Mathematical Foundations for Computer Vision and Machine Learning

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Jupyter Notebook

- Create a new notebook for Python 3
- Include your name and the student ID in the notebook
- Write python 3 codes for the given assignment
- Try to separate the codes into meaningful blocks
- Write a comment for each block of codes
- Plot the important intermediate results
- Write a short description for each graphical result
- Use LaTeX for mathematical comments in the notebook
- Save the notebook file as assignment12.ipynb
- Download the notebook as a PDF file assignment12.pdf

github

- Start a project or a directory for the assignment12
- Include the link to the giuhub for the assignment in the notebook
- Upload the notebook assignment12.ipynb to the github after the deadline (Note that your github project is visible to public)

Submission to eclass

- Submit the PDF file assignment12.pdf to eclass
- Deadline is 11:59 pm on next Thursday. No extension
- Score ranges from 0 to 5

Score Table

- The results should be correct
- The codes should be written in a modulated way
- The comment should be made for each block of the codes
- The important intermediate results should be presented
- The link to the github project should be included

Polynomial fit with a regularization

- A set of data $(x_1, y_1), (x_2, y_2), \cdots, (x_n, y_n)$ is generated by the python code assignment12.py
- Define a model $\hat{f}(x;\theta) = \theta_0 x^0 + \theta_1 x^1 + \dots + \theta_p x^p$ by the polynomial function with model parameters $\theta = (\theta_0, \theta_1, \dots, \theta_p)$
- Find an optimal set of model parameters that provide the least square approximate solution:

$$||A\theta - y||_2^2 + \lambda ||\theta||_2^2$$

where i'th row of A is $(x_i^0, x_i^1, \cdots, x_i^p)^T$ and $\lambda \in \mathbb{R}$



Essential Visualisation: line fitting

- Plot the noisy data (x, y_1)
- Plot the clean data (x, y_2)
- Plot the polynomial curves that fit the noisy data by the least square error with varying $p=6,7,\cdots,15$
- Plot the polynomial curves that fit the noisy data by the least square error with varying $\lambda=\frac{1}{2^0},\frac{1}{2^1},\frac{1}{2^2},\cdots,\frac{1}{2^k}$ with fixed p