Assignment 2

Observations:

Lea rnin g Rat e	No of Iterati ons	Classificati on Error	Trainin g Time	Cross Entrop y Error	Con verg ed	Cost Varianc e across Iteratio ns	Self Gradient Descent Accuracy	SciKit Learn Accuracy	Tolerance
0.00	10000	0.17105263 157894735	0.88313 984870 91064	16.787 286307 50741	NA	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	0.79605263 15789473	0.8157894 736842105	10^{-3}.
0.00	10000	0.18421052 63157895	89.4156 448841 095	17.206 574153 63371	NA		0.80921052 63157895	0.8157894 736842105	10^{-6}.
0.00	10000 0	0.17105263 157894735	6.78225 564956 665	13.530 576949 678357	771 05	ST STATE SALES SAL	0.82894736 84210527	0.8157894 736842105	10^{-3}.
0.00	10000 0	0.17105263 157894735	9.00528 264045 7153	13.536 374264 73552	NA	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0.82894736 84210527	0.8157894 736842105	10^{-6}.
0.00	10000 00	0.17105263 157894735	6.62482 738494 87305	13.538 984077 203132	758 78	30 1 10 10 10 10 10 10 10 10 10 10 10 10	0.80921052 63157895	0.91	10^{-3}.
0.00	10000 00	0.17105263 157894735	21.7754 256725 31128	13.541 037707 765641	244 724	T since total total total	0.82894736 84210527	0.91	10^{-6}.
0.01	10000 00	0.17105263 157894735	0.70159 983634 94873	13.534 510215 085046	762 2	0.0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0.82894736 84210527	0.91	10^{-3}.
0.01	10000 0	0.17105263 157894735	0.74522 709846 49658	13.531 995521 419306	8112	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.82894736 84210527	0.8157894 736842105	10^{-3}.

Lea rnin g Rat e	No of Iterati ons	Classificati on Error	Trainin g Time	Cross Entrop y Error	Con verg ed	Cost Varianc e across Iteratio ns	Self Gradient Descent Accuracy	SciKit Learn Accuracy	Tolerance
0.01	10000	0.17105263 157894735	0.67276 024818 42041	13.526 747325 75593	749 2	20 20 20 20 20 20 20 20 20 20 20 20 20 2	0.82894736 84210527	0.8157894 736842105	10^{-3}.
0.00 001	10000	0.28289473 68421053	0.92599 153518 67676	33.424 860706 38004	NA	14.00	0.71710526 31578947	0.8157894 736842105	10^{-3}.
0.00 001	10000 0	0.30921052 63157895	9.27283 692359 9243	31.185 127256 497697	NA	30 10 10 10 10 10 10 10 10 10 10 10 10 10	0.76315789 47368421	0.8157894 736842105	10^{-3}.
0.00 001	10000 00	0.19078947 36842105	87.3817 849159 2407	16.524 903545 937647	NA	133 7.04 2.05 10.3 10.3 10.3 10.3 10.3 10.3 10.3 10.3	0.78947368 42105263	0.91	10^{-3}.

In this above table as we can see we have tested on different parameters of the logistic regression model where we try different tolerance rates and learning rates.

Generalization Properties

In our training data the model sometimes overfits with a higher number of iterations with a higher accuracy, but our test_classification_error is high. Also to note that the accuracy in the Sci-kit logistic regression model is high compared to the self implemented gradient descent and sigmoid function.

Tolerance Rates

Tolerance in algorithms is used to determine the level of accuracy we need to achieve. A less tolerance level can lead to faster convergence whereas a higher tolerance can lead to slower convergence.

In our example of 1000000 iterations and learning rate, our gradient converges quickly at 75878, whereas with a tolerance of 10^{-6} our gradient converges at 244724. Which is much higher than our previous convergence.

Learning Rates

Learning rate enables the algorithm to take smaller steps towards the minimum and prevent overshooting, it can result in slower convergence but improved accuracy. On the other hand, a higher learning rate may cause the algorithm to overshoot, oscillate around the minimum, or even diverge, which would result in a faster convergence but lesser accuracy. In our 0.001 learning rate and 1000000 we get convergence at 75878 but accuracy at 0.7631578947368421 with low cross entropy error, whereas in our 0.00001 learning rate we do not get a convergence, and an accuracy of 0.80 with a comparatively high cross entropy error. Hence, larger rates can cause slower convergence or a high divergence which is our case.