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EX1 Take2 Machine Learning

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Introduction

The demand of machine learning in our everyday life is highly increasing. Machine learning is the preferred approach in Speech recognition, Natural language processing, Computer vision, Medical outcomes analysis, Robot control, Computational biology, Sensor networks, etc. There are two types of machine learning; supervised learning which is known as predictive learning and unsupervised learning which is known as descriptive learning.

Supervised Learning consists of two types which are regression for continuous value output and classification for discrete value output.

Linear Regression is a regression supervised learning algorithm. Linear Regression is a linear approach to model the relation between a scalar response and one or more explanatory variables (dependent and independent variables). The relationships between the variables are modeled using linear predictor functions whose unknown model parameters are estimated from the data.

In this report we will focus on Linear Regression with multiple variables and its different techniques.

Linear regression with multiple variables techniques and results:

The hypothesis function of linear regression with multiple variable which means we have n features. So we have (x_1, x_2, \dots, x_n) and $(\theta_0, \theta_1, \dots, \theta_n)$.

$$h(x^{(i)}) = \theta_0 + \theta_1 x_1^{(i)} + \theta_2 x_2^{(i)} + \dots + \theta_n x_n^{(i)}$$

Annotations for the equation:

- Point number (i) in the training set
- Basic effect (bias)
- Proposed Effect per unit of Feature 1
- Proposed Effect per unit of Feature 2
- Proposed Effect per unit of Feature n
- Value of h for the proposed set of θ
- Feature 1 for Point (i)
- Feature 2 for Point (i)
- Feature n for point (i)

Here are the steps done in the code:

- 1- At first, the dataset is loaded. The dataset contains of 18 features and the price.
- 2- The nan values are dropped
- 3- The data correlation is calculated and only the features with correlation with the price which is higher than 0.5 are take.

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- 5- Split the data into a Training Set (60%), a Cross Validation (CV) Set (20%) and a Test Set (20%).

$$x_i = \frac{x_i - \mu_i}{S_i}$$

- 6- Feature Normalization of the data
- 7- After the featureNormalize function is tested, we now add the intercept term to normalized
- 8- functions computeCostMulti and gradientDescentMulti to implement the cost function and gradient descent for linear regression with multiple variables.
- 9- The gradientDescentMulti is calculated for first, second and third degree with different alphas

Graphs of the training data

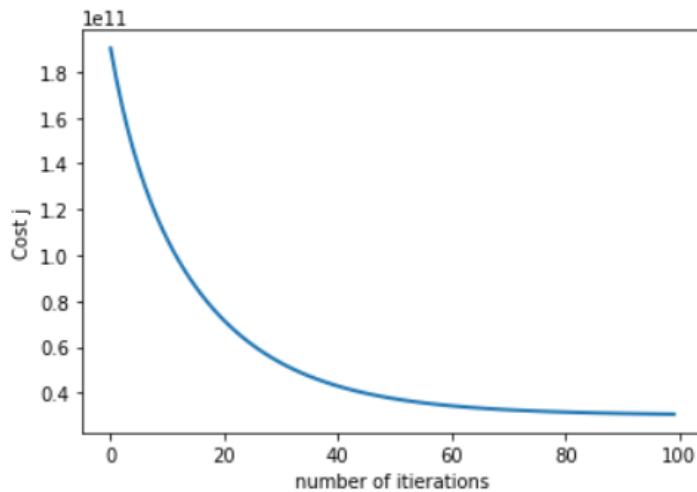


Figure 1 alpha 0.03 degree 1

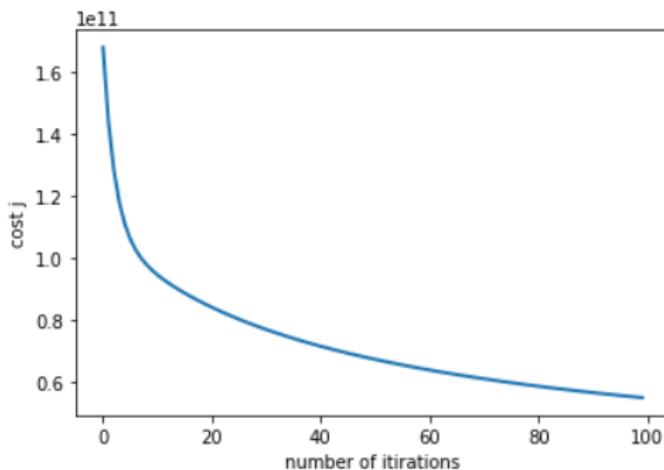


Figure 2 alpha 0.01 degree 2

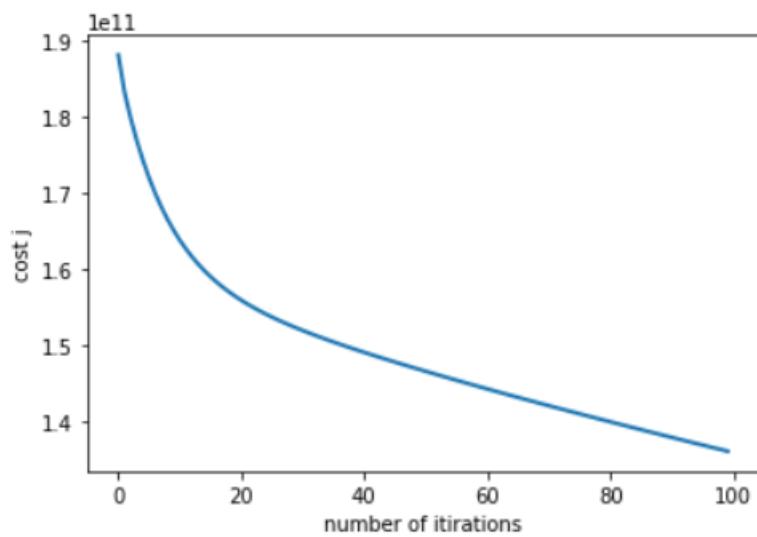


Figure 3 alpha 0.001 degree 3

10- Calculating the cost function of the test data and evaluating the error of the model.