

145 Introduction to Data Mining HW1

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1.

1.1

(a)

$$\begin{aligned}
 & x = \begin{bmatrix} 1 & 60 \\ 1 & 70 \\ 1 & 62 \\ 1 & 72 \\ 1 & 65 \end{bmatrix}, y = \begin{bmatrix} 130 \\ 155 \\ 125 \\ 162 \\ 150 \end{bmatrix} \\
 & \hat{\beta} = \left(\begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 60 & 70 & 62 & 72 & 65 \end{bmatrix} \begin{bmatrix} 1 & 60 \\ 1 & 70 \\ 1 & 62 \\ 1 & 72 \\ 1 & 65 \end{bmatrix} \right)^{-1} \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 60 & 70 & 62 & 72 & 65 \end{bmatrix} \begin{bmatrix} 130 \\ 155 \\ 125 \\ 162 \\ 150 \end{bmatrix} \\
 & = \begin{bmatrix} 5 & 329 \\ 329 & 21953 \end{bmatrix}^{-1} \begin{bmatrix} 722 \\ 49814 \end{bmatrix} \\
 & = \frac{1}{524} \begin{bmatrix} 21953 & -329 \\ -329 & 5 \end{bmatrix} \begin{bmatrix} 722 \\ 49814 \end{bmatrix} = \frac{1}{524} \begin{bmatrix} -25140 \\ 1532 \end{bmatrix} = \begin{bmatrix} -47.98 \\ 2.92 \end{bmatrix}
 \end{aligned}$$

(b)

$$\text{Student 1: } -47.98 + 2.92 * 60 = 127.22$$

$$\text{Student 2: } -47.98 + 2.92 * 70 = 156.42$$

$$\text{Student 3: } -47.98 + 2.92 * 62 = 133.06$$

$$\text{Student 4: } -47.98 + 2.92 * 72 = 162.26$$

$$\text{Student 5: } -47.98 + 2.92 * 65 = 141.82$$

1.2

(a)

The weights and MSE in different version are not the same.

For batch gradient descent, it runs through all the test data to update the weight; whereas stochastic gradient descent uses only one data in each update of the weights. And close form uses least squares to estimate the weights.

Closed Form Without Normalization

Beta:

```
[-0.0862246  0.05340575  0.65803045  0.41731923 -0.01772481  0.30069864
 1.02871152  0.48383363  0.26685697  0.04573456  0.31944742  1.14776959
 0.29366213  0.41491543  0.85180482 -0.05950309  0.47235562  0.46198106
 0.00497427  0.0205398   0.41310473  0.98508025  0.15573467  0.8618602
 0.41974331 -0.06893699  0.33317496  0.27766637 -0.04184791 -0.23599504
 0.15020297  0.37745027  0.80256455  0.16053288  0.2744667   0.63461071
 0.74135259  0.56079776  0.94058723 -0.0432542   0.80803615  0.93967722
 0.12225161 -0.19933624  0.09398732  0.11412993  0.35479619  0.78582876
 0.38900433  0.11804526  0.67618837  0.70377377  0.05526258 -0.24919095
 0.87339793 -0.01381723  0.83138416  0.90569236  0.39980648  0.25235308
 0.69692397 -0.00949757  0.17676599  0.45822485  0.02743899  1.16718165
 0.04176352  1.01993881  0.56015024 -0.29761224  0.3177761   0.55781578
 1.1376088   0.55190283  0.4099807   0.91987238  1.34076835  0.53297825
 0.63648277  0.22140583  0.21469531 -0.00609269  0.82898663  0.46891532
 -0.25571565 0.1972989   1.38639797  0.87219453  0.65782257  0.54983464
 1.11698567  0.94267463  0.79030138  0.30055848  0.53288973  0.22873689
 0.86702876  0.98591924  0.08132528  0.30834368  0.70121488]
```

MSE: 4.39609786082

Batch Gradient Without Normalization

Step: 277993

Beta:

```
[-0.08591641  0.05340513  0.65802932  0.41731352 -0.01772567  0.3006924
 1.02870368  0.48382507  0.26685263  0.04572647  0.31944062  1.14776048
 0.29365535  0.41490666  0.85179876 -0.0595114   0.47235019  0.46197245
 0.00496603  0.02053546  0.41309652  0.98507556  0.15572541  0.86185487
 0.41973916 -0.06894328  0.33316928  0.27766077 -0.04186029 -0.23600335
 0.15020121  0.37744187  0.8025563   0.16052926  0.27445941  0.63460247
 0.74134744  0.56079149  0.94057699 -0.04325966  0.808029   0.93967068
 0.12224922 -0.1993428   0.09398035  0.11412415  0.35479127  0.78582269
 0.38900229  0.11803836  0.67618212  0.70376774  0.05525309 -0.2491959
 0.87339345 -0.01382283  0.831377   0.90568597  0.39980006  0.25234819
 0.69692076 -0.00950408  0.17676184  0.45821889  0.02742915  1.16717321
 0.04175878  1.01993274  0.56014129 -0.2976159   0.31777218  0.55781012
 1.13760164  0.55189329  0.40998191  0.91986805  1.34076065  0.53297409
 0.63647711  0.22140133  0.21469042 -0.00609686  0.82898029  0.46890736
 -0.25572296 0.19729072  1.38639215  0.87219305  0.65781697  0.54982704
 1.11697763  0.94267076  0.79029359  0.30055174  0.53288539  0.22872743
 0.86701975  0.9859145   0.08131992  0.30833799  0.70121206]
```

MSE: 4.39609852466

Stochastic Gradient Without Normalization

Step: 5814

Beta:

```
[ 0.4726906   0.05252962  0.64584253  0.40187961  0.00655931  0.27827303
 0.97741144  0.47336841  0.27911165  0.01510089  0.31676338  1.14055254
 0.29710437  0.42036244  0.83244084 -0.0697041   0.46213277  0.45598868
 0.00256003  0.01914751  0.3954126   0.97570473  0.17281891  0.8369735
 0.40393156 -0.0557204   0.30762504  0.27630468 -0.04585385 -0.22989501
 0.14569454  0.36856827  0.78167209  0.16406548  0.26617355  0.61670469
 0.72055276  0.54321041  0.90724699 -0.05342281  0.79624507  0.92449566
 0.1105473  -0.20634034  0.09095631  0.12348402  0.33239431  0.76721219
 0.37700494  0.12477562  0.67293193  0.67399185  0.03669845 -0.25305749
 0.88057572 -0.01632913  0.8036066   0.88862355  0.40320974  0.2427044
 0.67651919 -0.03365885  0.16177904  0.44546403  0.02699722  1.14551893
 0.05128868  1.00746896  0.54278907 -0.29181164  0.31558196  0.57125914
 1.11900463  0.52128047  0.40782474  0.90129886  1.30634835  0.50391946
 0.60945143  0.20134875  0.18469516 -0.01053448  0.81737303  0.46610183
 -0.24267096 0.18646509  1.3757151   0.85885187  0.65970738  0.55781428
 1.0817365   0.94034977  0.76221445  0.29589653  0.52214676  0.20476847
 0.83698012  0.95279395  0.06289908  0.30708873  0.67183316]
```

MSE: 4.38404109087

(b)

After normalization, all the weights and MSE of the three versions change and can eliminate the difference between different feature because of normalizing them into same scale.

Closed Form With Normalization

Beta:

```
[ 2.27729720e+01  1.53267685e-01  1.85400036e-01  1.20001101e-01
 -5.02894960e-03  8.91855522e-02  2.85477509e-01  1.40249729e-01
  7.58001703e-02  1.29653087e-02  9.40114997e-02  3.31501951e-01
  8.48405150e-02  1.19998020e-01  2.42101087e-01  -1.70904428e-02
  1.37119556e-01  1.35350218e-01  1.41619004e-03  5.96423043e-03
  1.15830867e-01  2.84837752e-01  4.40248244e-02  2.49185633e-01
  1.20285952e-01  -1.97966211e-02  9.78939759e-02  8.05403060e-02
 -1.21241111e-02  -6.77059821e-02  4.42940642e-02  1.07814670e-01
  2.27982170e-01  4.72154203e-02  7.98729034e-02  1.82957097e-01
  2.10609705e-01  1.62079663e-01  2.74455584e-01  -1.24456123e-02
  2.32346197e-01  2.68821067e-01  3.49745502e-02  -5.73174263e-02
  2.74558199e-02  3.22366923e-02  1.03219840e-01  2.23792899e-01
  1.12445398e-01  3.34223468e-02  1.96611852e-01  2.04171370e-01
  1.61259528e-02  -7.12316220e-02  2.51757075e-01  -3.88735810e-03
  2.31055679e-01  2.65481860e-01  1.14239087e-01  7.19519080e-02
  2.03225977e-01  -2.77922653e-03  5.10043840e-02  1.31478537e-01
  7.74623329e-03  3.36781203e-01  1.19518825e-02  2.98145298e-01
  1.64253970e-01  -8.57326109e-02  9.04810592e-02  1.57878654e-01
  3.30578812e-01  1.58142457e-01  1.17519641e-01  2.66603450e-01
  3.90619100e-01  1.54573813e-01  1.82230684e-01  6.25165215e-02
  6.11873098e-02  -1.74345404e-03  2.34361003e-01  1.35158424e-01
 -7.34879378e-02  5.72871764e-02  4.02966409e-01  2.50642329e-01
  1.87572968e-01  1.57855445e-01  3.18225717e-01  2.66144412e-01
  2.29911686e-01  8.53225833e-02  1.56706806e-01  6.57087894e-02
  2.52781623e-01  2.90068806e-01  2.33284776e-02  9.01229905e-02
  2.03998476e-01]
```

MSE: 4.40454594906

Batch Gradient With Normalization

Step: 2882

Beta:

```
[ 2.27729720e+01  1.53267643e-01  1.85399940e-01  1.20000994e-01
 -5.02900488e-03  8.91854493e-02  2.85477555e-01  1.40249879e-01
  7.58002772e-02  1.29652510e-02  9.40114970e-02  3.31501978e-01
  8.48406412e-02  1.19998261e-01  2.42101085e-01  -1.70903535e-02
  1.37119527e-01  1.35350299e-01  1.41627211e-03  5.96415447e-03
  1.15830908e-01  2.84837863e-01  4.40249905e-02  2.49185533e-01
  1.20285904e-01  -1.97965304e-02  9.78939965e-02  8.05403730e-02
 -1.21238416e-02  -6.77058144e-02  4.42939488e-02  1.07814862e-01
  2.27982240e-01  4.72153902e-02  7.98729252e-02  1.82957108e-01
  2.10609670e-01  1.62079672e-01  2.74455647e-01  -1.24455447e-02
  2.32346291e-01  2.68821034e-01  3.49744819e-02  -5.73173997e-02
  2.74557824e-02  3.22368299e-02  1.03219861e-01  2.23792870e-01
  1.12445361e-01  3.34223860e-02  1.96611901e-01  2.04171259e-01
  1.61259881e-02  -7.12315815e-02  2.51757074e-01  -3.88737096e-03
  2.31055798e-01  2.65481993e-01  1.14239091e-01  7.19519378e-02
  2.03225951e-01  -2.77921048e-03  5.10043321e-02  1.31478625e-01
  7.74633978e-03  3.36781256e-01  1.19519427e-02  2.98145387e-01
  1.64254089e-01  -8.57325789e-02  9.04811182e-02  1.57878661e-01
  3.30578922e-01  1.58142509e-01  1.17519517e-01  2.66603433e-01
  3.90619125e-01  1.54573835e-01  1.82230654e-01  6.25164842e-02
  6.11872499e-02  -1.74345246e-03  2.34361121e-01  1.35158557e-01
 -7.34879950e-02  5.72871796e-02  4.02966420e-01  2.50642185e-01
  1.87573016e-01  1.57855528e-01  3.18225691e-01  2.66144388e-01
  2.29911654e-01  8.53225347e-02  1.56706745e-01  6.57088564e-02
  2.52781562e-01  2.90068636e-01  2.33284819e-02  9.01229765e-02
  2.03998357e-01]
```

MSE: 4.40454583846

Stochastic Gradient With Normalization
Step: 944
Beta:

[2.27713098e+01	1.54422779e-01	1.84689157e-01	1.19346560e-01
-6.30295190e-03	8.90611974e-02	2.86492679e-01	1.43403523e-01
7.61551379e-02	1.36301991e-02	9.41347164e-02	3.32652375e-01
8.63753310e-02	1.22705230e-01	2.42021487e-01	-1.49796130e-02
1.36078440e-01	1.36792890e-01	1.42003298e-03	5.59255868e-03
1.15948815e-01	2.85447149e-01	4.60597066e-02	2.48384701e-01
1.20285248e-01	-1.89808547e-02	9.84546098e-02	8.12315338e-02
-9.01061721e-03	-6.48366519e-02	4.16797385e-02	1.09695183e-01
2.29373345e-01	4.67398770e-02	8.00838062e-02	1.83929606e-01
2.11361537e-01	1.61935179e-01	2.75823214e-01	-1.03896334e-02
2.33358648e-01	2.68654668e-01	3.51837767e-02	-5.62650729e-02
2.83252552e-02	3.37546810e-02	1.03135621e-01	2.23648338e-01
1.11136622e-01	3.30442986e-02	1.97173590e-01	2.02498834e-01
1.87996782e-02	-7.08247398e-02	2.51489105e-01	-3.21045303e-03
2.32059421e-01	2.66983801e-01	1.15119753e-01	7.26942950e-02
2.03026043e-01	-1.57368113e-03	4.99582600e-02	1.31994035e-01
9.29496556e-03	3.37323711e-01	1.25410832e-02	2.99220983e-01
1.65213002e-01	-8.56557796e-02	9.00236361e-02	1.58131260e-01
3.32498597e-01	1.59626661e-01	1.16068291e-01	2.65640952e-01
3.91591139e-01	1.54151697e-01	1.82692862e-01	6.11923093e-02
6.08272241e-02	-9.24409619e-04	2.35249711e-01	1.37320344e-01
-7.41572081e-02	5.81093988e-02	4.03279564e-01	2.49363512e-01
1.87812138e-01	1.60170840e-01	3.18039078e-01	2.65982271e-01
2.30267209e-01	8.42330850e-02	1.55384947e-01	6.74336026e-02
2.53416962e-01	2.88197120e-01	2.41872703e-02	9.05289515e-02
2.02436826e-01]			

MSE: 4.40155749744

2.

(a)

$$\chi_{\vec{n}} = \begin{bmatrix} \chi_{\vec{n}0} \\ \chi_{\vec{n}1} \\ \chi_{\vec{n}2} \end{bmatrix}, \quad \beta_{\vec{n}} = \begin{bmatrix} \beta_{\vec{n}0} \\ \beta_{\vec{n}1} \\ \beta_{\vec{n}2} \end{bmatrix}, \quad y_{\vec{n}} = \begin{bmatrix} y_0 \\ y_1 \\ y_2 \end{bmatrix}$$

$$\begin{aligned} \chi_{00} &= \chi_{10} = \chi_{20} = 1 \\ \chi_{01} &= 60 \quad \chi_{11} = 64 \quad \chi_{21} = 93 \\ \chi_{02} &= 153 \quad \chi_{12} = 155 \quad \chi_{22} = 170 \\ y_0 &= 0 \quad y_1 = 1 \quad y_2 = 1 \end{aligned}$$

$$\begin{aligned} L &= y_0(\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}) - \log(1 + e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}) \\ &\quad + y_1(\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}) - \log(1 + e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}) \\ &\quad + y_2(\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}) - \log(1 + e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}) \end{aligned}$$

(b)

$$\begin{aligned} \frac{\partial L(y)}{\beta_0} &= \chi_{00}(y_0 - \frac{e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}{1 + e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}) + \chi_{01}(y_0 - \frac{e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}{1 + e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}) \\ &\quad + \chi_{02}(y_0 - \frac{e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}{1 + e^{\chi_{00}\beta_{00} + \chi_{01}\beta_{01} + \chi_{02}\beta_{02}}}) \\ \frac{\partial L(y)}{\beta_1} &= \chi_{10}(y_1 - \frac{e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}{1 + e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}) + \chi_{11}(y_1 - \frac{e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}{1 + e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}) \\ &\quad + \chi_{12}(y_1 - \frac{e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}{1 + e^{\chi_{10}\beta_{10} + \chi_{11}\beta_{11} + \chi_{12}\beta_{12}}}) \\ \frac{\partial L(y)}{\beta_2} &= \chi_{20}(y_2 - \frac{e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}{1 + e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}) + \chi_{21}(y_2 - \frac{e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}{1 + e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}) \\ &\quad + \chi_{22}(y_2 - \frac{e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}{1 + e^{\chi_{20}\beta_{20} + \chi_{21}\beta_{21} + \chi_{22}\beta_{22}}}) \end{aligned}$$

(c)

$$H_{00} = -\chi_{00}\chi_{00} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{10}\chi_{10} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{20}\chi_{20} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

$$H_{01} = H_{10} = -\chi_{01}\chi_{00} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{11}\chi_{10} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{21}\chi_{20} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

$$H_{02} = H_{20} = -\chi_{02}\chi_{00} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{12}\chi_{10} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{22}\chi_{20} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

$$H_{11} = -\chi_{01}\chi_{01} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{11}\chi_{11} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{21}\chi_{21} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

$$H_{12} = H_{21} = -\chi_{01}\chi_{02} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{11}\chi_{12} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{21}\chi_{22} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

$$H_{22} = -\chi_{02}\chi_{02} \frac{e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}}}{(1+e^{\beta_0\chi_{00} + \beta_1\chi_{01} + \beta_2\chi_{02}})^2} - \chi_{12}\chi_{12} \frac{e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}}}{(1+e^{\beta_0\chi_{10} + \beta_1\chi_{11} + \beta_2\chi_{12}})^2} - \chi_{22}\chi_{22} \frac{e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}}}{(1+e^{\beta_0\chi_{20} + \beta_1\chi_{21} + \beta_2\chi_{22}})^2}$$

(d)

```
[Cs-210-33:LogisticRegression calvinyhchen$ python logisticRegression.py
normalized x
[[ 1. -0.8510645  0.0949158]
 [ 1. -0.25031309 -1.0440738]
 [ 1.  1.10137758  0.949158]]
Hessian:
[[-0.71633282  0.03616987  0.03108301]
 [ 0.03616987 -0.45966315 -0.27181836]
 [ 0.03108301 -0.27181836 -0.46981226]]
Gradients:
[[ 0.32122958  0.65905937 -0.28823923]]
iter parameter: AirDrop
[0.74331650005357086, 3.0105926494161808, -1.9280726780622577]
normalized x
[[ 1. -0.8510645  0.0949158]
 [ 1. -0.25031309 -1.0440738]
 [ 1.  1.10137758  0.949158]]
Hessian:
[[-0.29734191  0.01883124  0.01617043]
 [ 0.01883124 -0.18891993 -0.11062189]
 [ 0.01617043 -0.11062189 -0.19418955]]
Gradients:
[[ 0.09707802  0.17853591 -0.04321817]]
iter2 parameter:
[1.1124864109788719, 4.6523851139698094, -3.0551504374064309]
```

3.

3.1

$$\text{Info}(D) = I(10, 10) = -\frac{10}{20} \log_2 \frac{10}{20} - \frac{10}{20} \log_2 \frac{10}{20} = 1$$

$$\begin{aligned}\text{Info}_{\text{hand}}(D) &= \frac{8}{20} I(6, 2) + \frac{12}{20} I(4, 8) \\ &= \frac{8}{20} \left(-\frac{6}{8} \log_2 \frac{6}{8} - \frac{2}{8} \log_2 \frac{2}{8} \right) + \frac{12}{20} \left(-\frac{4}{12} \log_2 \frac{4}{12} - \frac{8}{12} \log_2 \frac{8}{12} \right)\end{aligned}$$

$$= 0.3245112 + 0.5309775 = 0.8755$$

$$\begin{aligned}\text{Info}_{\text{water}}(D) &= \frac{10}{20} I(4, 6) + \frac{10}{20} I(6, 4) \\ &= I(4, 6) = \left(-\frac{4}{10} \log_2 \frac{4}{10} - \frac{6}{10} \log_2 \frac{6}{10} \right) = 0.9710\end{aligned}$$

$$\begin{aligned}\text{Info}_{\text{budget}}(D) &= \frac{11}{20} I(9, 2) + \frac{9}{20} I(1, 8) \\ &= \frac{11}{20} \left(-\frac{9}{11} \log_2 \frac{9}{11} - \frac{2}{11} \log_2 \frac{2}{11} \right) + \frac{9}{20} \left(-\frac{1}{9} \log_2 \frac{1}{9} - \frac{8}{9} \log_2 \frac{8}{9} \right)\end{aligned}$$

$$= 0.376221 + 0.226466 = 0.6027$$

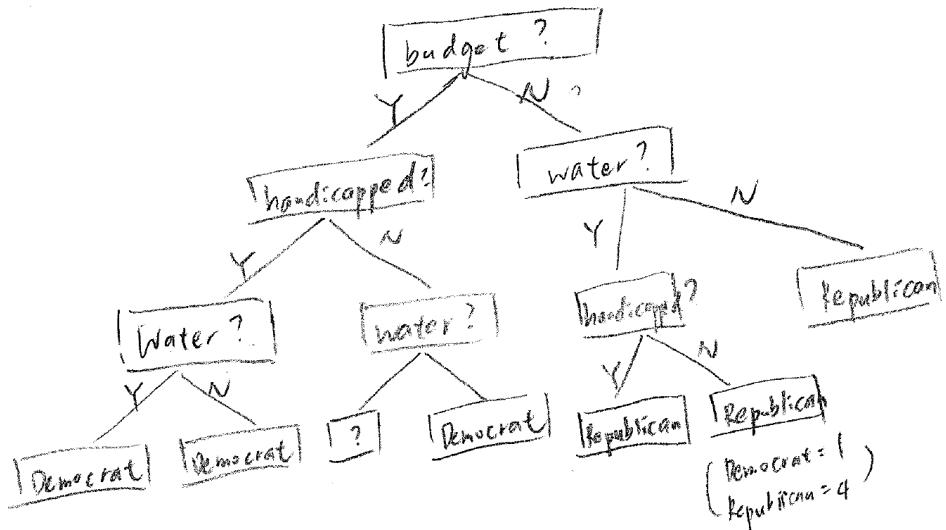
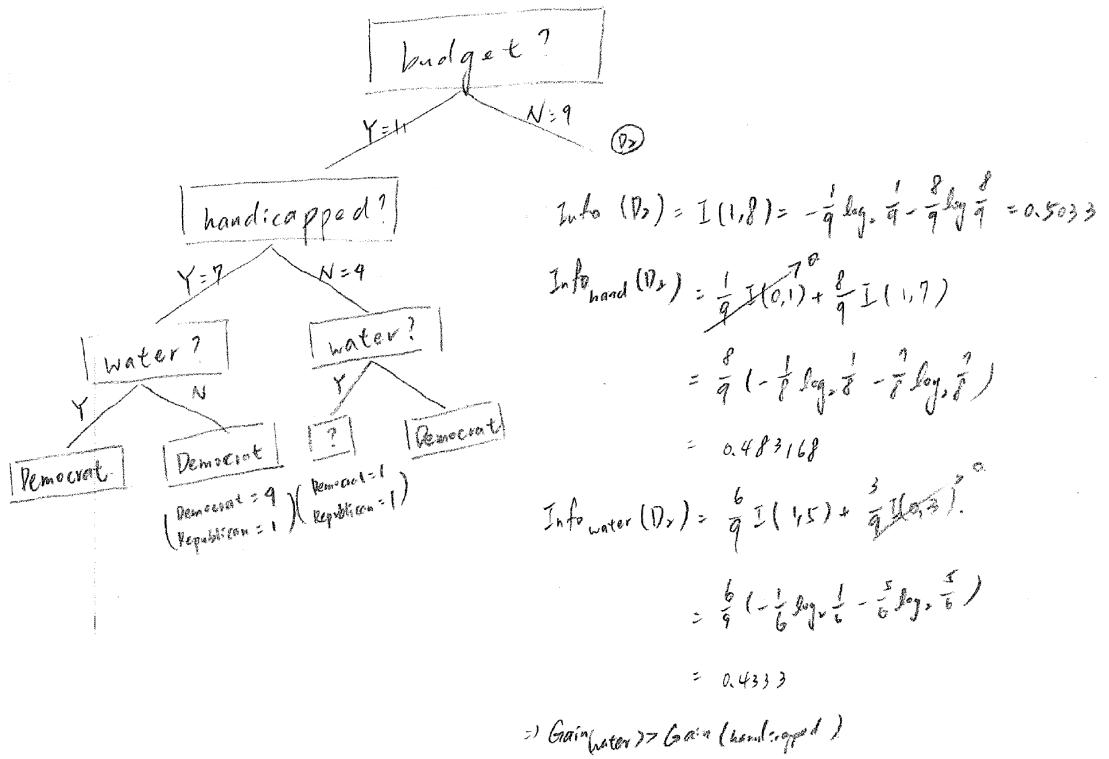
$\Rightarrow \text{Gain}_x = \text{Info}(D) - \text{Info}_x(D)$ $\Rightarrow \text{Gain}_{\text{budget}}$ would be the largest
(find smallest)



$$\text{Info}(D_{11}) = I(9, 2) = -\frac{9}{11} \log_2 \frac{9}{11} - \frac{2}{11} \log_2 \frac{2}{11} = 0.6840$$

$$\begin{aligned}\text{Info}_{\text{hand}}(D_{11}) &= \frac{9}{11} I(6, 1) + \frac{2}{11} I(3, 1) = \frac{9}{11} \left(-\frac{6}{9} \log_2 \frac{6}{9} - \frac{1}{9} \log_2 \frac{1}{9} \right) + \frac{2}{11} \left(-\frac{3}{2} \log_2 \frac{3}{2} - \frac{1}{2} \log_2 \frac{1}{2} \right) \\ &= 0.376519 + 0.295010 = 0.6715\end{aligned}$$

$$\text{Info}_{\text{water}}(D_{11}) = \frac{4}{11} I(3, 1) + \frac{7}{11} I(6, 1) = \text{Info}_{\text{hand}}(D_{11}) \Rightarrow \text{Gain would be the same}$$



3.2

```
[Cs-210-33:DecisionTree calvinyhchen$ python3 DecisionTree.py house-votes-84.data
Fold-1: 0.9310344827586207
Fold-2: 0.9080459770114943
Fold-3: 0.9655172413793104
Fold-4: 0.8850574712643678
Fold-5: 0.9310344827586207
5-CV Accuracy = 0.9241379310344827

[Cs-210-33:DecisionTree calvinyhchen$ python3 DecisionTree.py house-votes-84.data 1
Fold-1: 0.9195402298850575
Fold-2: 0.9195402298850575
Fold-3: 0.9540229885057471
Fold-4: 0.8850574712643678
Fold-5: 0.9310344827586207
5-CV Accuracy = 0.9218390804597701

[Cs-210-33:DecisionTree calvinyhchen$ python3 DecisionTree.py tic-tac-toe.data
Fold-1: 0.875
Fold-2: 0.8333333333333334
Fold-3: 0.828125
Fold-4: 0.8167539267015707
Fold-5: 0.8272251308900523
5-CV Accuracy = 0.8360874781849912

[Cs-210-33:DecisionTree calvinyhchen$ python3 DecisionTree.py tic-tac-toe.data 1
Fold-1: 0.8802083333333334
Fold-2: 0.8229166666666666
Fold-3: 0.8177083333333334
Fold-4: 0.837696335078534
Fold-5: 0.837696335078534
5-CV Accuracy = 0.8392452006980804
```

With dataset house-vote, I would like to choose information gain as the attribute selection measure since it has better performance.

But for dataset tic-tac-toe, I would like to choose gain ratio as the attribute selection measure since the previous used information gain measure is biased towards attributes with a large number of values