Dr. J. Hossain

Due Date: Aug 15, 2024 – 11:59pm

Instructions

- 1. Read problems carefully
- 2. You can use python for your calculation if needed.

P-1: In class you have learnt how to design linear regression model give data points. Given 15 students' hours spent in lectures, home works, and corresponding marks as

Hrs_Lec =[15, 18, 33, 22, 5, 29, 8, 5, 30, 8, 16, 1, 24 20, 2],

Hrs_HW =[7, 10, 7, 6, 8, 10, 6, 8, 4, 10, 6, 5, 10, 5, 2] and

Marks =[57 66 88 64 48 100 49 46 77 50 64 29 86 59 26].

In Lecture, you have learnt how to design the parameters of the linear regression that minimizes the mean square error (MSE). You know the solution for the optimal parameters is $\hat{w} = (X^T X)^{-1} X^T y$.

- 1) Write X and y for this linear regression problem Marks (1+1).
- 2) Write a python code to calculate optimal parameters using given equations. (Marks: 3)
- **P-2**: Concrete is the most important material in civil engineering. The concrete compressive strength is a function of age and ingredients. You want to build a regression model to predict the compressive strength based on age and ingredients. The relevant data set can be downloaded from https://www.kaggle.com/datasets/ryanholbrook/dl-course-data?select=concrete.csv
 - 1) Make a Pandas DataFrame by reading the .csv file and print five rows of the DataFrame from the top. Mark: 1
 - 2) How many features (N) do you have for this data set? Mark 0.5
 - 3) Write down the names of all the features. Mark 0.5
 - 4) Is your problem a supervised learning problem or an unsupervised learning problem? Mark 0.5
 - 5) Plot feature maps by considering one feature at a time (you can plot feature map for any three features). **Mark 1**
 - 6) In Lecture you have learnt how to design/optimize the parameters of the linear regression model that minimizes the mean square error (MSE). You want to design a linear regression model with only one input feature (you can consider any of the input features). Python is code is given below.
 - a. Report the test MSE of your linear regression model. Mark 1

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Python Code for P-2

import pandas as pd

from sklearn.model_selection import train_test_split # To split data set into training and testing from sklearn.linear_model import LinearRegression # To use LinearRegression Model from sklearn.metrics import mean_squared_error # to calculate MSE import matplotlib.pyplot as plt

```
# Load and prepare the dataset
data = pd.read_csv('concrete_data.csv')
X = data[['water']] # Ensure X is a DataFrame
y = data['concrete_compressive_strength'] # Ensure y is a Series
# Splitting the data into training and testing sets
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42) #
random state =starting state. you will have same test/training set for each run
Train set size=800
X train set=X train.iloc[0:Train set size]
y_train_set=y_train.iloc[0:Train_set_size]
linear model=LinearRegression()
linear_model.fit(X_train_set,y_train_set)
y pred=linear model.predict(X test)
validation_MSE=mean_squared_error(y_pred,y_test)
print(f"Number of training data samples is {Train set size} and the Validation MSE is
{Validation MSE}")
```

P-3: Distance travelled in free fall is given by $d = \frac{g}{2}t^2$ where g is the acceleration of gravity, d denotes the distance, and t denotes the time. You are planning to estimate g using regression. Someone has designed an experiment to measure the distance travelled in free fall and to record corresponding time. He/she has tried with four different values of distances and recorded t^2 for each trial (three trials for each distance) from his/her experiment as listed below:

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<i>d</i> (cm)	100	100	100	127	127	127	152	152	152	178	178	178
t^2 (s^2)	0.36	0.38	0.46	0.46	0.49	0.51	0.50	0.53	0.56	0.55	0.58	0.61

- 1) You are going to design regression model to fit a line through the given data. Write python code to make a scatter plot of the given data. You need to plot t^2 in y-axis and distance d in x-axis. That means t^2 is the output (y_p) of your regression model and d is the input $(x_{p,1})$ of your regression model. (Mark 1)
- Calculate the parameters (slope and intercept) that minimize the mean square error (MSE).
 Print these parameters' values with four digits after decimal point. Mark 1
- 3) From the calculated optimal slope in Q-3, estimate g [hint: $d = \frac{g}{2}t^2$]. Compare with the typical value of g the acceleration of gravity. **Mark: 3**

P-4: Say you were given with P=20 data points. You used polynomial regression to model the relationship between input and output. At first, you used polynomial of order D=2. The parameters that minimize mean square error (MSE) for this polynomial regression are $w_0=5$, $w_1=1.5$, and $w_2=0.03$. Then you used polynomial order of D=3. The parameters for this polynomial regression are $w_0=2$, $w_1=0.5$, $w_2=0.01$, and $w_3=-0.001$ that minimize MSE. You are also given 4 data points to validate and compare your models' results in the following table.

Input feature x ₁	Output label y ₁				
4	10				
8	20				
9	25				
14	35				

- 1. Calculate validation MSE for the given data set for both of your regression models (models with D=2 and D=3) (Mark 2)
- 2. Compare your models' validation MSEs and make a conclusion which one of these models (model with D=2 or model with D=3) is more appropriate for your regression problem. (Mark 2)

P-5: You have learnt gradient descent algorithm to optimize a function. In this problem you will design hyper parameter which is a learning rate (α). Consider a function $f(w_0) = w_0^4$

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 $5w_0^2-3w_0$. You plan to find the minimum for this function using gradient descent algorithm. In this problem, you will investigate the effect of starting point for w_0 for gradient descent iteration. Assume your initial guess/starting point $w_0=-2.0$.

- 1. Calculate w_0 for next two iterations assuming step size $\alpha=0.1$. Show all steps. (Mark 1)
- 2. Calculate the optimal w_0 using gradient descent for a given learning rate. Try different values of α e.g., 0.2, 0.1, 0.01, 0.001 (assume initial value of $w_0 = -2.0$). (Mark 1)
 - a. Report the optimal value of w_0 for each α (if there is no optimal value is obtained for a given α , you can mention "no optimal value is obtained") and the minimum value of the function for each α using the gradient descent algorithm. (Mark 1)
 - b. For your answer in a (previous question), did you obtain the **global optimal** value of w_0 ? If not, mention and show how would you get the global optimal value of w_0 ? (**Mark 1.5**)