2.(a) (i) (ii)

Report the classification accuracy on the **training and test** sets for each value of p.

Plot the **training** data points and the decision regions for 𝑝 = 1,2,4,7.

|  |  |  |  |
| --- | --- | --- | --- |
| P | Training Accuracy | Testing Accuracy | Plot |
| 1 | 0.8 | 0.77 |  |
| 2 | 0.8833333333333333 | 0.845 |  |
| 3 | 0.8833333333333333 | 0.835 |  |
| 4 | 0.9 | 0.815 |  |
| 5 | 0.9 | 0.8 |  |
| 6 | 0.95 | 0.795 |  |
| 7 | 0.95 | 0.715 |  |

（iii）Plot the train and test accuracy vs. p on a single plot for all values of p.

Chart, line chart

Description automatically generated

(iv) Plot 𝐽MSE vs. p for all values of p.

Chart, line chart

Description automatically generated

(b)  Compare and comment on the results in part (a). In particular, how does the train and test accuracy vary as p increases. Also, how do the decision boundaries appear? Do you see any effect of overfitting?

According to the results, we can find that the train accuracy and test accuracy raised when the p increasing from 1 to 2. The train accuracy keep raise when the p increasing from 2 to 7 and reached 0.95, while the test accuracy keeps going down.

The decision boundary is a linear line when p = 1, and it becomes a curve while p >= 2. When p = 7, The decision boundary is more meandering and only surrounding the training data points.

In my opinion, when p is too big, such that p > 5, there is effect of overfitting. Because the training accuracy is high but the test accuracy is lower than usual.

(c) How many d.o.f. and constraints are there (for each p) and how do they relate to the obtained results?

For p = 1, d.o.f = 3, constraints = 60.

For p = 2, d.o.f = 6，constraints = 60.

For p = 3, d.o.f = 10，constraints = 60.

For p = 4, d.o.f = 15，constraints = 60.

For p = 5, d.o.f = 21，constraints = 60.

For p = 6, d.o.f = 28，constraints = 60.

For p = 7, d.o.f = 36，constraints = 60.

Due to the inequality for the constraints, Nc > (3-10) \* d.o.f. , when the accuracy remains the same while the d.o.f. increasing, the model perform well and started overfitting when the d.o.f is too large.

(d)

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| P | lambda | Training Accuracy | Testing Accuracy | Plot |
| 1 | 0.3 | 0.8 | 0.77 |  |
|  | 1 | 0.8 | 0.78 |  |
|  | 3 | 0.8 | 0.78 |  |
|  | 10 | 0.7666666666666667 | 0.79 |  |
|  | 30 | 0.7666666666666667 | 0.8 |  |
|  | 100 | 0.75 | 0.765 |  |
| 2 | 0.3 | 0.8833333333333333 | 0.85 |  |
|  | 1 | 0.8833333333333333 | 0.85 |  |
|  | 3 | 0.8833333333333333 | 0.845 |  |
|  | 10 | 0.85 | 0.825 |  |
|  | 30 | 0.8 | 0.8 |  |
|  | 100 | 0.7666666666666667 | 0.765 |  |
| 3 | 0.3 | 0.8833333333333333 | 0.835 |  |
|  | 1 | 0.8833333333333333 | 0.83 |  |
|  | 3 | 0.8833333333333333 | 0.83 |  |
|  | 10 | 0.85 | 0.81 |  |
|  | 30 | 0.8166666666666667 | 0.79 |  |
|  | 100 | 0.8 | 0.785 |  |
| 4 | 0.3 | 0.9166666666666666 | 0.825 |  |
|  | 1 | 0.9166666666666666 | 0.825 |  |
|  | 3 | 0.9 | 0.835 |  |
|  | 10 | 0.8833333333333333 | 0.83 |  |
|  | 30 | 0.8333333333333334 | 0.815 |  |
|  | 100 | 0.8 | 0.775 |  |
| 5 | 0.3 | 0.9 | 0.805 |  |
|  | 1 | 0.9 | 0.82 |  |
|  | 3 | 0.9 | 0.81 |  |
|  | 10 | 0.9 | 0.81 |  |
|  | 30 | 0.8666666666666667 | 0.795 |  |
|  | 100 | 0.8 | 0.765 |  |
| 6 | 0.3 | 0.95 | 0.825 |  |
|  | 1 | 0.95 | 0.805 |  |
|  | 3 | 0.9333333333333333 | 0.8 |  |
|  | 10 | 0.9333333333333333 | 0.79 |  |
|  | 30 | 0.9166666666666666 | 0.775 |  |
|  | 100 | 0.8666666666666667 | 0.75 |  |
| 7 | 0.3 | 0.95 | 0.75 |  |
|  | 1 | 0.95 | 0.76 |  |
|  | 3 | 0.95 | 0.78 |  |
|  | 10 | 0.95 | 0.82 |  |
|  | 30 | 0.95 | 0.815 |  |
|  | 100 | 0.9333333333333333 | 0.825 |  |

Chart, line chart

Description automatically generatedChart, line chart, histogram

Description automatically generated

(e)  Additionally, plot test accuracy vs. log (𝜆), for 𝑝 = 1,2,4,7 on a single plot. Use log base 10. (Also consider 𝜆 = 0 case, which will be your results from part (a).)

Chart, line chart

Description automatically generated

(f)  Compare and comment on the results in part (d) and how they relate to results from part (a). Do you see any effect of regularization? Explain briefly.

The classification accuracy increased compared to the results from part (a) especially for the test case classification accuracy. The regularization reduced the effect of overfitting for large p. And the larger lambda, the much effect shows.

(g)  Study the sklearn **LinearRegression / Ridge** class and explain how to obtain the trained weight vector. The weight vector can be used to write the equation of the decision boundary / the decision rule. Give the decision rule for 𝑝 = 2 in part (a).

The LinearRegression method of sklearn uses the Least Square method. So, the algorithm updates the weight to find the least square error and if X is the feature matrix and w is the final weight vector , Xw will be the prediction of the LinearRegression model.

The weight vector is [-0.35082056 0.10705408 0.02444723 0.00225307 -0.04160807 0.0613047 ].

So, the decision boundary is

If the inequation , then this data point is assigned to class 1(target = -1), else the data point is assigned to class 0(target = 1).