Lab Assignment 4

Machine Learning (UML501)

Q (Based on Step-by-Step Implementation of Ridge Regression using Gradient Descent Optimization)

Generate a dataset with atleast seven highly correlated columns and a target variable. Implement Ridge Regression using Gradient Descent Optimization. Take different values of learning rate (such as 0.0001,0.001,0.01,0.1,1,10) and regularization parameter (10⁻¹⁵,10⁻¹⁰,10⁻⁵,10⁻³,0,1,10,20). Choose the best parameters for which ridge regression cost function is minimum and R2_score is maximum.

- Q Load the Hitters dataset from the following link
- https://drive.google.com/file/d/1qzCKF6JKKMB0p7ul_lLy8tdmRk3vE_bG/view?usp=sharing
 - (a) Pre-process the data (null values, noise, categorical to numerical encoding)
 - (b) Separate input and output features and perform scaling
 - (c) Fit a Linear, Ridge (use regularization parameter as 0.5748), and LASSO (use regularization parameter as 0.5748) regression function on the dataset.
 - (d) Evaluate the performance of each trained model on test set. Which model performs the best and Why?
- **Q** | Cross Validation for Ridge and Lasso Regression
 - Explore Ridge Cross Validation (RidgeCV) and Lasso Cross Validation (LassoCV) function of Python. Implement both on Boston House Prediction Dataset (load_boston dataset from sklearn.datasets).
- Q Multiclass Logistic Regression: Implement Multiclass Logistic Regression (step-by step)
 4 on Iris dataset using one vs. rest strategy?