

# Report

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## Linear Regression and Polynomial Regression

To implement linear regression, I have used the following procedure:-

1. calculated the cost by using Root mean Squared error to train the data.

$$j \rightarrow \frac{1}{2} * m \sum (y_{\text{pred}} - y_{\text{actual}})^2$$

where,  $j$  = cost

$$y_{\text{pred}} = \text{np.dot}(x, w) + b$$

$x$  = data for train

$w$  = weight

$b$  = bias

$y_{\text{actual}}$  = label provided

2. Then moved to calculate gradient of the cost with respect to the weight and bias individually.

$\frac{dj}{dw}$  = gradient of cost w.r.t weight

$\frac{dj}{db}$  = gradient of cost w.r.t bias

$$\frac{dj}{dw} = \frac{1}{m} (\text{np.dot}(x, w) + b - y_{\text{actual}}) * x$$

$$\frac{dj}{db} = \frac{1}{m} (\text{np.dot}(x, w) + b - y_{\text{actual}})$$

3. To minimise the cost, used the gradient descent.

$$w = w - \alpha * (\frac{dj}{dw})$$

$$b = b - \alpha * (\frac{dj}{db})$$

where  $\alpha$  is a learning rate

4. Apart from this also implemented some function like:-

Zscore for normalising the data

R2score for calculating the efficiency of the training process

5. Details of all function, implemented for linear and polynomial regression

- Zscore for normalising the data

- R2\_score for calculating the efficiency of the training process

- Prediction ,this is used to calculate predicted value
- Cost\_gradient for estimating the cost and gradient
- Descent for minimising the cost
- Data\_to\_polynomial ,this is only used for polynomial regression to convert the data in polynomial form.

#### 6. For linear regression

- alpha used for given data = 0.5
- no of iteration = 20
- min cost achieved for normalised data = 4769.7687
- R2\_score = 0.84
- time – less than a second
- before initialization of data weight and bias were taken equal to zero.

#### 7. For polynomial regression

- alpha used for given data = 0.1
- no of iteration = 300000
- min cost achieved for normalised data = 0.1259847
- R2\_score = 0.99999999999999623
- degree of polynomial is taken upto 5.
- time = taking around 1 hour for 300000 iterations
- before initialization of data weight and bias were taken equal to zero.

## Logistic regression

->Functions implemented:

- zscore for normalising the data.
- multiclass\_to\_binary for changing labels from multiclass to binary.
- Sigmoid for activation.
- Cost\_gradient - for estimating cost and gradient.
- Gradient\_descent - for minimizing the cost.
- Predict - for predicting the label of new data.
- Accuracy - for calculation of accuracy of data by using  $y_{train}$  and  $y_{pred}$  (it is predicted on training data).

->for logistic regression:-

- data is normalised before training
- alpha(learning rate) = 0.00375
- iteration = 100
- time = 5 – 10 min
- accuracy obtained = 72% (can be increased if using more iteration)

->formula used in implementation of algorithm:-

- $f_{wb} = 1/(1 + \exp(-z))$
- $cost(j) = -(y * \log(f_{wb}) + (1 - y) * \log(1 - f_{wb}))/m$  (cost calculation)
- $dj/dw = -1/m(f_{wb} - y) * x$  (gradient of cost w.r.t weight)
- $dj/db = -1/m(f_{wb} - y)$  (gradient of cost w.r.t bias)
- $w = w - \alpha * dj/dw$  (for updating weight)
- $b = b - \alpha * dj/db$  (for updating bias)
- accuracy = mean of  $(y_{pred} == y_{train}) * 100$  (accuracy calculation)

## N- LAYER NEURAL NETWORK

> Functions implemented:

- Relu – for activation.
- Derivative\_relu – derivative of the relu.
- Zscore - for normalising.
- Sigmoid – for activation of output layer.
- Multi\_to\_binary for changing labels from multiclass to binary
- Initialiaze – for giving initial values to weight and bias
- Forward\_propagation – for calculation in forward direction layer by layer, this function also uses for calculating output of test data.
- Cost – for computing cost
- Backward\_propagation – this function give gradient of cost w.r.t weight and bias in each layer
- Update\_parameters – this function is used to update value of weight and bias
- model – overall execution of data takes place here
- accuracy – provides accuracy at each iteration
- predict - for predicting the label of new data.
- Acc – for measuring accuracy of predicted label after training process

->For N-LAYER neural network:-

- data is normalised before training
- alpha (learning\_rate) – 20
- iteration – 1000
- time – less than 10 min
- no of the hidden layer used – 2 hidden layer
- least cost obtained – 0.67(on 1000 iteration)
- accuracy obtained on training data – 0.81(can be improved if no of iteration increases)

->formula used in implementation of :-

- relu = maximum(x,0) (for activation)
- derivative of relu = {1,if x otherwise zero}

- $A1 = \text{activation}(x * w + b), A2 = \text{activation}(A1 * w + b), \dots$   
 $\dots AL = \text{activation}(A_{L-1} * W + B)$
  - $j(\text{cost}) = (1./m) * \sum (-Y * \text{np.log}(AL) - (1 - Y) * \text{np.log}(1 - AL))$
  - $dzL = (AL - Y)$
  - $dwL = (1/m) * \text{dot product}(dzL, A_{L-1}.T)$
  - $dbL = (1/m) * \text{np.sum}(dzL, 1)$
  - $dz_n = \text{dot product}(W_{n+1}.T, dz_{n+1}) * A_n$
  - $dw_n = (1/m) * \text{dot product}(dz_n, A_{n-1}.T)$
  - $db_n = (1/m) * \text{np.sum}(dz_n, 1)$
  - $w_n = w_n - \alpha * dw_n$
  - $b_n = b_n - \alpha * db_n$
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## K -NEAREST NEIGHBOUR

-> Functions implemented :-

- > KNN\_fullyvectorised = this function is fully vectorised, first it calculate the distance of all testing data point from training data point and select first K-nearest neighbour and then calculate which label is repeating maximum time.
- > KNN = in this function FOR loop is used to calculate the distance of all testing data point from training data point, after that same process is followed.

-> For KNN:-

- $k = 100$
- no of  $x_{\text{train}}$  data points taken = 30000
- no of  $x_{\text{test}}$  data points taken = 100
- time = less than 30 sec
- accuracy obtained = 84