

Assignment 01 : CS771A

Introduction to Machine Learning

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1 Calculations

$$\begin{aligned}
 t_1^u &= (1 - c_1) \cdot (t_0^u + P_1) + c_1 \cdot (t_0^l + s_1) \\
 t_1^l &= (1 - c_1) \cdot (t_0^l + q_1) + c_1 \cdot (t_0^u + r_1) \\
 \Delta_i &= t_i^u - t_i^l \\
 \Delta_1 &= (1 - 2c_1) \cdot \Delta_0 + (q_1 - p_1 + s_1 - r_1) \cdot c_1 + (p_1 - q_1) \\
 d_i &\stackrel{\text{def}}{=} (1 - 2c_i) \\
 \Delta_1 &= \Delta_0 \cdot d_1 + \alpha_1 \cdot d_1 + \beta_1 \\
 \alpha_1 &= (p_1 - q_1 + r_1 - s_1) / 2 \\
 \beta_1 &= (p_1 - q_1 - r_1 + s_1) / 2
 \end{aligned}$$

Assume $\Delta_{-1} = 0$

$$\begin{aligned}
 \Delta_i &= d_i \cdot \Delta_{i-1} + \alpha_i \cdot d_i + \beta_i \\
 \alpha_i &= (p_i - q_i + r_i - s_i) / 2, \quad \beta_i = (p_i - q_i - r_i + s_i) / 2 \\
 \Delta_0 &= \alpha_0 \cdot d_0 + \beta_0 \text{ (since } \Delta_{-1} = 0) \\
 &\vdots \\
 \Delta_2 &= \alpha_0 \cdot d_2 \cdot d_1 \cdot d_0 + (\alpha_1 + \beta_0) \cdot d_2 \cdot d_1 + (\alpha_2 + \beta_1) \cdot d_2 + \beta_2 \\
 &\vdots \\
 \Delta_{31} &= w_0 x_0 + w_1 \cdot x_1 + \dots + w_{31} \cdot x_{31} + \beta_{31} = w^\top x + b
 \end{aligned}$$

$$\begin{aligned}
 x_i &= d_i \cdot d_{i+1} \cdots d_{31} \\
 \omega_0 &= \alpha_0 \\
 w_i &= \alpha_i + \beta_{i-1} \quad (\text{ for } i > 0)
 \end{aligned}$$

So we know the expression for Δ_i , now

$$\Delta_i = w_0 \cdot x_0 + \dots + w_i \cdot x_i + \beta_i \text{ where } x_k = d_k \cdot d_{k-1} \dots d_i$$

Now I need to find expression for $t^u(c) = \omega^\top \phi(c) + b$

$$\begin{aligned}
 t_i^u &= (1 - c_i) \cdot (t_{i-1}^u + p_i) + c_i \cdot (t_{i-1}^l + s_i) \\
 t_i^l &= (1 - c_i) \cdot (t_{i-1}^l + q_i) + c_i \cdot (t_{i-1}^u + r_i)
 \end{aligned}$$

Now we know the expression for Δ_i derived earlier

$$\Delta_i = t_i^u - t_i^l$$

Now we will replace $t_i^l = t_i^u - \Delta_i$

$$t_i^u = (1 - c_i) \cdot (t_{i-1}^u + p_i) + c_i \cdot (t_{i-1}^u - \Delta_{i-1} + s_0)$$

Assume $t_{-1}^u = 0$

$$\begin{aligned}
t_0^u &= (1 - c_0)(p_0 - s_0) + s_0 \\
t_1^u &= (1 - c_0)(p_0 - s_0) + (1 - c_1)(p_1 - s_1) - c_1\Delta_0 + \beta_1 \\
t_2^u &= (1 - c_0)(p_0 - s_0) + (1 - c_1)(p_1 - s_1) + (1 - c_2)(p_2 - s_2) - c_1\Delta_0 - c_2\Delta_1 + \beta_2 \\
&\vdots \\
t_i^u &= \sum_{k=0}^{k=i} (1 - c_k)(p_k - s_k) - \sum_{k=1}^{k=i} c_k\Delta_{k-1} + \beta_i \\
t_{31}^u &= \sum_{k=0}^{31} (1 - c_k)(p_k - s_k) - \sum_{k=1}^{31} c_k\Delta_{k-1} + \beta_{31}
\end{aligned}$$

We see that

$$\begin{aligned}
\Delta_i &\Rightarrow d_i = (1 - 2c_i) \\
\text{as } c_i &= \{0, 1\} \Rightarrow (1 - 2(i)) \Rightarrow \{-1, 1\}
\end{aligned}$$

So we will try to convert t_i^u expression such that it will also have $1 - 2c_i$ terms

$$\begin{aligned}
t_{31}^u &= \sum_{k=0}^{31} \frac{(1 - 2c_k + 1)}{2} (p_k - s_k) + \sum_{k=1}^{31} \frac{(1 - 2c_k - 1)}{2} \Delta_{k-1} \\
&= \sum_{k=0}^{31} (1 - 2c_k) \frac{(p_k - s_k)}{2} + \sum_{k=0}^{31} \frac{(p_k - s_k)}{2} + \sum_{k=1}^{31} (1 - 2c_k) \frac{\Delta_{k-1}}{2} \\
&\quad - \sum_{k=1}^{31} \frac{\Delta_{k-1}}{2} \quad (1)
\end{aligned}$$

We will try to simplify the terms $\sum_{k=1}^{31} (1 - 2c_k) \frac{\Delta_{k-1}}{2}$ &

$$\begin{aligned}
& - \sum_{k=1}^{31} \frac{\Delta_{k-1}}{2} \\
& \quad d_k = (1 - 2c_k) \\
& - \sum_{k=1}^{31} \frac{\Delta_{k-1}}{2} = -\frac{1}{2} (\Delta_0 + \Delta_1 + \dots + \Delta_{30}) \quad (2)
\end{aligned}$$

$$\begin{aligned}
\Delta_0 &= \omega_0 d_0 + \beta_0 \\
\Delta_1 &= \omega_0 d_0 d_1 + \omega_1 d_1 + \beta_1 \\
\Delta_2 &= \omega_0 d_0 d_1 d_2 + \omega_1 d_1 d_2 + \omega_2 d_2 + \beta_2 \\
\Delta_3 &= \omega_0 d_0 d_1 d_2 d_3 + \omega_1 d_1 d_2 d_3 + \omega_2 d_2 d_3 + \omega_3 d_3 + \beta_3 \\
&\vdots \\
\Delta_{30} &= \omega_0 d_0 \dots d_{30} + \omega_1 d_1 \dots d_{30} + \dots + \omega_{30} d_{30} + \beta_{30}
\end{aligned}$$

Now,

$$\frac{1}{2} \sum_{k=1}^{31} (1 - 2c_k) \Delta_{k-1} = \frac{1}{2} \sum_{k=1}^{31} d_k \Delta_{k-1} \quad (3)$$

$$\begin{aligned}
d_1 \Delta_0 &= \omega_0 d_0 d_1 + \beta_0 d_1 \\
d_2 \Delta_1 &= \omega_0 d_0 d_1 d_2 + \omega_1 d_1 d_2 + \beta_1 d_2 \\
d_3 \Delta_2 &= \omega_0 d_0 d_1 d_2 d_3 + \omega_1 d_1 d_2 d_3 + \omega_2 d_2 d_3 + \beta_2 d_3 \\
&\vdots \\
d_{31} \Delta_{30} &= \omega_0 d_0 \dots d_{31} + \omega_1 d_1 \dots d_{31} + \dots + \omega_{30} d_{30} d_{31} + \beta_{30} d_{31}
\end{aligned}$$

Now terms will cancel out and we will have

$$t_{31}^u = \frac{1}{2} \sum_{k=0}^{31} (1 - 2c_k) u_k + \frac{1}{2} (w_0 d_0 \dots d_{31} + w_1 d_1 \dots d_{31} + \dots + \omega_{30} d_{30} d_{31}) + b$$

so there will be around $32 + 31 = 63$ terms and one bias term i.e. b

$$t_{31}^u = w^\top \phi(c) + b$$

$$\phi(c) = \begin{bmatrix} d_0 \\ d_1 \\ \vdots \\ d_{31} \\ d_0, d_1, \dots, d_{31} \\ d_1, \dots, d_{31} \\ d_2, \dots, d_{31} \\ \vdots \\ d_{30} d_{31} \end{bmatrix}$$

dimensionality will be 63.

3. In this part we need to convert this into a linear model for prediction

model for prediction

$$t_{31}^4 = \sum_{k=0}^{31} (1 - 2C_k) \frac{(P_k - S_k)}{2} + \frac{1}{2} \sum_{k=1}^{31} (1 - 2C_k) \Delta_{k-1} - \frac{1}{2} \sum_{k=1}^{31} \Delta_{k-1} + b$$

For d_0 we will have two terms from (1), (2) and (3)

$$d_0 * \left(\frac{(p_0 - s_0)}{2} \right) \& \frac{\omega_0 d_0}{2}$$

$$\frac{d_0}{2} (p_0 - s_0 - \omega_0)$$

$$\omega_0 = \alpha_0 = (p_0 - q_0 + r_0 - s_0) / 2$$

$$p_0 - s_0 - \omega_0 = (p_0 + q_0 r_0 - s_0) / 2$$

Weigh corresponding to $d_0 = (p_0 + q_0 - r_0 - s_0) / 4$ For d_1 to d_{30} we will have three terms from (1), (2) and (3)

$$\frac{d_i}{2} = (p_i - s_i + \beta_{i-1} - w_i)$$

$$\omega_i = \alpha_i + \beta_{i-1}$$

$$p_i - s_i + \beta_{i-1} - \alpha_i - \beta_{i-1} = p_i - s_i - \alpha_i$$

$$= p_i - s_i - (p_i - q_i + r_i - s_i) / 2$$

$$= p_i + q_i - r_i - s_i$$

For d_i to d_{30} weights will be $\frac{(p_i + q_i - r_i - s_i)}{4}$ For d_{31} we will have form two terms from 1 & 3

$$\frac{d_{31}}{2} = (p_{31} - s_{31} + \beta_{30})$$

$$\beta_i = p_i - q_i - r_i + s_i$$

$$p_{31} - s_{31} + p_{30} - q_{30} - r_{30} + s_{30}$$

This will be the weight for d_{31} and weights for the remaining terms those are $d_0, d_1 \dots d_{31}, d_1 \dots d_{31}, d_2 \dots d_{31}, \dots d_{30} d_{31}$ are $\frac{W_0}{2}$ to $\frac{W_{30}}{2}$ respectively where $W_0 = \alpha_0$ and for $i = 1$ to 30 $W_i = \alpha_i + \beta_{i-1}$

$$\omega = \frac{1}{4} \begin{bmatrix} p_0 + q_0 - r_0 - s_0 \\ p_1 + q_1 - r_1 - s_1 \\ \vdots \\ p_{30} + q_{30} - r_{30} - s_{30} \\ p_{31} - s_{31} + p_{30} - q_{30} - r_{30} + s_{30} \\ \alpha_0 \\ \alpha_1 + \beta_0 \\ \vdots \\ \alpha_{30} + \beta_{29} \end{bmatrix}$$

So our linear model will be $\omega^\top \phi(c) + b$

Now we are looking at top signals of both pufs and checking their difference for prediction if signal from puf 1 reaches 1st output will be 1 and if it reaches from puf 0 first output will be 0.

So we will look $(tu^{31})_1 - (tu^{31})_0$ so our linear model will become where we will have two weight matrices ω_0 and ω_1 corresponding to these pufs. So our linear model becomes $(\omega_1 - \omega_0)^\top \phi(c) + b$ and prediction $\tilde{\omega}^\top$ will become $\frac{1 + \text{sign}(\tilde{\omega}^\top \tilde{\phi}(c) + \tilde{b})}{2} = r'(c)$ similar approach we can use for response o which will compare lower times of both the pufs if will have slightly different weight matrix. but the dimensionality will be the same for both i.e 63.

Experimentation Outcomes

LinearSVC

C	Tolerance	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
10^{-2}	0.0001	7.40	0.9804	0.9948	5000
10^{-1}	0.0001	7.21	0.9840	0.9966	5000
10^0	0.0001	10.68	0.9841	0.9979	5000
10^1	0.0001	16.75	0.9842	0.9989	5000
10^2	0.0001	49.68	0.9839	0.9989	5000
10^3	0.0001	70.12	0.9505	0.9986	5000

Table 1: For constant Tolerance = 0.0001, Maximum Iteration = 5000

Tolerance	C	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
10^{-6}	10	14.67	0.9846	0.9989	5000
10^{-5}	10	15.01	0.9845	0.9989	5000
10^{-4}	10	16.59	0.9843	0.9989	5000
10^{-3}	10	15.60	0.9845	0.9988	5000
10^{-2}	10	15.27	0.9847	0.9988	5000
10^{-1}	10	14.90	0.9850	0.9985	5000
10^0	10	16.16	0.9764	0.9939	5000
10^1	10	6.58	0.9504	0.9504	5000

Table 2: For constant C = 10, Maximum Iteration = 5000

Number of Iterations	Tolerance	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
0	0.0001	20.21	0.9590	0.9919	10
2000	0.0001	11.91	0.9816	0.9981	2000
4000	0.0001	13.31	0.9841	0.9988	4000
6000	0.0001	14.00	0.9844	0.9989	6000
10000	0.0001	18.85	0.9843	0.9989	10000

Table 3: For constant Tolerance = 0.0001

Logistic Regression

C	Tolerance	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
10^{-2}	0.0001	9.15	0.9789	0.9907	5000
10^{-1}	0.0001	6.33	0.9800	0.9932	5000
10^0	0.0001	8.10	0.9805	0.9956	5000
10^1	0.0001	8.42	0.9806	0.9970	5000
10^2	0.0001	9.18	0.9808	0.9981	5000
10^3	0.0001	9.14	0.9808	0.9990	5000
10^4	0.0001	8.61	0.9808	0.9994	5000
10^5	0.0001	10.29	0.9808	0.9995	5000

Table 4: For constant Tolerance = 0.0001, Maximum Iteration = 5000

Tolerance	C	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
10^{-6}	10	8.32	0.9970	0.9989	5000
10^{-5}	10	7.10	0.9970	0.9989	5000
10^{-4}	10	9.00	0.9969	0.9989	5000
10^{-3}	10	8.63	0.9970	0.9989	5000
10^{-2}	10	7.44	0.9973	0.9989	5000
10^{-1}	10	7.27	0.9971	0.9988	5000
10^0	10	8.15	0.9937	0.9957	5000
10^1	10	8.15	0.9800	0.9993	5000

Table 5: For constant C = 10, Maximum Iteration = 5000

Number of Iterations	Tolerance	Training Time (seconds)	Accuracy (Response 0)	Accuracy (Response 1)	Max Iter
0	0.0001	9.35	0.9808	0.9980	10
2000	0.0001	8.91	0.9808	0.9981	2000
4000	0.0001	9.13	0.9808	0.9981	4000
6000	0.0001	9.86	0.9808	0.9981	6000
10000	0.0001	9.72	0.9808	0.9981	10000

Table 6: For constant Tolerance = 0.0001

Appendix

Fig 1: LinearSVC: Training Time vs C

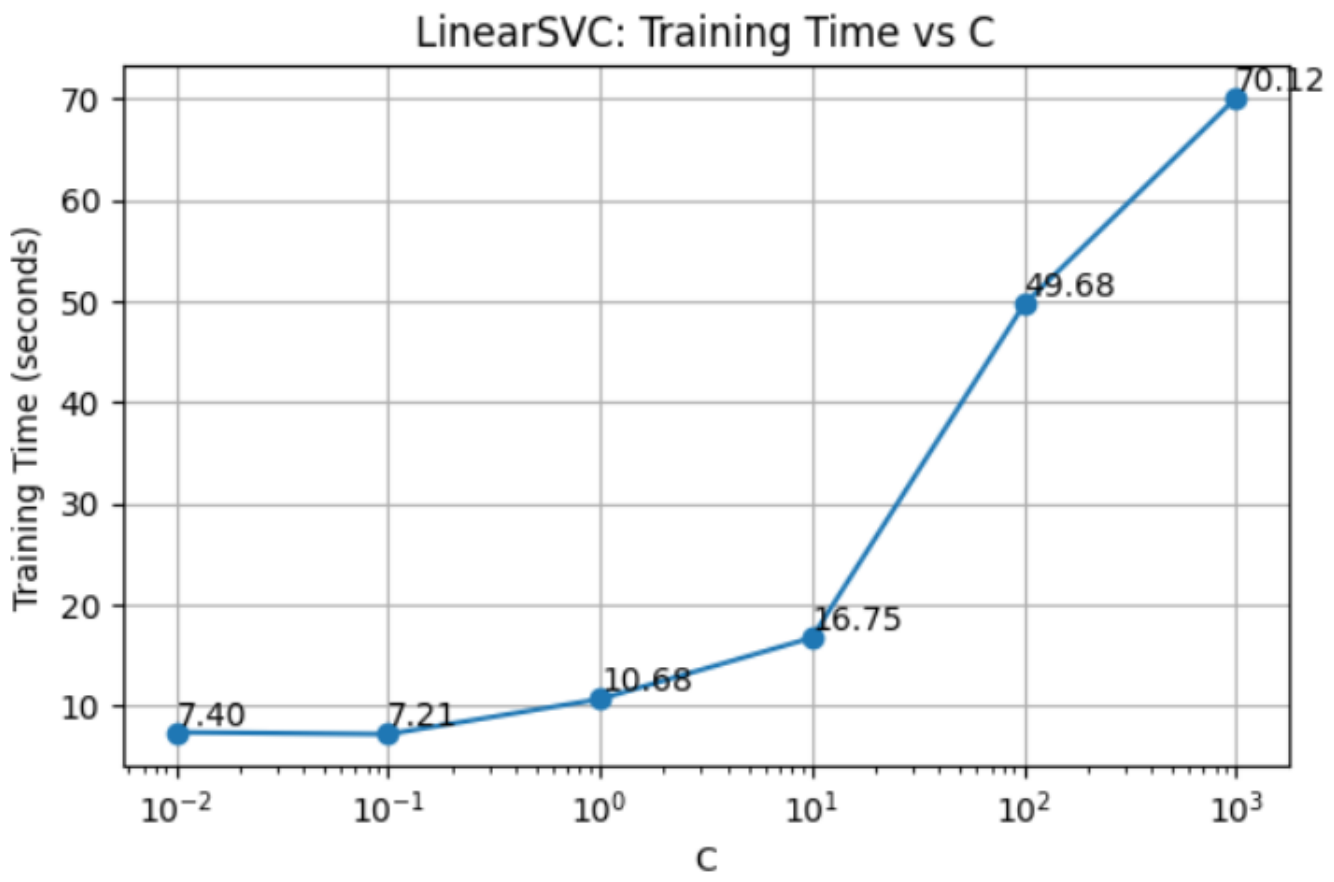


Fig 2: LinearSVC: Accuracy vs C

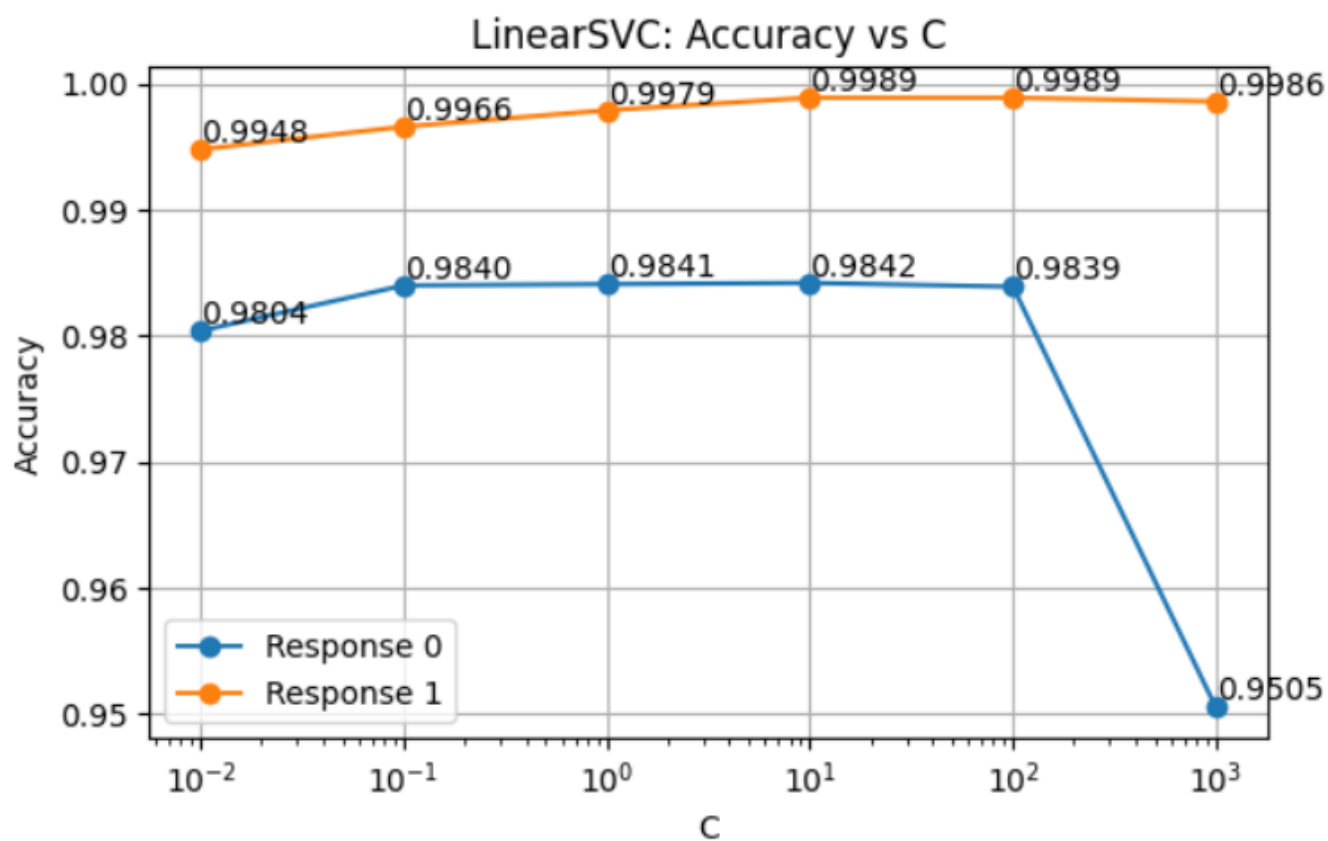


Fig 3: LinearSVC: Training Time vs Tolerance

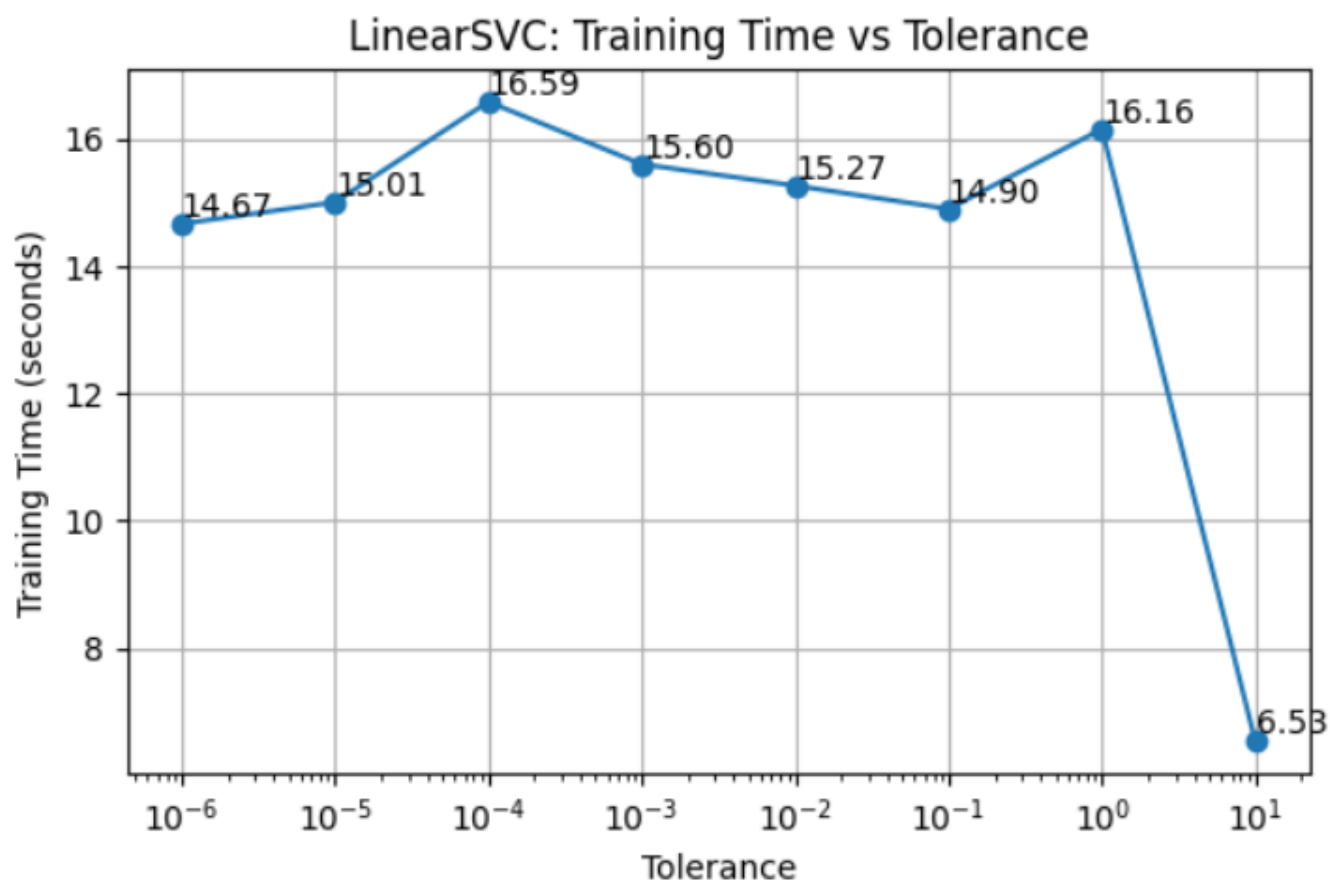


Fig 4: LinearSVC: Accuracy vs Tolerance

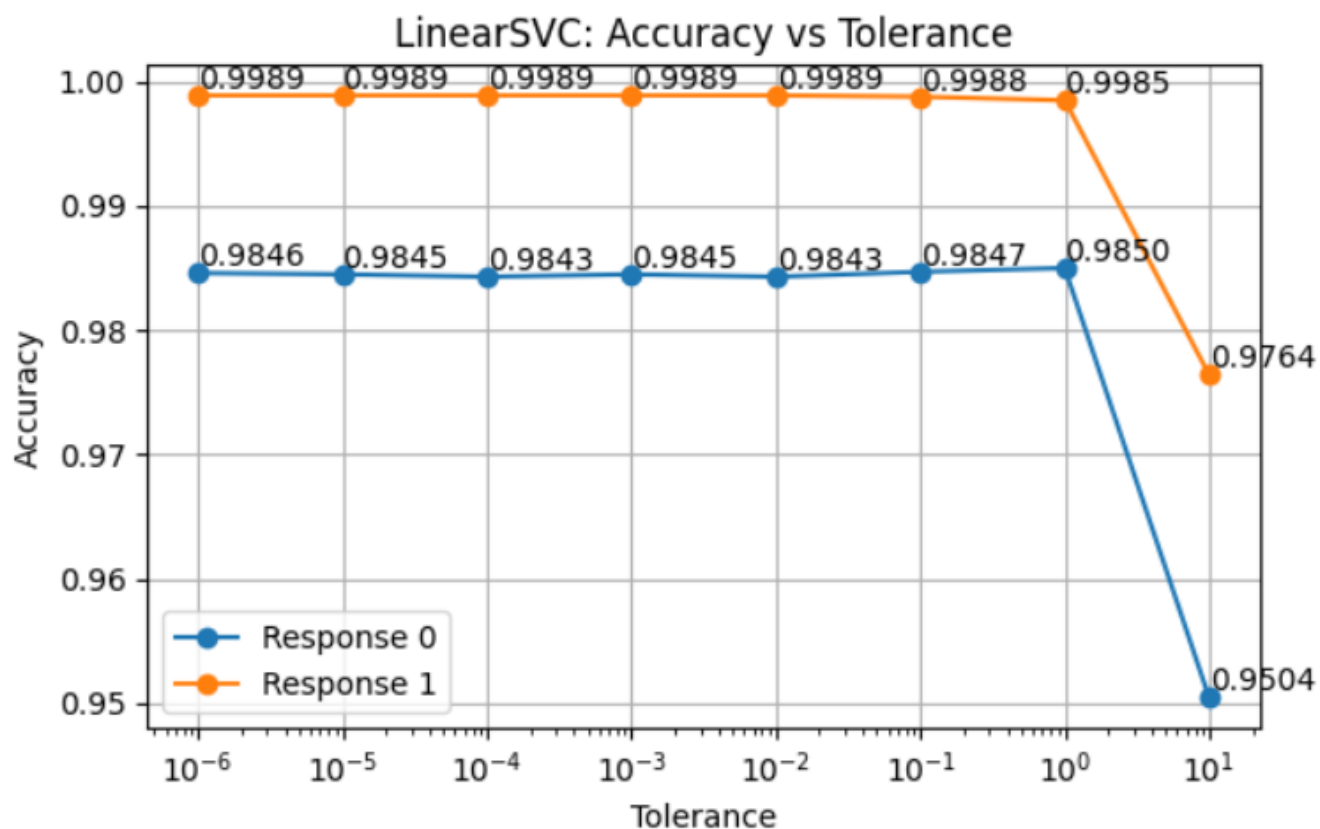


Fig 5: Logistic Regression: Training Time vs C

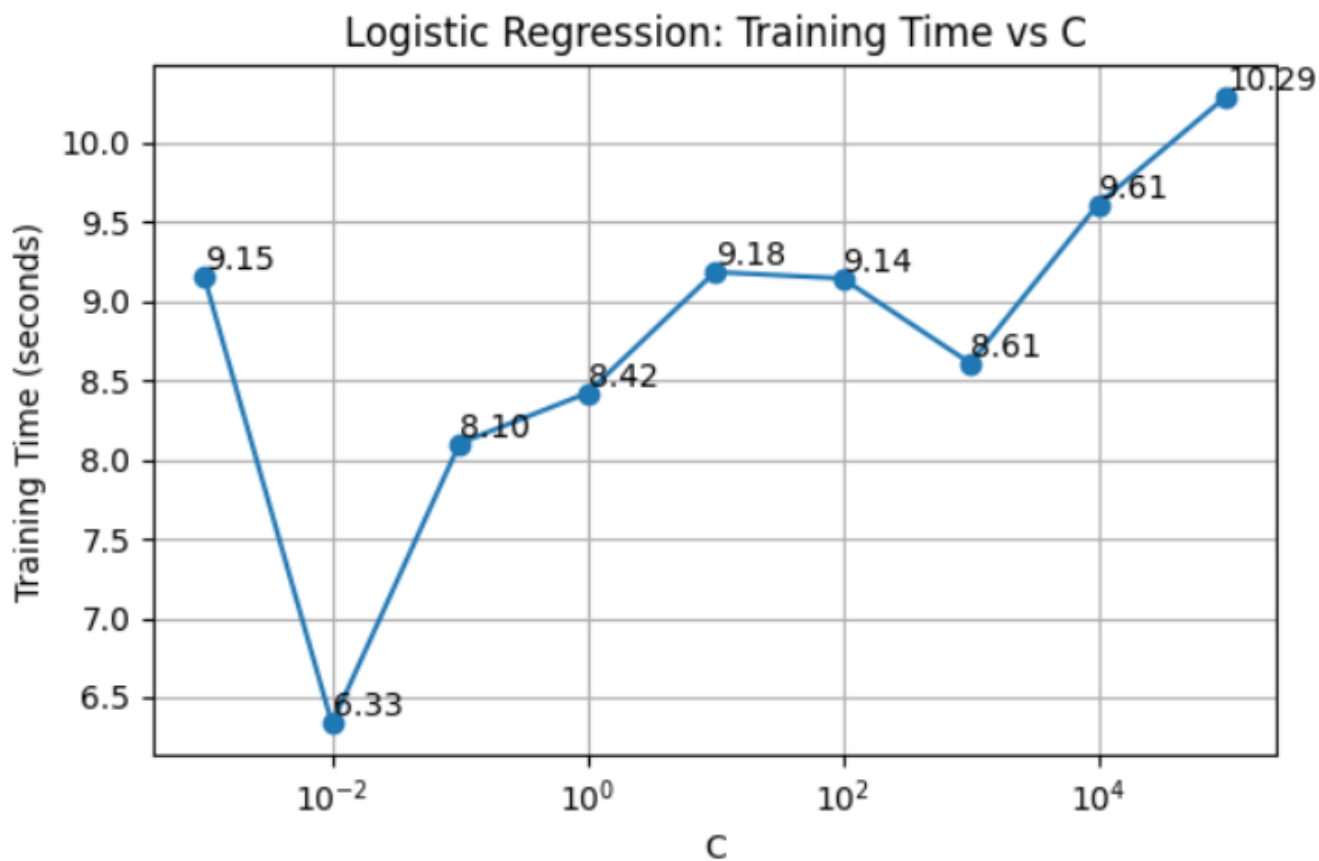


Fig 6: Logistic Regression: Accuracy vs C

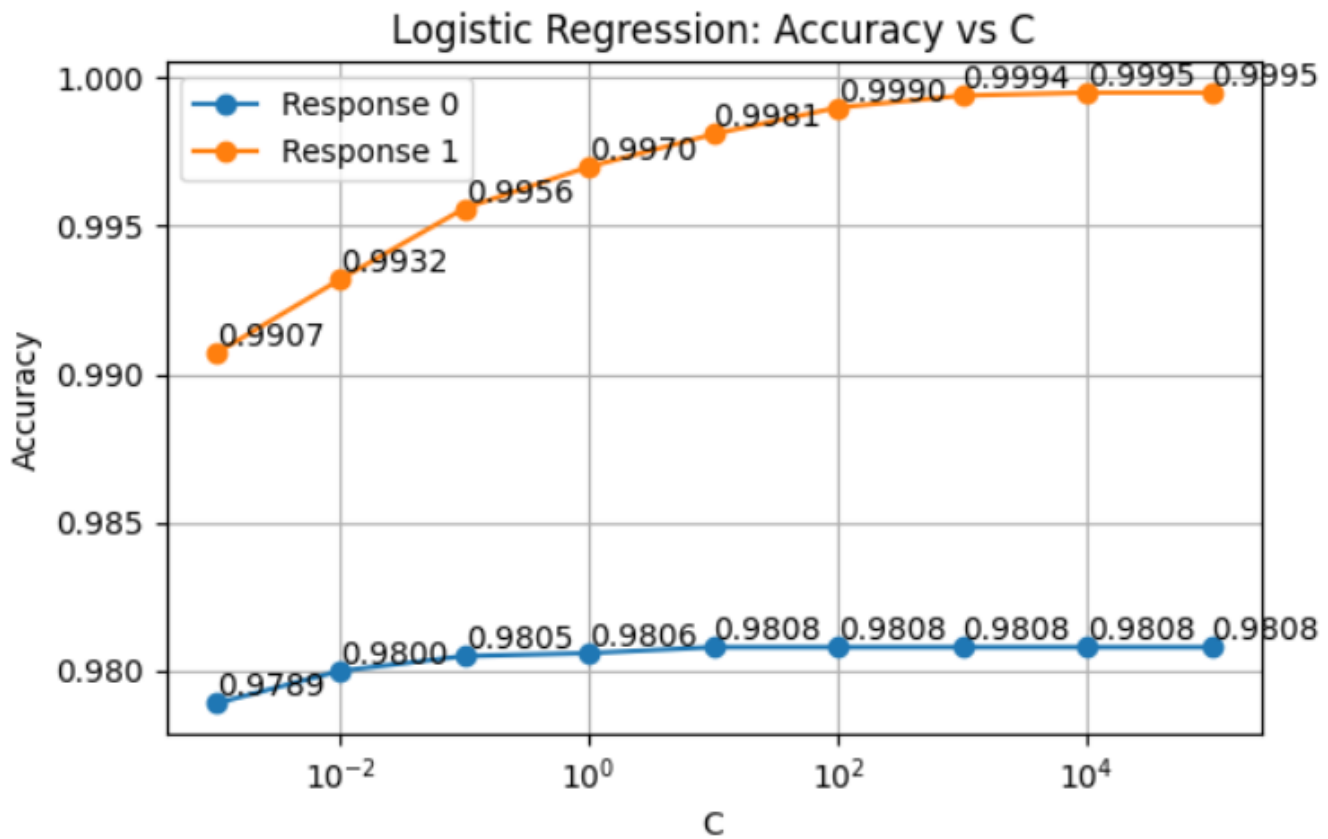


Fig 7: Logistic Regression: Training Time vs Tolerance

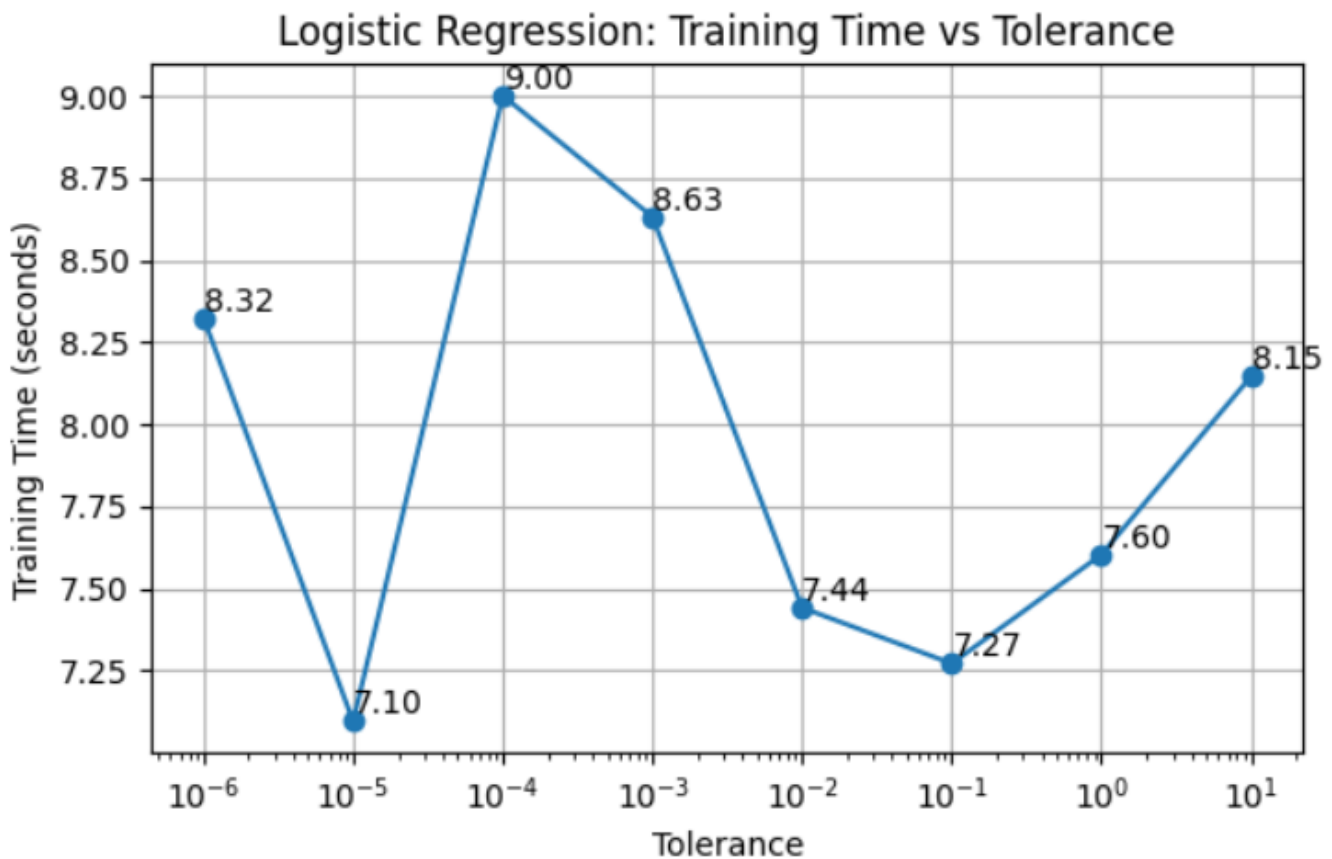


Fig 8: Logistic Regression: Accuracy vs Tolerance

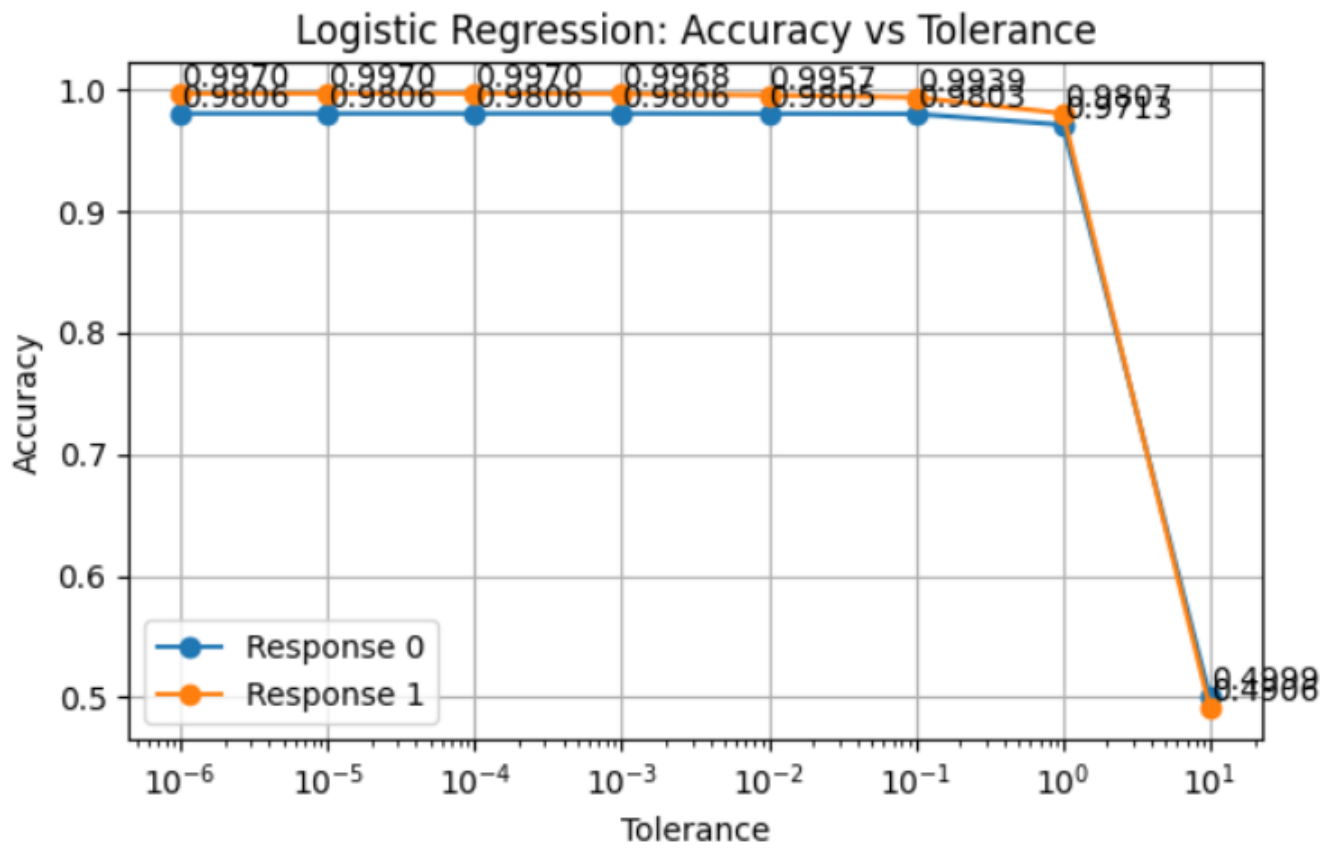


Fig 9: LinearSVC: Training Time vs Number of Iterations

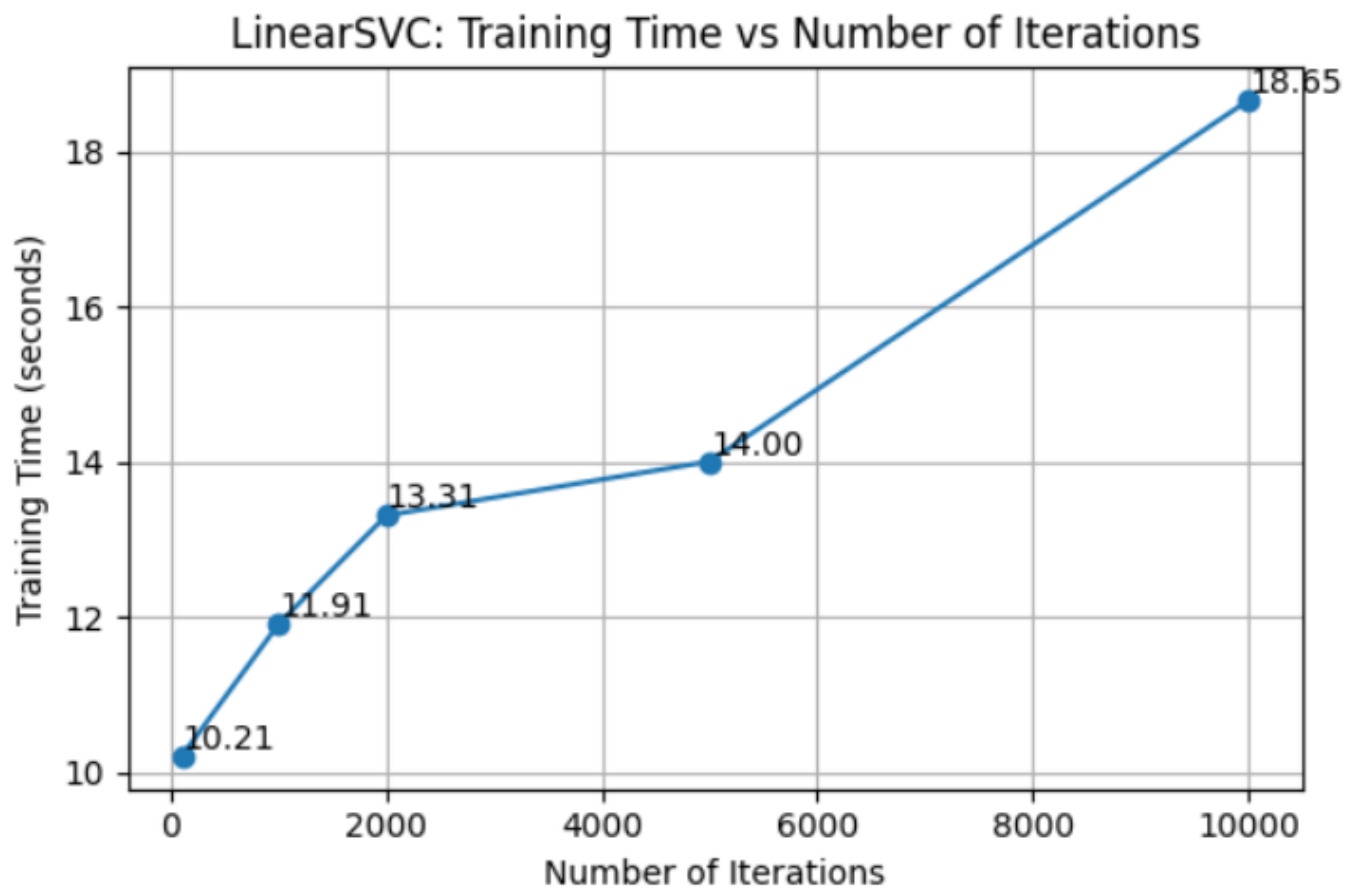


Fig 10: LinearSVC: Accuracy vs Number of Iterations

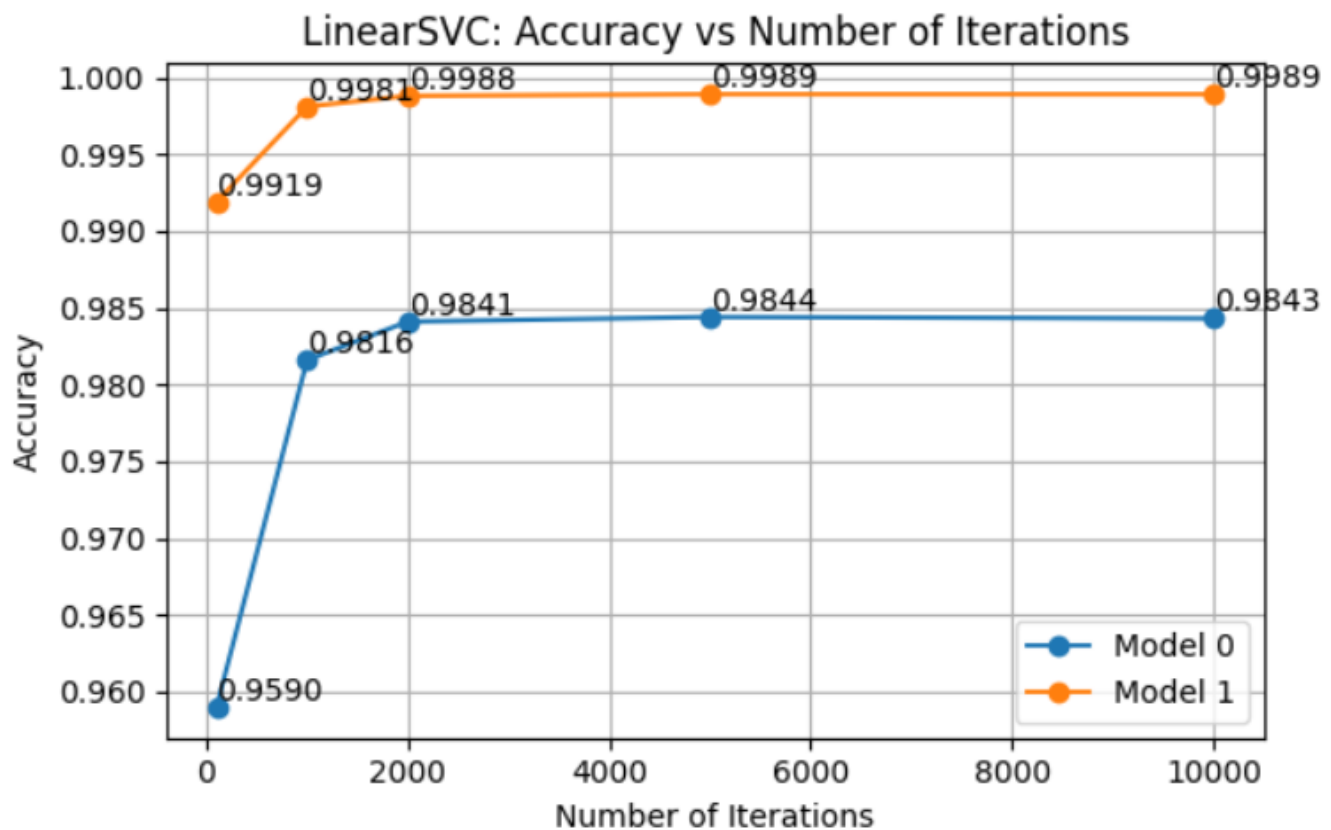


Fig 11: Logistic Regression: Training Time vs Number of Iterations

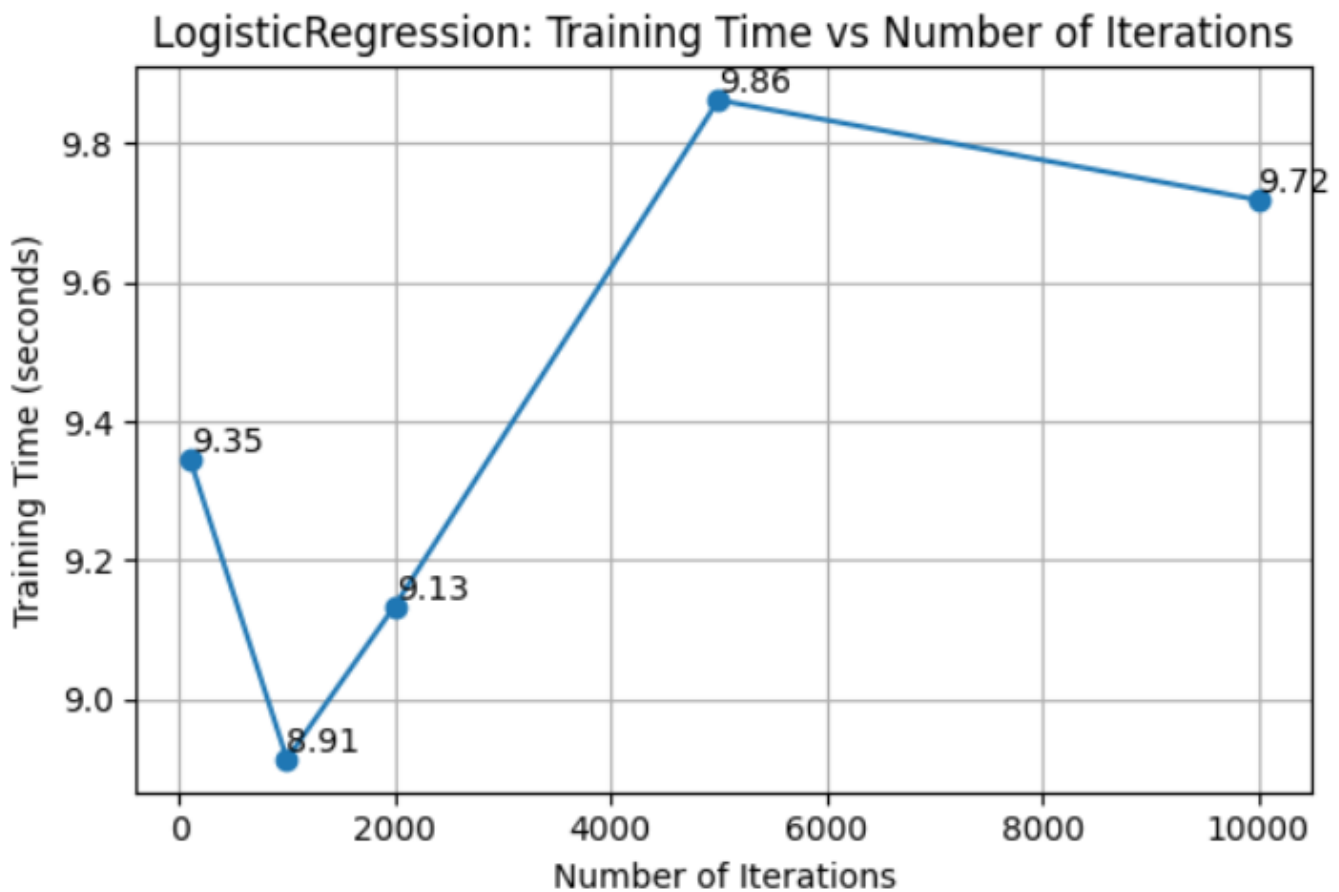


Fig 12: Logistic Regression: Accuracy vs Number of Iterations

