Question 2

In [ ]:
```
#(a)
from sklearn.datasets import fetch_california_housing
from sklearn.model_selection import train_test_split

data = fetch_california_housing()
print(data.DESCR)

X_train, X_test, y_train, y_test = train_test_split(data.data, data.targe
                                                    test_size=0.3,
                                                    random_state=50)
```

```
.. _california_housing_dataset:

California Housing dataset
--------------------------

**Data Set Characteristics:**

    :Number of Instances: 20640

    :Number of Attributes: 8 numeric, predictive attributes and the target

    :Attribute Information:
        - MedInc        median income in block group
        - HouseAge      median house age in block group
        - AveRooms      average number of rooms per household
        - AveBedrms     average number of bedrooms per household
        - Population    block group population
        - AveOccup      average number of household members
        - Latitude      block group latitude
        - Longitude     block group longitude

    :Missing Attribute Values: None

This dataset was obtained from the StatLib repository.
https://www.dcc.fc.up.pt/~ltorgo/Regression/cal_housing.html

The target variable is the median house value for California districts,
expressed in hundreds of thousands of dollars ($100,000).

This dataset was derived from the 1990 U.S. census, using one row per cens
us
block group. A block group is the smallest geographical unit for which the
U.S.
Census Bureau publishes sample data (a block group typically has a populat
ion
of 600 to 3,000 people).

A household is a group of people residing within a home. Since the average
number of rooms and bedrooms in this dataset are provided per household, t
hese
columns may take surprisingly large values for block groups with few house
holds
and many empty houses, such as vacation resorts.

It can be downloaded/loaded using the
:func:`sklearn.datasets.fetch_california_housing` function.

.. topic:: References

    - Pace, R. Kelley and Ronald Barry, Sparse Spatial Autoregressions,
      Statistics and Probability Letters, 33 (1997) 291-297
```

The value of d is 8 in this dataset

In [ ]:

```python
#(b)
from sklearn.ensemble import RandomForestRegressor
from sklearn.metrics import mean_squared_error
```

```python
rf = RandomForestRegressor(n_estimators=100, random_state=50)

rf.fit(X_train, y_train)

y_train_pred = rf.predict(X_train)
y_test_pred = rf.predict(X_test)

train_mse = mean_squared_error(y_train, y_train_pred)
test_mse = mean_squared_error(y_test, y_test_pred)

print(f'Training MSE: {train_mse}')
print(f'Test MSE: {test_mse}')
```

```
Training MSE: 0.03561237258828922
Test MSE: 0.2643704261029829
```

I hope this won't cause you any inconvenience. Looking forward to your response.The value of m is 8, because we use default hyperparameters, so the max_features is 8.

In [ ]:

```python
#(c)
trees_mse = []
for tree in rf.estimators_:
    y_pred = tree.predict(X_test)
    trees_mse.append(mean_squared_error(y_test, y_pred))

print("MSE for Each Tree in the Test Set: ", trees_mse)
print("MSE for the Entire Forest on the Test Set: ", test_mse)
```

```
MSE for Each Tree in the Test Set:  [0.5492299401658591, 0.530239760553278
4, 0.6049794481668281, 0.602028885702487, 0.5947437957668927, 0.6430340320
716892, 0.5653728307504038, 0.6013802910773901, 0.5450129434605135, 0.5501
374440352228, 0.5672762009702519, 0.5622726671523094, 0.525821281060755 8,
0.5702052210381137, 0.5208931283826711, 0.625478728014664, 0.5581362527012
274, 0.5805645501952842, 0.594155706095898, 0.5871157760478197, 0.60431210
53505168, 0.5761633583569928, 0.607930533690003, 0.6093420094099483, 0.543
0173128630813, 0.5709032669198805, 0.5813048339838987, 0.5401538015579296,
0.5882778607182977, 0.6104711977498384, 0.539875976260788, 0.5816350887257
105, 0.5848523531307331, 0.557181181544 8159, 0.5573483312449774, 0.5579440
39910998, 0.5419462107537951, 0.5462771541001453, 0.570012139390859, 0.554
8241841713663, 0.526002003130943, 0.5752917458474484, 0.5670126634930394,
0.5813917092937984, 0.5760583168619186, 0.5499357693941375, 0.573676603056
8636, 0.5451472552500322, 0.5780992297623546, 0.561606576464438, 0.5977621
740194767, 0.6007376482569928, 0.5894707276436046, 0.5816620031989663, 0.5
54349996038049, 0.6262230803051033, 0.6056559472432815, 0.5929205906766473
, 0.5886772080406977, 0.5703550322495154, 0.5453610392779231, 0.5971695462
964631, 0.5952409924689761, 0.6086908845751453, 0.5603233383765504, 0.5742
959016875646, 0.547251770634496, 0.5740553610058623, 0.5438541189030524, 0
.5814659174075903, 0.5316046526984496, 0.5608903980372738, 0.5985906824239
018, 0.5415347226368702, 0.5482515852564599, 0.5868951662474967, 0.6271884
934541828, 0.5486584532405685, 0.5849934046366116, 0.5417149131185238, 0.5
925992621331717, 0.5523712344748384, 0.5873022618941053, 0.532618467960255
1, 0.5503006222430555, 0.5722009066195091, 0.5687434442099968, 0.552813655
8831396, 0.6009660923685884, 0.6060363620942021, 0.5635578882474968, 0.548
02112889677, 0.5847901830987886, 0.5716677477661014, 0.6093378005148093, 0
.5558999161929263, 0.5702055045131945, 0.5834549520683623, 0.5692988724718
991, 0.5786533481697351]
MSE for the Entire Forest on the Test Set:  0.2643704261029829
```

In [ ]:

```python
#(d)
import numpy as np
from scipy.stats import pearsonr

predictions = []
for tree in rf.estimators_:
    predictions.append(tree.predict(X_test))

correlations = []
for i in range(len(predictions)):
    for j in range(i+1, len(predictions)):
        corr, _ = pearsonr(predictions[i], predictions[j])
        correlations.append(corr)

mean_corr = np.mean(correlations)
print("the average of all pairwise correlations: ", mean_corr)
```

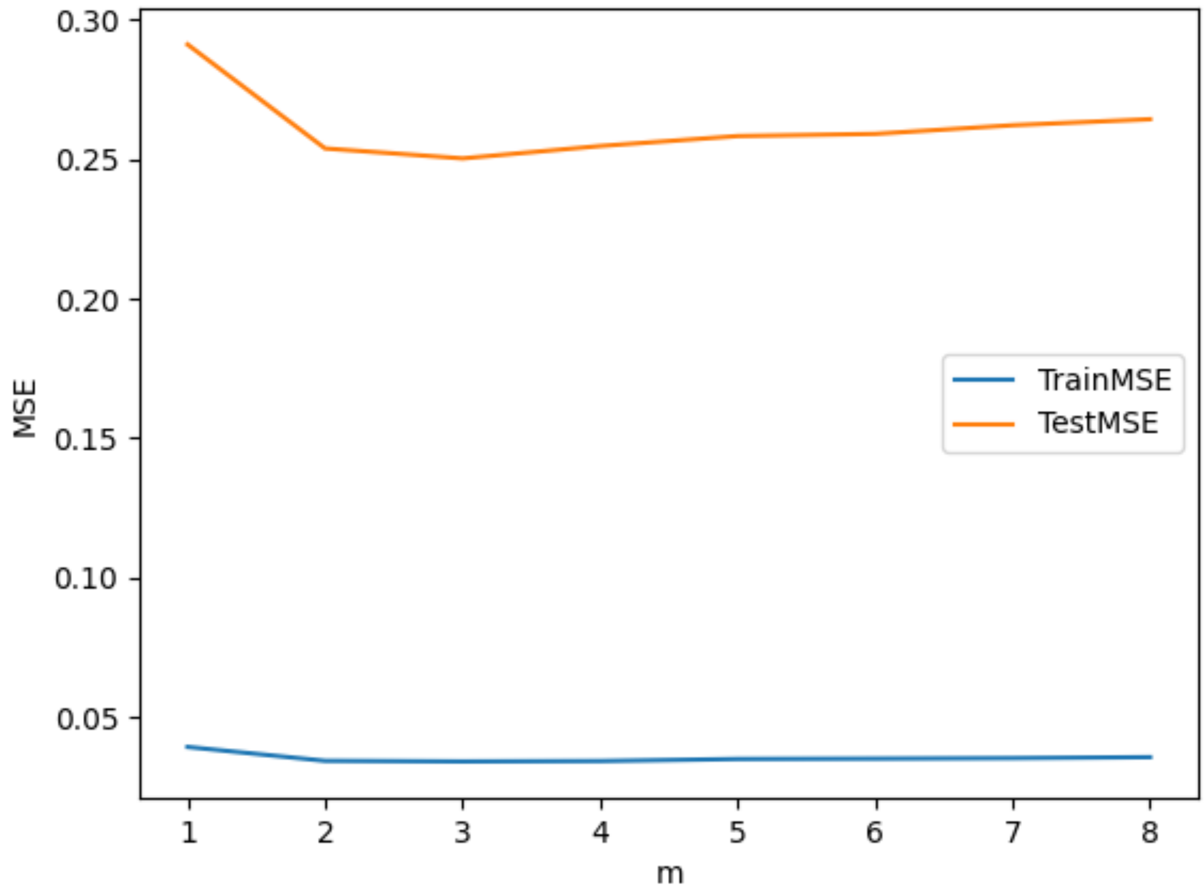
```
the average of all pairwise correlations:  0.7659047740859255
```

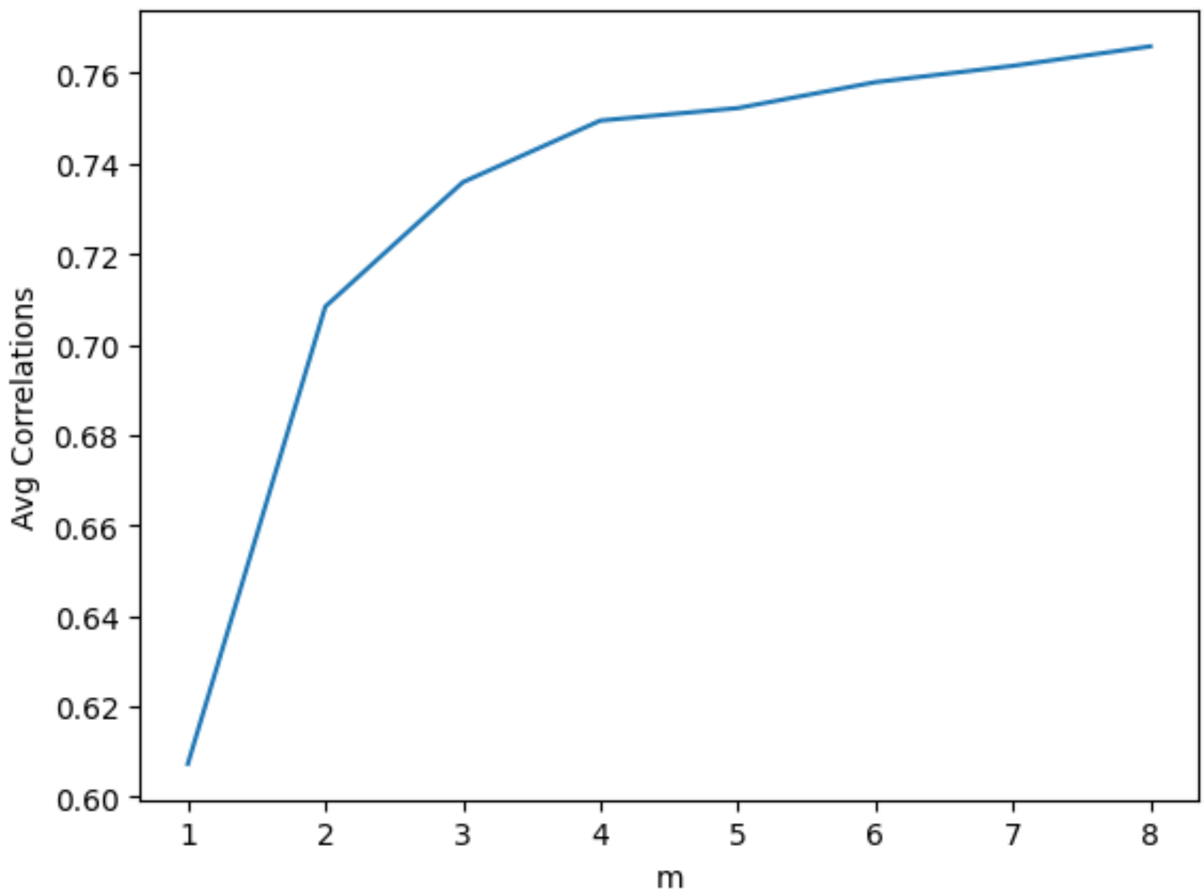
In [ ]:

```python
#(e)
import matplotlib.pyplot as plt
d = 8
mses_train = []
mses_test = []
mean_corrs = []

for m in range(1, d+1):
    rf = RandomForestRegressor(n_estimators=100, max_features=m,
```

```python
                                    random_state=50)
    rf.fit(X_train, y_train)
    y_train_pred = rf.predict(X_train)
    y_test_pred = rf.predict(X_test)
    mse_train = mean_squared_error(y_train, y_train_pred)
    mse_test = mean_squared_error(y_test, y_test_pred)
    mses_train.append(mse_train)
    mses_test.append(mse_test)
    predictions = []
    for tree in rf.estimators_:
        predictions.append(tree.predict(X_test))
    correlations = []
    for i in range(len(predictions)):
        for j in range(i+1, len(predictions)):
            corr, _ = pearsonr(predictions[i], predictions[j])
            correlations.append(corr)
    mean_corr = np.mean(correlations)
    mean_corrs.append(mean_corr)

print("m\tTrain MSE\tTest MSE\tAvg Correlations")
for m, mse_train, mse_test, avg_corr in zip(range(1, d+1), mses_train,
                                            mses_test, mean_corrs):
    print(f"{m}\t{mse_train:.4f}\t\t{mse_test:.4f}\t\t{avg_corr:.4f}")


plt.figure()
plt.plot(range(1, d+1), mses_train, label='TrainMSE')
plt.plot(range(1, d+1), mses_test, label='TestMSE')
plt.xlabel('m')
plt.ylabel('MSE')
plt.legend()
plt.show()


plt.figure()
plt.plot(range(1, d+1), mean_corrs)
plt.xlabel('m')
plt.ylabel('Avg Correlations')
plt.show()
```

```
m       Train MSE       Test MSE        Avg Correlations
1       0.0393          0.2912          0.6073
2       0.0343          0.2539          0.7084
3       0.0341          0.2503          0.7359
4       0.0342          0.2548          0.7495
5       0.0350          0.2583          0.7523
6       0.0351          0.2591          0.7580
7       0.0353          0.2622          0.7616
8       0.0356          0.2644          0.7659
```





(f) The average correlation increases as m increases, this is because in a random forest, the m determines number of features in each splitting node. When m increases the correlation becomes bigger, it means their predictions increases.

(g) False, When we choose m, we need to consider the m that corresponds to the smallest MSE value, rather than choosing the smallest m value directly. Only choosing the m value with the smallest MSE will indicate the best fit.

Question4

(b)

```
In [ ]: import numpy as np
        from sklearn.metrics import accuracy_score
        from sklearn.model_selection import train_test_split
        from sklearn.datasets import fetch_covtype
        from sklearn import linear_model

        import torch
        import torch.optim as optim

        class LogisticRegression:
            def __init__(self):
                pass

            def fit(self, X, y, lr=0.1, momentum=0, niter=100):
                '''
                Train a multiclass logistic regression model on the given trainin

                Parameters
                ----------
                X: training examples, represented as an input array of shape (n_s
                   n_features).
                y: labels of training examples, represented as an array of shape
                   (n_sample,) containing the classes for the input examples
                lr: learning rate for gradient descent
                niter: number of gradient descent updates
                momentum: the momentum constant (see assignment task sheet for an

                Returns
                -------
                self: fitted model
                '''
                self.classes_ = np.unique(y)
                self.class2int = dict((c, i) for i, c in enumerate(self.classes_)
                y = np.array([self.class2int[c] for c in y])

                n_features = X.shape[1]
                n_classes = len(self.classes_)

                self.intercept_ = np.zeros(n_classes)
                self.coef_ = np.zeros((n_classes, n_features))

                # Implement your gradient descent training code here; uncomment t
                #self.intercept_ = np.random.randn(*self.intercept_.shape)
                #self.coef_ = np.random.randn(*self.coef_.shape)
                return self
```

```python
    def predict_proba(self, X):
        '''
        Predict the class distributions for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class distributions, represented as an array of shap
           n_classes)
        '''

        # Modify the code below to implement the idea for avoiding numeri
        scores = X @ self.coef_.T + self.intercept_
        scores -= np.max(scores, axis=1).reshape(-1, 1)
        scores = np.exp(scores)
        return scores / scores.sum(axis=1).reshape(-1, 1)

    def predict(self, X):
        '''
        Predict the classes for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class labels, represented as an array of shape (n_sa
        '''

        # replace pass with your code
        proba = self.predict_proba(X)
        return self.classes_[np.argmax(proba, axis=1)]


if __name__ == '__main__':
    X, y = fetch_covtype(return_X_y=True)
    X_tr, X_ts, y_tr, y_ts = train_test_split(X, y, test_size=0.3, random

    clf = LogisticRegression()
    clf.fit(X_tr, y_tr)
    print(accuracy_score(y_tr, clf.predict(X_tr)))
    print(accuracy_score(y_ts, clf.predict(X_ts)))
```

```
0.36459572961436704
0.36462731778960894
```

(c)

In [ ]:

```python
import numpy as np
from sklearn.metrics import accuracy_score
from sklearn.model_selection import train_test_split
```

```python
from sklearn.datasets import fetch_covtype
from sklearn import linear_model

import torch
import torch.optim as optim

class LogisticRegression:
    def __init__(self):
        pass

    def fit(self, X, y, lr=0.1, momentum=0, niter=100):
        '''
        Train a multiclass logistic regression model on the given trainin

        Parameters
        ----------
        X: training examples, represented as an input array of shape (n_s
           n_features).
        y: labels of training examples, represented as an array of shape
           (n_sample,) containing the classes for the input examples
        lr: learning rate for gradient descent
        niter: number of gradient descent updates
        momentum: the momentum constant (see assignment task sheet for an

        Returns
        -------
        self: fitted model
        '''
        self.classes_ = np.unique(y)
        self.class2int = dict((c, i) for i, c in enumerate(self.classes_)
        y = np.array([self.class2int[c] for c in y])

        n_features = X.shape[1]
        n_classes = len(self.classes_)

        self.intercept_ = np.zeros(n_classes)
        self.coef_ = np.zeros((n_classes, n_features))

        # Implement your gradient descent training code here; uncomment t
        # self.intercept_ = np.random.randn(*self.intercept_.shape)
        # self.coef_ = np.random.randn(*self.coef_.shape)
        for iteration in range(niter):
            softmax = self.predict_proba(X)

            # Compute the gradient of the log-loss
            error = softmax - np.eye(n_classes)[y]
            grad_coef = error.T @ X
            grad_intercept = np.sum(error, axis=0)
            # Update model parameters using gradient descent
            self.coef_ -= lr * grad_coef
            self.intercept_ -= lr * grad_intercept
        return self

    def predict_proba(self, X):
        '''
        Predict the class distributions for given input examples.
```

```
        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class distributions, represented as an array of shap
           n_classes)
        '''

        # Modify the code below to implement the idea for avoiding numeri
        scores = X @ self.coef_.T + self.intercept_
        scores -= np.max(scores, axis=1).reshape(-1, 1)
        scores = np.exp(scores)
        return scores / scores.sum(axis=1).reshape(-1, 1)

    def predict(self, X):
        '''
        Predict the classes for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class labels, represented as an array of shape (n_sa
        '''
        # replace pass with your code
        proba = self.predict_proba(X)
        return self.classes_[np.argmax(proba, axis=1)]


if __name__ == '__main__':
    X, y = fetch_covtype(return_X_y=True)
    X_tr, X_ts, y_tr, y_ts = train_test_split(X, y, test_size=0.3, random

    clf = LogisticRegression()
    clf.fit(X_tr, y_tr)
    print(accuracy_score(y_tr, clf.predict(X_tr)))
    print(accuracy_score(y_ts, clf.predict(X_ts)))
```

```
0.479938924240487
0.4800463557921792
```

(d)

In [ ]:

```
import numpy as np
from sklearn.metrics import accuracy_score
from sklearn.model_selection import train_test_split
from sklearn.datasets import fetch_covtype
from sklearn import linear_model

import torch
import torch.optim as optim
```

```
class LogisticRegression:
    def __init__(self):
        pass

    def fit(self, X, y, lr=0.1, momentum=0, niter=100):
        '''
        Train a multiclass logistic regression model on the given trainin

        Parameters
        ----------
        X: training examples, represented as an input array of shape (n_s
           n_features).
        y: labels of training examples, represented as an array of shape
           (n_sample,) containing the classes for the input examples
        lr: learning rate for gradient descent
        niter: number of gradient descent updates
        momentum: the momentum constant (see assignment task sheet for an

        Returns
        -------
        self: fitted model
        '''
        np.random.seed(50)
        self.classes_ = np.unique(y)
        self.class2int = dict((c, i) for i, c in enumerate(self.classes_)
        y = np.array([self.class2int[c] for c in y])

        n_features = X.shape[1]
        n_classes = len(self.classes_)

        self.intercept_ = np.zeros(n_classes)
        self.coef_ = np.zeros((n_classes, n_features))

        log_losses = []
        # Implement your gradient descent training code here; uncomment t
        self.intercept_ = np.random.randn(*self.intercept_.shape)
        self.coef_ = np.random.randn(*self.coef_.shape)
        for iteration in range(niter):
            softmax = self.predict_proba(X)


            error = softmax - np.eye(n_classes)[y]
            grad_coef = error.T @ X
            grad_intercept = np.sum(error, axis=0)

            adjusted_softmax = softmax + 1e-15
            log_loss = -np.log(adjusted_softmax[range(len(y)), y]).mean()
            log_losses.append(log_loss)

            self.coef_ -= lr * grad_coef
            self.intercept_ -= lr * grad_intercept
        self.log_losses = log_losses
        return self, self.log_losses

    def predict_proba(self, X):
        '''
```

```
        Predict the class distributions for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class distributions, represented as an array of shap
           n_classes)
        '''

        # Modify the code below to implement the idea for avoiding numeri
        scores = X @ self.coef_.T + self.intercept_
        scores -= np.max(scores, axis=1).reshape(-1, 1)
        scores = np.exp(scores)
        return scores / scores.sum(axis=1).reshape(-1, 1)

    def predict(self, X):
        '''
        Predict the classes for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class labels, represented as an array of shape (n_sa
        '''

        # replace pass with your code
        proba = self.predict_proba(X)
        return self.classes_[np.argmax(proba, axis=1)]
if __name__ == '__main__':
    X, y = fetch_covtype(return_X_y=True)
    X_tr, X_ts, y_tr, y_ts = train_test_split(X, y, train_size=0.3,
                                              test_size=0.5, random_state

    learning_rates = [0.0001,0.001, 0.01, 0.1]
    iterations = [50, 100, 500, 800]

    best_log_loss = float('inf')
    best_lr = None
    best_niter = None
    best_model = None

    for lr in learning_rates:
        for niter in iterations:
            clf = LogisticRegression()
            clf, log_losses = clf.fit(X_tr, y_tr, lr=lr, niter=niter)
            avg_log_loss = np.mean(log_losses)
            if avg_log_loss < best_log_loss:
                best_log_loss = avg_log_loss
                best_lr = lr
```

```
                best_niter = niter
                best_model = clf

    print(f"Best learning rate: {best_lr}")
    print(f"Best number of iterations: {best_niter}")
    print(f"Best average log-loss: {best_log_loss:.4f}")
    print(f"Training accuracy: {accuracy_score(y_tr, best_model.predict(X
    print(f"Test accuracy: {accuracy_score(y_ts, best_model.predict(X_ts)
```

```
Best learning rate: 0.0001
Best number of iterations: 800
Best average log-loss: 20.7053
Training accuracy: 0.4753
Test accuracy: 0.4745
```

In order to find the optimal pair of hyperparameters, I have experimented with four different learning rates and four different numbers of iterations. This approach involves varying both the learning rate and the number of iterations to identify the best combination.

(f)

In [ ]:

```
import numpy as np
from sklearn.metrics import accuracy_score, log_loss
from sklearn.model_selection import train_test_split
from sklearn.datasets import fetch_covtype
import torch
import torch.optim as optim

class LogisticRegression:
    def __init__(self):
        pass

    def fit(self, X, y, lr=0.0001, momentum=0.9, niter=800):
        best_log_loss = float('inf')

        log_loss_list = []

        self.classes_ = np.unique(y)
        self.class2int = dict((c, i) for i, c in enumerate(self.classes_)
        y = np.array([self.class2int[c] for c in y])

        n_features = X.shape[1]
        n_classes = len(self.classes_)

        self.intercept_ = np.zeros(n_classes)
        self.coef_ = np.zeros((n_classes, n_features))

        X_tensor = torch.tensor(X, dtype=torch.float32)
        y_tensor = torch.tensor(y, dtype=torch.long)

        self.model = torch.nn.Linear(n_features, n_classes)

        optimizer = optim.SGD(self.model.parameters(), lr=lr, momentum=mo

        loss_fn = torch.nn.CrossEntropyLoss()
```

```
        for iteration in range(niter):
            optimizer.zero_grad()
            output = self.model(X_tensor)
            loss = loss_fn(output, y_tensor)
            loss.backward()
            optimizer.step()

            with torch.no_grad():
                y_pred_proba = torch.softmax(output, dim=1)
                training_log_loss = log_loss(y_tensor.numpy(), y_pred_pro
                log_loss_list.append(training_log_loss)

            if training_log_loss < best_log_loss:
                best_log_loss = training_log_loss

        avg_log_loss = sum(log_loss_list) / len(log_loss_list)

        with torch.no_grad():
            self.intercept_ = self.model.bias.numpy()
            self.coef_ = self.model.weight.numpy()

        self.training_log_loss = avg_log_loss
        return momentum, avg_log_loss



    def predict_proba(self, X):
        '''
        Predict the class distributions for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class distributions, represented as an array of shap
           n_classes)
        '''

        # Modify the code below to implement the idea for avoiding numeri
        scores = X @ self.coef_.T + self.intercept_
        scores -= np.max(scores, axis=1).reshape(-1, 1)
        scores = np.exp(scores)
        probas = scores / scores.sum(axis=1).reshape(-1, 1)
        return probas

    def predict(self, X):
        '''
        Predict the classes for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).
```

```
        Returns
        -------
        y: predicted class labels, represented as an array of shape (n_sa
        '''

        # replace pass with your code
        proba = self.predict_proba(X)
        return self.classes_[np.argmax(proba, axis=1)]

if __name__ == '__main__':
    X, y = fetch_covtype(return_X_y=True)
    X_tr, X_ts, y_tr, y_ts = train_test_split(X, y, test_size=0.3, random

    best_overall_momentum = None
    best_overall_log_loss = float('inf')
    best_overall_train_acc = 0.0
    best_overall_test_acc = 0.0

    clf = LogisticRegression()

    # Loop through different momentum values
    for momentum in [0.1, 0.5, 0.9, 0.99]:  # Example momentum values
        best_momentum, best_log_loss = clf.fit(X_tr, y_tr, lr=0.0001, mom

        if best_log_loss < best_overall_log_loss:
            best_overall_log_loss = best_log_loss
            best_overall_momentum = best_momentum

        # Compute train and test accuracies
        train_preds = clf.predict(X_tr)
        test_preds = clf.predict(X_ts)
        train_acc = accuracy_score(y_tr, train_preds)
        test_acc = accuracy_score(y_ts, test_preds)

        if train_acc > best_overall_train_acc:
            best_overall_train_acc = train_acc
        if test_acc > best_overall_test_acc:
            best_overall_test_acc = test_acc

        print(f"Momentum: {momentum}, Minimum Training Log-Loss: {best_lo
        print(f"Train Accuracy: {train_acc}, Test Accuracy: {test_acc}")

    print(f"Best Momentum: {best_overall_momentum}, Overall Minimum Train
    print(f"Overall Best Train Accuracy: {best_overall_train_acc}, Overal
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Momentum: 0.1, Minimum Training Log-Loss: 9.490934452604215
Train Accuracy: 0.4761524238520019, Test Accuracy: 0.47596727556453094
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Momentum: 0.5, Minimum Training Log-Loss: 9.454841827561578
Train Accuracy: 0.36372286751182664, Test Accuracy: 0.36407655590233157
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Momentum: 0.9, Minimum Training Log-Loss: 9.333311641419847
Train Accuracy: 0.33188675905071946, Test Accuracy: 0.33361253901230037
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Overall Best Train Accuracy: 0.5938978333349725, Overall Best Test Accurac
y: 0.5937557371029925
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(g)

In [ ]:

```
from sklearn.preprocessing import StandardScaler
import numpy as np
from sklearn.metrics import accuracy_score
from sklearn.model_selection import train_test_split
from sklearn.datasets import fetch_covtype
from sklearn import linear_model

import torch
import torch.optim as optim

class LogisticRegression:
    def __init__(self):
        pass

    def fit(self, X, y, lr=0.1, momentum=0, niter=100):
        '''
        Train a multiclass logistic regression model on the given trainin

        Parameters
        ----------
        X: training examples, represented as an input array of shape (n_s
           n_features).
        y: labels of training examples, represented as an array of shape
           (n_sample,) containing the classes for the input examples
        lr: learning rate for gradient descent
        niter: number of gradient descent updates
        momentum: the momentum constant (see assignment task sheet for an

        Returns
        -------
        self: fitted model
        '''
        np.random.seed(50)
        self.classes_ = np.unique(y)
        self.class2int = dict((c, i) for i, c in enumerate(self.classes_)
        y = np.array([self.class2int[c] for c in y])

        n_features = X.shape[1]
        n_classes = len(self.classes_)
```

```
        self.intercept_ = np.zeros(n_classes)
        self.coef_ = np.zeros((n_classes, n_features))

        log_losses = []
        # Implement your gradient descent training code here; uncomment t
        self.intercept_ = np.random.randn(*self.intercept_.shape)
        self.coef_ = np.random.randn(*self.coef_.shape)
        for iteration in range(niter):
            softmax = self.predict_proba(X)


            error = softmax - np.eye(n_classes)[y]
            grad_coef = error.T @ X
            grad_intercept = np.sum(error, axis=0)

            adjusted_softmax = softmax + 1e-15
            log_loss = -np.log(adjusted_softmax[range(len(y)), y]).mean()
            log_losses.append(log_loss)

            self.coef_ -= lr * grad_coef
            self.intercept_ -= lr * grad_intercept
        self.log_losses = log_losses
        return self, self.log_losses

    def predict_proba(self, X):
        '''
        Predict the class distributions for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
        y: predicted class distributions, represented as an array of shap
           n_classes)
        '''

        # Modify the code below to implement the idea for avoiding numeri
        scores = X @ self.coef_.T + self.intercept_
        scores -= np.max(scores, axis=1).reshape(-1, 1)
        scores = np.exp(scores)
        return scores / scores.sum(axis=1).reshape(-1, 1)

    def predict(self, X):
        '''
        Predict the classes for given input examples.

        Parameters
        ----------
        X: input examples, represented as an input array of shape (n_samp
           n_features).

        Returns
        -------
```

```python
        y: predicted class labels, represented as an array of shape (n_sa
        '''

        # replace pass with your code
        proba = self.predict_proba(X)
        return self.classes_[np.argmax(proba, axis=1)]
if __name__ == '__main__':
    X, y = fetch_covtype(return_X_y=True)


    scaler = StandardScaler()
    X = scaler.fit_transform(X)

    X_tr, X_ts, y_tr, y_ts = train_test_split(X, y, train_size=0.3,
                                              test_size=0.5, random_state

    learning_rates = [0.001, 0.01, 0.1, 1]
    iterations = [50, 100, 500, 1000]

    best_log_loss = float('inf')
    best_lr = None
    best_niter = None
    best_model = None

    for lr in learning_rates:
        for niter in iterations:
            clf = LogisticRegression()
            clf, log_losses = clf.fit(X_tr, y_tr, lr=lr, niter=niter)
            avg_log_loss = np.mean(log_losses)
            if avg_log_loss < best_log_loss:
                best_log_loss = avg_log_loss
                best_lr = lr
                best_niter = niter
                best_model = clf

    print(f"Best learning rate: {best_lr}")
    print(f"Best number of iterations: {best_niter}")
    print(f"Best average log-loss: {best_log_loss:.4f}")
    print(f"Training accuracy: {accuracy_score(y_tr, best_model.predict(X
    print(f"Test accuracy: {accuracy_score(y_ts, best_model.predict(X_ts)
```

```
Best learning rate: 0.001
Best number of iterations: 1000
Best average log-loss: 12.3414
Training accuracy: 0.5955
Test accuracy: 0.5921
```

It is evident that by standardizing the features, i.e., scaling them to a mean of 0 and a standard deviation of 1, the accuracy of training and testing is significantly improved. The best models trained on data that have been normalized for features exhibit significantly lower mean log-loss compared to models trained on un-normalized data.