

Liao, Adrian Miguel G.

Com231

Adrian Miguel Liao Com231

customer	Time on site (x_1)	Pages viewed (x_2)	Purchase (y)	\hat{y}	Loss
A	1	4	0	0.168	0.164
B	2	3	0	0.231	0.163
C	3	7	1	0.769	0.263
D	5	2	1	0.69	0.311
E	6	6	1	0.96	0.38

 $m_1 = 0.6 \quad z = m_1(x_1) + m_2(w_2 + b)$
 $m_2 = 0.1 \quad w = \frac{1}{1+e^{-z}}$
 $b = -4 \quad \text{loss} = y \ln(\hat{y}) + (1-y) \ln(1-\hat{y})$

Probability of customer A

$$z = (0.5(1)) + (0.4(4)) - 4$$

$$= -1.6$$

$$y = \frac{1}{1+e^{-(-1.6)}}$$

$$= 0.168$$

Probability of customer C

$$z = (0.5(3)) + (0.4(7)) - 4$$

$$= 1.2$$

$$y = \frac{1}{1+e^{-1.2}}$$

$$= 0.7685 = 0.769$$

Probability of customer B

$$z = (0.5(2)) + (0.4(3)) - 4$$

$$= -1.2$$

$$y = \frac{1}{1+e^{-(-1.2)}}$$

$$= 0.231$$

Probability of customer D

$$z = (0.5(5)) + (0.4(2)) - 4$$

$$= 0.8$$

$$y = \frac{1}{1+e^{-0.8}}$$

$$= 0.6995 = 0.69$$

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probability of weather F

$$z = (0.8(4)) + (0.4(4)) - 4$$

$$= 3.2$$

$$y = \frac{1+z}{0.4608} = 0.961$$

2) compute average loss
loss of customer A

$$\begin{aligned} \text{loss} &= [0.6 \ln(0.168)] + (1-0) \ln \\ &= [0 + 1 \ln(1.0(0.601))] \\ &= 0.1561 \end{aligned}$$

loss of customer D

$$\begin{aligned} \text{loss} &= -[1 \ln(0.4) + (1-1) \ln(1-0.4)] \\ &= -[\ln(0.4) + 0] \ln(1-0.4)] \\ &= -[\ln(0.4)] \\ &= 0.371 \end{aligned}$$

loss customer B

$$\begin{aligned} \text{loss} &= [0 \ln(0.231)] + (1-0) \ln \\ &= [0 + 1 \ln(1-0.231)] \\ &= 0.263 \end{aligned}$$

loss of customer E

$$\begin{aligned} \text{loss} &= -[1 \ln(0.961) + (1-1) \ln(1-0.961)] \\ &= -[\ln(0.961) + 0] \ln(1-0.961)] \\ &= \frac{1}{n} E \text{ loss} \end{aligned}$$

$$0.159 + 0.263 + 0.263 + 0.371 + 0.04$$

5

$$0.2292$$

loss weather C

$$\begin{aligned} \text{loss} &= [1 \ln(0.769) + (1-1) \ln(1-0.769)] \\ &= -[\ln(0.769) + 0] \ln(1-0.769)] \\ &= [\ln(0.769)] \\ &= 0.2626 \approx 0.263 \end{aligned}$$

3. Derivatives for Gradient Descent formula

$$\frac{d \text{ loss}}{db} = \frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i)$$

$$d \text{ loss} = \frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i) x_i$$

$$d \text{ loss} = \frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i) x_i^2$$

compute gradient

$$\frac{d}{db} = \frac{1}{5} [0.168(1) + 0.231(2) + (-0.31(5)) + (-0.56(2))]$$

$$= \frac{1}{5} (-1.847)$$

$$\frac{1.847}{5} = 0.3694$$

$$\frac{d}{db} = \frac{1}{5} [(0.168(0)) + (0.231(2)) + (-0.31(1)) + (-0.31(2)) + (-0.56(6))]$$

$$= \frac{1}{5} (-1.106)$$

$$= \frac{1.106}{5}$$

$$= 0.2212$$

$$\frac{d}{db} = \frac{1}{5} [(0.186) + (0.231) + (-0.23) + (-0.31) + (-0.036)]$$

$$= \frac{1}{5} (-0.161)$$

$$= \frac{0.161}{5} = 0.0322$$

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$$\text{new } m_1 = 0.83694$$

$$\text{new } m_2 = 0.42212$$

$$\text{new } b = -0.9009$$

5) new Average loss

Customer	Timon site (x_i)	pages viewed (k_i)	purchase (y_i)	\hat{y}_i	new loss
A	1	4	0	0.167	0.207
B	2	3	0	0.256	0.298
C	3	7	1	0.813	0.207
D	5	2	1	0.737	0.305
E	6	6	1	0.672	0.028

new average loss:

~~new average~~

$$\frac{0.207 + 0.298 + 0.207 + 0.305 + 0.028}{5}$$

$$\text{new average loss} = 0.209 \text{ Improved from } 0.2292$$