Supplementary AI-Usage Report

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1. AI Model(s) Employed

- OpenAI GPT-4 Turbo (via ChatGPT)
- GitHub Copilot (VS Code extension)

2. AI-Assisted Components

Component	AI Role
Scaffolding & I/O	Generated imports, directory traversal, file I/O templates.
Filtering & Visualization	IQR/median outlier functions and plotting templates.
Clustering & Splitting	KMeans/PCA setup; train/val/calib/test split logic.
Model Definitions	NARXNetReg & QuantileNet skeletons with loss functions.
Training & Checkpointing	PyTorch loops for weighted MSE, quantile training, and saves.

3. Nature of the Assistance

• Code Generation & Completion

- Function/class templates for loops, filtering, clustering, models.
- Suggested hyperparams, dropout, DataLoader setup.

• Debugging & Optimization

 Handled silhouette exceptions; advised vectorized rolling windows.

• Iterative Refinement

- Added rolling-median smoothing to IQR filters.
- Flattened multi-index names; standardized checkpoints.

• Advanced Modules Support

- Built PinballLoss & conformal -level code.
- Drafted =0.05/0.95 quantile loops & interval logic.

• Technical Writing & Documentation

- Generated docstrings (read_txt, split_files, rolling_iqr_filter).
- Framed log messages ([INFO], [WARN]).

4. Illustrative Iteration (NARX Training Loop)

- 1. **Prompt:** "Define a PyTorch NARXNetReg with three hidden layers, dropout, and weighted MSE..."
- 2. AI's Initial Draft:

class NARXNetReg(nn.Module):

```
def __init__(self,d_in,d_out):
    super().__init__()
    self.net=nn.Sequential(...)
def forward(self,x): return self.net(x)
```

- 3. Members' Feedback: "Add weighted_mse, integrate weights, log best MSE."
- 4. AI's Revised Snippet:

```
def weighted_mse(y_pred,y_true):
    mse=(y_pred-y_true)**2
    return (mse*weights).mean()
```

5. **Final Integration:** Logging rewritten; device-aware casting; torch.save.

5. Authorship & Effort Attribution

- Core Logic & Expertise (85%): Members authored transforms, clustering, conformal derivations.
- AI Contributions (15%): Scaffolding only; snippets reviewed & refactored.
- Validation & Testing: Unit tests, benchmarks, edgecase checks by members.
- **Documentation & Style**: Members rewrote AI comments & docstrings.

Conclusion: AI sped up scaffolding and debugging hints; MLME's design, tuning, & validation were driven by project members.