**Programming Exercise 5: Multi-class classification**

In this exercise, you will implement one-vs-all logistic regression and **neural networks** to recognize hand-written digits.

To get started with the exercise, you will be given the starter code. If needed, use the cd command in Octave/MATLAB to change to this directory before starting this exercise.

Following files are either complete or partially complete. If it is partially complete, you will have to complete it.

|  |  |
| --- | --- |
| ex3.m | %%complete |
|  |  |
| ex3data1.mat | data |
| fmincg.m | %complete |
| sigmoid.m | %complete |
| displayData.m | %complete |
| lrCostFunction.m | %incomplete |
| oneVsAll.m | %incomplete |
| predictOneVsAll.m | %incomplete |
| ~~predict.m~~ | ~~%incomplete~~ |

You will be running ex3.m. The code in ex3.m will set up the dataset for the problem and make calls to functions that you will have to write. This file is complete. However, you will have to modify functions in other files according to the instructions that will be provided later in this document.

**1. Multi-class Classification**

For this exercise, you will use logistic regression and neural networks to recognize handwritten digits (from 0 to 9). Automated handwritten digit recognition is widely used today - from recognizing zip codes (postal codes) on mail envelopes to recognizing amounts written on bank checks. This exercise will show you how the methods you've learned can be used for this

classification task.

In the first part of the exercise, you will extend your previous implementation of logistic regression and apply it to one-vs-all classification.

* 1. **Dataset**

You are given a data set in ex3data1.mat that contains 5000 training examples of handwritten digits. The .mat format means that that the data has been saved in a native Octave/MATLAB matrix format, instead of a text (ASCII) format like a csv-file. These matrices can be read directly into your program by using the load command. After loading, matrices of the correct dimensions and values will appear in your program's memory. The matrix will already be named, so you do not need to assign names to them.

% Load saved matrices from file

load('ex3data1.mat');

% The matrices X and y will now be in your Octave environment

There are 5000 training examples in ex3data1.mat, where each training example is a 20 pixel by 20-pixel grayscale image of the digit. Each pixel is represented by a floating-point number indicating the grayscale intensity at that location. The 20 by 20 grid of pixels is “unrolled” into a 400-dimensional vector. Each of these training examples becomes a single row in our data matrix X. This gives us a 5000 by 400 matrix X where every row is a training

example for a handwritten digit image.



The second part of the training set is a 5000-dimensional vector y that contains labels for the training set. To make things more compatible with Octave/MATLAB indexing, where there is no zero index, we have mapped the digit zero to the value ten. Therefore, a “0” digit is labeled as “10”, while the digits “1” to “9” are labeled as “1” to “9” in their natural order.

* 1. **Visualizing the data**

You will begin by visualizing a subset of the training set. In Part 1 of ex3.m, the code randomly selects 100 rows from X and passes those rows to the displayData function. This function maps each row to a 20 pixel by 20 pixel grayscale image and displays the images together. We have provided the displayData function, and you are encouraged to examine the code to see how it works. After you run this step, you should see an image like **Figure 1**.

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**Figure 1**

* 1. **Vectorizing Logistic Regression**

You will be using multiple one-vs-all logistic regression models to build a multi-class classifier. Since there are 10 classes, you will need to train 10 separate logistic regression classifiers. To make this training efficient, it is important to ensure that your code is well vectorized. In this section, you will implement a vectorized version of logistic regression that does not employ

any for loops. You can use your code in the last exercise as a starting point for this exercise.

* + 1. **Vectorizing the cost function**

We will begin by writing a vectorized version of the cost function. Recall that in (unregularized) logistic regression, the cost function is

To compute each element in the summation, we have to compute for every example i, where and is the sigmoid function. It turns out that we can compute this quickly for all our examples by using matrix multiplication. Let us define X and θ as

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Then, by computing the matrix product Xθ, we have

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In the last equality, we used the fact that if a and b are vectors. This allows us to compute the products for all our examples i in one line of code.

Your job is to write the unregularized cost function in the file lrCostFunction.m

Your implementation should use the strategy we presented above to calculate . You should also use a vectorized approach for the rest of the cost function. A fully vectorized version of lrCostFunction.m should not contain any loops.

(Hint: You might want to use the element-wise multiplication operation (.\*) and the sum operation sum when writing this function)

* + 1. **Vectorizing the gradient**

Recall that the gradient of the (unregularized) logistic regression cost is a vector where the jth element is defined as

To vectorize this operation over the dataset, we start by writing out all the partial derivatives explicitly for all ,

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Where



Note that is a vector, while is a scalar (single number).

To understand the last step of the derivation, let and

observe that:



where the values .

The expression above allows us to compute all the partial derivatives without any loops. If you are comfortable with linear algebra, we encourage you to work through the matrix multiplications above to convince yourself that the vectorized version does the same computations. You should now implement Equation **1** to compute the correct vectorized gradient. Once you are done, complete the function lrCostFunction.m by implementing the gradient.

**Debugging Tip:** Vectorizing code can sometimes be tricky. One common strategy for debugging is to print out the sizes of the matrices you are working with using the size function. For example, given a data matrix X of size 100 X 20 (100 examples, 20 features) and θ, a vector with

dimensions 20 X 1, you can observe that Xθ is a valid multiplication operation, while θX is not. Furthermore, if you have a non-vectorized version of your code, you can compare the output of your vectorized code and non-vectorized code to make sure that they produce the same outputs.

* + 1. **Vectorizing regularized logistic regression**

After you have implemented vectorization for logistic regression, you will now add regularization to the cost function. Recall that for regularized logistic regression, the cost function is defined as

Note that you should not be regularizing which is used for the bias term.

Correspondingly, the partial derivative of regularized logistic regression cost for is defined as



Now modify your code in lrCostFunction to account for regularization. Once again, you should not put any loops into your code.

**Octave/MATLAB Tip:** When implementing the vectorization for regularized logistic regression, you might often want to only sum and update certain elements of . In Octave/MATLAB, you can index into the matrices to access and update only certain elements. For example, A(: , 3:5) = B(:, 1:3) will replaces the columns 3 to 5 of A with the columns 1 to 3 from B. One special keyword you can use in indexing is the end keyword in indexing. This allows us to select columns (or rows) until the end of the matrix. For example, A(:, 2:end) will only return elements from the 2nd to last column of A. Thus, you could use this together with the sum and .^ operations to compute the sum of only the elements you are interested in (e.g., sum(z(2:end).^2)). In the starter code, lrCostFunction.m, we have also provided hints on yet *another* possible method computing the regularized gradient.

* 1. **One-vs-all Classification**

In this part of the exercise, you will implement one-vs-all classification by training multiple regularized logistic regression classifiers, one for each of the K classes in our dataset (Figure 1). In the handwritten digits dataset, K = 10, but your code should work for any value of K.

You should now complete the code in oneVsAll.m to train one classifier for each class. In particular, your code should return all the classifier parameters in a matrix , where each row of ϴ corresponds to the learned logistic regression parameters for one class. You can do this with a “for” -loop from 1 to K, training each classifier independently.

Note that the y argument to this function is a vector of labels from 1 to 10, where we have mapped the digit “0” to the label 10 (to avoid confusions with indexing).

When training the classifier for class k {1, .. . . . K}, you will want a *m*-dimensional vector of labels y, where indicates whether the j-th training instance belongs to class k , or if it belongs to a different class , You may find logical arrays helpful for this task.

**Octave/MATLAB Tip:** Logical arrays in Octave/MATLAB are arrays which contain binary (0 or 1) elements. In Octave/MATLAB, evaluating the expression a == b for a vector a (of size mX1) and scalar b will return a vector of the same size as a with ones at positions where the elements of a are equal to b and zeroes where they are different. To see how this works for yourself, try the following code in Octave/MATLAB:

a = 1:10; % Create a and b

b = 3;

a == b % You should try different values of b here

Furthermore, you will be using fmincg for this exercise (instead of fminunc). fmincg works similarly to fminunc, but is more efficient for dealing with a large number of parameters.

After you have correctly completed the code for oneVsAll.m, the script ex3.m will continue to use your oneVsAll function to train a multi-class classifier.

* + 1. **One-vs-all Prediction**

After training your one-vs-all classifier, you can now use it to predict the digit contained in a given image. For each input, you should compute the “probability” that it belongs to each class using the trained logistic regression classifiers. Your one-vs-all prediction function will pick the class for which the corresponding logistic regression classifier outputs the highest probability and return the class label (1, 2,..., or K) as the prediction for the input example.

You should now complete the code in predictOneVsAll.m to use the one-vs-all classifier to make predictions.

Once you are done, ex3.m will call your predictOneVsAll function using the learned value of ϴ. You should see that the training set accuracy is about 94.9% (i.e., it classifies 94.9% of the examples in the training set correctly).

**Distribution of points**

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| --- | --- | --- |
| **Problem** | **File** | **Points** |
|  |  |  |
| Regularized Logistic Regression | lrCostFunction.m | 40 |
| One-vs-all classifier training | OneVsAll.m | 30 |
| One-vs-all classifier prediction | predictOneVsAll.m | 30 |
|  |  |  |
|  |  |  |

**Submission Rules:**

* Show in class today: graded on 100% marks
* Submit by midnight: graded on 93% mark
* Submit by tomorrow midnight: graded on 90% marks
* Show in next class: graded on 88% marks