

CS5691: Assignment 2

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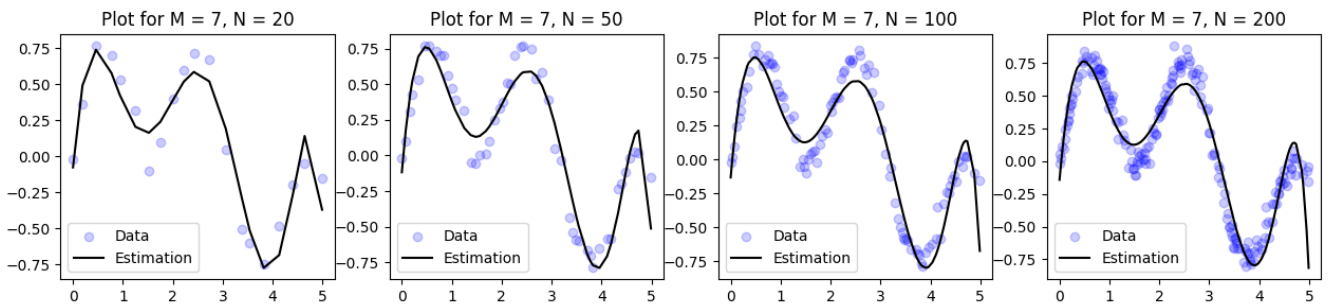
A. Regression

1. 1D Dataset

- **Least square regression**

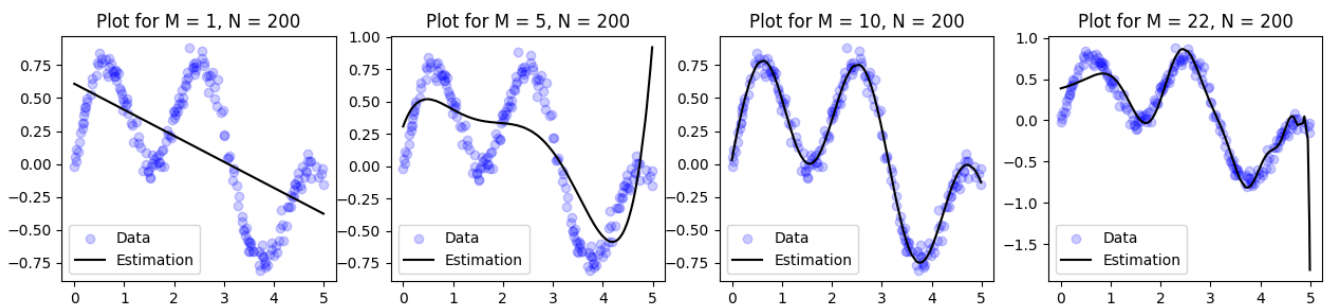
We experiment with different sample size keeping the complexity constant. We plot the least square regression for $N = 20, 50, 100, 200$ and $M = 7$. We observe that for lower value of N , the curve isn't smooth and may over-fit too depending on M . As we start increasing N , the curve starts getting smoother.

Figure 1: Plots for $N = 20, 50, 100, 200$ and $M = 7$.



Then we experiment with different model complexity keeping the size same. We plot the least square regression for $M = 1, 5, 10, 22$ and $N = 1000$. We observe the for low model complexity the curve is not able to fit properly but as the M increase it starts fitting the data, if we increase the model complexity more then the curve start over-fitting.

Figure 2: Plots for $M = 1, 5, 10, 22$ and $N = 200$.



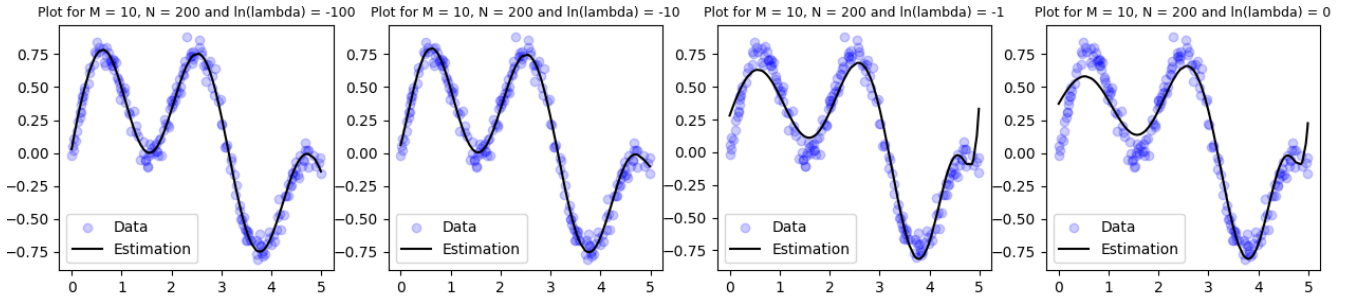
- **Ridge regression**

We experiment with different regularization parameter(λ) keeping the M and N constant. We plot the Ridge regression for $\ln(\lambda) = -100, -10, -1, 0$. The regularization parameter helps dealing with over-fitting.

- **Error plots**

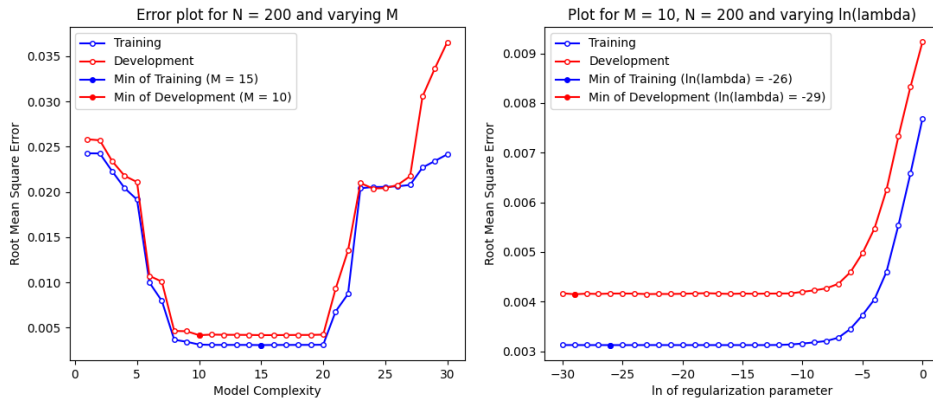
We also plot the error of our model for training and development sets vs model complexity and

Figure 3: Plots for $\ln(\lambda) = -100, -10, -1, 0$ and $M = 10$ and $N = 200$.



the regularization parameter. In the plot with varying M we see that initially the error decreases but later due to over-fitting it starts increasing. Similarly in the plot with varying regularization parameter however the plot shifts from over-fit to under-fit.

Figure 4: Error plots



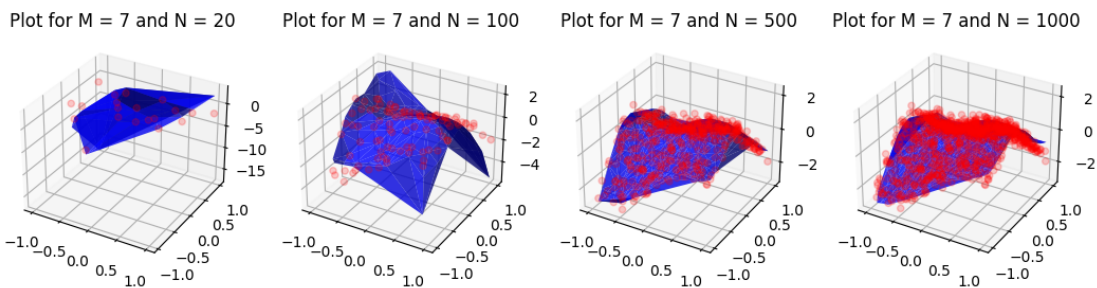
We can see that we can get best trained model for Model complexity(M) = 10 and regularization parameter(λ) = e^{-29}

2. 2D Dataset

• Least square regression

We experiment with different sample size keeping the complexity constant. We plot the least square regression for $N = 20, 100, 500, 1000$ and $M = 7$. We observe that for lower value of N , the curve isn't smooth and may over-fit too depending on M . As we start increasing N , the curve starts getting smoother.

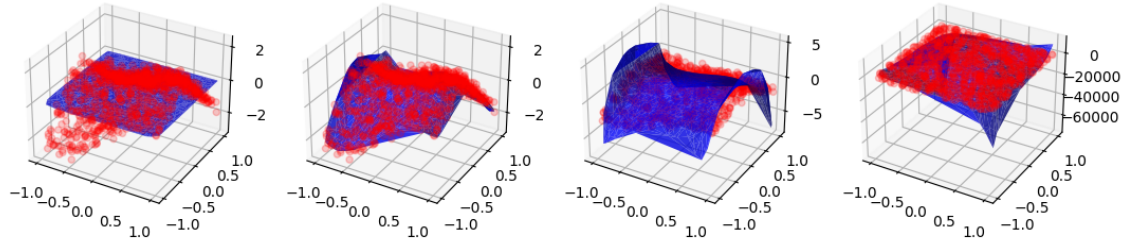
Figure 5: Plots for $N = 20, 100, 500, 1000$ and $M = 7$.



Then we experiment with different model complexity keeping the size same. We plot the least square regression for $M = 1, 5, 10, 20$ and $N = 1000$. We observe the for low model complexity the curve is not able to fit properly but as the M increase it starts fitting the data, if we increase the model

Figure 6: Plots for $M = 1, 5, 10, 20$ and $N = 200$.

Plot for $M = 1$ and $N = 1000$ Plot for $M = 5$ and $N = 1000$ Plot for $M = 10$ and $N = 1000$ Plot for $M = 20$ and $N = 1000$



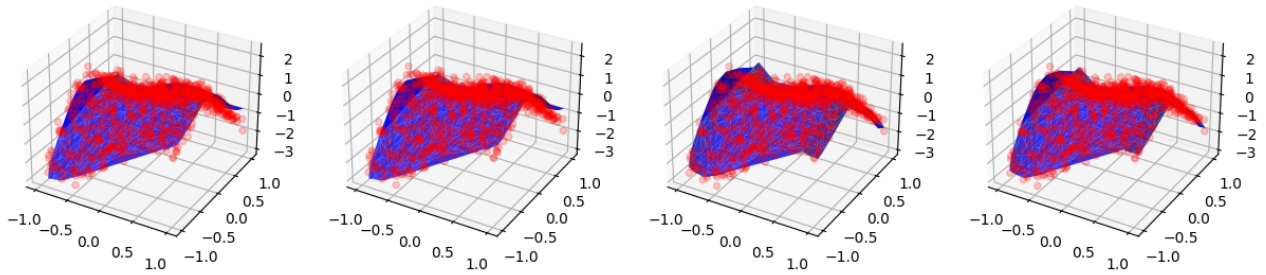
complexity more then the curve start over-fitting.

• Ridge regression

We experiment with different regularization parameter(λ) keeping the M and N constant. We plot the Ridge regression for $\ln(\lambda) = -100, -10, -1, 0$. The regularization parameter helps dealing with over-fitting.

Figure 7: Plots for $\ln(\lambda) = -100, -10, -1, 0$ and $M = 7$ and $N = 1000$.

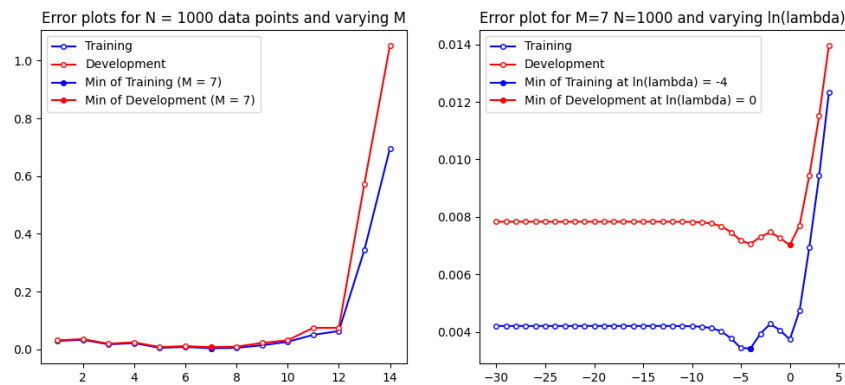
Plot for $N = 1000$ and $M = 7$ and $\ln(\lambda) = -100$ Plot for $N = 1000$ and $M = 7$ and $\ln(\lambda) = -10$ Plot for $N = 1000$ and $M = 7$ and $\ln(\lambda) = -1$ Plot for $N = 1000$ and $M = 7$ and $\ln(\lambda) = 0$



• Error plots

We also plot the error of our model for training and development sets vs model complexity and the regularization parameter. In the plot with varying M we see that initially the error decreases but later due to over-fitting it starts increasing. Similarly in the plot with varying regularization parameter however the plot shifts from over-fit to under-fit.

Figure 8: Error plots



We can see that we can get best trained model for Model complexity(M) = 7 and regularization parameter(λ) = e^0