

MACHINE - LEARNING

HOME - ASSIGNMENT - II

CODE : 201T6302

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IT - B

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MACHINE - LEARNINGHOME - ASSIGNMENT - R

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IT-B

- (3) Find Out the Univariate regression in the format of

$$Y = w \cdot x + b$$
 Based on the Given Data.

	HOURS	Scores
0	4.5	81
1	6.1	47
2	3.8	87
3	8.5	75
4	3.5	30

General formula is

$$Y = w \cdot x + b$$

where x = hours

Y = Scores

w = Slope of Line

b = Y-intercept

$$w = \frac{(N \cdot \sum xy - \sum x \cdot \sum y)}{N \cdot \sum x^2 - (\sum x)^2}$$

$$b = \frac{\sum y - w \cdot \sum x}{N}$$

$$N = 5$$

$$\sum y = 200$$

$$\sum x = 83.8$$

$$\sum xy = 843.2$$

$$\sum x^2 = 105.67$$

$$a = \frac{(5843.2 - 83.8 \times 200)}{5 \times 105.67 - (83.8)^2}$$

$$a = 9.7758$$

$$b = \frac{(200 - 9.7758 \times 83.8)}{5}$$

$$b = -0.3581$$

∴ Final Univariate regression is

$$y = 9.7758 + x - 0.3581$$

→ The above equation can be used to predict the scores based on the hours studied.

(5)

Obs. No	y	x_1	x_2
1	14	24	12
2	16	23	8
3	18	21	14
4	12	21	8
5	13	16	3
6	8	18	5
7	6	12	7
8	10	17	9

Find the multivariate regression equation in the format of

$y = w_0 + w_1 x_1 + w_2 x_2$ based on above data.

i) Calculate the Mean for y, x_1, x_2 .

$$\sum y = (14 + 16 + 10 + 18 + 13 + 8 + 6 + 10)/8 = 11.125$$

$$\sum x_1 = (24 + 23 + 21 + 21 + 16 + 18 + 22 + 17)/8 = 19.5$$

$$\sum x_2 = (12 + 8 + 14 + 3 + 5 + 7 + 9)/8 = 8.125$$

a) Calculate the sum of Squares of Deviations for
 y, x_1, x_2

$$SS(\text{variable}) = \sum (x - \text{Mean(variable)})^2$$

$$\begin{aligned} SS(y) &= (14 - 11.125)^2 + (16 - 11.125)^2 + (18 - 11.125)^2 + \\ &\quad (12 - 11.125)^2 + (19 - 11.125)^2 + (8 - 11.125)^2 + (6 - 11.125)^2 + \\ &\quad (4 - 11.125)^2 \\ &= 137.375 \end{aligned}$$

$$\begin{aligned} SS(x_1) &= (24 - 19.5)^2 + (23 - 19.5)^2 + (21 - 19.5)^2 + (21 - 19.5)^2 \\ &\quad + (16 - 19.5)^2 + (18 - 19.5)^2 + (16 - 19.5)^2 + (17 - 19.5)^2 \\ &= 157.5 \end{aligned}$$

$$\begin{aligned} SS(x_2) &= (10 - 8.125)^2 + (8 - 8.125)^2 + (14 - 8.125)^2 + (8 - 8.125)^2 \\ &\quad + (3 - 8.125)^2 + (5 - 8.125)^2 + (7 - 8.125)^2 + (9 - 8.125)^2 \\ &= 50.875 \end{aligned}$$

3) calculate the sum of products of Deviations for
 $x_1 \& x_2$.

$$\begin{aligned}
 SP(x_1, y) &= (84 - 19.5) \cdot (16 - 8.125) + (23 - 19.5) \cdot (8 - 8.125) \\
 &\quad + (21 - 19.5) \cdot (14 - 8.125) + (41 - 19.5) \cdot (8 - 8.125) + \\
 &\quad (16 - 19.5) \cdot (3 - 8.125) + (13 - 19.5) \cdot (5 - 8.125) + \\
 &\quad (22 - 19.5) \cdot (7 - 8.125) + (17 - 19.5) \cdot (9 - 8.125) \\
 &= -50.875
 \end{aligned}$$

4) Calculate the regression coefficients w_1 , w_2 , w_0

$$\begin{aligned}
 w_1 &= \frac{[SP(x_1, y) \cdot SS(x_2) - SP(x_2, y) \cdot SP(x_1, x_2)]}{SS(x_1) \cdot SS(x_2) - SP(x_1, x_2)^2} \\
 &= \frac{(304.5 \times 50.875) - (104.5 \times (-50.875))}{(157.5 \times 50.875) - (-50.875)^2} \\
 &= 0.501
 \end{aligned}$$

$$\begin{aligned}
 w_2 &= \frac{[SP(x_2, y) \cdot SS(x_1) - SP(x_1, y) \cdot SP(x_1, x_2)]}{SS(x_1) \cdot SS(x_2) - SP(x_1, x_2)^2}
 \end{aligned}$$

$$\begin{aligned}
 w_2 &= \frac{(-104.5 \times 157.5) - (304.5 \times (-50.875))}{157.5 \times 50.875 - (-50.875)^2}
 \end{aligned}$$

$$\therefore w_0 = -0$$

$$w_0 = \text{Mean}(y) - w_1 \cdot \text{Mean}(x_1) - w_2 \cdot \text{Mean}(x_2)$$
$$= 11.185 - 0.501 \cdot 19.5 - 0.18185$$

$$\therefore w_0 = 1.183$$

\therefore the multivariate regression equation in format of

$$Y = w_0 + w_1 \cdot x_1 + w_2 \cdot x_2 \quad \text{is}$$

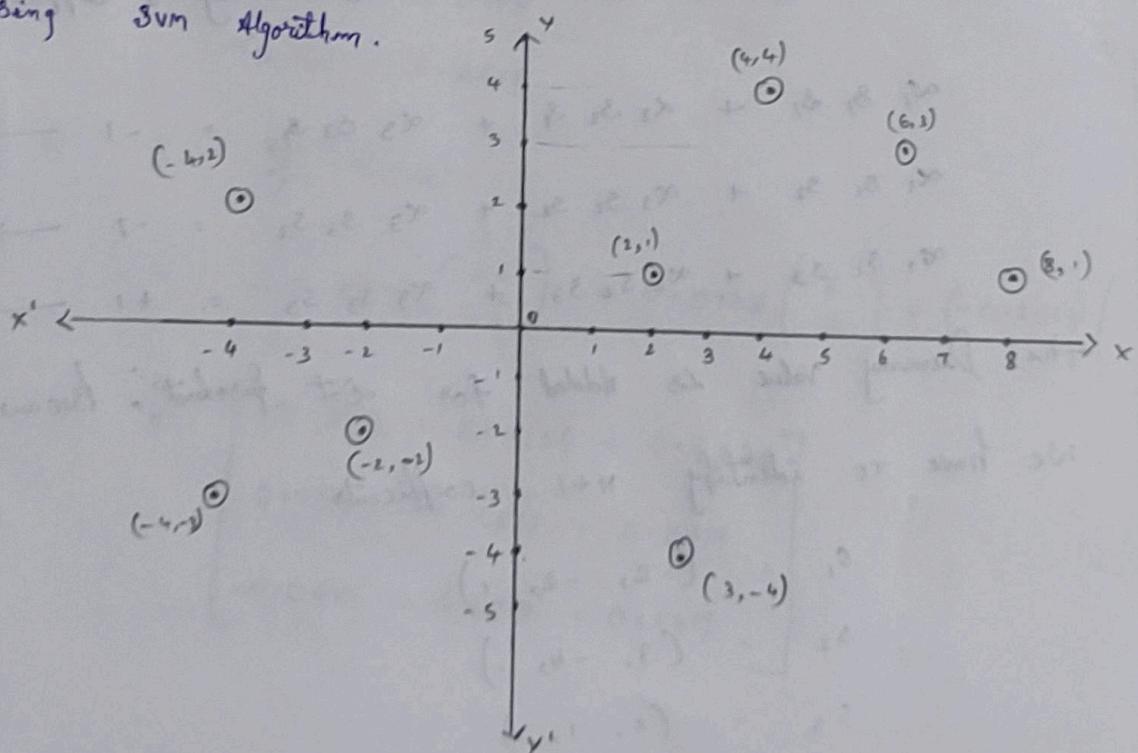
$$Y = 1.183 + 0.501 \cdot x_1 + 0.18185 \cdot x_2$$

(7)

S.No	Attribute 1	Attribute 2	Class
1	4	4	+
2	6	3	+
3	8	1	+
4	2	1	+
5	3	-4	-
6	-2	-2	-
7	-4	2	-
8	-4	-3	-

Identify the operating boundary of positive & negative samples

Using SVM Algorithm.



3 Support vectors - A pair -ve vectors And One +ve instance which are near compared to other.

A → -ve support vector

I → +ve support vector

The Line equation is derived only by considering only. Support vector remaining are neglected.

$$s_1 = (-2, -2)$$

$$s_2 = (3, -4)$$

$$s_3 = (2, 1)$$

* Standard format of line equation $y = mx + c$

$$y = w_1 x_1 + w_2 x_2 + w_0$$

→ * 3 co-efficients can be derived Using 3 Support Vectors.

$$\alpha_1 s_1 \cdot \delta_1 + \alpha_2 s_2 \cdot \delta_2 + \alpha_3 s_3 \cdot \delta_3 = -1 \rightarrow ①$$

$$\alpha_1 s_1 \cdot s_2 + \alpha_2 s_2 \cdot s_2 + \alpha_3 s_3 \cdot s_2 = -1 \rightarrow ②$$

$$\alpha_1 s_1 \cdot s_3 + \alpha_2 s_2 \cdot s_3 + \alpha_3 s_3 \cdot s_3 = +1 \rightarrow ③$$

The Dummy value is added for dot product; Because we have to identify $n+1$ coefficients.

$$s_1 = (-2, -2, 1)$$

$$s_2 = (3, -4, 1)$$

$$s_3 = (2, 1, 1)$$

$$S_1 \cdot S_1 = 4+4+1 = 9$$

$$S_2 \cdot S_1 = -6+8+1 = 3$$

$$S_3 \cdot S_1 = -4-8+1 = -5$$

$$S_1 \cdot S_2 = 9+16+1 = 26$$

$$S_3 \cdot S_2 = 6-4+1 = 3$$

$$S_2 \cdot S_3 = 4+1+1 = 6$$

$$9\alpha_1 + 3\alpha_2 - 5\alpha_3 = -1 \rightarrow ①$$

$$3\alpha_1 + 26\alpha_2 + 3\alpha_3 = -1 \rightarrow ②$$

$$-5\alpha_1 + 3\alpha_2 + 6\alpha_3 = +1 \rightarrow ③$$

By solving the equations we get

$$\alpha_1 = -0.0472$$

$$\alpha_2 = 0.0718$$

$$\alpha_3 = -0.2419$$

$$\overline{w} = \sum_i \alpha_i s_i$$

$$= -0.0472 \begin{pmatrix} -2 \\ 1 \\ 2 \end{pmatrix} + 0.0718 \begin{pmatrix} 3 \\ -4 \\ 1 \end{pmatrix} + (-0.2419) \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$$

$$= \begin{bmatrix} 0.094 + 0.2154 - 0.4838 \\ 0.094 - 0.0872 - 0.0419 \\ -0.0472 + 0.0718 - 0.2419 \end{bmatrix}$$

$$\therefore \overline{w} = \begin{bmatrix} 0.48 \\ -0.43 \\ -0.81 \end{bmatrix}$$

(8) Consider the Training Samples shown in the following table for a binary classification. The table shows A Training Set for a problem of predicting whether A Loan applicant will Repay his/her Loan obligation or Defaulting on his/her Loan.

Tid	Home Owner	Marital	Annual income	Default Borrower
1	Yes	Single	185K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

Using the Tree Approach that we discussed in the class, predict the class label for this test example,

$$X = [\text{HomeOwner} : \text{No}, \text{Marital Status} : \text{Married}, \text{Income} : 120k]$$

$$\begin{aligned}\text{Entropy}(s) &= \sum -p_i \log_2 p_i \\ &= -\frac{7}{10} \cdot \log_2 \frac{7}{10} - \frac{3}{10} \log_2 \frac{3}{10} \\ &= 0.3602 + 0.5811 \\ &= 0.8813\end{aligned}$$

$$\begin{aligned}\text{Entropy}_{h_0}(s) &= \frac{3}{10} [I(0,3)] + \frac{7}{10} [I(3,4)] \\ &= \frac{7}{10} \left[-\frac{3}{7} \log_2 \frac{3}{7} - \frac{4}{7} \log_2 \frac{4}{7} \right] \\ &= \frac{7}{10} [+0.5839 + 0.4613] \\ &= 0.6896\end{aligned}$$

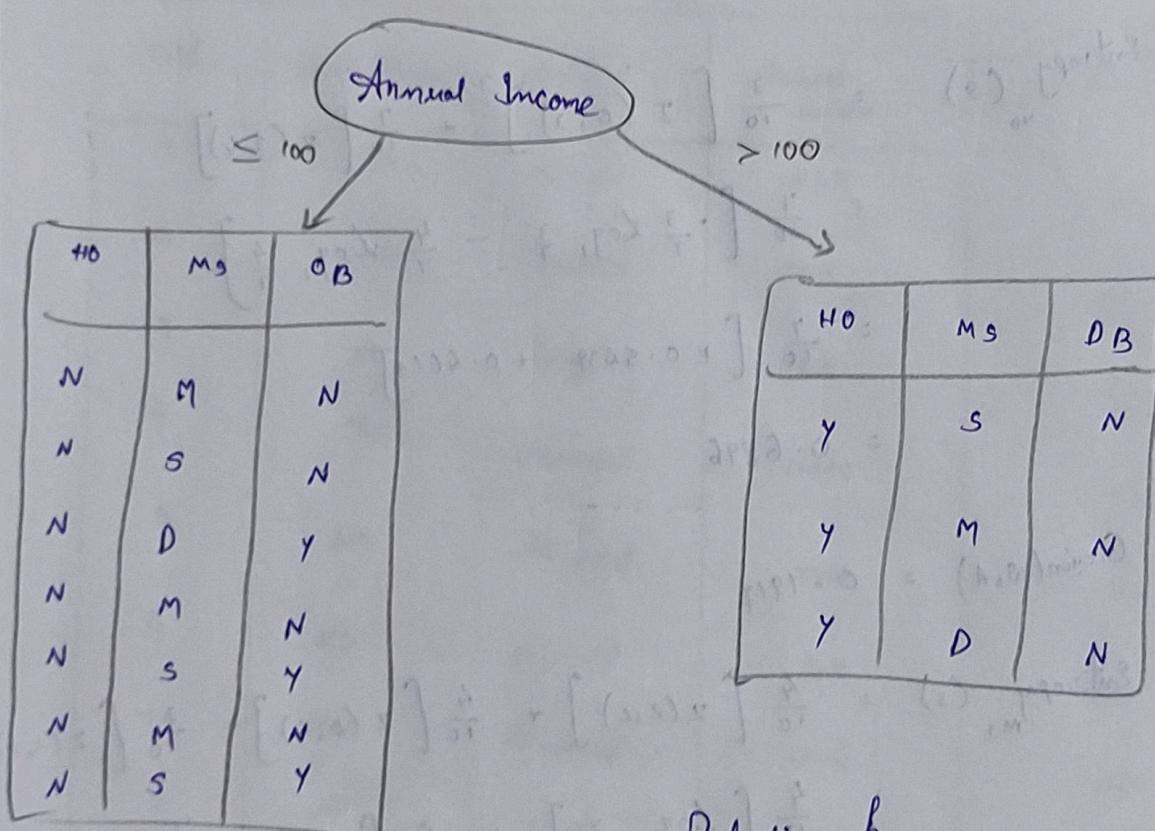
$$\text{Gain}(s, A) = 0.1917$$

$$\begin{aligned}\text{Entropy}_{M_3}(s) &= \frac{4}{10} [I(2,2)] + \frac{4}{10} [I(0,4)] + \frac{2}{10} [I(1,1)] \\ &= \frac{4}{10} \left[\log_2 \frac{2}{9} \right] + \frac{2}{10} \left[\log_2 \frac{1}{2} \right] \\ &= 0.4 + 0.2 \\ &= 0.6\end{aligned}$$

$$\text{Gain}(S, A) = 0.5813$$

$$\begin{aligned}
 \text{Entropy}_{A_1}(S) &= \frac{7}{10} [I(1, 1)] + \frac{3}{10} [I(0, 1)] \\
 &= \frac{7}{10} \left[-\frac{1}{7} \log_2 \frac{1}{7} - \frac{6}{7} \log_2 \frac{6}{7} \right] \\
 &> \frac{7}{10} [0.4010 + 0.1906] \\
 &= 0.414
 \end{aligned}$$

$$\text{Gain}(S, A) = 0.4673$$



Default - Borrower - No

$$\begin{aligned}\text{Entropy } (s) &= -\frac{4}{7} \log_2 \frac{4}{7} - \frac{3}{7} \log_2 \frac{3}{7} \\ &= 0.461 + 0.5839 \\ &= 0.9849\end{aligned}$$

$$\begin{aligned}\text{Entropy}_{H_0}(s) &= \frac{7}{7} [I(4,3)] \\ &= -\frac{4}{7} \log_2 \left(\frac{4}{7}\right) - \frac{3}{7} \log_2 \frac{3}{7} \\ &= 0.4613 + 0.5839 \\ &= 0.9852\end{aligned}$$

$$\begin{aligned}\text{Entropy}_{M_0}(s) &= \frac{3}{7} [I(0,3)] + \frac{1}{7} [I(1,0)] + \frac{3}{7} [I(1,1)] \\ &= \frac{3}{7} \left[\frac{2}{3} \log_2 \left(\frac{2}{3}\right) - \frac{1}{3} \log_2 \frac{1}{3} \right] \\ &= \frac{3}{7} [0.39 + 0.5888] \\ &= 0.39377\end{aligned}$$

$$-i\text{Gain}_{M_0}(s) = 0.5911$$

