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HOMEWORK 2

REPORT

QUESTION 1)

1.1

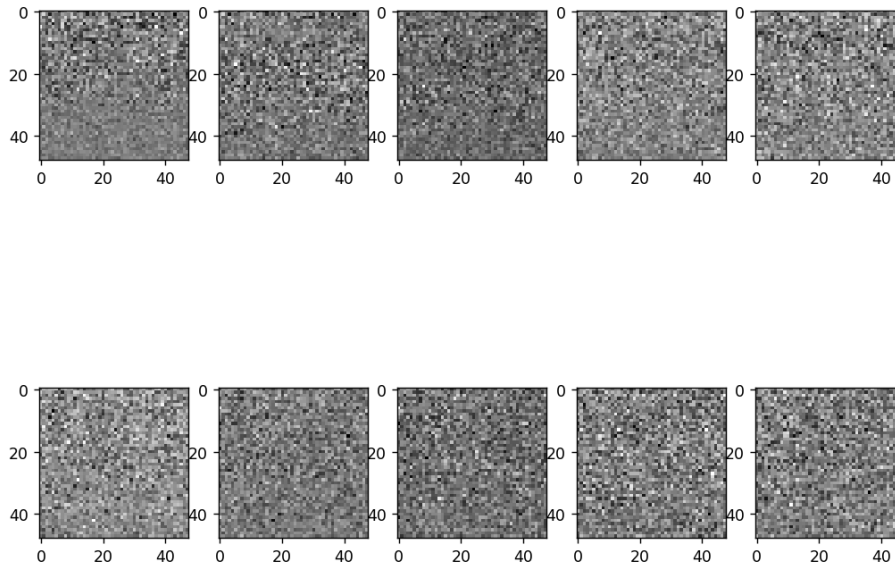


Figure 1: 48 x 48 eigen vectors

Above is the snapshot of the reshaped eigenvectors with the size of 48 x 48. They are the first 10 eigenvectors in unsorted manner. Figure 2 is the eigen vectors of **top 10** eigenvalues.

Figure 1

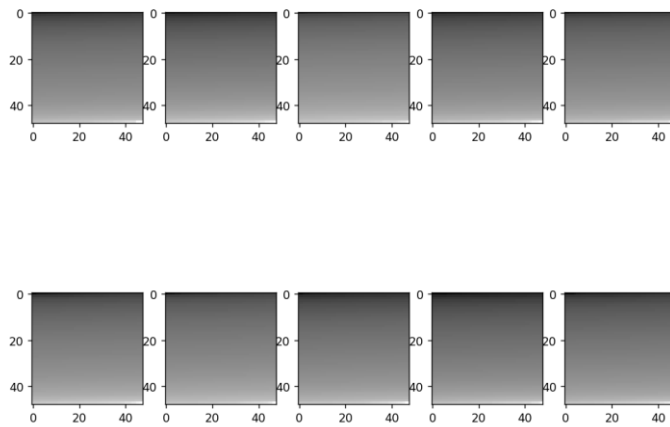


Figure 2: Top 10 eigenvectors

1.2

I found PVE for $k = 10$ value. In figure 3, each bar represents one PCA of 10 PCAs in total. The y-coordinate represents the percentage of PVE's of respective PCA

Figure 1

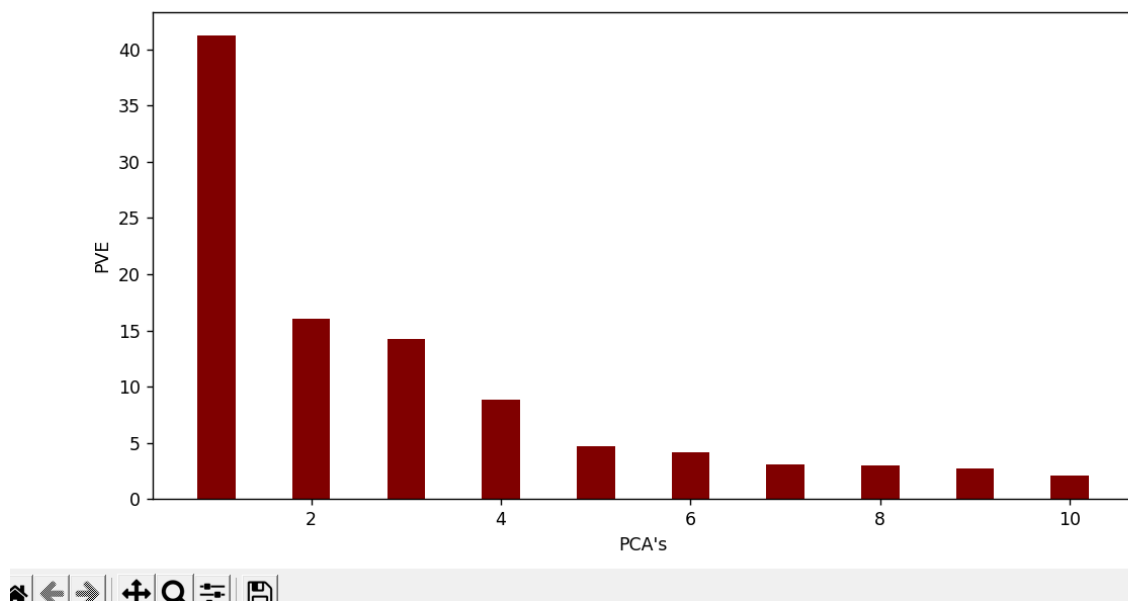


Figure 3: PVE- PCA plot of top-10 PCA 'S

1.3)

Figure 4 is the reconstructed eigenface with different k values ($k = [1, 10, 50, 100, 500, 2000]$ respectively). In the last picture k value is 2000.

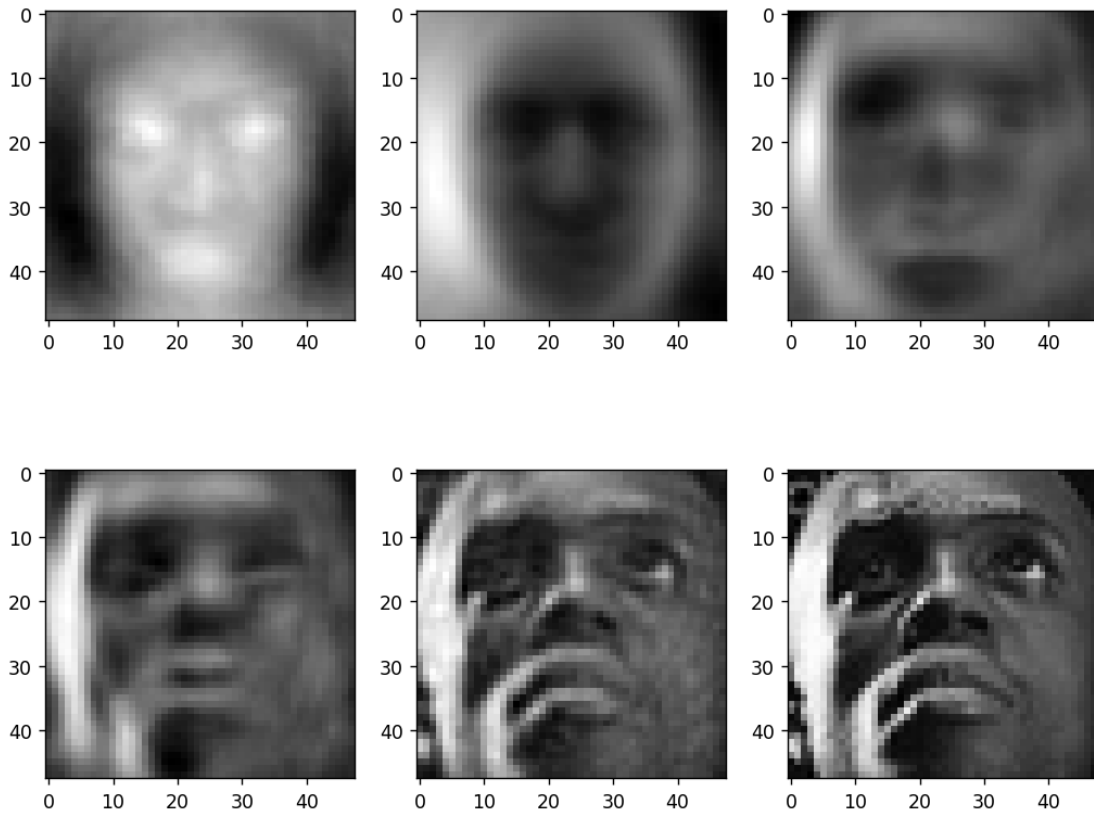


Figure 4: Reconstructed eigenfaces with different k values

QUESTION 2)

2.1

Derived formula is $\beta^{RSS} = XX^T \beta$

2.2

Using the function `np.linalg.matrix_rank(features.flat(features.T))` we found that rank is 13.

2.3

Figure 5 is the plot of linear regression model. Figure 6 is the MSE and coefficients of linear regression model.

Figure 1

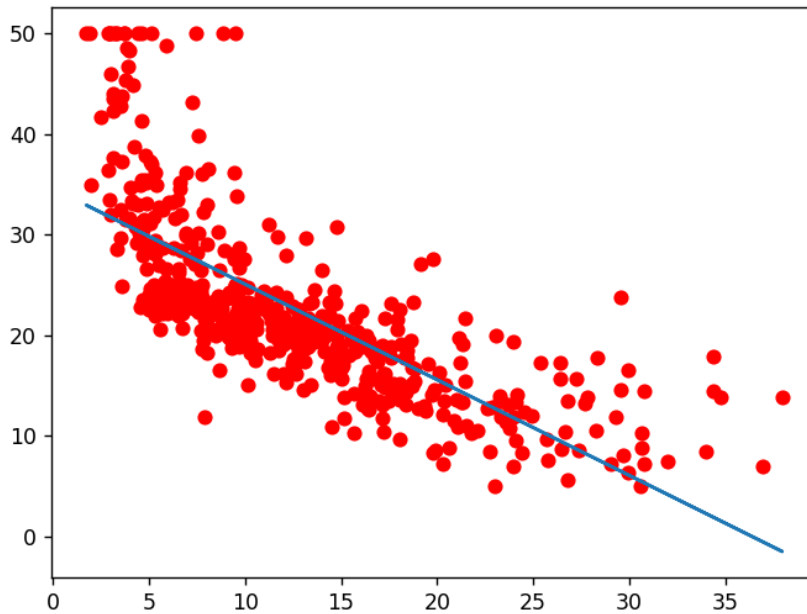


Figure 5: Linear regression model

```
weight 0 : [34.55384088] weight 1 : [-0.95004935]  
MSE FOR 2.3 : [38.48296723]
```

Figure 6: Coefficients and MSE of linear regression model

2.4

Figure 7 is the plot of polynomial regression model. Figure 8 is the MSE and coefficients of polynomial regression model.

Figure 1

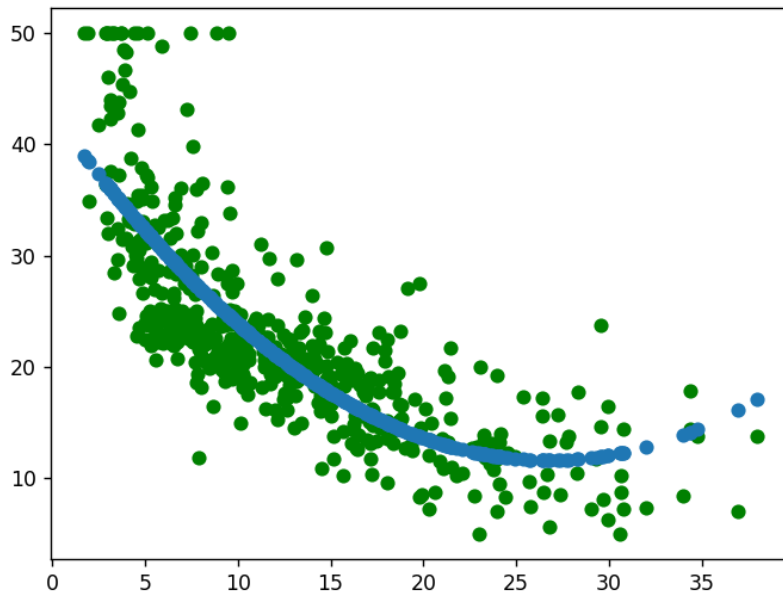


Figure 7: Plot of polynomial regression model

```
weight 0 : [42.86200733] weight 1 : [-2.3328211] weight 2 : [0.04354689]  
MSE FOR 2.4 : [30.33052008]
```

Figure 8: Coefficients and MSE of polynomial regression model

QUESTION 3)

3.1

Figure 9 is the metrics of full-batch gradient descent with learning rate = $1/10000$. I believe that there is a mistake in mathematical form of my logistic regression model. However, I had not time to optimize it.

```
Accuracy = 67.0391061452514
TP : 12 FP: 2 TN : 108 FN : 57
Precision 0.8571428571428571
Recall 0.17391304347826086
NPV 0.6545454545454545
FDR 0.14285714285714285
FPR 0.01818181818181818
F1 0.2891566265060241
F2 0.20689655172413793
```

Figure 9: metrics of full-batch gradient descent with learning rate = 1/10000

3.2

I implemented the code of the LR with SGD. However, the code runs forever, and I had no time to fix it. You can see the code in between lines 139-169 in my code.

3.3

I think the simple metrics such as recall, and precision might not be enough because sometimes the data is imbalanced and we can even have zero values in confusion matrix. Therefore, it is good idea to also use other metrics.