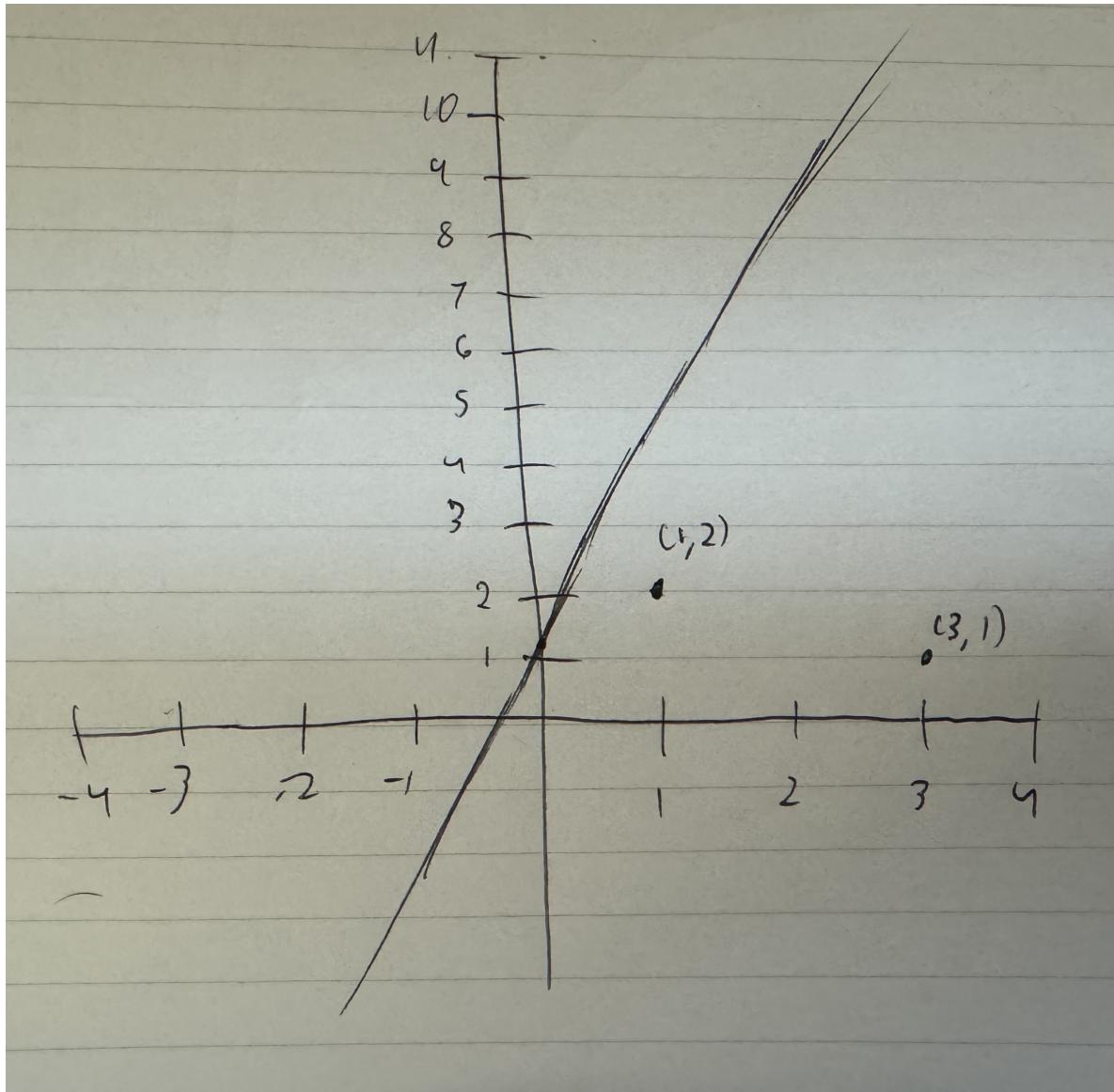


Module 2 Self Check

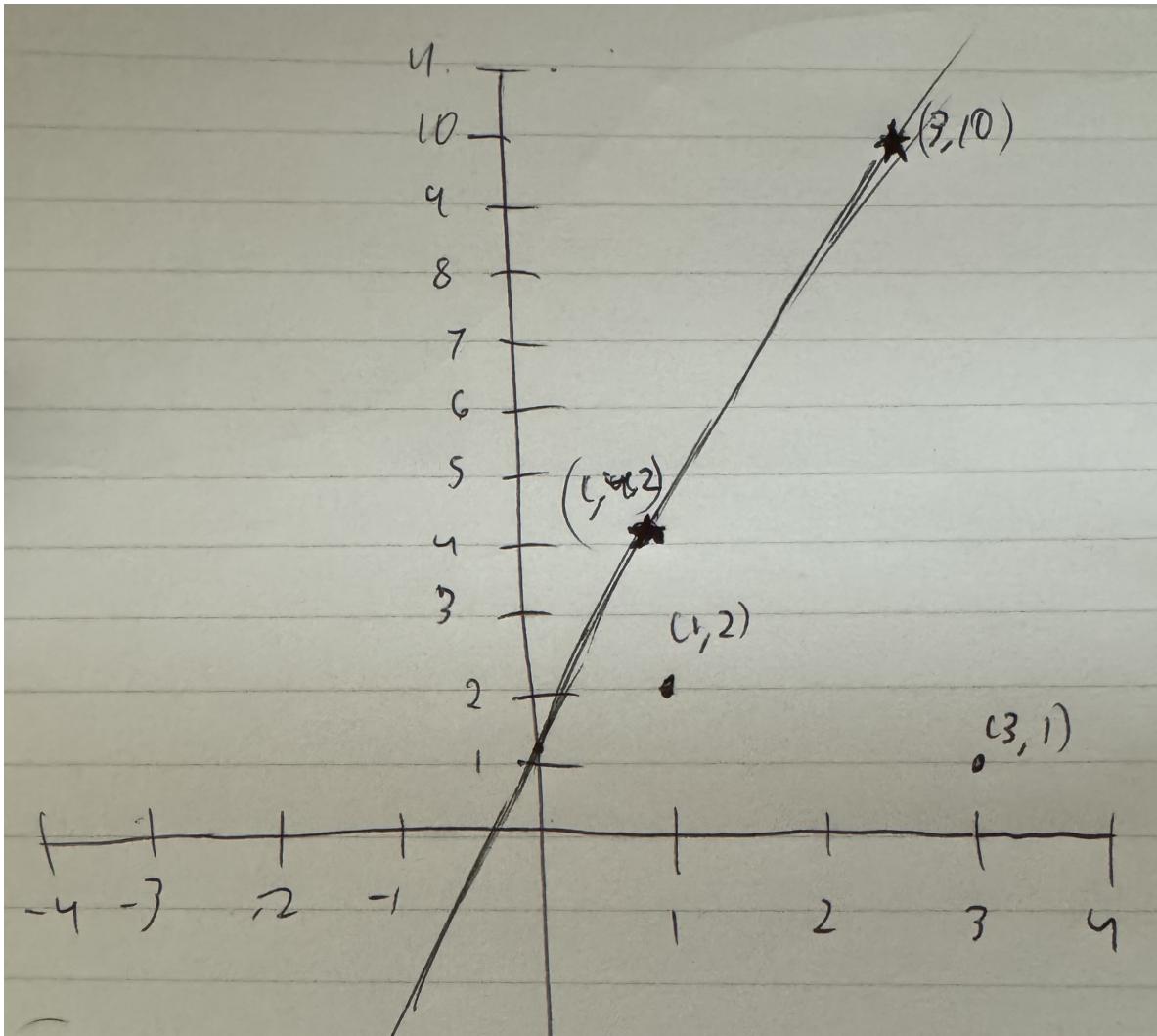
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1 Linear Regression



1. line $y = 1.3 + 2.9x$ with plotted points $(1,2)$ and $(3,1)$
2. Calculate \hat{y} for $(1,2)$ and $(3,1)$
 $\hat{y} = 1.3 + 2.9(1.0) = 4.2$
 $\hat{y} = 1.3 + 2.9(3.0) = 10.0$



3. line $y = 1.3 + 2.9x$ with plotted points $(1,2)$ and $(3,1)$ and estimated points $(1, 4.2)$ and $(3, 10)$

4. Calculate MSE

$$\text{MSE} = \frac{1}{2n} \sum_i (y_i - \hat{y}_i)^2$$

First Point: $(4.2 - 2.0)^2 = 4.84$

Second point: $(10.0 - 1.0)^2 = 81.0$

$$\text{MSE} = \frac{1}{4}(4.84 + 81.0) = 21.46$$

(Utilized the error calculation in the Pseudocode documentation, slightly different than the MSE equation I had learned in previous classes but we have been told to ignore what we have learned previously)

5. Calculate One Adjustment

We already know that θ_0 is 1.3 and θ_1 is 2.9. We also know that the MSE is 21.46.

Utilizing this equation:

$$\frac{\partial J}{\partial \theta_j} = \frac{1}{n} \sum_i (\hat{y}_i - y_i) x_{ij}$$

we can calculate the derivatives:

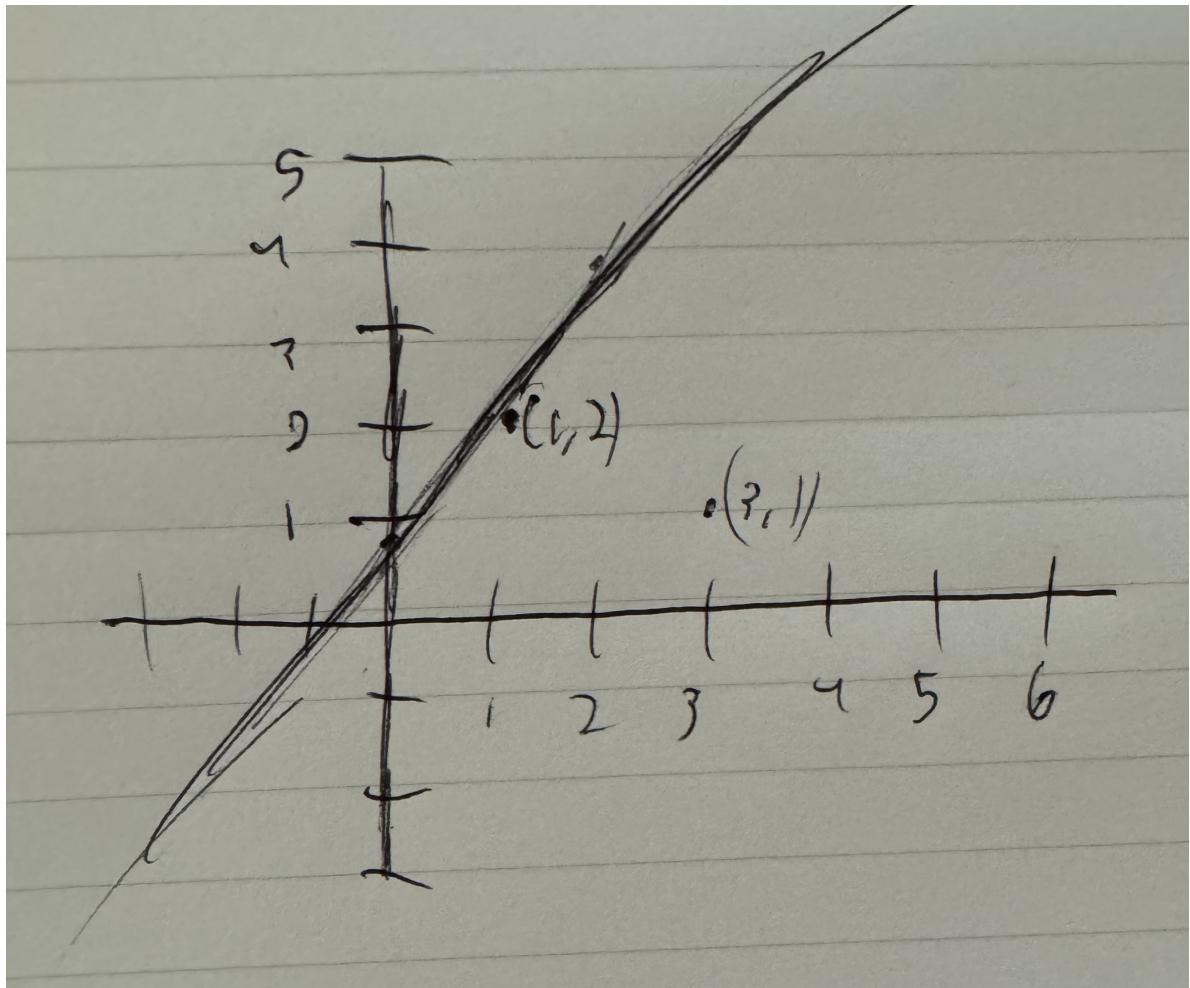
$$\begin{aligned}\frac{\partial J}{\partial \theta_0} &= \frac{1}{2} [(\hat{y}_1 - y_1) \cdot 1 + (\hat{y}_2 - y_2) \cdot 1] \\ &= \frac{1}{2} [(4.2 - 2) \cdot 1 + (10 - 1) \cdot 1] \\ &= \frac{1}{2} [2.2 + 9.0] = \frac{1}{2} \times 11.2 = 5.6\end{aligned}$$

$$\begin{aligned}\frac{\partial J}{\partial \theta_1} &= \frac{1}{2} [(\hat{y}_1 - y_1) \cdot x_1 + (\hat{y}_2 - y_2) \cdot x_2] \\ &= \frac{1}{2} [(4.2 - 2) \cdot 1 + (10 - 1) \cdot 3] \\ &= \frac{1}{2} [2.2 + 27.0] = \frac{1}{2} \times 29.2 = 14.6\end{aligned}$$

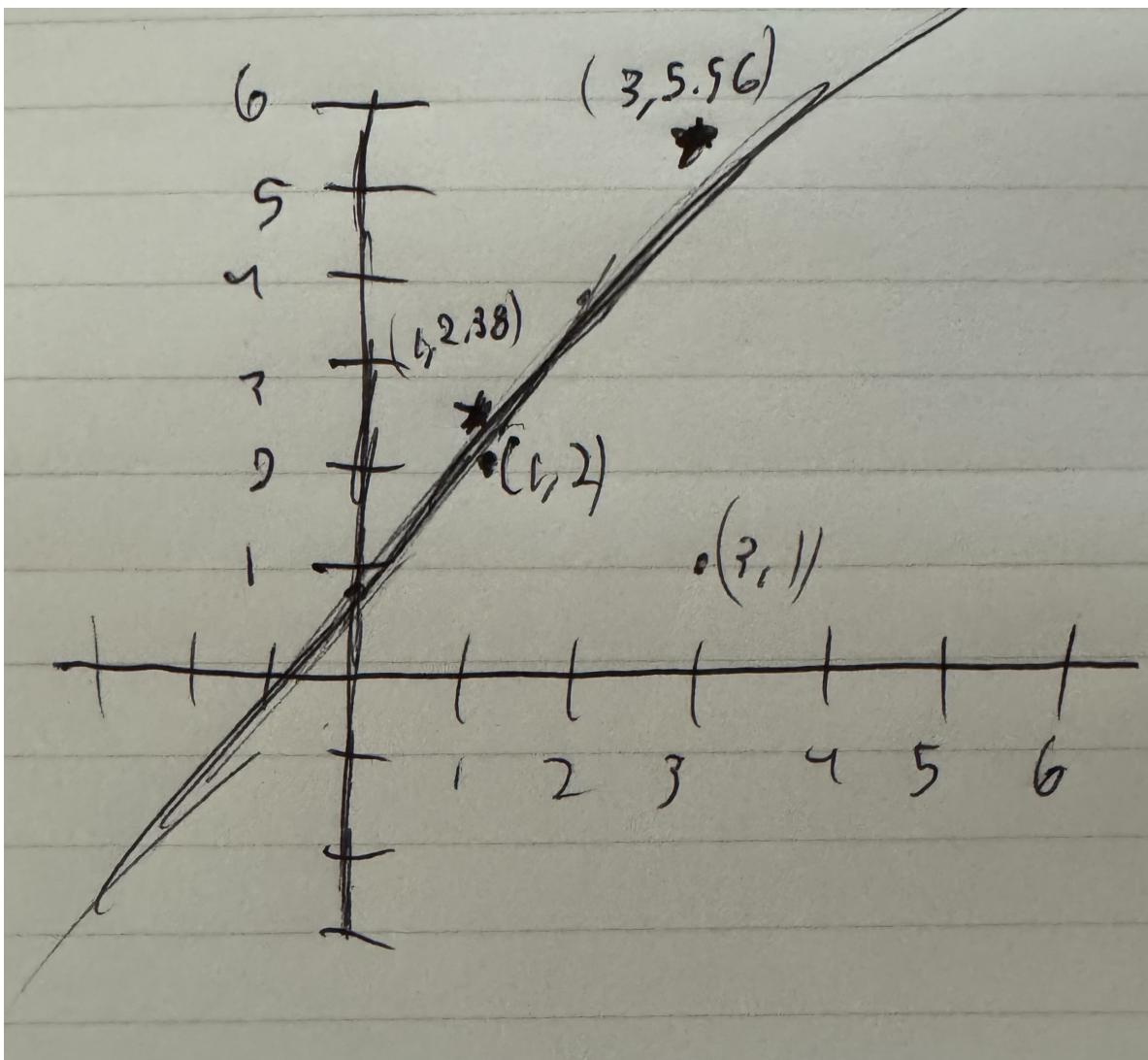
Finally We can Update the Thetas According to the Pseudocode (new_thetas[j] = thetas[j] - alpha * derivative(j, thetas, data)) :

$$\begin{aligned}\theta_0^{\text{new}} &= \theta_0^{\text{old}} - \alpha \times \frac{\partial J}{\partial \theta_0} \\ &= 1.3 - 0.1 \times 5.6 = 1.3 - 0.56 = 0.74 = \theta_0\end{aligned}$$

$$\begin{aligned}\theta_1^{\text{new}} &= \theta_1^{\text{old}} - \alpha \times \frac{\partial J}{\partial \theta_1} \\ &= 2.9 - 0.1 \times 14.6 = 2.9 - 1.46 = 1.44 = \theta_1\end{aligned}$$



6. line $y = 0.74 + 1.44x$ with plotted points $(1,2)$ and $(3,1)$ and estimated points $(1, 4.2)$ and $(3, 9)$
7. Calculate \hat{y} for $(1,2)$ and $(3,1)$
- $$\begin{aligned}\hat{y} &= 0.79 + 1.59(1.0) = 2.38 \\ \hat{y} &= 0.79 + 1.59(3.0) = 5.56\end{aligned}$$

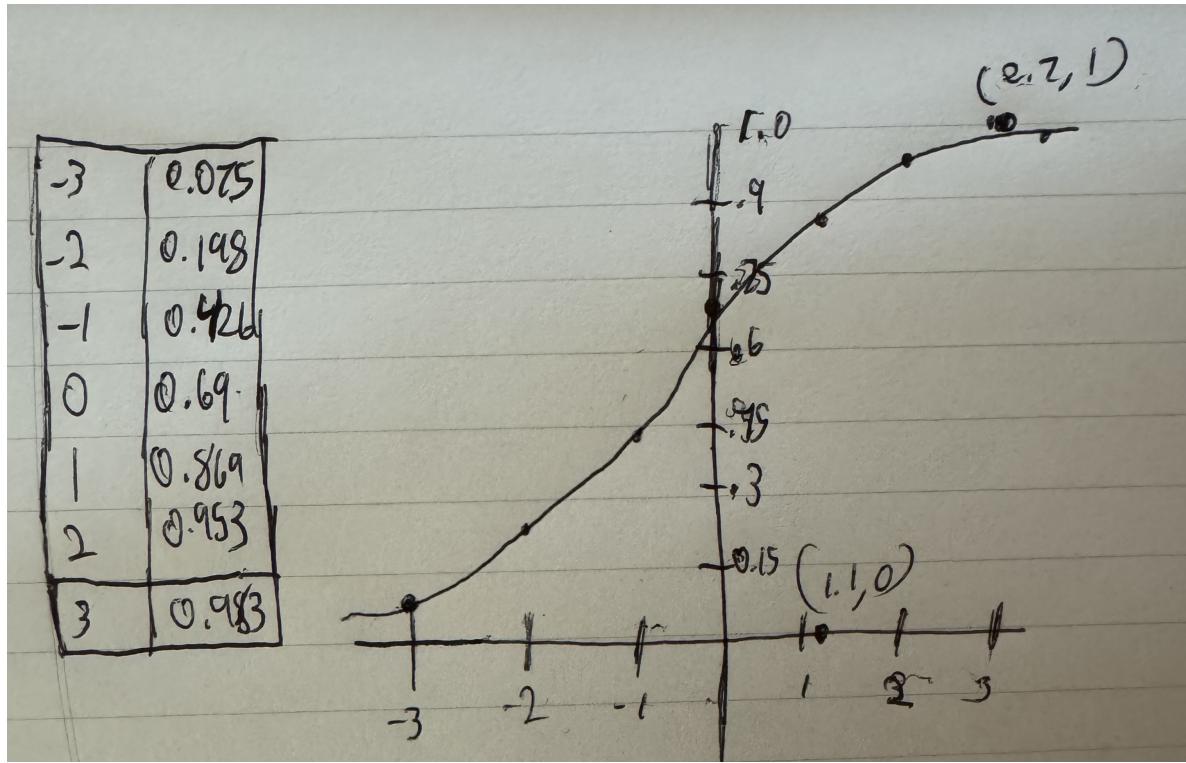


line $y = 0.79 + 1.59x$ with plotted points $(1,2)$ and $(3,1)$ and estimated points $(1, 2.38)$ and $(3, 5.56)$

Note: I don't own anything that would allow for different colors, I utilized stars for the new points

2 Logistic Regression

1. Draw Graph



2. Calculate Error Let's set a new variable z as $z = \theta_0 + \theta_1 * x$.

For $x = 1.1$ we get $z = 0.8 + 1.1 * 1.1 = 2.01$ so \hat{y}

$$\hat{y} = \frac{1}{1+e^{-2.01}} \approx 0.881$$

For $x = 2.7$ we get $z = 0.8 + 1.1 * 2.7 = 3.77$ so \hat{y}

$$\hat{y} = \frac{1}{1+e^{-3.77}} \approx 0.976$$

With that we have the information for the log loss of each datapoint:

$$\text{Log-Loss} = -[- * \log(0.881) + (1 - 0) * \log(1 - 0.881)] = 2.13$$

$$\text{Log-Loss} = -[- * \log(0.976) + (1 - 1) * \log(1 - 0.976)] = 0.024$$

We can then average them together to get the log loss of the dataset:

$$\frac{2.13 + 0.024}{2} \approx 1.077$$

3. Plot points the estimated points

For $x_1 = 1.1$:

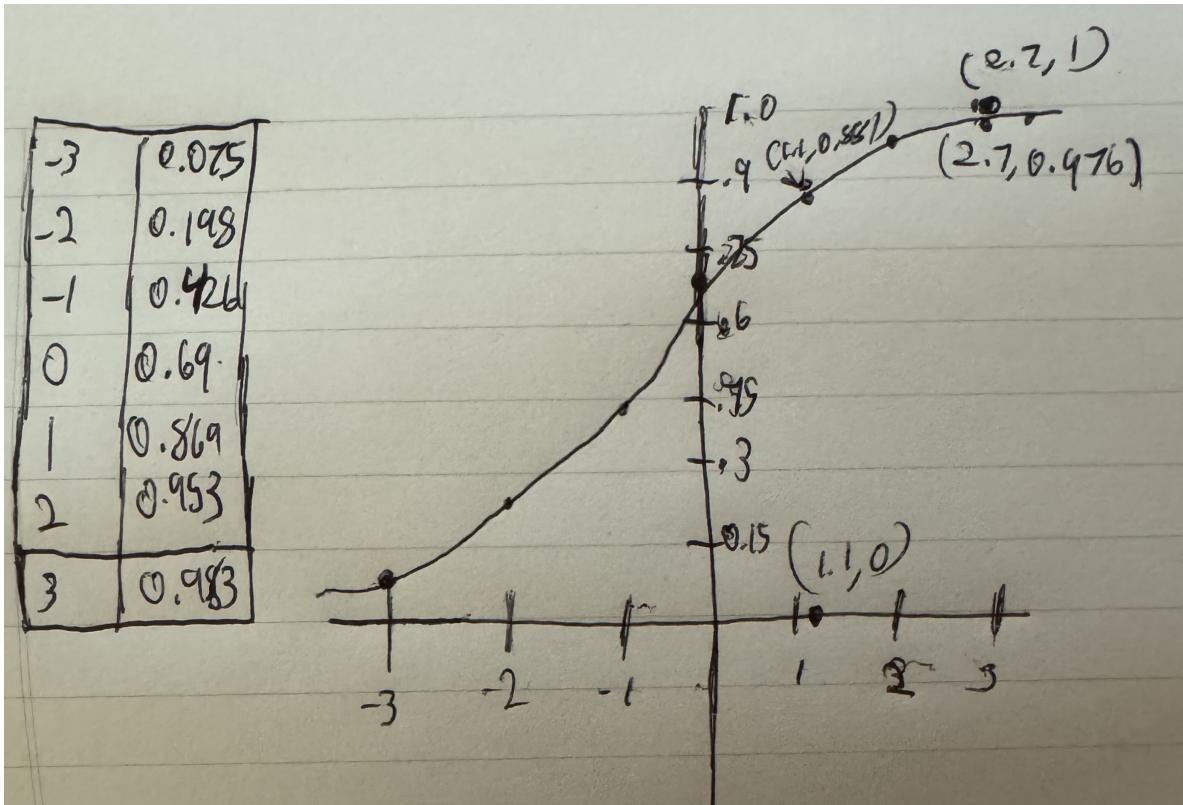
$$z = \theta_0 + \theta_1 \cdot x_1 = 0.8 + 1.1 \cdot 1.1 = 0.8 + 1.21 = 2.01$$

$$\hat{y} = \frac{1}{1+e^{-2.01}} = \frac{1}{1+e^{2.01}} \approx \frac{1}{1+7.47} \approx 0.881$$

For $x_1 = 2.7$:

$$z = \theta_0 + \theta_1 \cdot x_1 = 0.8 + 1.1 \cdot 2.7 = 0.8 + 2.97 = 3.77$$

$$\hat{y} = \frac{1}{1+e^{-3.77}} = \frac{1}{1+e^{3.77}} \approx \frac{1}{1+43.43} \approx 0.976$$



4. Calculate one adjustment

We already know that θ_0 is 0.8 and θ_1 is 1.1.

Utilizing this equation:

$$\frac{\partial J}{\partial \theta_j} = \frac{1}{n} \sum_i (\hat{y}_i - y_i) x_{ij}$$

we can calculate the derivatives:

$$\begin{aligned}\frac{\partial J}{\partial \theta_0} &= \frac{1}{2} [(\hat{y}_1 - y_1) \cdot 1 + (\hat{y}_2 - y_2) \cdot 1] \\ &= \frac{1}{2} [(0.881 - 0) \cdot 1 + (0.976 - 1) \cdot 1] \\ &= \frac{1}{2} [0.881 + (-0.024)] \\ &= \frac{1}{2} \times 0.857 = 0.4285\end{aligned}$$

$$\begin{aligned}\frac{\partial J}{\partial \theta_1} &= \frac{1}{2} [(\hat{y}_1 - y_1) \cdot x_1 + (\hat{y}_2 - y_2) \cdot x_2] \\ &= \frac{1}{2} [(0.881 - 0) \cdot 1.1 + (0.976 - 1) \cdot 2.7] \\ &= \frac{1}{2} [0.9691 + (-0.0648)] \\ &= \frac{1}{2} \times 0.9043 = 0.45215\end{aligned}$$

Finally, we can update the thetas according to the pseudocode (new_thetas[j] = thetas[j] - alpha × derivative(j, thetas, data)):

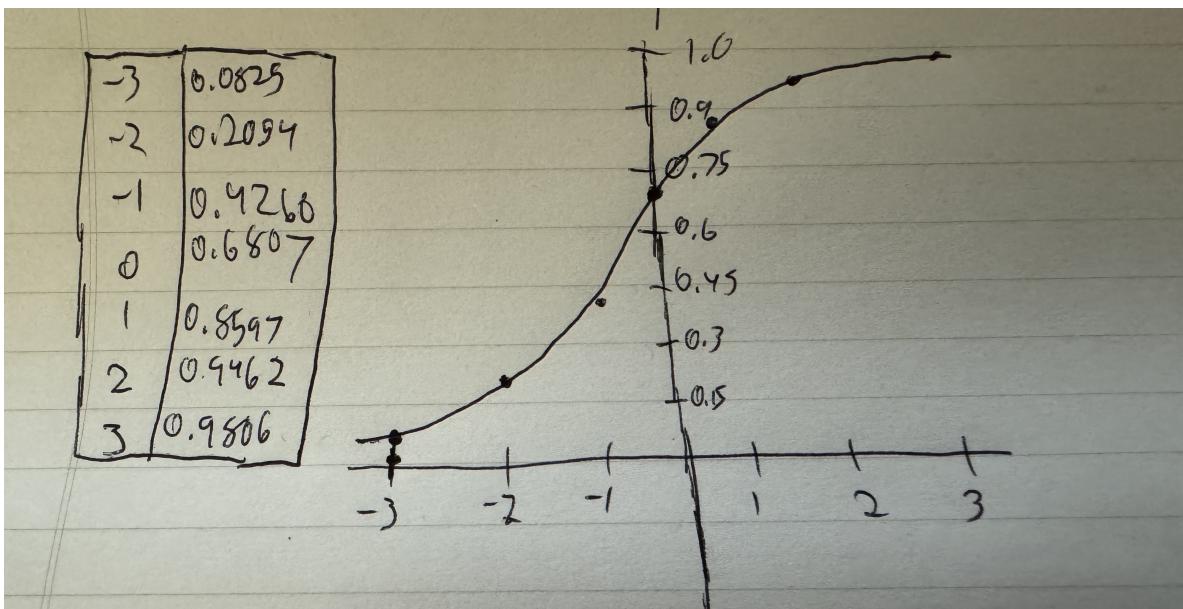
$$\begin{aligned}\theta_0^{\text{new}} &= \theta_0^{\text{old}} - \alpha \times \frac{\partial J}{\partial \theta_0} \\ &= 0.8 - 0.1 \times 0.4285\end{aligned}$$

$= 0.8 - 0.04285 \approx 0.757 = \theta_0$ (True Value was 0.75715 but for the next part I wanted to actually be able to draw points)

$$\begin{aligned}\theta_1^{\text{new}} &= \theta_1^{\text{old}} - \alpha \times \frac{\partial J}{\partial \theta_1} \\ &= 1.1 - 0.1 \times 0.45215\end{aligned}$$

$= 1.1 - 0.045215 \approx 1.055 = \theta_1$ (True Value was 1.054785 but for the next part I wanted to actually be able to draw points)

5. Draw new graph



6. Add new points

For $x_1 = 1.1$:

$$z = \theta_0 + \theta_1 \cdot x_1 = 0.757 + 1.055 \cdot 1.1 = 0.757 + 1.1605 = 1.9175$$

$$\hat{y} = \frac{1}{1+e^{-1.9175}} = \frac{1}{1+e^{1.9175}} \approx \frac{1}{1+6.803} \approx 0.8548$$

For $x_1 = 2.7$:

$$z = \theta_0 + \theta_1 \cdot x_1 = 0.757 + 1.055 \cdot 2.7 = 0.757 + 2.8485 = 3.6055$$

$$\hat{y} = \frac{1}{1+e^{-3.6055}} = \frac{1}{1+e^{3.6055}} \approx \frac{1}{1+36.845} \approx 0.9737$$

