Linear/Nonlinear Regression with Neural Nets

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In[369]= SetDirectory[NotebookDirectory[]]

Out[369]= /home/mk/Desktop/DeepLearningWithMathematica/Linear Regression

In[360]= FileNames[]

Out[360]= {RegressionNN.nb, test.csv, train.csv}

In[363]= trainSet = Import["train.csv"];
    testSet = Import["test.csv"];

In[365]= ListPlot[{trainSet, testSet}, PlotLegends → {"trainSet", "testSet"}]

Out[365]= 10

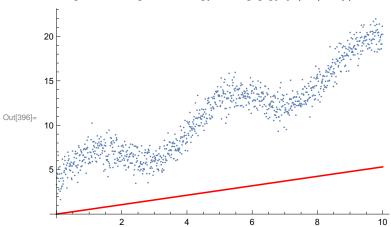
Out[36
```

Linear Regression

$$f(x) = w x + b$$

$\label{eq:linear_layer} $$ \inf = \text{NetInitialize[LinearLayer[{}\}, "Input"} \to {} $$ \} $$] $$ $$$

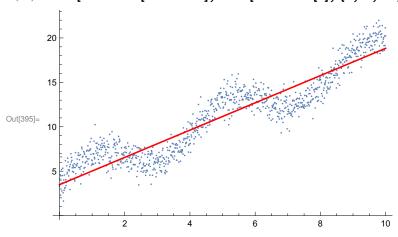
$\label{eq:loss_loss} $$\inf[396] = Show[ListPlot[trainSet], Plot[f[x], \{x, 0, 10\}, PlotStyle \rightarrow Red]]$$$



 $\label{eq:loss_set_all} $$ \ln[394] = \text{trainedf} = \text{NetTrain[f, trainSet[All, 1]]} \to \text{trainSet[All, 2]]}, \\ \text{TimeGoal} \to 10] $$ $$ 10] $$ $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10] $$ 10]$

Out[394]= LinearLayer Output: real Output: real

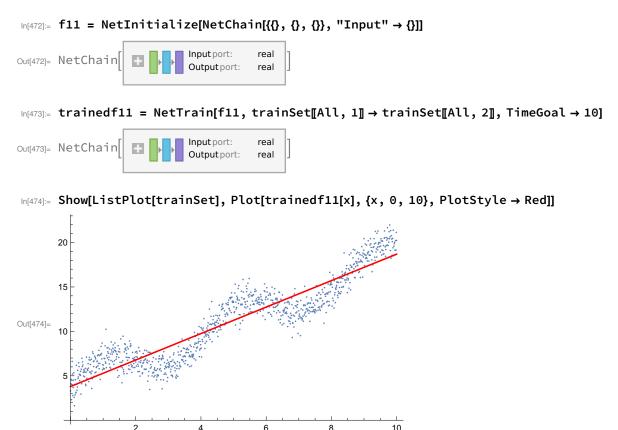
ln[395]:= Show[ListPlot[trainSet], Plot[trainedf[x], {x, 0, 10}, PlotStyle \rightarrow Red]]



 $\label{eq:local_local_local} $$ \inf_{\{400\}:=}$ $ NetMeasurements[trainedNet, testSet[All, 1]] $ $ $ testSet[All, 2], "MeanSquare"] $$ $$ $ \lim_{t\to\infty} \| \mathbf{x}_t \|_{L^2(\mathbb{R}^n)} = \| \mathbf{x}_t$

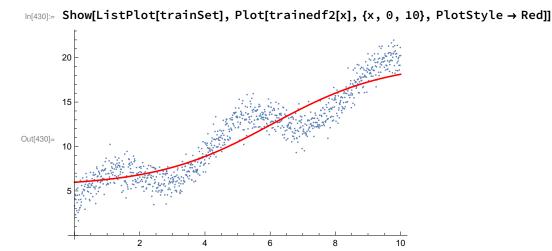
 ${\sf Out[400]=}\ \ \textbf{3.20441}$

Adding more Linear Layers



Adding a Nonlinearity

ln[432]:= f2 = NetInitialize[NetChain[{{}}, LogisticSigmoid, {}}, "Input" \rightarrow {}]] Input port: Out[432]= NetChain Output port: ln[429]:= trainedf2 = NetTrain[f2, trainSet[All, 1]] \rightarrow trainSet[All, 2]], TimeGoal \rightarrow 40] Input port: Out[429]= NetChain Output port: real



Adding More Nonlinearity

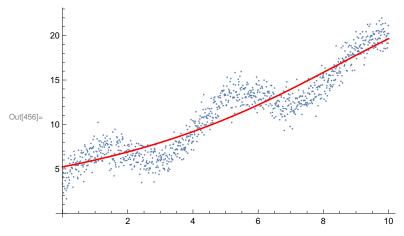
 $\\ \label{eq:local_problem} $$\inf_{1 \le i \le 1$} f3 = \text{NetInitialize[NetChain[{{}}, Tanh, {{}}, Tanh, {{$



 $trainedf3 = NetTrain[f3, trainSet[All, 1]] \rightarrow trainSet[All, 2]], TimeGoal \rightarrow 40]$



 $ln[456] = Show[ListPlot[trainSet], Plot[trainedf3[x], {x, 0, 10}, PlotStyle \rightarrow Red]]$



Going to Higher Dimensions

 $\label{eq:loss_loss} \mathsf{In}_{[469]:=} \ \ \mathsf{f4} \ = \ \mathsf{NetInitialize}[\mathsf{NetChain}[\{\{10\},\ \mathsf{Tanh},\ \{\}\},\ \mathsf{"Input"} \to \{\}]]$ Out[469]= NetChain

ln[470]:= trainedf4 = NetTrain[f4, trainSet[All, 1]] \rightarrow trainSet[All, 2]], TimeGoal \rightarrow 40]

Input port: Out[470]= NetChain

ln[476]:= Show[ListPlot[trainSet], Plot[trainedf4[x], {x, 0, 10}, PlotStyle \rightarrow Red]]

