



The Experiment Report of Machine Learning

SCHOOL: SCHOOL OF SOFTWARE ENGINEERING

SUBJECT: SOFTWARE ENGINEERING

Author:
Zhaohui Huang

Supervisor:
Qingyao Wu

Student ID: 201720145112

Grade: Graduate

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Linear Regression, Linear Classification and Gradient Descent

Abstract—

I. INTRODUCTION

The main purposes of this report can be concluded as the following:

1. Compare and understand the difference between gradient descent and stochastic gradient descent.
2. Compare and understand the differences and relationships between Logistic regression and linear classification.
3. Further understand the principles of SVM and practice on larger data.

II. METHODS AND THEORY

III. EXPERIMENT

Dataset

Experiment uses a9a of LIBSVM Data, including 32561/16281(testing) samples and each sample has 123/123 (testing) features.

Experiment Step

Logistic Regression and Stochastic Gradient Descent

1. Load the training set and validation set.
2. Initialize logistic regression model parameters, you can consider initializing zeros, random numbers or normal distribution.
3. Select the loss function and calculate its derivation, find more detail in PPT.
4. Calculate gradient toward loss function from **partial samples**.
5. **Update model parameters using different optimized methods(NAG, RMSProp, AdaDelta and Adam).**
6. Select the appropriate threshold, mark the sample whose predict scores **greater than the threshold as positive, on the contrary as negative.**

Linear Classification and Stochastic Gradient Descent

1. Load the training set and validation set.
2. Initialize SVM model parameters, you can consider initializing zeros, random numbers or normal distribution.
3. Select the loss function and calculate its derivation, find more detail in PPT.
4. Calculate gradient toward loss function from **partial samples**.
5. **Update model parameters using different optimized methods(NAG, RMSProp, AdaDelta and Adam).**
6. Select the appropriate threshold, mark the sample whose predict scores **greater than the threshold as positive, on the contrary as negative.**

Result

IV. CONCLUSION