



# TP4: Introduction à l'apprentissage machine

# Régression linéaire...

## Algorithme de regression linéaire

$$J = \sum_{i=1}^m (h_{\theta}(x) - y)^2$$

descente de gradient



$$\text{do} \begin{cases} \theta_0^{n+1} := \theta_0^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}); \\ \theta_1^{n+1} := \theta_1^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}; \\ n := n + 1; \\ \text{erreur} = \text{erreur} + (h_{\theta}(x^{(i)}) - y^{(i)})^2 \end{cases}$$

while (erreur < 1e - 6)

$$\theta_0 := \theta_0^{n+1}$$

$$\theta_1 := \theta_1^{n+1}$$

lire  $x(m+1)$

Predire  $Y(m+1) := \theta_1 x(m+1) + \theta_0$

avec hypothèse  $y = h_{\theta}(x) = \theta_1 x + \theta_0$

# Régression linéaire...

## Variables et initialisation

```
#define NNmax 5 // size of the vector to be
learned
#define Nmax 200 // max iteration of your
algorithm
double error[Nmax];
double x[NNmax] = {20.,50.,42.,25.,70.};
double y[NNmax] = {80.,60.,50.,30.,90.};

double theta0(0.); // Slope
double theta1(0.); // Intercept
```

$n \leftarrow 0;$

$\theta_0^0 \leftarrow 0$

$\theta_1^0 \leftarrow 0;$

*$m :=$  taille de vecteur d'entrainement:*

*erreur:=0;*

*lire le vecteur x(1:m);*

*Lire le vecteur y (1:m);*

# Régression linéaire...

## Fonction hypothèse

```
double hypoLR(double t0, double t1, double x)
{
    return(t0+t1*x);
}
```

$$y = h_{\theta}(x) = \theta_1 x + \theta_0$$

# Régression linéaire...

## Fonction d'apprentissage

```
for(int i=0;i<Nmax; i++)
{
    err0=0.;
    err1=0.;
    for(int j=0;j< NNmax;j++){
        index =j % NNmax;
        Y_predict = hypoLR(theta0, theta1,x[index]);
        tmperr0 = Y_predict - y[index];
        tmperr1 = (Y_predict - y[index])*x[index];
        err0+=tmperr0;
        err1+=tmperr1;
    }
    theta0 -= alpha * err0/NNmax;
    theta1 -= alpha * err1/NNmax;
}
```

### Algorithme

$$\left\{ \begin{array}{l} \text{for}(n = 0 ; n < Nmax; n++) \\ \left\{ \begin{array}{l} \theta_0^{n+1} := \theta_0^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}); \\ \theta_1^{n+1} := \theta_1^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}; \\ n := n + 1; \end{array} \right. \end{array} \right.$$

# Régression linéaire...

## Fonction d'apprentissage

```
do
{ //code arduino
  err0=0.;
  err1=0.;
  for(int j=0;j< NNmax;j++){
    index =j % NNmax;
    Y_predict = hypoLR(theta0, theta1,x[index]);
    tmperr0 = Y_predict - y[index];
    tmperr1 = (Y_predict - y[index])*x[index];
    err0+=tmperr0;
    err1+=tmperr1;
  }
  theta0 -= alpha * err0/NNmax;
  theta1 -= alpha * err1/NNmax;
  error=err0*err0/NNmax;
  error=err0*err0;
  erreur-=error;
}while(fabs(error)>1.e-3 );
```

## Algorithme

do

$$\left\{ \begin{array}{l} \theta_0^{n+1} := \theta_0^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}); \\ \theta_1^{n+1} := \theta_1^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}; \\ n := n + 1; \\ erreur = erreur + (h_{\theta}(x^{(i)}) - y^{(i)})^2 \end{array} \right.$$

while (erreur > 1e - 3)

# Régression linéaire...

```
do
{
    err0=0.;
    err1=0.;
    for(int j=0;j< NNmax;j++){
        index =j % NNmax;
        Y_predict = hypoLR(theta0, theta1,x[index]);
        tmperr0 = Y_predict - y[index];
        tmperr1 = (Y_predict - y[index])*x[index];
        err0+=tmperr0;
        err1+=tmperr1;
    }
    theta0 -= alpha * err0/NNmax;
    theta1 -= alpha * err1/NNmax;
    error=err0*err0/NNmax;
    error=err0*err0;
    erreurs-=error;
}while(fabs(erreurs)>1.e-3 );
```

$$\text{do} \left\{ \begin{array}{l} \theta_0^{n+1} := \theta_0^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}); \\ \theta_1^{n+1} := \theta_1^n - \frac{\alpha}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}; \\ n := n + 1; \\ \text{erreur} = \text{erreur} + (h_{\theta}(x^{(i)}) - y^{(i)})^2 \end{array} \right.$$

*while (erreur > 1e - 3)*

# Régression linéaire...

## Fonction d'apprentissage

```
void learnerMLRLinear() {  
    int i(0) ;  
    int index(0.);  
    double err0,err1;  
    double tmperr0(0.), tmperr1(0.);  
    do  
    {  
        //int index = i % NNmax;  
        err0=0.;  
        err1=0.;  
        for(int j=0;j< NNmax;j++){  
            index =j % NNmax;  
            Y_predict = hypoLR(theta0, theta1,x[index]);  
            tmperr0 = Y_predict - y[index];  
            tmperr1 = (Y_predict - y[index])*x[index];  
            err0+=tmperr0;  
            err1+=tmperr1;  
        }  
        theta0 -= alpha * err0/NNmax;  
        theta1 -= alpha * err1/NNmax;  
        //theta0 = theta0 - alpha * err;  
        //theta1 = theta1 - alpha * err * x[index];  
    }while(i++<Nmax );  
}
```



# Régression linéaire...

## Fonction de prédiction

```
void prediction(double X) {  
    double predict = theta0 + theta1* X;  
    Serial.print("Y Prediction = \t");  
    Serial.print(theta0);  
    Serial.print("+\t");  
    Serial.print(theta1);  
    Serial.println("*x");  
  
}
```

# Régression Logistique et SVM...

