The Experiment Report of Machine Learning



December 15, 2017

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**SUBJECT:**SOFTWARE ENGINEERING

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[[1]](#footnote-1)Linear Regression, Linear Classiﬁcation and Gradient Descent

Abstract—Linear regression is perhaps one of the most well known and well understood algorithms in statistics and machine learning. The main purposes of this report is further understand of linear regression and gradient descent and learn how to conduct some experiments under small scale dataset. Meanwhile , we have realized the process of optimization and adjusting parameters.

# INTRODUCTION

Linear regression is a very simple approach for supervised learning. Though it may seem somewhat dull compared to some of the more modern algorithms, linear regression is still a useful and widely used statistical learning method. Linear regression is used to predict a quantitative response Y from the predictor variable X.

The main purposes of this report can be concluded as the

following:

1. Further understand of linear regression and gradient descent.
2. Conduct some experiments under small scale dataset.
3. Realize the process of optimization and adjusting parameters.

# METHODS AND THEORY

**Linear regression**

Learn f(x;w) with

Parameters:w ∈ ,,w 0 ∈ R

Input:x where x j ∈ R for j ∈ 1,...m features

Model Function:

f(x;w 0 ,w) = w 0 + w 1 x 1 + ... + w m x m

= wTx+w0

The loss function of linear regression that we use is:

Gradient:

**Linear classification**

The loss function of linear classofication that we use is:

Gradient:

# Experiment

**Dataset**

Linear Regression uses Housing in LIBSVM Data, including 506 samples and each sample has 13 features. You are expected to download scaled edition. After downloading, you are supposed to divide it into training set, validation set.

Linear classification uses australian in LIBSVM Data, including 690 samples and each sample has 14 features. You are expected to download scaled edition. After downloading, you are supposed to divide it into training set, validation set.

**Experiment Step**

Linear Regression and Gradient Descent

1.Load the experiment data. You can use load\_svmlight\_file function in sklearn library.

2.Devide dataset. You should divide dataset into training set and validation set using train\_test\_split function. Test set is not required in this experiment.

3.Initialize linear model parameters. You can choose to set all parameter into zero, initialize it randomly or with normal distribution.

4.Choose loss function and derivation: Find more detail in PPT.

5.Calculate gradient toward loss function from all samples.

6.Denote the opposite direction of gradient G as D.

7.Update model: . . is learning rate, a hyper-parameter that we can adjust.

8.Get the loss Ltrain under the training set and Lvalidation by validating under validation set.

9.Repeate step 5 to 8 for several times, and drawing graph of Ltrain as well as Lvalidation with the number of iterations.

Linear Classification and Gradient Descent

1.Load the experiment data.

2.Divide dataset into training set and validation set.

3.Initialize SVM model parameters. You can choose to set all parameter into zero, initialize it randomly or with normal distribution.

4.Choose loss function and derivation: Find more detail in PPT.

5.Calculate gradient toward loss function from all samples.

6.Denote the opposite direction of gradient G as D .

7.Update model: . . is learning rate, a hyper-parameter that we can adjust.

8.Select the appropriate threshold, mark the sample whose predict scores greater than the threshold as positive, on the contrary as negative. Get the loss Ltrain under the trainin set and Lvalidation by validating under validation set.

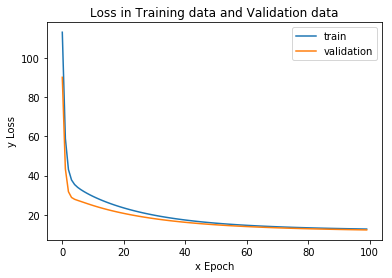
9.Repeate step 5 to 8 for several times, and drawing graph of Ltrain as well as Lvalidation with the number of iterations.

**Results**

**Linear regression**

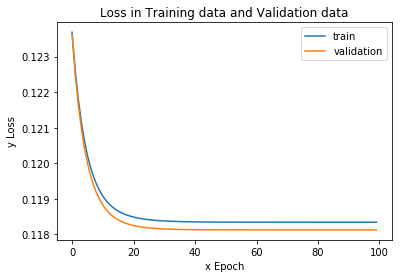
The chosen parameters are: = 0.1, epoch = 100

The graph of Ltrain as well as Lvalidation with the number of iterations.



**Linear classification**

The chosen parameters are: = 0.1, , epoch = 100

The graph of Ltrain as well as Lvalidation with the number of iterations.

# conclusion

Linear regression and linear classification are both related to prediction. Regression involves estimating or predicting a response and the output variable takes continuous values. Classification is identifying group membership and the output variable takes class labels.

1. [↑](#footnote-ref-1)