CS3006 - Machine Learning Algorithms

CIA₂

1. Implement a neural network from scratch. Take any dataset. If you take a regression problem, use the equations derived in the class. If you take a classification problem, use the below equations: (run minimum 200 iterations and get the result). Use the gradient descent optimization technique for weight optimization.

Forward propagation

$$\begin{split} Z^{[1]} &= W^{[1]}X + b^{[1]} \\ A^{[1]} &= g_{\text{ReLU}}(Z^{[1]})) \\ Z^{[2]} &= W^{[2]}A^{[1]} + b^{[2]} \\ A^{[2]} &= g_{\text{softmax}}(Z^{[2]}) \end{split}$$

Backward propagation

$$egin{aligned} dZ^{[2]} &= A^{[2]} - Y \ dW^{[2]} &= rac{1}{m} dZ^{[2]} A^{[1]T} \ dB^{[2]} &= rac{1}{m} \Sigma dZ^{[2]} \ dZ^{[1]} &= W^{[2]T} dZ^{[2]}. *g^{[1]\prime}(z^{[1]}) \ dW^{[1]} &= rac{1}{m} dZ^{[1]} A^{[0]T} \ dB^{[1]} &= rac{1}{m} \Sigma dZ^{[1]} \end{aligned}$$

Parameter updates

$$egin{aligned} W^{[2]} &:= W^{[2]} - lpha dW^{[2]} \ b^{[2]} &:= b^{[2]} - lpha db^{[2]} \ W^{[1]} &:= W^{[1]} - lpha dW^{[1]} \ b^{[1]} &:= b^{[1]} - lpha db^{[1]} \end{aligned}$$

2. For the same dataset, build a neural network using keras library. Run the same number of epochs and compare the results obtained with your model vs the built-in keras model.

Hint: you shall use make_classification function to create a new dataset for classification problem/ use MNIST dataset or use the load_boston dataset for regression problem.

Write your inferences in the python notebook itself and submit the same as a zip file in the LMS.