

기계학습원론 HW3

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1. Make a Python program of the final alg.

```
Python > HW3-1.py > ...
1  import random
2
3  eta = 0.01
4  max_iteration = 10000
5  limit_difference = 0.000001
6
7  #랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
8  w0 = random.uniform(-1, 1)
9  w1 = random.uniform(-1, 1)
10
11  print("initial w0, w1 : ",w0," ",w1)
12
13  for itr in range(max_iteration):
14      neww0 = w0 - eta*(4*w1 + 6*w0 - 6)
15      neww1 = w1 - eta*(4*w1 + 4*w0 - 6)
16      if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
17          print("difference is too small")
18          break
19      w0 = neww0
20      w1 = neww1
21  print("Solution w0, w1 : ",w0," ",w1)
22
```

문제 출력 디버그 콘솔 터미널 포트 필터 Code

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-1.py"
initial w0, w1 : -0.7404968808992434 , 0.3386847159525832
difference is too small
Solution w0, w1 : 8.867408468057332e-05 , 1.4998864283244817
[Done] exited with code=0 in 0.037 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-1.py"
initial w0, w1 : -0.8577760419884017 , -0.30948353414161156
difference is too small
Solution w0, w1 : 8.873955468032602e-05 , 1.4998863444720507
[Done] exited with code=0 in 0.036 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-1.py"
initial w0, w1 : -0.24106844777491676 , 0.5140909541025629
difference is too small
Solution w0, w1 : 8.833729531856724e-05 , 1.4998868596763504
[Done] exited with code=0 in 0.045 seconds

<python code>

import random

eta = 0.01

max_iteration = 10000

```
limit_difference = 0.000001
```

```
#랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
```

```
w0 = random.uniform(-1, 1)
```

```
w1 = random.uniform(-1, 1)
```

```
print("initial w0, w1 : ",w0," ",w1)
```

```
for itr in range(max_iteration):
```

```
    neww0 = w0 - eta*(4*w1 + 6*w0 - 6)
```

```
    neww1 = w1 - eta*(4*w1 + 4*w0 - 6)
```

```
    if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
```

```
        print("difference is too small")
```

```
        break
```

```
    w0 = neww0
```

```
    w1 = neww1
```

```
print("Solution w0, w1 : ",w0," ",w1)
```

2. Make Python programs

실제 오차 함수를 구하는 과정은 필기로 작성하였고, GDM을 통해 정답을 도출하는 과정은 파이썬 프로그래밍으로 구현해서 $f(x)$ 의 best fit을 찾았습니다.

a)

2. $D = \{(x, t) \mid (-1, 1), (0, 1), (1, 1), (1, 0)\}$

a) $E = \sum_{(x, t) \in \text{Data}} (t - f(x))^2$, $f(x) = w_1 x + w_0$

$$E = \sum_{(x, t) \in D} (t - w_1 x - w_0)^2$$
$$\frac{\partial E}{\partial w_0} = \sum_{(x, t) \in D} 2(t - w_1 x - w_0) \cdot (-1)$$
$$\frac{\partial E}{\partial w_1} = \sum_{(x, t) \in D} 2(t - w_1 x - w_0) \cdot x$$

\Rightarrow 모든 $(x, t) \in D$ 에 대하여 계산해 더해서 나온 미분값을 활용하여 $w_0^{t+1} = w_0^t - \eta \times \frac{\partial E}{\partial w_0}$, $w_1^{t+1} = w_1^t - \eta \times \frac{\partial E}{\partial w_1}$ 를 계산하면 된다.

이과정을 반복 \rightarrow best fit에 해당하는 w_0 , w_1 를 찾아낸다.

이를 찾는 과정은 파이썬 코드로 구현했습니다.

```
python > HW3-2.py > ...
1 import random
2
3 eta = 0.01
4 max_iteration = 10000
5 limit_difference = 0.000001
6
7 #랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
8 w0 = random.uniform(-1, 1)
9 w1 = random.uniform(-1, 1)
10
11 data = [(-1,1), (0,1), (1,1), (1,0)]
12
13 print("initial w0, w1 : ",w0," ",w1)\
14
15 for itr in range(max_iteration):
16     g0 = 0
17     g1 = 0
18     for x, t in data:
19         fx = w1*x + w0
20         e = t - fx
21         derw0 = (-2)*e
22         derw1 = 2*(-x)*e
23         g0 = g0 + derw0
24         g1 = g1 + derw1
25
26     neww0 = w0 - eta*g0
27     neww1 = w1 - eta*g1
28
29     if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
30         print("difference is too small")
31         break
32
33     w0 = neww0
34     w1 = neww1
35
36 print("Solution w0, w1 : ",w0," ",w1)

문제 출력 디버그 콘솔 터미널 포트 필터 Code
[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : 0.26923915709414037 , 0.30397398719612734
difference is too small
Solution w0, w1 : 0.8181693124235426 , -0.2727070383233932

[Done] exited with code=0 in 0.038 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : 0.43762278751885897 , -0.48314899986467696
difference is too small
Solution w0, w1 : 0.818168086167206 , -0.2727063394728492

[Done] exited with code=0 in 0.037 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : -0.08772283341990383 , -0.9358540536602145
difference is too small
Solution w0, w1 : 0.818194414843605 , -0.27274783551822784

[Done] exited with code=0 in 0.038 seconds
```

f(x) best fit : -0.2727x + 0.8181

<python code>

import random

eta = 0.01

max_iteration = 10000

```
limit_difference = 0.000001
```

```
#랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
```

```
w0 = random.uniform(-1, 1)
```

```
w1 = random.uniform(-1, 1)
```

```
data = [(-1,1), (0,1), (1,1), (1,0)]
```

```
print("initial w0, w1 : ",w0," ",w1)
```

```
for itr in range(max_iteration):
```

```
    g0 = 0
```

```
    g1 = 0
```

```
    for x, t in data:
```

```
        fx = w1*x + w0
```

```
        e = t - fx
```

```
        derw0 = (-2)*e
```

```
        derw1 = 2*(-x)*e
```

```
        g0 = g0 + derw0
```

```
        g1 = g1 + derw1
```

```
neww0 = w0 - eta*g0
```

```
neww1 = w1 - eta*g1
```

```
if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
```

```
print("difference is too small")
```

```
break
```

```
w0 = neww0
```

```
w1 = neww1
```

```
print("Solution w0, w1 : ",w0," ",w1)
```

b)

b) $E = \sum_{(t, \theta) \in \text{Data}} (t - f(\theta))^2$

$$E = \sum_{(t, \theta) \in D} \underbrace{(t - w_1 \cos \theta - w_0)}_{=e}^2 \rightarrow \begin{cases} \frac{\partial E}{\partial w_0} = \sum_{(t, \theta) \in D} 2 \frac{(t - w_1 \cos \theta - w_0) \times (-1)}{e} \\ \frac{\partial E}{\partial w_1} = \sum_{(t, \theta) \in D} 2 \frac{(t - w_1 \cos \theta - w_0) \times (-\cos \theta)}{e} \end{cases}$$

\Rightarrow $\frac{\partial E}{\partial (t, \theta) \in D}$ 에 대하여 계산혹 더해서 나온 미분값을 활용해
 $w_0^{t+1} = w_0^t - \eta \times \frac{\partial E}{\partial w_0}$, $w_1^{t+1} = w_1^t - \eta \times \frac{\partial E}{\partial w_1}$ 를 계산하면 된다

이 과정을 반복 \rightarrow best fit에 해당하는 w_0, w_1 를 찾아 있다.

이를 찾는 과정은 파이썬 코드로 구현했습니다.

```
Python > HW3-2.py > ...
1  import random
2  import math
3
4  eta = 0.01
5  max_iteration = 10000
6  limit_difference = 0.000001
7
8  #랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
9  w0 = random.uniform(-1, 1)
10 w1 = random.uniform(-1, 1)
11
12 data = [(-1,1), (0,1), (1,1), (1,0)]
13
14 print("initial w0, w1 : ",w0," ",w1)
15
16 for itr in range(max_iteration):
17     g0 = 0
18     g1 = 0
19     for x, t in data:
20         fx = w1*math.cos(math.pi*x) + w0
21         e = t - fx
22         derw0 = (-2)*e
23         derw1 = (-2)*math.cos(math.pi*x)*e
24         g0 = g0 + derw0
25         g1 = g1 + derw1
26
27     neww0 = w0 - eta*g0
28     neww1 = w1 - eta*g1
29
30     if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
31         print("difference is too small")
32         break
33
34     w0 = neww0
35     w1 = neww1
36
37 print("Solution w0, w1 : ",w0," ",w1)
```

문제 **출력** 디버그 콘솔 터미널 포트 필터 Code

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : 0.5668960952964142 , 0.03869016258058289
difference is too small
Solution w0, w1 : 0.8333085252442948 , 0.16664185857771263

[Done] exited with code=0 in 0.038 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : 0.7305429134643693 , -0.3905996578320461
difference is too small
Solution w0, w1 : 0.8333089131693995 , 0.16664224650268

[Done] exited with code=0 in 0.037 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\HW3-2.py"
initial w0, w1 : 0.9969413718064286 , -0.2617690772773895
difference is too small
Solution w0, w1 : 0.8333092806472594 , 0.16664261397944932

[Done] exited with code=0 in 0.036 seconds

f(x) best fit : 0.1666x + 0.8333

<python code>

import random

import math

eta = 0.01

```
max_iteration = 10000
```

```
limit_difference = 0.000001
```

```
#랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
```

```
w0 = random.uniform(-1, 1)
```

```
w1 = random.uniform(-1, 1)
```

```
data = [(-1,1), (0,1), (1,1), (1,0)]
```

```
print("initial w0, w1 : ",w0," ",w1)
```

```
for itr in range(max_iteration):
```

```
    g0 = 0
```

```
    g1 = 0
```

```
    for x, t in data:
```

```
        fx = w1*math.cos(math.pi*x) + w0
```

```
        e = t - fx
```

```
        derw0 = (-2)*e
```

```
        derw1 = (-2)*math.cos(math.pi*x)*e
```

```
        g0 = g0 + derw0
```

```
        g1 = g1 + derw1
```

```
neww0 = w0 - eta*g0
```

```
neww1 = w1 - eta*g1
```

```
if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference:
    print("difference is too small")
    break

w0 = neww0
w1 = neww1

print("Solution w0, w1 : ",w0," ",w1)
```


3. Gradient

$$3. D = \{(x, t) \mid (-1, 1), (0, 1), (1, 1), (1, 0)\} \quad f(x) = W_2 x + \cos W_1 x + W_0$$

$$E = \sum_{(x, t) \in \text{Data}} (t - f(x))^2, \quad \frac{\partial E}{\partial W_j} \Big|_{W_0=W_0^u, W_1=W_1^u} = \sum_{(x, t) \in \text{Data}} \frac{\partial E_i}{\partial W_j} \Big|_{W_0=W_0^u, W_1=W_1^u}$$

$$\frac{\partial E}{\partial W_0} = \sum_{(x, t) \in \text{Data}} 2(t - W_2 x - \cos W_1 x - W_0) \times (-1)$$

$$\rightarrow \text{각 데이터 포인트에 대해 } (-1, 1): 2(1 + W_2 - \cos W_1 - W_0) \times (-1)$$

$$\begin{aligned} & (0, 1): 2(-W_0) \times (-1) \\ & (1, 1): 2(1 - W_2 - \cos W_1 - W_0) \times (-1) \\ & (1, 0): 2(-W_2 - \cos W_1 - W_0) \times (-1) \\ & \therefore \frac{\partial E}{\partial W_0} = -2(2 - W_2 - 3 \cos W_1 - 4W_0) \end{aligned}$$

$$\frac{\partial E}{\partial W_1} = \sum_{(x, t) \in \text{Data}} 2(t - W_2 x - \cos W_1 x - W_0) \times (-x \sin W_1 x)$$

$$\rightarrow \text{각 데이터 포인트에 대해 } (-1, 1): 2(1 + W_2 - \cos W_1 - W_0) \times (\sin W_1)$$

$$\begin{aligned} & (0, 1): 2(-W_0) \times (0) \\ & (1, 1): 2(1 - W_2 - \cos W_1 - W_0) \times (-\sin W_1) \\ & (1, 0): 2(-W_2 - \cos W_1 - W_0) \times (-\sin W_1) \\ & \therefore \frac{\partial E}{\partial W_1} = 2 \sin W_1 (2 - W_2 - 3 \cos W_1 - 3W_0) \end{aligned}$$

$$\frac{\partial E}{\partial W_2} = \sum_{(x, t) \in \text{Data}} 2(t - W_2 x - \cos W_1 x - W_0) \times (-x)$$

$$\rightarrow \text{각 데이터 포인트에 대해 } (-1, 1): 2(1 + W_2 - \cos W_1 - W_0) \times (1)$$

$$\begin{aligned} & (0, 1): 2(-W_0) \times (0) \\ & (1, 1): 2(1 - W_2 - \cos W_1 - W_0) \times (-1) \\ & (1, 0): 2(-W_2 - \cos W_1 - W_0) \times (-1) \\ & \therefore \frac{\partial E}{\partial W_2} = -2(-3W_2 - \cos W_1 - W_0) \end{aligned}$$

$$a) W_0=1, W_1=1, W_2=1$$

$$\therefore \frac{\partial E}{\partial W_0} = 6 + 6 \cos 1$$

$$\therefore \frac{\partial E}{\partial W_1} = -4 \sin 1 - 6 \sin 1 \cdot \cos 1$$

$$\therefore \frac{\partial E}{\partial W_2} = 8 + 2 \cos 1$$

$$b) W_0=2, W_1=2, W_2=2$$

$$\therefore \frac{\partial E}{\partial W_0} = 16 + 6 \cos 2$$

$$\therefore \frac{\partial E}{\partial W_1} = -12 \sin 2 - 6 \sin 2 \cdot \cos 2$$

$$\therefore \frac{\partial E}{\partial W_2} = 16 + 2 \cos 2$$

4. Python program for new algorithm

```
Python > 1.py > ...
1 import random
2 import math
3
4 eta = 0.01
5 max_iteration = 10000
6 limit_difference = 0.000001
7
8 #랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.
9 w0 = random.uniform(-1, 1)
10 w1 = random.uniform(-1, 1)
11 w2 = random.uniform(-1, 1)
12
13 data = [(-1,1), (0,1), (1,1), (1,0)]
14
15 print("initial w0, w1, w2 : ",w0," ",w1," ",w2)\
16
17 for itr in range(max_iteration):
18     g0 = 0
19     g1 = 0
20     g2 = 0
21     for x, t in data:
22         fx = w2*x + math.cos(w1*x) + w0
23         e = t - fx
24         derw0 = (-2)*e
25         derw1 = 2*x*math.sin(w1*x)*e
26         derw2 = (-2)*x*e
27         g0 = g0 + derw0
28         g1 = g1 + derw1
29         g2 = g2 + derw2
30
31     neww0 = w0 - eta*g0
32     neww1 = w1 - eta*g1
33     neww2 = w2 - eta*g2
34
35     if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference and abs(neww2 - w2) < limit_difference:
36         print("difference is too small")
37         break
38
39     w0 = neww0
40     w1 = neww1
41     w2 = neww2
42 print("Solution w0, w1, w2: ",w0," ",w1," ",w2)
```

```
문제 출력 디버그 콘솔 터미널 포트 필터 Code
[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\1.py"
initial w0, w1, w2 : -0.4395406298338458 , -0.6125878139575578 , 0.4843746891402636
difference is too small
Solution w0, w1, w2: -0.00010101461040679245 , -0.7225382945790537 , -0.25001040941810615

[Done] exited with code=0 in 0.041 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\1.py"
initial w0, w1, w2 : 0.01316327399191608 , -0.4859837662058555 , 0.43297707584917
difference is too small
Solution w0, w1, w2: -0.0001013332093401645 , -0.7225376762425331 , -0.25001044226401253

[Done] exited with code=0 in 0.044 seconds

[Running] python -u "c:\Users\kksh3\OneDrive\바탕 화면\김서환\대학교 과제\소프트\Coding\Vscode\Python\1.py"
initial w0, w1, w2 : -0.9640079698007584 , -0.06285835846486543 , 0.9669451641523306
difference is too small
Solution w0, w1, w2: -0.00010117104688505812 , -0.7225379910736534 , -0.25001042554025044

[Done] exited with code=0 in 0.042 seconds
```

따라서 $f(x)$ 의 best fit은 다음과 같다.

$$f(x) = -0.250010 \cdot x + \cos(-0.722538 \cdot x) - 0.000101$$

w1은 삼각함수와 관련되어 w를 어떻게 잡느냐에 따라 달라질 수도 있음.

<python code>

```
import random
```

```
import math
```

```
eta = 0.01
```

```
max_iteration = 10000
```

```
limit_difference = 0.000001
```

#랜덤범위를 설정해주기 위해 -1 ~ 1로 범위를 설정했습니다.

```
w0 = random.uniform(-1, 1)
```

```
w1 = random.uniform(-1, 1)
```

```
w2 = random.uniform(-1, 1)
```

```
data = [(-1,1), (0,1), (1,1), (1,0)]
```

```
print("initial w0, w1, w2 : ",w0," ",w1," ",w2)
```

```
for itr in range(max_iteration):
```

```
    g0 = 0
```

```
    g1 = 0
```

```
    g2 = 0
```

```
    for x, t in data:
```

```
        fx = w2*x + math.cos(w1*x) + w0
```

```
        e = t - fx
```

```
derw0 = (-2)*e
```

```
derw1 = 2*x*math.sin(w1*x)*e
```

```
derw2 = (-2)*x*e
```

```
g0 = g0 + derw0
```

```
g1 = g1 + derw1
```

```
g2 = g2 + derw2
```

```
neww0 = w0 - eta*g0
```

```
neww1 = w1 - eta*g1
```

```
neww2 = w2 - eta*g2
```

```
if abs(neww0 - w0) < limit_difference and abs(neww1 - w1) < limit_difference and  
abs(neww2 - w2) < limit_difference:
```

```
    print("difference is too small")
```

```
    break
```

```
w0 = neww0
```

```
w1 = neww1
```

```
w2 = neww2
```

```
print("Solution w0, w1, w2: ",w0,", ",w1,", ",w2)
```