HW3_report

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1. Linear Regression:

先從檔案一行一行讀進資料,並利用逗號把每行的 x,y 分開,再用 2 維 list 把 x,y 資料儲存起來,再要求輸入 polynomial base number 並把它儲存起來。接著再根據 Polynomial base 把 x 從 list 拿出來擴展成 data num*base number 矩陣 A,再把 y 從 list 拿出來擴展成 data num *1 矩

$$Ax = b$$

$$x = (A^{T}A)^{-1}A^{T}b$$

$$x = A^{-1}b$$

陣 b,接著利用 PDF 的方程式求出 x。

最後把相關資料 Output 出來。

求反矩陣跟矩陣相乘我各寫了一個 function 實作:

矩陣相乘

```
def inverse_matrix(matrix):
    inverse matrix=[[0 if i!=j else 1 for i in range(len(matrix)) ] \
        for j in range(len(matrix))]
   for i in range(len(matrix)):
        if i==0:
           div_num=matrix[i][0]
            for j in range(len(matrix[i])):
                matrix[i][j] /=div_num
                inverse_matrix[i][j] /=div_num
        else:
            for k in range(i,len(matrix)):
                mul= -(matrix[k][i-1]/matrix[i-1][i-1])
                for j in range(len(matrix[k])):
                    matrix[k][j]=matrix[i-1][j]*mul+matrix[k][j]
                    inverse_matrix[k][j] =inverse_matrix[i-1][j]*mul+invers
e_matrix[k][j]
    final index=len(matrix)-1
   last=len(matrix[0])-1
    for i in range(len(matrix)):
        index=final_index-i
        if index==final_index:
            div_num=matrix[index][last]
            for j in range(len(matrix[index])):
                matrix[index][j] /=div_num
                inverse_matrix[index][j] /=div_num
        else:
           div_num=matrix[index][index]
            for z in range(len(matrix[index])):
                matrix[index][z] /=div_num
                inverse_matrix[index][z] /=div_num
            for k in range(i,len(matrix)):
                ind=final_index-k
                mul= -(matrix[ind][index+1]/matrix[index+1][index+1])
                for j in range(len(matrix[k])):
                    matrix[ind][j]=matrix[index+1][j]*mul+matrix[ind][j]
                    inverse_matrix[ind][j] =inverse_matrix[index+1][j]*mul+
inverse_matrix[ind][j]
    return inverse_matrix
```

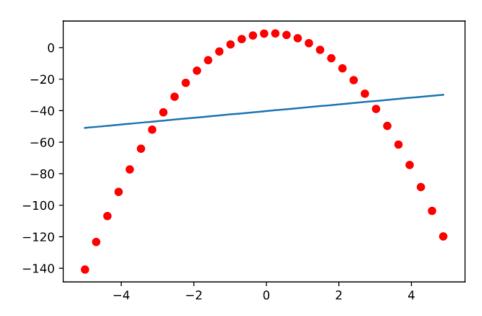
計算反矩陣: 利用 Gauss-Jordan elimination

Output:

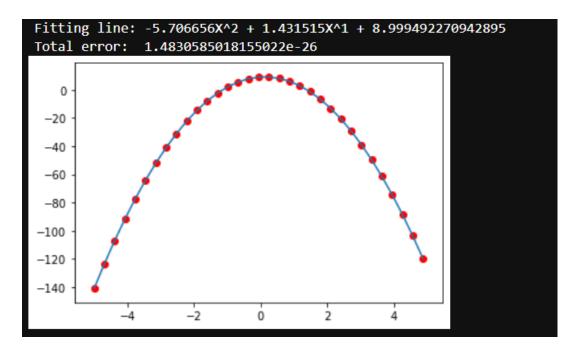
Polynomial base:2

Fitting line: 2.129097X^1 + -40.27912612124098

Total error: 31993.922878891477



Polynomial base:3



2. Logistic Regression:

先從檔案一行一行讀進資料,並利用逗號把每行的 x,y 分開,再用 2 維 list 把 x,y 資料儲存起來,再要求輸入 method 代號(L2norm 輸入 0, cross

entropy 輸入 1),並把它儲存起來。擴增 2 維 List,讓每航除了 x,y 之外,再多加了 1 這個元素(for bias),w 是個 3*1 矩陣,我初始值設 [0.5,0.5,0.5],針對每行資料先帶進 sinmoid_fun 裡,如果回傳值大於 0.5,label 設 1,否則就設 0,再設迴圈跑一萬次,或是 error function 回傳的最大錯誤值小於 0.001 就停止,每次迴圈利用我們之前選擇的 l2 norm或 cross entropy 回傳回來的 w'乘上我社的 learn rate 0.02 更新我的 w,最後把相關結果 output 出來。

```
def sinmoid_fun(w,x):
    ans=0
    for i in range(len(w)):
        ans+=w[i]*x[i]
    re=1/(1+math.exp(-ans))
    return re
```

sinmoid function

L2 norm

```
def Cross_Entropy(data_arr,w):
    y_arr=[num[-1] for num in data_arr]
    w_diff=[0.0,0.0,0.0]
    max_error=0.0

for i in range(len(data_arr)):
        mx=sinmoid_fun(w,data_arr[i])
        #print("mx:",mx,"true",data_arr[i][-1])
        data_arr[i][4]=abs(y_arr[i]-mx)

    if data_arr[i][4] > max_error:
        max_error=data_arr[i][4]

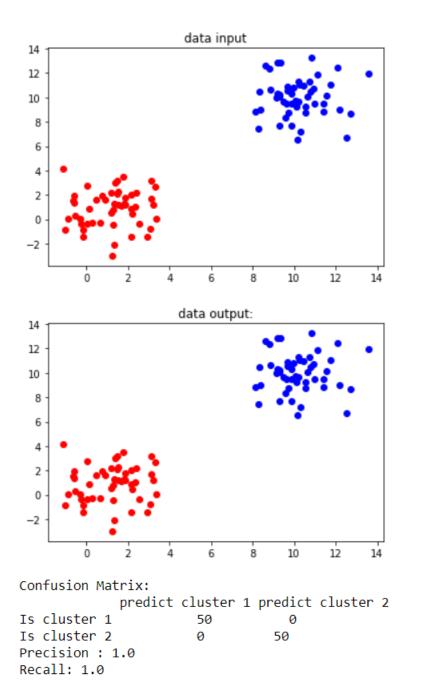
    for j in range(len(w_diff)):
        w_diff[j]+=(y_arr[i]-mx)*data_arr[i][j]

for j in range(len(w_diff)):
    w_diff[j] /= len(data_arr)

return w_diff,max_error
```

Cross entropy

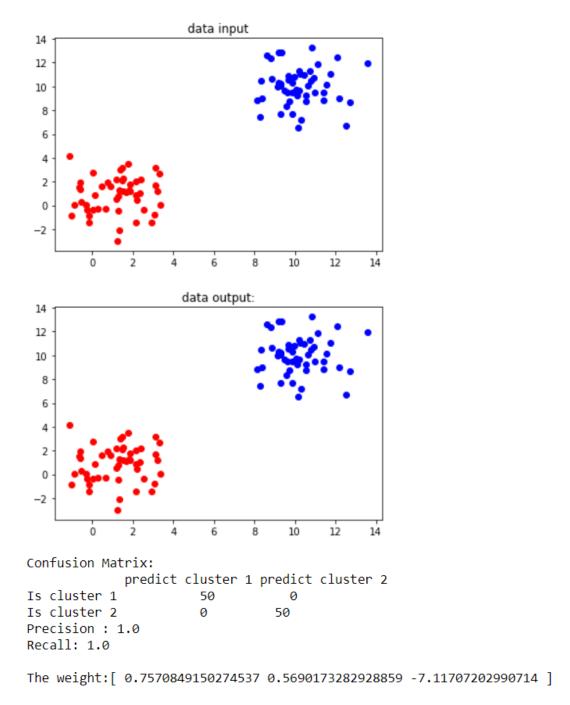
Output:



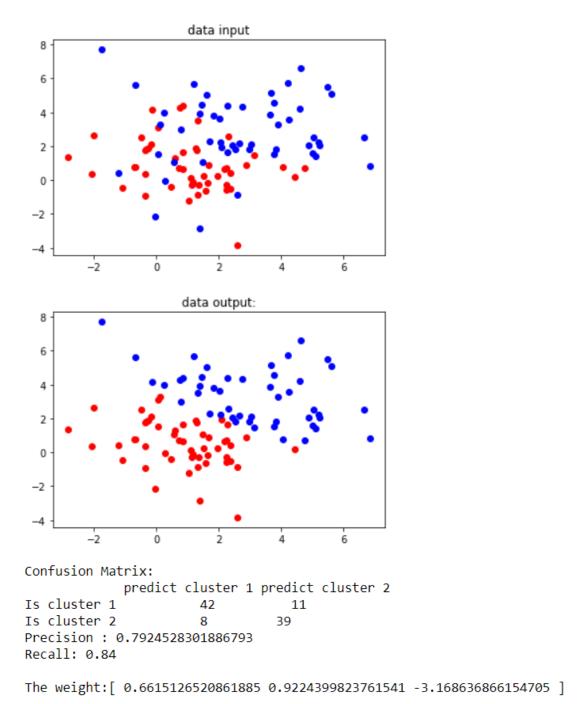
The weight: 0.6116571904733943 0.550345521465671 -5.735798948740105

Data: Logistic_data1-1.txt, Logistic_data1-2.txt

method: L2norm

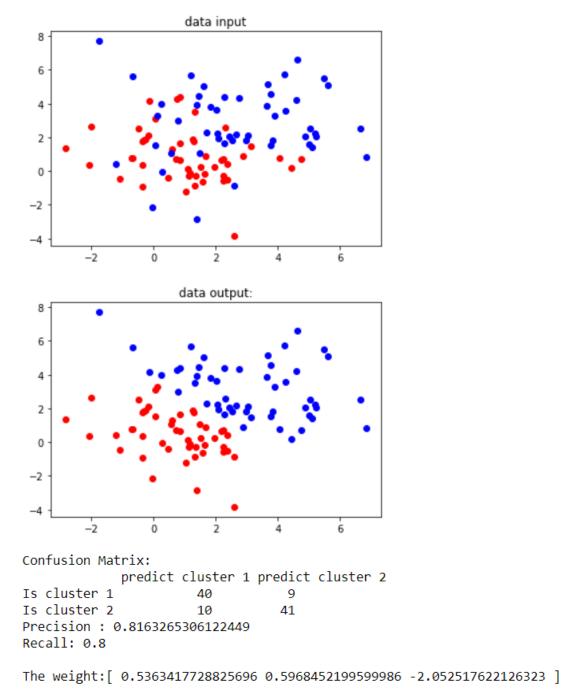


Data: Logistic_data1-1.txt, Logistic_data1-2.txt method: Cross entropy



Data: Logistic_data2-1.txt, Logistic_data2-2.txt

Method: L2norm



Data: Logistic_data2-1.txt, Logistic_data2-2.txt

Method: Cross Entropy