

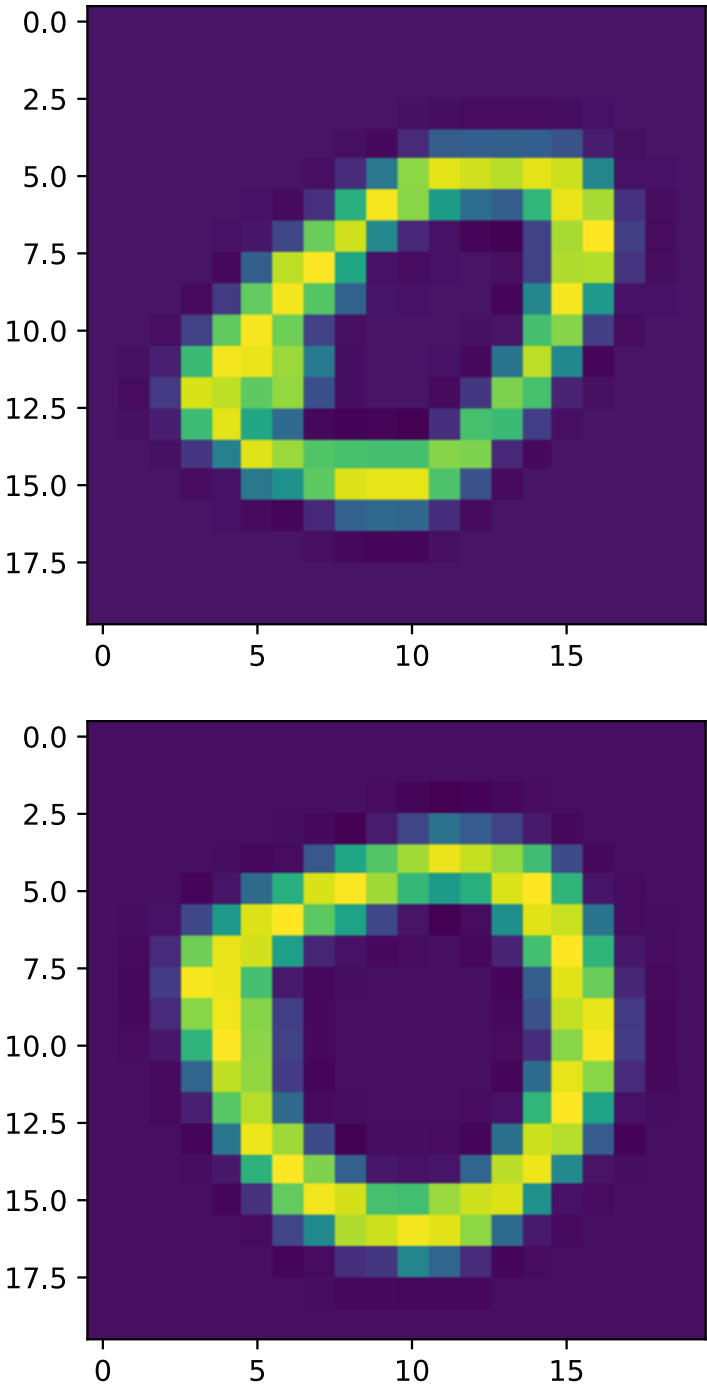
# Q1. One-vs-All Logistic Regression for Handwritten Digits

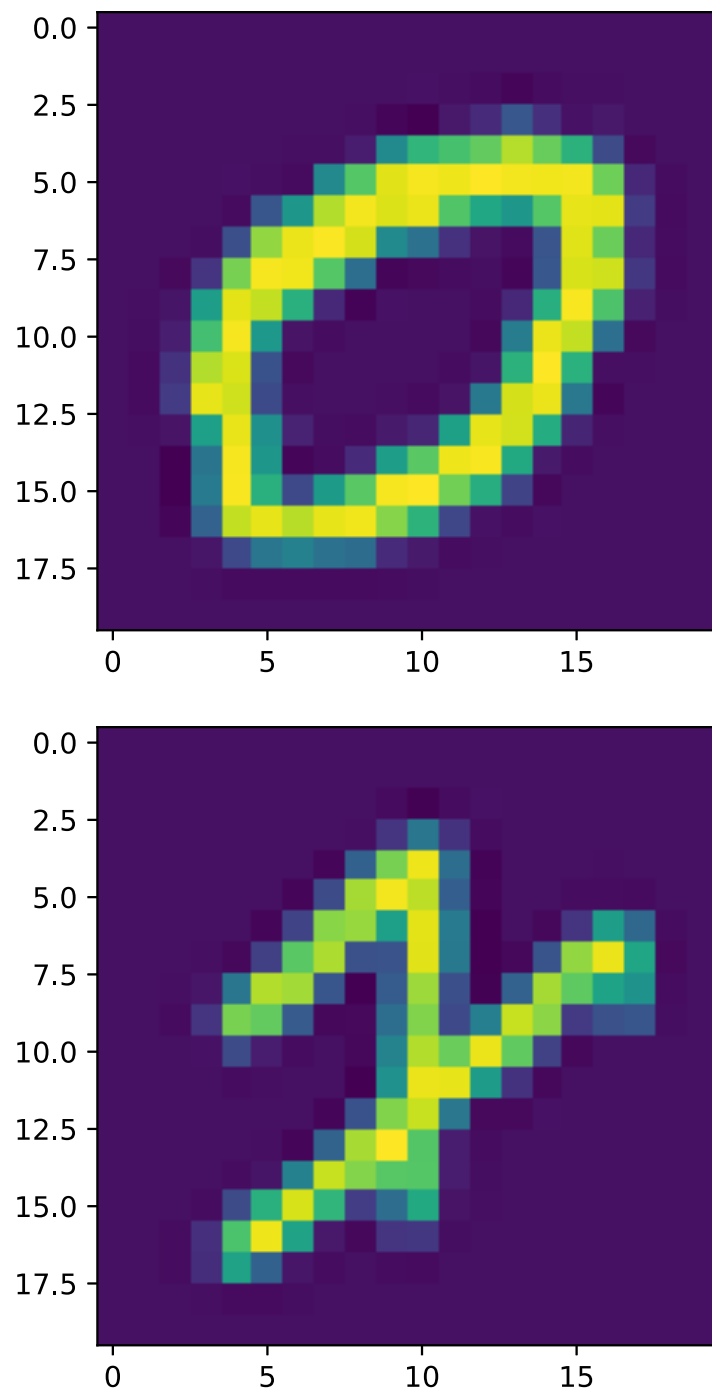
(a)

```
In [2]: #load dataset
import numpy as np
import scipy.io as sio
import matplotlib.pyplot as plt
data = sio.loadmat("digits.mat")
x = data['X']
y = np.squeeze(data['y'])
np.place(y,y==10,0)
numExamples = x.shape[0]
numFeatures = x.shape[1]
numLabels = 10
```

```
In [17]: x1 = x[0,:].reshape(20,20)
x23 = x[22,:].reshape(20,20)
x233 = x[232,:].reshape(20,20)
x2333 = x[2332,:].reshape(20,20)
plt.figure(1)
plt.imshow(x1)
plt.figure(2)
plt.imshow(x23)
plt.figure(3)
plt.imshow(x233)
plt.figure(4)
plt.imshow(x2333)
```

Out[17]: <matplotlib.image.AxesImage at 0x7fb4008f3850>





(b)

```
In [27]: def sigmoid(z):
          return 1 / (1 + np.exp(-z))
def cost(theta, X, y):
    predictions = sigmoid(X @ theta)
    predictions[predictions == 1] = 0.999 #log(1)=0 causes error in division
    error = -y * np.log(predictions) - (1 - y) * np.log(1 - predictions)
    return sum(error) / len(y)
def costGradient(theta, X, y):
    predictions = sigmoid(X @ theta)
    return X.transpose() @ (predictions - y) / len(y)
```

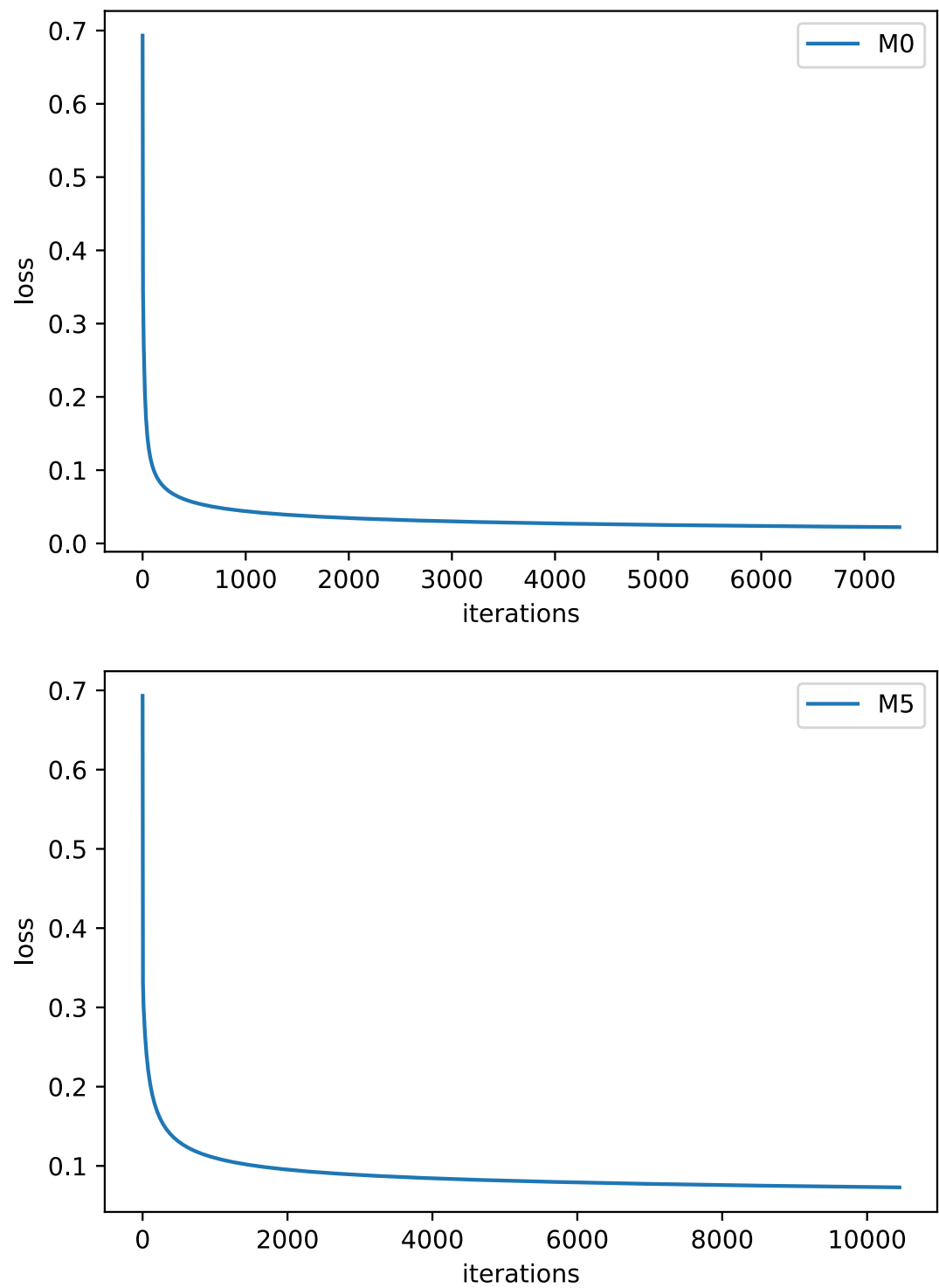
```
In [120... #split data
def split_data(mat):
    x_train = np.empty((0,mat.shape[1]))
    x_test = np.empty((0,mat.shape[1]))
    for i in range(10):
        train = mat[i*500:i*500+400,:]
        test = mat[i*500+400:i*500+500,:]
        x_train = np.vstack((x_train,train))
        x_test = np.vstack((x_test,test))
    return x_train,x_test
y_train,y_test = split_data(y.reshape(-1,1))
x_train,x_test = split_data(x)
```

```
In [118... #learding w
def w_learn(theta,X,y,max_iter,tol,learning_rate):
    J = []
    iter = 0
    while iter<max_iter:
        m = cost(theta, X, y)
        J.append(m)
        G = costGradient(theta, X, y).reshape(-1,1)
        last_theta = theta
        theta = theta-learning_rate*G
        iter = iter +1
        if abs(cost(theta, X, y)-cost(last_theta, X, y)) < tol:
            break
    return theta,iter,J
```

```
In [137... one = np.ones((len(x_train))).reshape(-1,1)
X_train = np.hstack((one, x_train))
coef = []
iters = []
loss = []
for i in range(10):
    Y = np.zeros((y_train.shape))
    Y[np.argwhere(y_train == i)] = 1
    Y[np.argwhere(y_train != i)] = 0
    theta = np.zeros((401,1))
    theta,iter,J = w_learn(theta,X_train,Y,1e6,1e-6,0.1)
    coef.append(theta)
    iters.append(iter)
    loss.append(J)
```

```
In [138... def loss_figure(iter_times, loss,n):
    iter_times = np.arange(0,iter_times,1)
    plt.figure(n)
    plt.plot(iter_times,loss[n],label=f"M{n}")
    plt.xlabel("iterations")
    plt.ylabel("loss")
    plt.legend()
```

```
In [139... loss_figure(iters[0], loss,0)
loss_figure(iters[5], loss,5)
```



(c)

```
In [140... # predict
one_1 = np.ones((len(x)).reshape(-1,1))
X = np.hstack((one_1, x))
x_prob = np.empty((5000,0))
for i in range(10):
    prob = sigmoid(X@coef[i])
    x_prob = np.hstack((x_prob,prob))
label = np.argmax(x_prob, axis=1)
print("1st label",label[0])
print("23th label",label[22])
print("233th label",label[232])
print("2333th label",label[2332])

1st label 0
23th label 0
233th label 0
2333th label 4

In [141... label_train,label_test = split_data(label.reshape(-1,1))
train_accuracy = sum(label_train == y_train)/len(y_train)
test_accuracy = sum(label_test == y_test)/len(y_test)
print("train accuracy",train_accuracy)
print("test accuracy",test_accuracy)

train accuracy [0.932]
test accuracy [0.901]
```

```
In [205... from sklearn import linear_model
clf = linear_model.LogisticRegression(solver = "liblinear",
                                     tol = 1e-6, max_iter = int(1e6))
X_train,X_test = split_data(X)
prob_train = np.empty((len(X_train),0))
prob_test = np.empty((len(X_test),0))
for i in range(10):
    Y = np.zeros((y_train.shape))
    Y[np.argwhere(y_train == i)] = 1
    Y[np.argwhere(y_train != i)] = 0
    clf.fit(X_train,np.ravel(Y))
    pred_train= clf.predict_proba(X_train)[: ,1]
    pred_test= clf.predict_proba(X_test)[: ,1]
    prob_train = np.hstack((prob_train,pred_train.reshape(-1,1)))
    prob_test = np.hstack((prob_test,pred_test.reshape(-1,1)))
train_label_sklearn = np.argmax(prob_train, axis=1).reshape(-1,1)
test_label_sklearn = np.argmax(prob_test, axis=1).reshape(-1,1)
train_accuracy_sklearn = sum(train_label_sklearn == y_train)/len(y_train)
test_accuracy_sklearn = sum(test_label_sklearn == y_test)/len(y_test)
print("train accuracy(sklearn)",train_accuracy_sklearn)
print("test accuracy(sklearn)",test_accuracy_sklearn)

train accuracy(sklearn) [0.94725]
test accuracy(sklearn) [0.908]
```

## Q2. Data Normalization and Error

(a)

```
In [33]: # Transform points to 10D space
def map_feature(x1,x2,m):
    A = np.empty(shape=(len(x1),0))
    for i in range(m+1):
        for j in range(i+1):
            x = (x1**j)*(x2**(i-j))
            A = np.hstack((A,x))
    return A
```

```
In [4]: def add_one(x):
    one = np.ones((len(x))).reshape(-1,1)
    x_one = np.hstack((one,x))
    return x_one
```

```
In [4]: Test = np.loadtxt('test.txt')
Test_x = Test[:,0:2]
Test_y = Test[:,2]
Train = np.loadtxt('train.txt')
Train_x = Train[:,0:2]
Train_y = Train[:,2]
```

```
In [177... #A_train = add_one(Train_x)
A_train = map_feature(Train_x[:,0].reshape(-1,1),Train_x[:,1].reshape(-1,1),3)
eigenvalue,featurevector = np.linalg.eig(A_train.T@A_train)
print("eigenvalue :",eigenvalue)
ratio = np.max(eigenvalue)/np.min(eigenvalue)
print("ratio of max/min :",ratio)
```

```
eigenvalue : [0.00000000e+00 3.69838267e+27 2.55647952e+20 1.84299854e+17
 2.39035796e+13 7.29695886e+09 1.18666015e+07 2.25891684e+06
 4.11216311e+04 4.45716497e+02]
ratio of max/min : inf
```

```
<ipython-input-177-4bc81f37e6cc>:5: RuntimeWarning: divide by zero encountered in double_scalars
ratio = np.max(eigenvalue)/np.min(eigenvalue)
```

(b)

```
In [188... w = np.linalg.inv(A_train.T@A_train)@A_train.T@Train_y
A_test = map_feature(Test_x[:,0].reshape(-1,1),Test_x[:,1].reshape(-1,1),3)
#A_test = add_one(Test_x)
pred = A_test@w
pred
```

```
Out[188... array([ 45.84719945,  50.55510689,   9.47781831,  23.62176656,
 -20.1923248 ,  49.60034083, 119.99144615,  17.39498871,
 124.87883493,  87.62907354, 120.21445624, 116.57534952,
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 -23.86384411,  45.76169792,  41.46209501,  94.03043285,
  72.35192554,  69.09409652,  61.37915413,   5.68083591,
  60.15787888,  66.68030402,  13.10122091, -19.6281454 ,
 12.21877151,  59.93585183, 118.84117673,  23.84811 ,
```

40.529519 ,	43.79447987,	63.30032366,	18.62917888,
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-17.06268795,	82.02615526,	97.93854328,	125.89045848,
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89.08575411,	123.28288371,	131.77173516,	109.38929142,
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8.06118494,	-16.23273911,	87.16334378,	121.47471096,
36.83186485,	62.96035639,	74.56813836,	-9.55935134,
18.73653098,	-1.00870361,	26.35349858,	26.71130407,
-18.84693708,	16.45330756,	112.5737098 ,	-19.47110249,
38.32520302,	11.75286336,	11.71171598,	70.15142171,
-18.44651255,	11.19157414,	123.17089072,	100.58227336,
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```

0.75218487, 12.89308626, 50.83214302, 33.21880669,
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-13.95469729, -5.91429895, 24.86414788, 27.93571126,
-9.75123556, 30.15874682, 2.73886233, 4.63170185,
21.56799101, 61.76735093, 40.37330532, 90.43931298,
132.15385709, 93.92077209, 15.38928198, 105.10230111,
118.03188554, 88.29626168, 25.37571255, -9.33801836,
111.69638989, -5.84118801, -1.25063452, 59.81183713,
28.50728425, 47.37696793, -15.91015286, -18.93726823,
85.2703658 , 99.45772824, 69.94083088, -12.75010745,
60.71003861, 56.04855094, 1.65423979, 13.47232806,
11.96580082, 8.97909076, -25.62380928, 46.96138385,
26.31569139, -37.99114448, 11.48792308, 38.09199026,
77.54131479, -19.948314 , 41.23651202, -9.22737095,
-1.37563022, 4.83836547, -7.48966005, 7.53710309,
-7.70881307, 9.21456784, 8.70912283, 67.34845968,
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33.5007922 , 29.6771821 , -5.42980288, 106.55344265,
27.60208044, 102.37372418, 9.49539146, 75.98953312,
104.10224396, -4.94302814, 2.80768985, 126.17291344,
26.31826867, 54.21986643, 102.69946261, 114.20625834,
7.59201996, 30.71605375, 67.00025064, 30.95319875,
15.59815516, 114.01471589, 100.92694207, 29.8757142 ])
```

(c)

```

In [200... error = np.sqrt(np.mean((Test_y.reshape(-1,1)-pred.reshape(-1,1))**2,axis = 0))
print("error :",error)

error : [18.91742004]
```

(d)

```

In [220... mu_x = np.mean(Train_x,axis = 0)
#mu_x[0] = 0
std_x = np.std(Train_x,axis = 0)
#std_x[0] = 1
x_new = (Train_x - mu_x)/std_x
A_train_new =map_feature(x_new[:,0].reshape(-1,1),x_new[:,1].reshape(-1,1),3)
#A_x_new = add_one(x_new)
eigenvalue_new,featurevector = np.linalg.eig(A_train_new.T@A_train_new)
print("eigenvalue of standardization:",eigenvalue_new)
ratio_new = np.max(eigenvalue_new)/np.min(eigenvalue_new)
print("ratio of max/min (standardization):",ratio_new)

eigenvalue of standardization: [6278.01972693 5438.37641409 3424.40744854 1080.47322434 210.31827492
112.52071394 100.41022042 839.68902588 662.31826487 705.42569236]
ratio of max/min (standardization): 62.52371223172851
```

The ratio can represent condition number of the square matrix. If the ratio is infinity, the matrix is said to be ill-conditioned and almost singular. This is because when the feature values across different columns differ by orders of magnitude. Therefore, after standardization, the ratio goes from infinity to 62.52.

(e)

```

In [222... w_std = np.linalg.inv(A_train_new.T@A_train_new)@A_train_new.T@Train_y
x_new_test = (Test_x - mu_x)/std_x
A_test_new = map_feature(x_new_test[:,0].reshape(-1,1),x_new_test[:,1].reshape(-1,1),3)
#A_x_new_test = add_one(x_new_test)
pred_std = A_test_new@w_std
pred_std
```

```

Out[222... array([ 45.84719945, 50.55510691, 9.47781833, 23.62176654,
-20.19232475, 49.60034084, 119.99144611, 17.3949887 ,
124.87883488, 87.62907344, 120.21445619, 116.57534948,
53.99790827, -2.5993565 , 61.82501524, 59.98939605,
-23.86384406, 45.7616979 , 41.46209503, 94.03043283,
72.35192551, 69.09409651, 61.37915413, 5.68083592,
60.15787887, 66.68030402, 13.10122093, -19.62814538,
12.21877153, 59.93585175, 118.84117668, 23.84811001,
40.52951898, 43.79447986, 63.30032367, 18.62917892,
-10.69191041, 68.98636334, 5.65599243, 54.66243249,
10.83823226, 26.31228682, -7.72989686, 30.71087425,
19.33590504, 38.49654737, 111.24757192, -14.12426599,
100.44747041, 24.77493105, 89.61506807, -5.17743807,
-12.75180679, 41.69450743, 2.92541624, -1.56793049,
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69.72541612, 102.58021781, 12.38501052, -31.9298015 ,
```

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37.44088992,	109.19894137,	76.41143613,	18.92618488,
0.65211953,	28.33741189,	23.21946589,	88.77625686,
38.70173165,	8.97923098,	38.00142376,	19.79791101,
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```

(f)

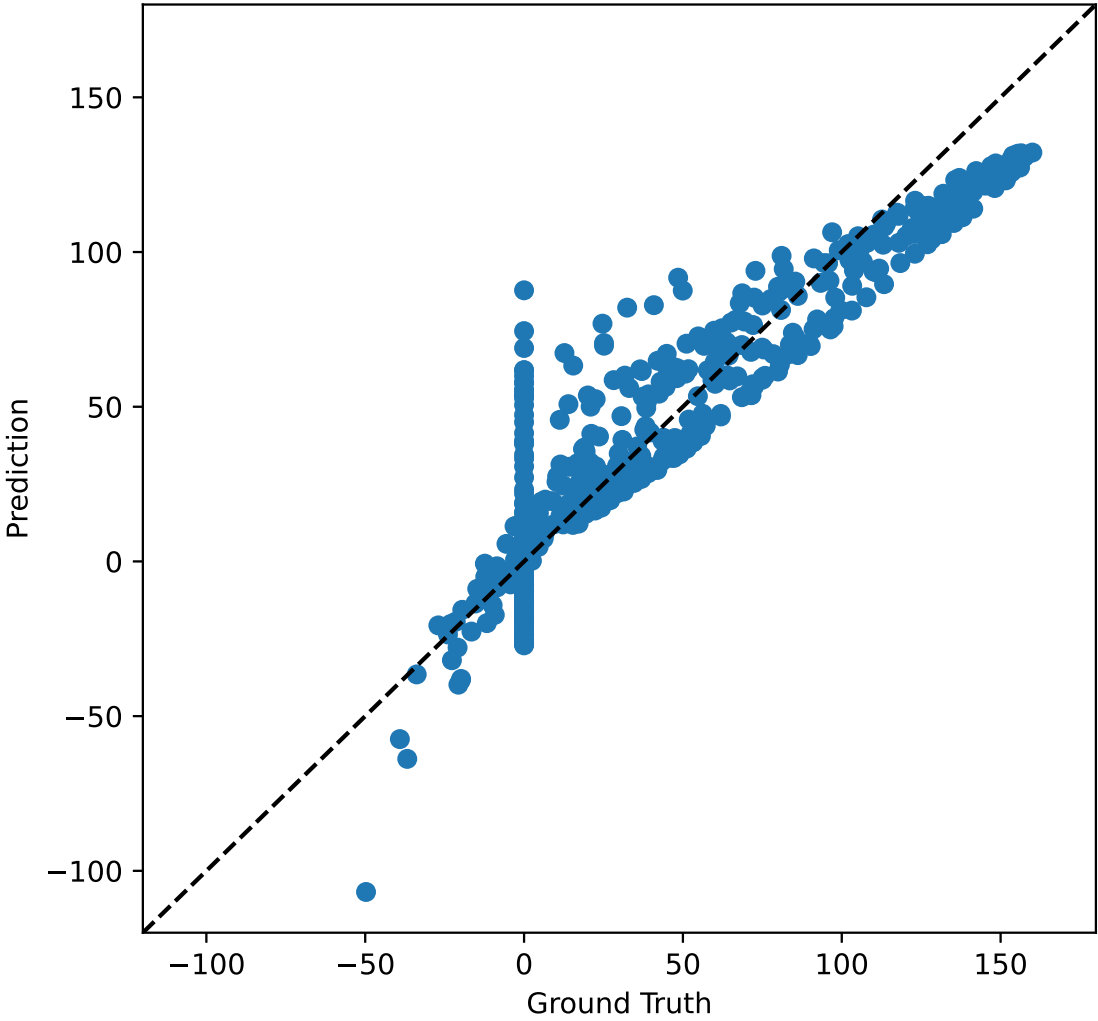
```
In [209... error_std = np.sqrt(np.mean((Test_y.reshape(-1,1)-pred_std.reshape(-1,1))**2,axis = 0))
print("standardization error :",error_std)

standardization error : [18.91742004]
```

(g)

```
In [218... f, ax = plt.subplots(figsize=(6, 6))
plt.scatter(Test_y,pred_std)
plt.ylim(-120,180)
plt.xlim(-120,180)
ax.plot([0, 1], [0, 1], transform=ax.transAxes,ls='--',c='k')
plt.xlabel("Ground Truth")
plt.ylabel("Prediction")
R2 = 1 - np.sum((Test_y - pred_std)**2) / np.sum((Test_y - np.mean(Test_y))**2)
#plt.text("R-square = ",R2)
n = len(Test_y)
p = 9
adj_R2 = 1-(1-R2)*(n-1)/(n-p-1)
print("adjusted R-squareed value",adj_R2)

adjusted R-squareed value 0.8431209052235497
```



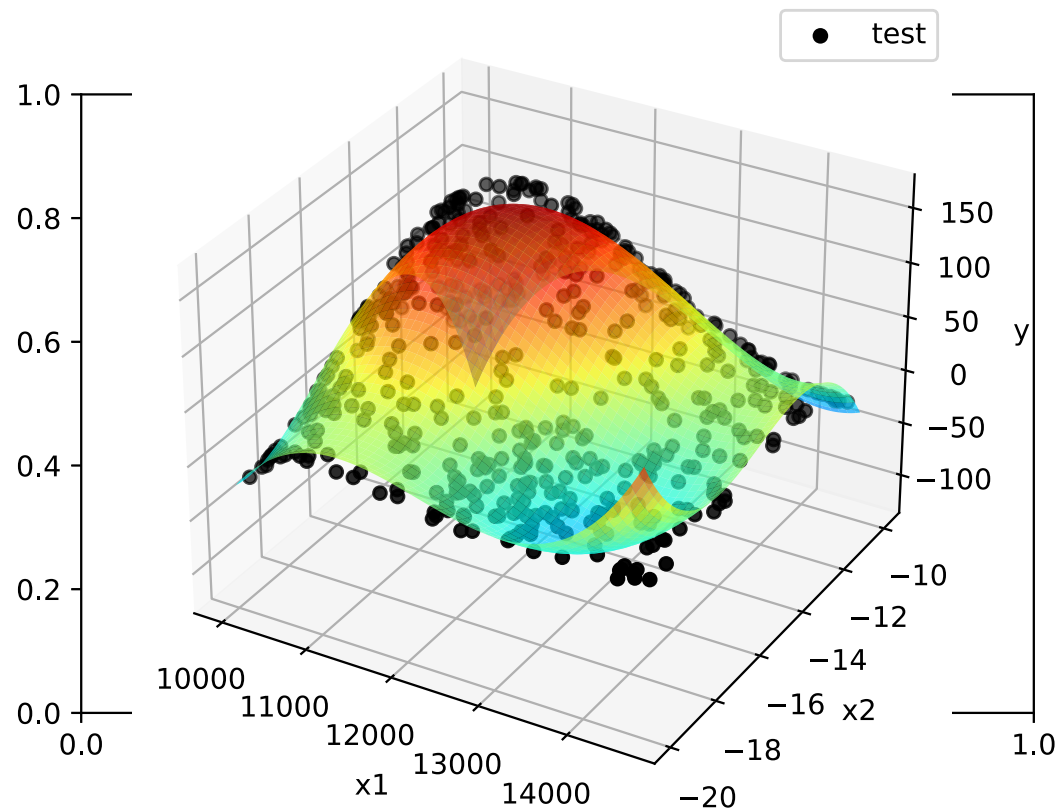
(h)

```

In [214]: from mpl_toolkits.mplot3d import Axes3D
x1 = np.linspace(np.min(Test_x[:,0]),np.max(Test_x[:,0]),100)
x2 = np.linspace(np.min(Test_x[:,1]),np.max(Test_x[:,1]),100)
x1_new, x2_new = np.meshgrid(x1,x2)
std_x1 = ((x1_new.ravel()).reshape(-1,1)-mu_x[0])/std_x[0]
std_x2 = ((x2_new.ravel()).reshape(-1,1)-mu_x[1])/std_x[1]
X_new = map_feature(std_x1,std_x2,3)
result_new = X_new@w_std
fig, ax = plt.subplots(1)
ax = Axes3D(fig)
ax.scatter(Test_x[:,0].reshape(-1,1),Test_x[:,1].reshape(-1,1),Test_y.reshape(-1,1),c='black',label="test")
ax.plot_surface(x1_new,x2_new,result_new.reshape(x1_new.shape),cmap='jet',alpha = 0.7)
ax.set(xlabel="x1",ylabel="x2",zlabel="y")
ax.legend()

```

Out[214]: <matplotlib.legend.Legend at 0x7fe109710d90>



## Q3. K-Nearest Neighbors

(a)

```

In [5]: def standardize(X):
        mean = np.mean(X,axis = 0)
        std = np.std(X,axis = 0)
        std_x = (X - mean)/std
        return std_x,mean,std
Train_x_std,mean,std = standardize(Train_x)
Test_x_std = (Test_x - mean)/std

```

```

In [6]: def Euclidian_dis(x_try,X):
        dis = np.empty((len(X),0))
        for i in range(len(x_try)):
            m = ((np.sum((x_try[i,:].reshape(1,-1) - X)**2,axis = 1))**0.5).reshape(-1,1)
            dis = np.hstack((dis,m))
        idx = np.argsort(dis,axis = 0)
        sorted_dis = np.sort(dis,axis = 0)

        return idx,sorted_dis

```

```

In [15]: def KNN_regre(K,test,X,Y):
        idx,dis = Euclidian_dis(test,X)
        neighbors = dis[0:K,:]
        index = idx[0:K,:]
        y_mat = np.empty((K,0))
        for j in range(len(test)):
            b = Y[index[:,j],:]
            y_mat = np.hstack((y_mat,b))
        weight = (neighbors**(0))*(1/K)
        pred = np.sum(weight*y_mat,axis = 0)/np.sum(weight,axis = 0)
        return pred

```

```
In [16]: # K = 1
         KNN_regre(1,Test_x_std,Train_x_std,Train_y.reshape(-1,1)).reshape(-1,1)
```

```
Out[16]: array([[ 46.654362  ],
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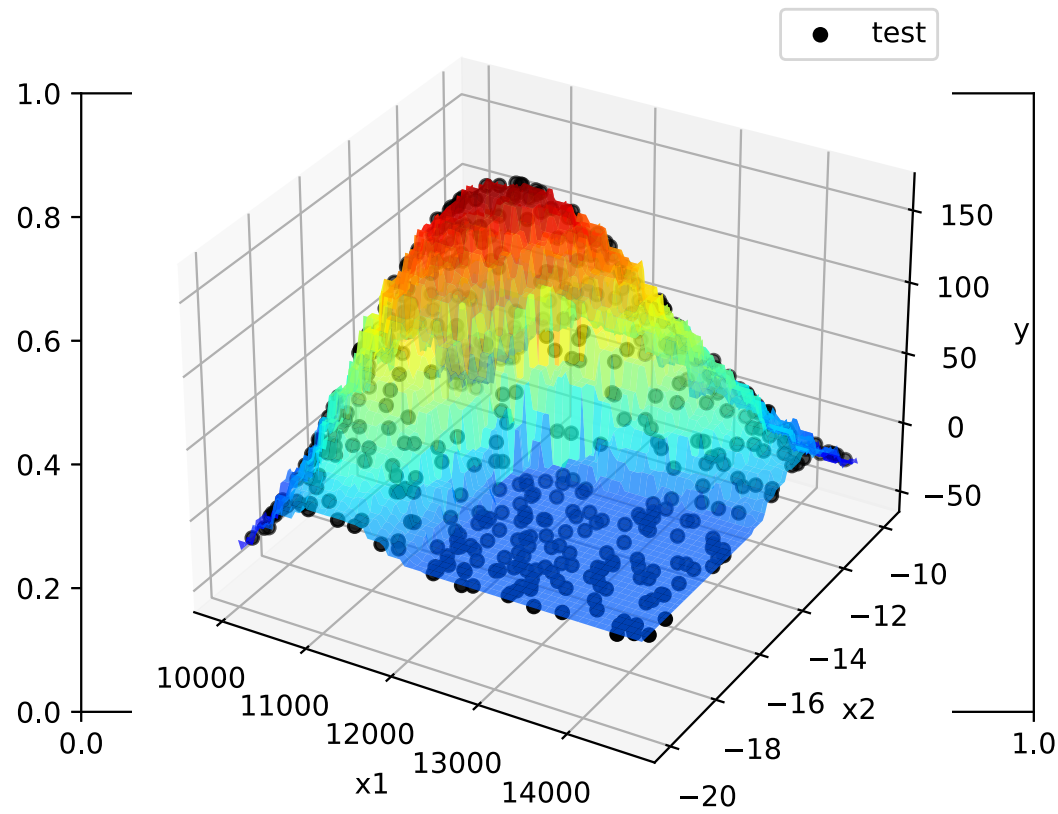
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```

(b)

```
In [18]: from mpl_toolkits.mplot3d import Axes3D
x1 = np.linspace(np.min(Test_x[:,0]),np.max(Test_x[:,0]),100)
x2 = np.linspace(np.min(Test_x[:,1]),np.max(Test_x[:,1]),100)
x1_new, x2_new = np.meshgrid(x1,x2)
X_New = np.hstack((x1_new.ravel().reshape(-1,1), x2_new.ravel().reshape(-1,1)))
X_new_std = (X_New-mean)/std
result_new = KNN_regre(1,X_new_std,Train_x_std,Train_y.reshape(-1,1))
fig, ax2 = plt.subplots(1)
ax2 = Axes3D(fig)
ax2.scatter(Test_x[:,0].reshape(-1,1),Test_x[:,1].reshape(-1,1),Test_y.reshape(-1,1),c='black',label="test")
ax2.plot_surface(x1_new,x2_new,result_new.reshape(x1_new.shape),cmap='jet',alpha = 0.7)
ax2.set(xlabel="x1",ylabel="x2",zlabel="y")
ax2.legend()
```



Out[18]: <matplotlib.legend.Legend at 0x7fe9b136d340>



(c)

```
In [17]: # K = 4
         KNN_regre(4,Test_x_std,Train_x_std,Train_y.reshape(-1,1)).reshape(-1,1)
```

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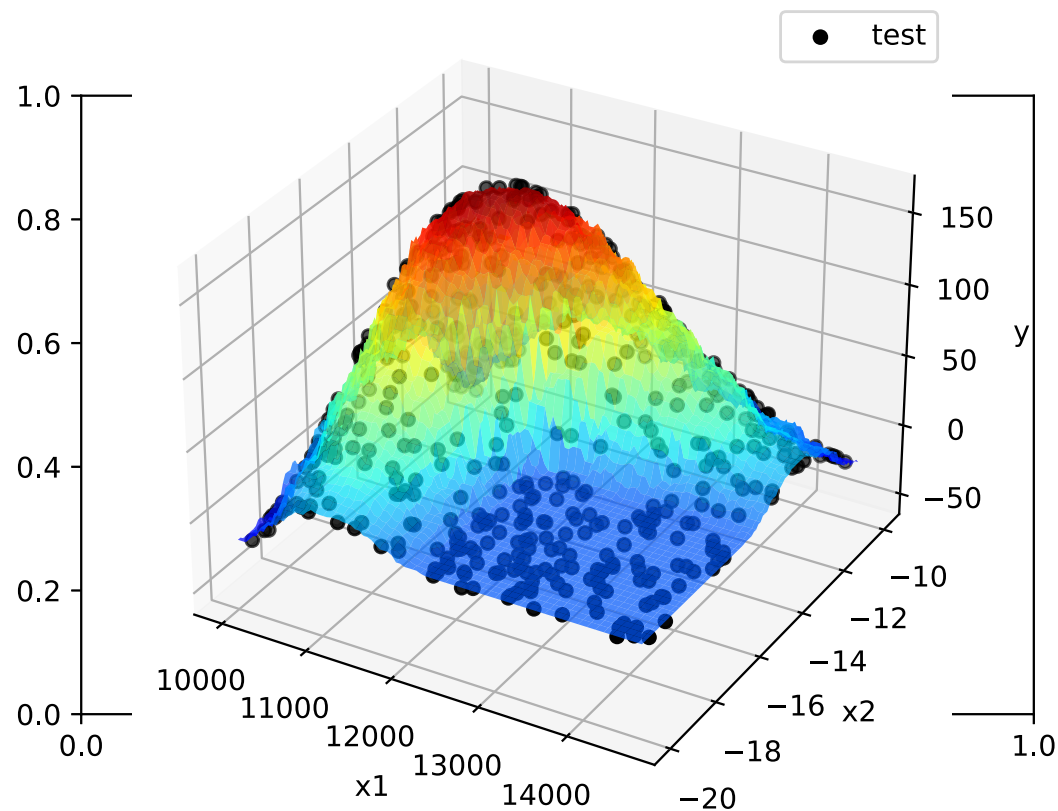
(d)

```

In [19]: from mpl_toolkits.mplot3d import Axes3D
x1 = np.linspace(np.min(Test_x[:,0]),np.max(Test_x[:,0]),100)
x2 = np.linspace(np.min(Test_x[:,1]),np.max(Test_x[:,1]),100)
x1_new, x2_new = np.meshgrid(x1,x2)
X_New = np.hstack((x1_new.ravel().reshape(-1,1), x2_new.ravel().reshape(-1,1)))
result_new = KNN_regre(4,X_new_std,Train_x_std,Train_y.reshape(-1,1))
fig, ax3 = plt.subplots(1)
ax3 = Axes3D(fig)
ax3.scatter(Test_x[:,0].reshape(-1,1),Test_x[:,1].reshape(-1,1),Test_y.reshape(-1,1),c='black',label="test")
ax3.plot_surface(x1_new,x2_new,result_new.reshape(x1_new.shape),cmap='jet',alpha = 0.7)
ax3.set(xlabel="x1",ylabel="x2",zlabel="y")
ax3.legend()

```

Out[19]: <matplotlib.legend.Legend at 0x7fe9c05a1070>



(e)

From these two figures, I can see Figure ( $K = 4$ ) is more smooth than the figure ( $K = 1$ ), which means when  $K = 1$ , the model might be overfitting. But it's not said it's better when  $K$  increases, when  $K$  is too large, the model is underfitting. Therefore, we should choose the optimal  $K$  value.