

## 1.1

```
import numpy as np
import matplotlib.pyplot as plt
import random
get_ipython().magic(u'matplotlib inline')

data = np.loadtxt('Q1_data.txt', delimiter=",", converters={ 4: lambda s: {b'Iris-setosa': 1,
b'Iris-versicolor': -1}[s]})
X = data[:,0:4]
Y = data[:,4]
train_index = range(0,35)+range(50, 85)
test_index = range(35, 50)+range(85, 100)
trainx = X[train_index,:]
trainy = Y[train_index]
testx = X[test_index,:]
testy = Y[test_index]

w = np.array([0 for i in range(len(trainx[0]))])
b = 0
lamb = 1
final_error = 1
index = 0;
errors = []

def helper(trainx, trainy):
    predict = []
    cal = np.dot(trainx, w)+b;
    for i in range(0, len(cal)):
        if cal[i] >= 0:
            predict.append(1)
        else:
            predict.append(-1)
    accuracy = predict == trainy
    return 1-sum(accuracy)/float(len(cal))

while index < 100 and final_error != 0:
    index = index+1
    final_error = helper(trainx, trainy)
    errors.append(final_error)
    rand = random.randrange(0, len(trainx))
    tmp = np.dot(w.T, trainx[rand])+b;
    if(tmp>= 0):
        predict = 1
```

```

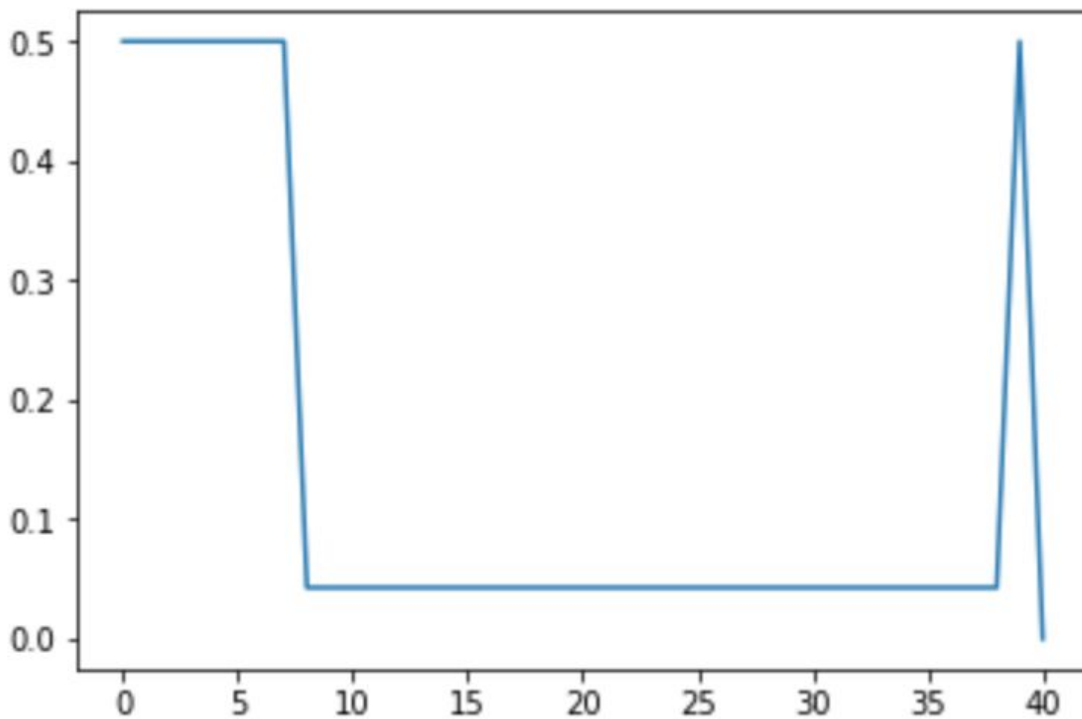
else:
    predict = -1

if(predict == trainy[rand]):
    continue
else:
    w = w + lamb*(trainy[rand] - predict)*trainx[rand]
    b = b + lamb*(trainy[rand] - predict)

plt.plot([i for i in range(0, len(errors))], errors)
plt.savefig('Q1.png')

```

---



## 1.2

```

w = array([ 2.8,  8.6, -13.2, -5.4])
b = 2.0
Decision boundary: <[ 2.8,  8.6, -13.2, -5.4], x>+2.0

```

## 1.3

```

cal = np.dot(testx, w)+b
predict = []
for i in range(0, len(cal)):
    if(cal[i] >= 0):

```

```
        predict.append(1)
    else:
        predict.append(-1)
accuracy = sum(predict == testy)/float(len(testx))
predict = np.array(predict)
true_pos=0;
test_pos = (predict == 1).sum()
condition_pos = (testy == 1).sum()
for i in range(0,len(testy)):
    if(testy[i] == 1 and predict[i] == 1):
        true_pos = true_pos+1
precision = float(true_pos)/test_pos
recall = float(true_pos)/condition_pos
F_value = 2*precision*recall/(precision+recall)
```

Accuracy = 1.0

Precision = 1.0

Recall = 1.0

F\_value = 1.0

$$1. P(y=0|x) = 1 - \frac{e^{\alpha+\beta x}}{1+e^{\alpha+\beta x}} = \frac{1}{1+e^{\alpha+\beta x}}$$

$$2. P(y=1|x) = \frac{1}{1+e^{-(\alpha+\beta x)}} \quad \times \quad P(y=0|x) = \frac{1}{1+e^{\alpha+\beta x}}$$

$$\text{when } y=1 \quad [P(y=1|x)]' = \frac{1}{1+e^{-(2x+1)(\alpha+\beta x)}} = \frac{1}{1+e^{-(\alpha+\beta x)}}$$

$$\text{when } y=0 \quad [P(y=0|x)]' = \frac{1}{1+e^{-(2x+1)(\alpha+\beta x)}} = \frac{1}{1+e^{\alpha+\beta x}}$$

$$\text{Therefore } [P(y=1|x)]^y \times [P(y=0|x)]^{1-y} = \frac{1}{1+e^{-(2y-1)(\alpha+\beta x)}}$$

$$3. \text{ decision boundary } \alpha + \beta x = 0$$

### 3.1

$$\begin{aligned}
 L(w) &= - \sum_i (y^i \ln p^i + (1-y^i) \ln(1-p^i)) \\
 &= - \sum_i (-y^i \ln(1+e^{-(w^T x^i + b)}) + (1-y^i)(-(w^T x^i + b) - \ln(1+e^{-(w^T x^i + b)}))) \\
 &= \sum_i ((1-y^i)(w^T x^i + b) + \ln(1+e^{-(w^T x^i + b)})) \\
 \frac{dL(w)}{dw} &= (1-y^i)x^i + \frac{1}{1+e^{-(w^T x^i + b)}} * e^{-(w^T x^i + b)} * (-x^i) \\
 &= \sum_i \left( \frac{1}{1+e^{-(w^T x^i + b)}} - y^i \right) x^i \\
 \frac{dL(b)}{db} &= \sum_i ((1-y^i) + \frac{1}{1+e^{-(w^T x^i + b)}} * e^{-(w^T x^i + b)} * (-1)) \\
 w_{t+1} &= w_t - \alpha \cdot \frac{dL(w_t)}{dw_t} = w_t - \alpha \cdot \sum_i \left( \frac{1}{1+e^{-(w^T x^i + b)}} - y^i \right) x^i
 \end{aligned}$$

### 3.2

```

import numpy as np
import matplotlib.pyplot as plt
import random
get_ipython().magic(u'matplotlib inline')

data = np.loadtxt('Q3_data.txt', delimiter=",", converters={4: lambda s: (labels.index(s))})
X = data[:,0:4]
Y = data[:,4]

train_range = range(15,50)+range(65,100)
test_range = range(0,15)+range(50,65)
trainx = X[train_range,:]

```

```

trainy = Y[train_range]
testx = X[test_range,:]
testy = Y[test_range]
(trainx[1,:]).T
def func_P(x, w, b):
    return 1.0/(1+np.exp(-(np.dot(w.T,x)+b)))

def func_L(x, y, w, b):
    L = 0
    for i in range(0,len(Y)):
        p = func_P(x, w, b)
        L = L-Y[i]*np.log(p)+(1-Y[i])*np.log(1-p)
    return L

def derivative_by_w(x, y, w, b):
    L = 0
    for i in range(0, len(Y)):
#        L = L+(func_P(X[i,:], w, b)-Y[i])*X[i,:]
        L=L+(1-Y[i])*X[i,:]+func_P(X[i,:],w,b)*np.exp(-(np.dot(w.T, X[i,:]) + b))*(-X[i,:])
    return L

def derivative_by_b(x, y, w, b):
    b=0
    for i in range(0, len(y)):
        b=b+1-Y[i]+func_P(X[i,:],w,b)*np.exp(-(np.dot(w.T, X[i,:]) + b))*(-1)
    return b

def confidence(trainx, trainy, w, b):
    predict = []
    for i in range(0, len(trainy)):
        val = func_P(trainx[i,:], w, b)
        if(val >= 0.5):
            predict.append(1)
        else:
            predict.append(0)
    accuracy = sum(predict == trainy)/float(len(trainx))
    return 1-accuracy

w = np.array([random.random() for i in range(len(trainx[0]))])
b = random.random()
alpha = 0.01
index = 0
errors = []

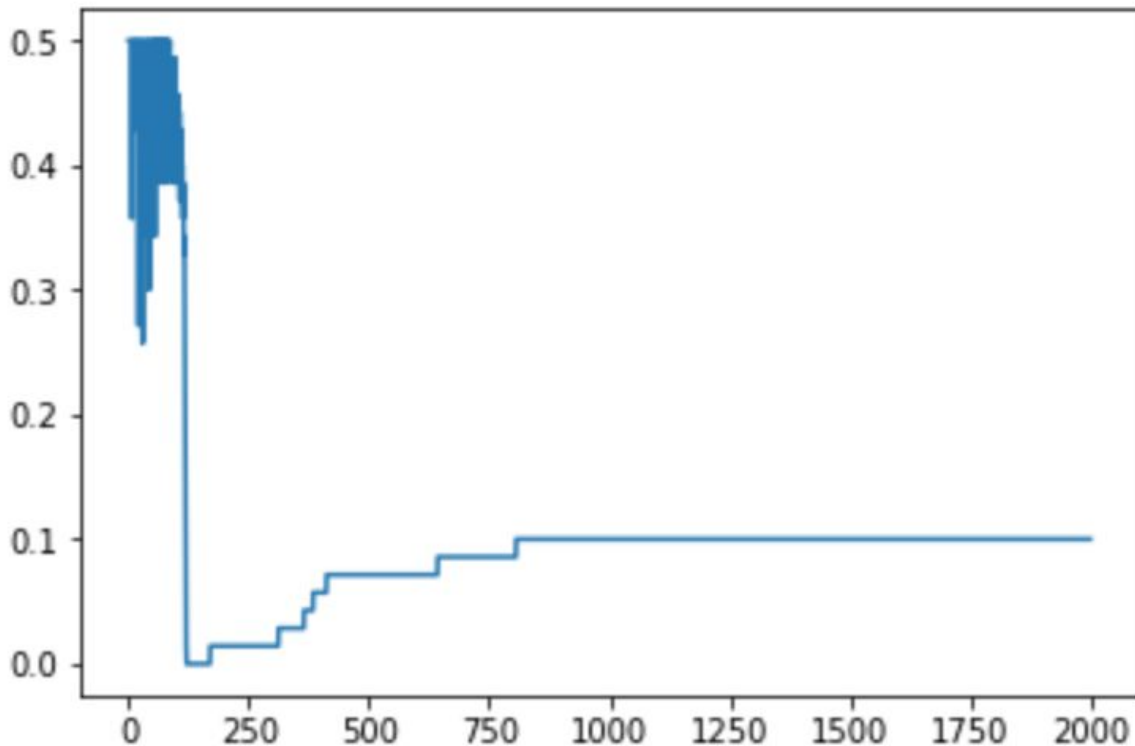
while index < 2000:

```

```

index = index+1
error = confidence(trainx, trainy, w, b)
errors.append(error)
w2 = w-alpha*derivative_by_w(trainx, trainy, w, b)
b = b-alpha*derivative_by_b(trainx, trainy, w, b)
w = w2
plt.plot([x for x in range(0,len(errors))], errors)
plt.savefig('./HW3_Q31.png')

```



### 3.3

```
w = array([ 47.41417797, 26.24358662, 105.72353662, 63.66874736])
```

```
b = -992.91575589646197
```

```
Decision boundary = <[ 47.41417797, 26.24358662, 105.72353662, 63.66874736], x>-992.91
```

### 3.4

```
predict= []
```

```
val = np.dot(testx,w)+b
```

```
for i in range(0,len(testy)):
```

```
    val = func_P(testx[i:], w, b)
```

```
    if(val >= 0.5):
```

```
        predict.append(1)
```

```
    else:
```

```
predict.append(0)
predict = np.array(predict)
accuracy = sum(predict == testy)/float(len(testx))
error = 1-accuracy
```

```
true_pos=0;
test_pos = (predict == 1).sum()
condition_pos = (testy == 1).sum()
for i in range(0,len(testy)):
    if testy[i]==1 and predict[i]==1:
        true_pos=true_pos+1
precision = float(true_pos)/test_pos
recall = float(true_pos)/condition_pos
F_value = 2*precision*recall/(precision+recall)
```

```
Precision = 0.9285714285714286
Recall = 0.8666666666666667
F_value= 0.896551724137931
Accuracy = 0.90000000000000002
```



$$4. \quad 1. \quad p(y=+1|x) = \frac{1}{1+e^{-(b+w^T x)}}$$

$$p(y=-1|x) = \frac{1}{1+e^{(b+w^T x)}}$$

Therefore the sign before  $(b+w^T x)$  is opposite to the sign of  $y$ .

$$\text{Therefore } p(y|x) = \frac{1}{1+e^{-y(b+w^T x)}}$$

$$2. \quad \frac{1}{1+e^{-(b+w^T x)}} \geq 0.5$$

$$1+e^{-(b+w^T x)} \leq 2$$

$$\ln(e^{-(b+w^T x)}) \leq \ln(1)$$

$$-(b+w^T x) \leq 0$$

$$w^T x + b \geq 0$$

$$y = \begin{cases} 1 & w^T x + b \geq 0 \\ -1 & \text{else.} \end{cases}$$

decision boundary :  $w^T x + b = 0$