

COEN 240 Machine Learning

Homework #1

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Problem 1

$$\begin{aligned} \vec{x}_n &= [1 \ x_{n1} \ x_{n2} \ \dots \ x_{nM}]^T \text{ where } \underbrace{N \gg M}_{\text{ensures invertible matrix at end}} \\ t_n &= [t_1 \ \dots \ t_n]^T \\ w &= [w_0 \ \dots \ w_n]^T \end{aligned}$$

$$X \triangleq \begin{bmatrix} \vec{x}_1^T \\ \vdots \\ \vec{x}_N^T \end{bmatrix} \quad E(\vec{w}) = \frac{1}{2} \sum_{n=1}^N (x_n^T \cdot \vec{w} - t_n)^2$$

$$= \frac{1}{2} \cdot \left\| \begin{bmatrix} x_1^T \cdot \vec{w} - t_1 \\ \vdots \\ x_N^T \cdot \vec{w} - t_N \end{bmatrix} \right\|_2^2$$

$$X^T = [\ x_1^T \ \dots \ x_N^T \]$$

$$E(\vec{w}) = \frac{1}{2} \|X \cdot \vec{w} - \vec{t}\|_2^2$$

$$E(\vec{w}) = \frac{1}{2} \cdot (X \vec{w} - \vec{t})^T \cdot (X \vec{w} - \vec{t})$$

$$E(\vec{w}) = \frac{1}{2} (\vec{w}^T X^T - \vec{t}^T) \cdot (X \vec{w} - \vec{t})$$

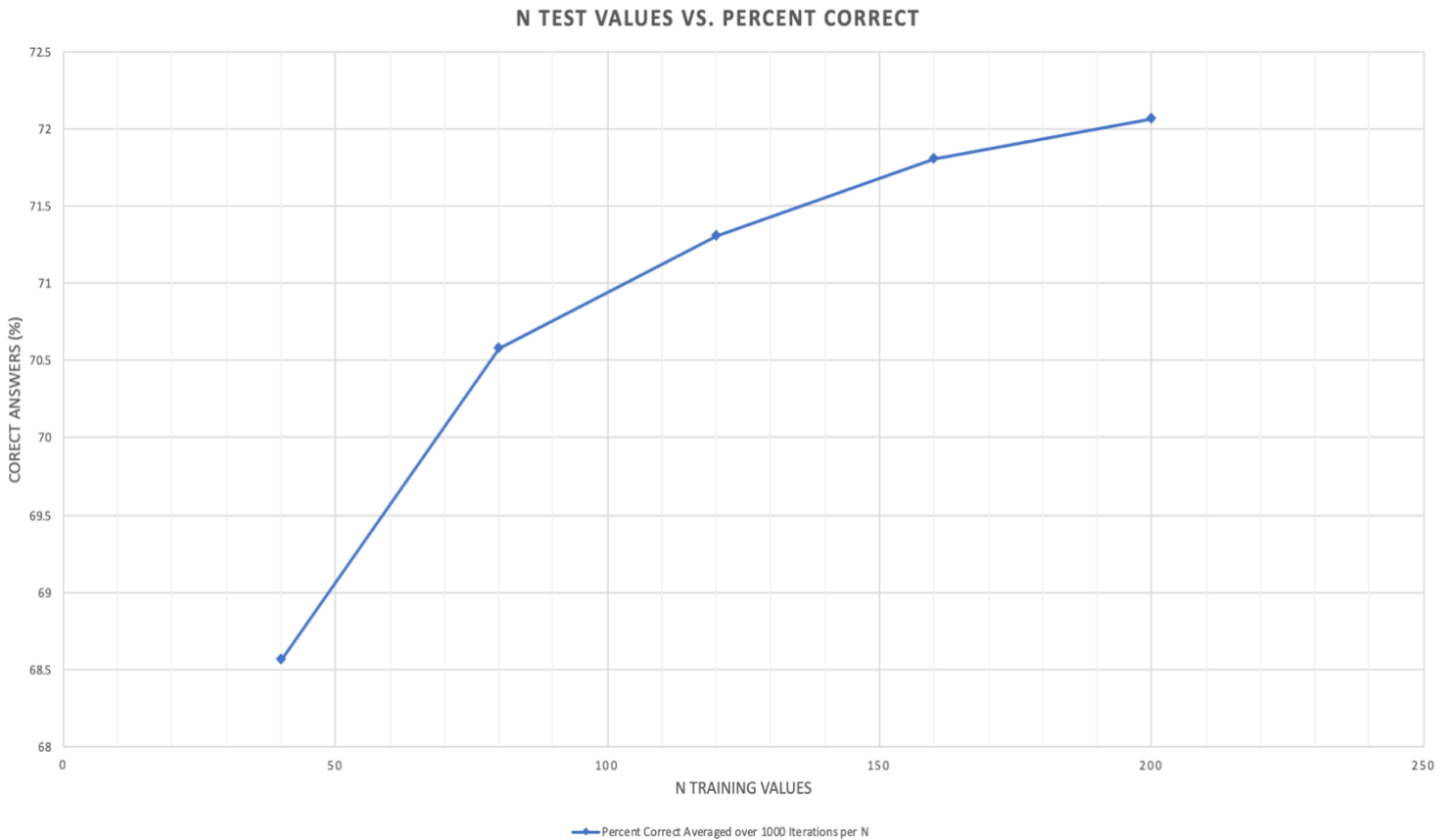
$$E(\vec{w}) = \frac{1}{2} (\vec{w}^T X^T X \vec{w} - \vec{w}^T X^T \vec{t} - X \vec{w} \vec{t}^T + \vec{t}^T \vec{t})$$

$$\frac{\partial E(\vec{w})}{\partial \vec{w}} = \frac{1}{2} (2 \cdot X^T X \vec{w} - X^T \vec{t} - X^T \vec{t})$$

$$0 = X^T X \vec{w} - X^T \vec{t} = X^T \vec{t} = X^T X \vec{w}$$

$$\boxed{\vec{w} = (X^T X)^{-1} \cdot (X^T \cdot \vec{t})}$$

Problem 2



Comment: Through plotting all these points and averaging all 1000 iterations of each n , we can see that as the number of training values increases, the accuracy rating of the algorithm goes up slightly with a maximum increase from $n=40$ to $n=200$ of around four percent.

Results:

$n=40$, 68.566

$n=80$, 70.583

$n=120$, 71.311

$n=160$, 71.807

$n=200$, 72.069

Attachment

Problem 2 Code (in zip file):

```
import tensorflow.compat.v1 as tf
tf.disable_v2_behavior()

import pandas as pd
```

```

# Print iterations progress
def printProgressBar (iteration, total, prefix = '', suffix = '', decimals =
1, length = 100, fill = '█', printEnd = "\r"):
    """
    Call in a loop to create terminal progress bar
    @params:
        iteration      - Required   : current iteration (Int)
        total          - Required   : total iterations (Int)
        prefix         - Optional   : prefix string (Str)
        suffix         - Optional   : suffix string (Str)
        decimals       - Optional   : positive number of decimals in percent
complete (Int)
        length        - Optional   : character length of bar (Int)
        fill           - Optional   : bar fill character (Str)
        printEnd       - Optional   : end character (e.g. "\r", "\r\n") (Str)
    """
    percent = ("{0:." + str(decimals) + "f}").format(100 * (iteration /
float(total)))
    filledLength = int(length * iteration // total)
    bar = fill * filledLength + '-' * (length - filledLength)
    print('\r%s | %s| %s%% %s' % (prefix, bar, percent, suffix), end =
printEnd)
    # Print New Line on Complete
    if iteration == total:
        print()

# importing data into pandas
diabetes_data = pd.read_csv('pima-indians-diabetes.csv', \
                            names=['Pregnancies', 'Glucose', 'Blood
Pressure', 'Skin Thickness', \
                                'Insulin', 'BMI', 'Diabetes Pedigree
Function', 'Age', 'Outcome'])

# getting all positive and negative rows for test selection
outcome_positive = diabetes_data[diabetes_data['Outcome'] == 1]
outcome_negative = diabetes_data[diabetes_data['Outcome'] == 0]

N = 768 # number of samples
m = 8 # number of attributes

n_train_test_values = [40, 80, 120, 160, 200]
percent_total_list = [] # list of averaged totals from 1000 iterations of
each 40, 80, 120, 160, 200
n_test_total = 0 # total number of test questions for the 1000 iterations
correct_total = 0 # total number of correct answers for 1000 iterations

```

```

printProgressBar(0, 1000, prefix = 'Progress:', suffix = 'Complete', length =
50)

for value in n_train_test_values:

    n_train_test = value
    print("n value: " + str(n_train_test) + "\n")
    n_test_total = 0 # init to zero
    correct_total = 0 # init to zero

    for i in range (0,1000):
        # getting training data
        X_train = outcome_negative.sample(n=n_train_test) # get n_train_test
negative rows
        positive = outcome_positive.sample(n=n_train_test) # get n_train_test
positive rows
        X_train = X_train.append(positive, ignore_index = True) # append
positive rows to negative rows
        X_train = X_train.sample(frac=1) # shuffle training rows

        # getting testing data
        ans = pd.merge(diabetes_data,X_train, how='outer', indicator=True) #
get the rest of the data as training data
        X_test = ans[ans['_merge'] == 'left_only'] # get all values not in
both sets
        del X_test['_merge'] # remove last column

        # assign t values to outcomes of X
        t_train = pd.DataFrame(X_train['Outcome'], columns=['Outcome'])
        t_test = pd.DataFrame(X_test['Outcome'], columns=['Outcome'])

        # creating list of correct answers to allow for interation when
checking for correct answers
        t_test_list = X_test['Outcome']

        del X_test['Outcome'] # remove last column
        del X_train['Outcome'] # remove last column

        n_train,m = X_train.shape
        n_test,m = X_test.shape

        # define the tensors

```

```

X = tf.placeholder(tf.float64, shape=(None, m), name='X') # input
features vector
t = tf.placeholder(tf.float64, shape=(None, 1), name='t') # target
values
n = tf.placeholder(tf.float64, name='n') # number of samples
XT = tf.transpose(X)
w = tf.matmul(tf.matmul(tf.matrix_inverse(tf.matmul(XT,X)), XT), t) #
w = inv(X'*X)*X'*t

# predicted value
y = tf.matmul(X,w)

# mean squared error of the prediction training set
MSE = tf.div(tf.matmul(tf.transpose(y-t), y-t), n)

w_star = tf.placeholder(tf.float64, shape=(m, 1), name='w_star')
y_test = tf.matmul(X, w_star)

with tf.Session() as sess:
    # running tensorflow sessions
    MSE_train_val, w_val = \
    sess.run([MSE, w], feed_dict={X : X_train, t : t_train, n :
n_train})

    y_test_val = \
    sess.run([y_test], feed_dict={X : X_test, t : t_test, n : n_test,
w_star : w_val})

    correct = 0

    # testing all the values
    for prediction, actual in zip(y_test_val[0], t_test_list):

        if (prediction[0] >= 0.5 and actual == 1):
            correct+=1

        elif (prediction[0] < 0.5 and actual == 0):
            correct+=1

    # update progress bar on terminal screen
    printProgressBar(i+1, 1000, prefix = 'Progress:', suffix =
'Complete', length = 50)

    # increment total values tested and correct for n iteration
    n_test_total += n_test

```

```
        correct_total += correct

    # calculate total for n percent correct
    percent_correct = (correct_total/n_test_total)*100
    percent_total_list.append(percent_correct)

# print final list
print(percent_total_list)
```