

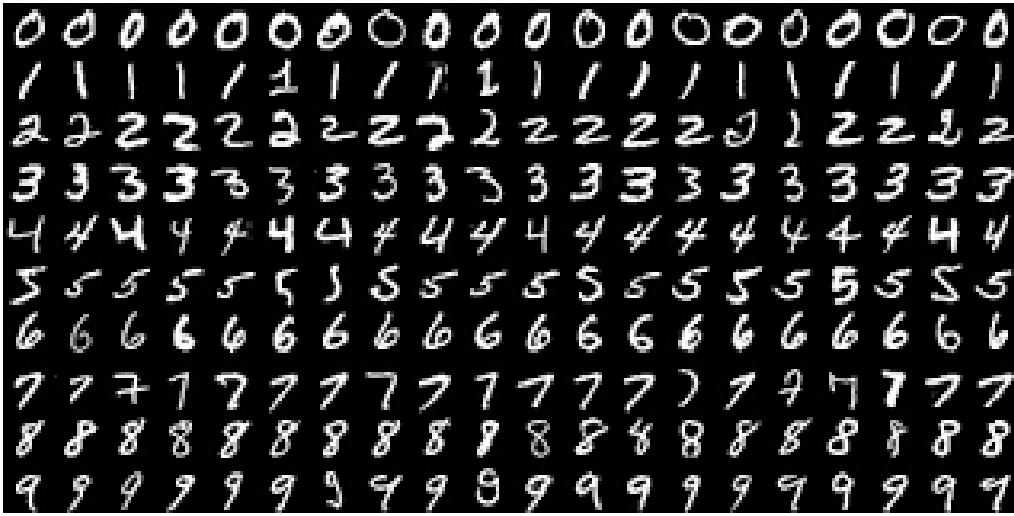
Machine Learning (Homework 2)

Due date : 2022/11/25 23:59:59

1 Classification Problem (45%)

You are given a dataset of handwritten digits ([MNIST.zip](#)) from the MNIST dataset. The dataset contains 10 classes with 128 different images in each class. In this exercise, you need to implement

- (1) least squares for classification
- (2) logistic regression model for classification



Note: You need to normalize the data samples before training and randomly select 32 images as test data for each class and the remaining images as training data.

- 1.1 Implement the [least squares for classification](#). You should use a [1-of- \$K\$ binary coding scheme](#) for the target vector \mathbf{t} . **Show** the classification accuracy and the loss value of training and test data. (10%)
- 1.2 Implement the [logistic regression](#) model using [batch GD](#) (batch gradient descent), [SGD](#) (stochastic gradient descent) and [mini-batch SGD](#) with softmax activation. Set the initial weight vector $\mathbf{w}_k = [w_{k1}, \dots, w_{kF}]$ to be a [zero vector](#) where F is the number of features and k is the number of classes. (30%)

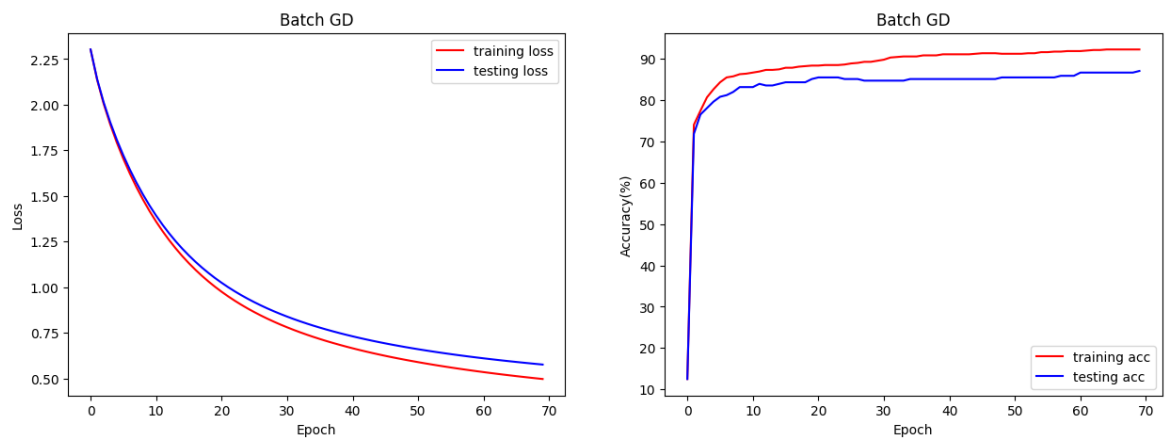
Algorithms	Batch size	Iterations in one epoch
batch GD	N	1
SGD	1	N
mini-batch SGD	B	N/B

N : number of training data, B : batch size (can be selected by yourself)

The error function is defined as

$$E(\mathbf{w}) = - \sum_{m=1}^N \sum_{k=1}^K t_{nk} \log y_{nk}.$$

- (a) **Plot** the **learning curves** of the loss function and the **classification accuracy** versus the number of epochs until convergence for training data as well as test data, e.g.



- (b) **Show** the **final** classification accuracy and loss value of training and test data.
- (c) Based on your observation about the different algorithms (batch GD, SGD and mini-batch SGD), please **make some discussion**.

1.3 **Make some discussion** about the difference between the results of 1.1 and 1.2. (5%)

2 Gaussian Process for Regression (55%)

In this exercise, you will implement Gaussian process (GP) for regression. The files **x.csv** and **t.csv** have input data $\mathbf{x} : \{x_1, x_2, \dots, x_{100}\}, 0 < x_i < 10$ and the corresponding target data $\mathbf{t} : \{t_1, t_2, \dots, t_{100}\}$ respectively. Please take the first 150 points as the **training set** and the rest as the **test set**. A regression function $y(\cdot)$ is used to express the target value by

$$t_n = y(x_n) + \epsilon_n$$

where the noisy signal ϵ_n is Gaussian distributed, $\epsilon_n \sim \mathcal{N}(0, \beta^{-1})$ with $\beta^{-1} = 1$.

1. Please **construct a kernel function using the basis functions** in the following polynomial model and implement the Gaussian process for regression. (10%)

$$y(\mathbf{x}, \mathbf{w}) = w_0 + \sum_{i=1}^D w_i x_i + \sum_{i=1}^D \sum_{j=1}^D w_{ij} x_i x_j \quad (M = 2).$$

Please **plot** the prediction result like Figure 6.8 of textbook for training set but **one standard deviation** instead of two and without the green curve. The red line shows the mean $m(\cdot)$ of the Gaussian process predictive distribution. The pink region corresponds to the band with positive and negative of one standard deviation. Training data points are shown in blue. Besides, please **show** the corresponding **root-mean-square errors** (shown below) for both training and test sets in **.ipynb** file.

$$E_{\text{RMS}} = \sqrt{\frac{1}{N} (m(x_n) - t_n)^2}.$$

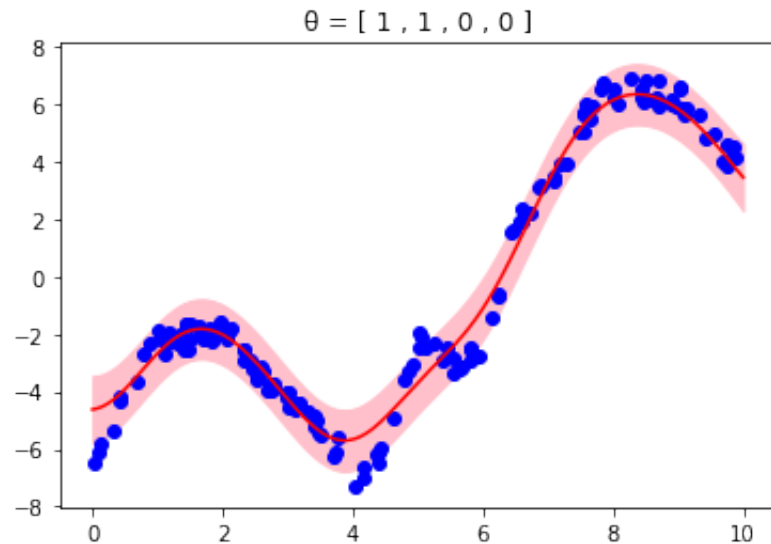
2. Repeat 1 by using the widely used **exponential-quadratic kernel function** given by

$$k(\mathbf{x}_n, \mathbf{x}_m) = \theta_0 \exp \left\{ -\frac{\theta_1}{2} \|\mathbf{x}_n - \mathbf{x}_m\|^2 \right\} + \theta_2 + \theta_3 \mathbf{x}_n^\top \mathbf{x}_m$$

where the hyperparameters $\boldsymbol{\theta} = \{\theta_0, \theta_1, \theta_2, \theta_3\}$ are fixed. Please use the training set with **four different combinations** (25%)

- linear kernel $\boldsymbol{\theta} = \{0, 0, 0, 1\}$
- squared exponential kernel $\boldsymbol{\theta} = \{1, 1, 0, 0\}$
- exponential-quadratic kernel $\boldsymbol{\theta} = \{1, 1, 0, 16\}$
- exponential-quadratic kernel $\boldsymbol{\theta} = \{1, 2, 16, 0\}$

Each combination needs to **plot** the prediction result where the **title of the figure** should be the value of hyperparameter used in the model and **show** the corresponding root-mean-square error. An example of figure is provided below.



3. Try to **tune the hyperparameter** in 2 to find the best combination for the dataset. Use [automatic relevance determination](#) (ARD) in Chapter 6.4.4 of textbook. (15%)
4. Explain your findings and **do some discussion**. (5%)

3 Rules

- Please name the assignment as **hw2_StudentID.zip** (e.g. hw2.0123456.zip).
- In your submission, it needs to contain two files.
 - **hw2_StudentID.ipynb** file which contains all the results and codes for this homework. Also, it should contain **the description or explanation** for this homework. **(Please write all codes in one file.)**
 - **hw2_StudentID.py** file which is downloaded from the .ipynb file
- Implementation will be graded by
 - completeness
 - algorithm Correctness
 - model description
 - discussion
- Only [Python](#) implementation is acceptable.
- Only the packages we provided is acceptable.
- **DO NOT PLAGIARIZE**. (We will check program similarity score.)