Experiment Report Of *Machine Learning*

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Chapter2: Linear Classification and Gradient Descent

CHAPTER1

Topic1: Linear Regression and Gradient Descent.

Purposes:

In this experiment we'll implement simple linear regression using gradient descent. Such that gradient descent is an algorithm that minimizes functions. Also process of optimization and adjusting parameters and further understand of liner regression and gradient descent.

Data sets and data analysis:

In this experiment use Data set (housing_scale.txt) to procedure process training. Linear Regression uses Housing in LIBSVM Data, including 506 samples and each sample has 13 features. You are expected to download scaled edition. After downloading, you are supposed to divide it into training set, validation set.

Experimental steps:

1) Load data set file (housing_scale.txt) via file from any folder save. Or using lode online data set via

Link (https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/regression/housing_scale)

2) Divide dataset into training set and validation set using `train_test_split` function.

3) Initialize linear model parameters set all parameter into zero, initialize it randomly or with normal distribution.

4) Using loss function and derivation.

5) Calculate gradient descent G toward loss function from all samples (506).

6) Update Weight.

7) Get the loss L_{train} under the training set $L_{\text{validation}}$ and by validating under validation set.

8) Drawing graph of L_{train} and $L_{\text{validation}}$.

Experiment Code:

Experiment 1 : Linear Regression and Gradient Descent

```
# Step1: Import Some Library

import sklearn.datasets as SK
import numpy as nupy          # import numpy library
import pylab as PLO           # import pylab library to Draw Graph
from sklearn.model_selection import train_test_split # import train_test_split to Devided The Datas

class Linear(object):
    def __init__(item):
        item.w= nupy.zeros((14,1)) #

    def updata(item,stepsize,x,y):
        y = nupy.array(y).reshape((y.size, 1))
        item.pred_y = nupy.array(nupy.dot(x,item.w))
        item.loss=sum(1/(y.size)*(item.pred_y-y)**2)
        D=-nupy.dot(x.T,y)+nupy.dot(nupy.dot(x.T,x),item.w)# Derivation loss Function
        item.w = item.w - D * stepsize # Update The Weight Parameters

    def test_loss(item,x,y):
        y=nupy.array(y).reshape((y.size,1))
        item.pred_y = nupy.array(nupy.dot(x,item.w))
        item.testloss=sum(1/(y.size)*(item.pred_y-y)**2)
```

```
def run():

    # ***** load DATA Set *****
    [x, y] = SK.load_svmlight_file("C:/ABAS/DATA/housing_scale.txt")
    x = x.todense()
    b = nupy.ones(506) # Number Of Sample = 506 samples
    x = nupy.column_stack((x, b))
    x_train, x_test, y_train, y_test = train_test_split(x, y, test_size = 0.44, random_state = 42)

    #***** Training DATA *****
    example=Linear()
    loss_train=nupy.zeros(100) # Initialize with zeros
    loss_test=nupy.zeros(100) # Initialize with zeros
    for i in range(100):
        example.updata(0.0001,x_train,y_train) # The value of learning rate = 0.0001
        loss_train[i]=example.loss
        example.test_loss(x_test,y_test)
        loss_test[i]=example.testloss
    M=nupy.arange(100)
```

```

##### Drawing graph of L_train and L_validation with the number Of iterations #####

plot1 = PLO.plot(M,loss_test[0:100],color="G",label='Data Test')
plot2 = PLO.plot(M,loss_train[0:100],color="R", label='Data Train')

PLO.ylabel('Cost')
PLO.xlabel('Iterations')
print("***** ")
print("This Result Experiment Linear Regression and Gradient Descent ")
print("***** ")
PLO.title("The GRAPH Of Number iterations")
PLO.legend()
PLO.show()

if __name__ == '__main__':
    run()

```

Selection of validation(hold-out,cross-validation, k-folds cross-validation,etc.)

Test size= 0.44 random =42

```

x = nupy.column_stack((x, b))
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size = 0.44, random_state = 42)

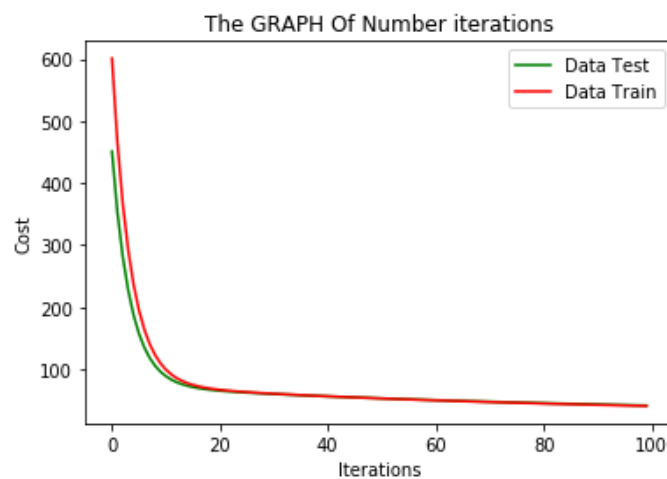
```

Experimental results and curve:

```

*****
This Result Experiment Linear Regression and Gradient Descent
*****

```



CHAPTER 2

Topic: Linear Classification and Gradient Descent

Purposes:

In this experiment we'll implement simple linear classification using gradient descent. Such that gradient descent is an algorithm that minimizes functions.

Data sets and data analysis:

In this experiment use Data set (Australian scale) to procedure process training. Linear classification uses Australian in LIBSVM Data, including 690 samples and each sample has 14 features. You are expected to download scaled edition. After downloading, you are supposed to divide it into training set, validation set.

Experimental steps:

1) Load data set file (australian_scale.txt) via file from any folder save. Or using lode using `requests.get()` online data set via

Link (https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/binary/australian_scale)

- 2) Divide dataset into training set and validation set using `train_test_split` function.
- 3) Initialize linear model parameters set all parameter into zero, initialize it randomly or with normal distribution.
- 4) Using loss function and derivation.
- 5) Calculate gradient descent G toward loss function from all samples (690).
- 6) Update Weight.
- 7) Get the loss L_{train} under the training set $L_{\text{validation}}$ and by validating under validation set.
- 8) Drawing graph of L_{train} and $L_{\text{validation}}$.

Experiment Code :

Experiment 2 Linear Classification and Gradient Descent

```
# *****loading the Dataset*****
# step1:
# This step am get Dataset from my computer

from sklearn.datasets import load_svmlight_file
X,y = load_svmlight_file("C:/ABAS/DATA/australian_scale.txt",n_features=14) #
X = X.toarray()

# Step2 : ***** Devided The Dataset into Training set and Validation Set *****
from sklearn.model_selection import train_test_split
X_train, X_val, y_train, y_val = train_test_split(X, y, test_size=0.31, random_state=42)

# importing numpy library
import numpy as nupy
n_samples_train,n_features_train = X_train.shape
X_train = nupy.concatenate((X_train,nupy.ones(shape=(n_samples_train,1))),axis=1)
y_train = y_train.reshape((n_samples_train,1))
n_samples_val,n_features_val = X_val.shape
X_val = nupy.concatenate((X_val,nupy.ones(shape=(n_samples_val,1))),axis=1)
y_val = y_val.reshape((n_samples_val,1))

max_epoch = 100 # No.training epoch= 100
learning_rate = 0.001
C = 0.5
losses_train = []
losses_val = []
W = nupy.random.random(size=(n_features_train+1,1))

#Training Data
for epoch in range(max_epoch):# This function epoch division of time less than a period for trainig data
    h = 1- y_train*nupy.dot(X_train,W)
    tmp = nupy.where(h>0,y_train,0)
    W = W - learning_rate * (W - C * nupy.dot(X_train.transpose(),tmp)) # Update Weight

    y_predict_train = nupy.where(nupy.dot(X_train,W) > 0,1,-1)
    loss_train = nupy.sum(W * W) + C * nupy.sum(nupy.maximum(1 - y_train * nupy.dot(X_train, W), 0))
    losses_train.append(loss_train / n_samples_train)

    y_predict_val = nupy.where(nupy.dot(X_val, W) > 0, 1, -1)
    loss_val = nupy.sum(W * W) + C * nupy.sum(nupy.maximum(1 - y_val * nupy.dot(X_val, W), 0))
    losses_val.append(loss_val / n_samples_val)
    if (epoch % 10 == 0): #trainig each 10 iteam
        print("epoch={},acc_train={:.6f},acc_val={:.6f}".format(epoch,
                                                                nupy.average(y_train == y_predict_train),
                                                                nupy.average(y_val == y_predict_val)))

epoch=0,acc_train=0.745798,acc_val=0.771028
epoch=10,acc_train=0.821429,acc_val=0.850467
epoch=20,acc_train=0.848739,acc_val=0.878505
epoch=30,acc_train=0.861345,acc_val=0.883178
epoch=40,acc_train=0.863445,acc_val=0.878505
epoch=50,acc_train=0.865546,acc_val=0.869159
epoch=60,acc_train=0.859244,acc_val=0.869159
epoch=70,acc_train=0.855042,acc_val=0.869159
epoch=80,acc_train=0.852941,acc_val=0.869159
epoch=90,acc_train=0.855042,acc_val=0.864486
```

```
# Build a text report showing the main classification metrics
from sklearn.metrics import classification_report
#Note that in binary classification, recall of the positive class is also known as "sensitivity";recall of the negative

# ***** print report *****
print(classification_report(y_val,numpy.where(numpy.dot(X_val, W) > 0, 1, -1),
                           target_names = [' Class 0 ','Class 1'],digits=3))
```

	precision	recall	f1-score	support
Class 0	0.939	0.831	0.882	130
Class 1	0.778	0.917	0.842	84
avg / total	0.876	0.864	0.866	214

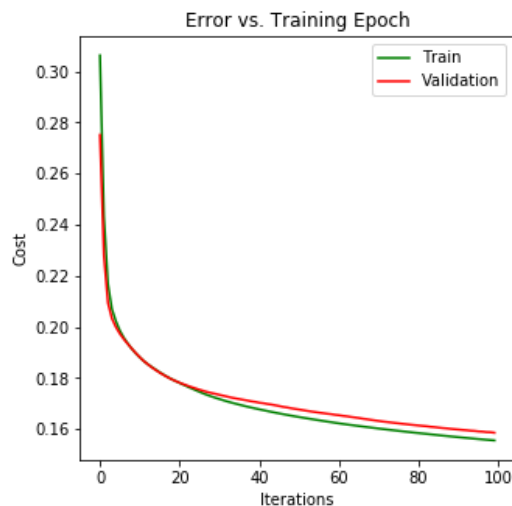
```
# This Drawing Graph of L_train as well as L_validation with the Number of iterations

import matplotlib.pyplot as PLO # Import this fuction to draw graph

PLO.figure(figsize=(5,5)) # Size graph diagram
PLO.plot(losses_train,color="G",label="Train")
PLO.plot(losses_val,color="R",label="Validation")
PLO.legend()
PLO.xlabel("Iterations")
PLO.ylabel("Cost")
print("***** ")
print("This Result Experiment 2 Linear Classification and Gradient Descent ")
print("***** ")
PLO.title("Error vs. Training Epoch")
PLO.show()
```

Experimental results and curve:

```
*****
This Result Experiment 2 Linear Classification and Gradient Descent
*****
```



Selection of validation(hold-out,cross-validation, k-folds cross-validation,etc.)

Test size= 0.31 , random state = 42

```
# Step2 : ***** Devided The Dataset into Traning set and Validation Set *****
from sklearn.model_selection import train_test_split
X_train, X_val, y_train, y_val = train_test_split(X, y, test_size=0.31, random_state=42)
```


Similarities and differences between linear regression and linear classification:

Linear classification uses the linear combination of the features to make a classification on the data set. Linear regression is the most basic type of regression and commonly used predictive analysis. Also linear regression is a linear approach for modeling the relationship between a scalar dependent variable y and one or more explanatory variables (or independent variables) denoted X .

Both regression and classification problems belong to the supervised category of machine learning. In Supervised machine learning, a model or a function is learnt from the data to predict the future data.

The main difference between the classification and the regression is their dependent variable. For the classification, the dependent variables are categorical, while the regression has numerical dependent variables.

Results analysis:

From result which show in the graph it's easily understandable that the train curve and the test curve are it consider the same.

Selection of validation:

K affects accuracy and generalization, and this may depend on the learning algorithm, but it definitely affects the computational complexity almost linearly (asymptotically, linearly) for training algorithms with algorithmic complexity linear in the number of training instances.

Summary:

In this experiment I discovered the simple linear regression model and how to train it using gradient descent. I work through the experiment of the update rule for gradient descent. I also learned how to make predictions with a learned linear regression model.