

Programming Assignment #1

Logistic Regression

DUE: February 11th at 11:59 PM

Problem: Implement the **Logistic Regression** algorithm. The code skeleton as well as data sets for this assignment can be found on e-Learning.

Data Set: The data set (in the folder `./data/`) is obtained from the UCI Repository and are collectively the MONK's Problem. These problems were the basis of a first international comparison of learning algorithms¹. The training and test files for are named `monks-3.train` and `monks-3.test`. There are six attributes/features (columns 2–7 in the raw files), and the class labels (column 1). There are 2 classes. Refer to the file `./data/monks.names` for more details.

- a. (**Reporting Error Rates**, 30 points) For the following learning rates $\{0.01, 0.1, 0.33\}$ and iterations $\{10, 100, 1000, 10000\}$ fit Logistic Regression Models using the MONKS-3 train set and compute the average training and test errors. Report what the best parameters are for the model.
- b. (**Saving the Model**, 50 points) Retrain the models on the best parameters and save it as a pickle file in the format `'NETID_lr.obj'`. The object file will be loaded for grading and the class functions will be individually tested.
- c. (**scikit-learn**, 10 points) For monks datasets, use scikit-learn's default Logistic Regression Algorithm². Compute the train and test errors using sklearn's Logistic Regression Algorithm. Compare the results with the version you implemented and speculate on why there is a difference in performances between the two algorithms. **Do not change the default parameters.**
- d. (**Plotting curves**, 10 points) For each of the learning rates, fit a Logistic Regression model that runs for 1000 iterations. Store the training and testing loss at every 100th iteration and create three plots with epoch number on the x-axis and loss on the y-axis.

¹<https://archive.ics.uci.edu/ml/datasets/MONK's+Problems>

² https://scikit-learn.org/stable/modules/generated/sklearn.linear_model.LogisticRegression.html