## Aprendizagem 2022

## Homework II – Group 58

Part I: Pen and paper

applying the feeture transformation of 
$$\varphi(X_1)$$
:

$$\begin{pmatrix}
1 & 0.3 & 0.3^{1} & 0.3^{1} \\
1 & 1 & 1 & 1^{2} \\
1 & 1.2 & 1.2^{1} & 1.2^{1} \\
1 & 1.4 & 1.4^{2} & 1.4^{2}
\end{pmatrix} = \begin{pmatrix}
1 & 0.8 & 0.64 & 0.512 \\
1 & 1 & 1 & 1 & 1 \\
1 & 1.4 & 1.4^{2} & 1.4^{2}
\end{pmatrix} = \begin{pmatrix}
1 & 1 & 1 & 1 \\
1 & 1.4 & 1.4^{2} & 1.4^{2} \\
1 & 1.6 & 1.6^{3} & 1.6^{3}
\end{pmatrix} = \begin{pmatrix}
1 & 1 & 1 & 1 \\
1 & 1.4 & 1.4 & 1.4 \\
0.512 & 1 & 1.4 & 1.4 \\
0.512 & 1 & 1.41 & 2.56
\end{pmatrix}$$

$$x^{T} \cdot X = \begin{pmatrix}
1 & 1 & 1 & 1 & 1 \\
0.81 & 1 & 1.2 & 14 & 1.6 \\
0.512 & 1 & 1.41 & 2.34 & 4.016
\end{pmatrix}$$

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\end{pmatrix}$$

$$x^{T} \cdot X = \begin{pmatrix}
1 & 0 & 1 & 1 & 1 & 1 \\
0.512 & 1 & 1.41 & 2.34 & 4.016
\end{pmatrix}$$

$$x^{T} \cdot X = \begin{pmatrix}
1 & 0 & 2 & 0 & 0 & 0 \\
0 & 2 & 0 & 0 & 0 & 0 \\
0 & 0 & 2 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

$$x^{T} \cdot X + \lambda \cdot \mathbf{I} = \begin{pmatrix}
1 & 0 & 2.6 & 10.08 & 13.3784 & 14.68 &$$

RMSE = 
$$\int \frac{3}{5} \frac{(g_1 - g_1)^2}{n} \quad \hat{g}(u) = 7,0451 + 4,6409 \times + 1.9673 \times^2 - 1.3009 \times^3$$

$$\hat{g}(0.8) = 11.3508 \quad \hat{g}(1.4) = 13.8286$$

$$\hat{g}(1) = 12.3524 \quad \hat{g}(1.6) = 14.1783$$

$$\hat{g}(1.2) = 13.19914$$

$$RMSE = \int \frac{(11.3508 - 24)^2 + (12.3524 - 20)^2 + (13.19914 - 10)^2 + (13.8286 - 13)^2 + (14.1783 - 12)^2}{5}$$

$$= \int \frac{160.0023 + 5.8.4858 + 10.2345 + 0.6866 + 2.1783}{5} = \int \frac{2.51.5875}{5}$$

$$= \int 46.3175 \quad = 6.8057$$

Backways
$$b_{1} = b_{2} - \eta \frac{\partial A}{\partial b_{2}}$$

$$b_{2} = b_{2} - \eta \frac{\partial A}{\partial b_{2}}$$

$$b_{3} = b_{2} - \eta \frac{\partial A}{\partial b_{2}}$$

$$\frac{\partial A}{\partial b_{3}} = \left(\frac{\partial A}{\partial b_{2}} + \frac{\partial A}{\partial b_{2}}\right) \otimes \frac{\partial h_{1}}{\partial b_{1}}$$

$$\frac{\partial A}{\partial b_{3}} = \left(\frac{\partial A}{\partial c} + \frac{\partial A}{\partial b_{2}}\right) \otimes \frac{\partial h_{2}}{\partial b_{2}}$$

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$$b_{1} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} - 0_{1} I \begin{pmatrix} -0,380 \\ -0,380 \end{pmatrix} + \begin{bmatrix} -0,330 \\ -0,330 \end{pmatrix} + \begin{bmatrix} -0,152 \\ -0,153 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0,0850 \\ -0,304 \end{bmatrix} + \begin{bmatrix} -0,390 \\ -0,304 \end{bmatrix} + \begin{bmatrix} -0,1824 \\ -0,1824 \end{bmatrix}$$

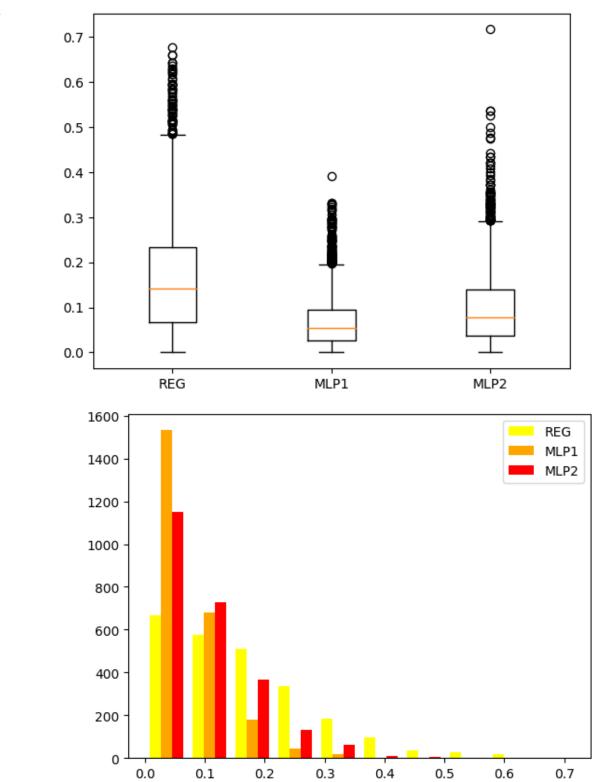
$$a_{1} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} - 0_{1} I \begin{pmatrix} -0,304 \\ -0,304 \end{bmatrix} + \begin{bmatrix} -0,390 \\ -0,330 \end{bmatrix} + \begin{bmatrix} -0,1824 \\ -0,1824 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0,0804 \\ 0,0804 \end{bmatrix} = \begin{bmatrix} 1,0804 \\ 1,0804 \end{bmatrix}$$

Part II: Programming

4. Ridge MAE: 0.162829976437694

*MLP*<sub>1</sub> MAE: 0.0680414073796843 *MLP*<sub>2</sub> MAE: 0.0978071820387748



6. *MLP*<sub>1</sub> number of iterations: 452 *MLP*<sub>2</sub> number of iterations: 77

7. We can observe that the Mean Absolute Error of  $MLP_1$  is lower than the MSE of  $MLP_2$  and the number of iterations of  $MLP_1$  is significantly higher (about 6 times) than those of  $MLP_2$ .

In  $MLP_1$ , early stopping was considered, which means the training is stopped if the MSE on the validation set becomes bigger, even if the MSE on the training set goes down. In  $MPL_1$ , the MSE on the validation set (10% of training data) of our problem only starts growing after 452 iterations, way after the condition to stop when  $early\_stopping = false$  (which is when the loss or score is not improving for  $n\_iter\_no\_change$  consecutive iterations) is met.

## **Appendix**

```
import pandas as pd
2 import numpy as np
import matplotlib.pyplot as plt
4 from scipy.io.arff import loadarff
5 from sklearn.linear_model import Ridge
6 from sklearn.model_selection import train_test_split
7 from sklearn.metrics import mean_absolute_error
8 from sklearn.neural_network import MLPRegressor
data = loadarff('kin8nm.arff')
ii df = pd.DataFrame(data[0])
12 X = df.drop('y', axis=1)
y = df['y']
15 X_train, X_test, y_train, y_test = train_test_split(X, y, train_size = 0.7,
     random_state = 0)
reg = Ridge(alpha = 0.1)
reg.fit(X_train, y_train)
19 y_pred_reg = reg.predict(X_test)
20 print('Ridge MAE:', mean_absolute_error(y_test, y_pred_reg))
22 mlp1 = MLPRegressor(hidden_layer_sizes = (10, 10,), activation = 'tanh', max_iter =
      500, random_state = 0, early_stopping = True)
23 mlp1.fit(X_train.values, y_train.values)
24 y_pred_mlp1 = mlp1.predict(X_test.values)
25 print('MLP1 MAE:', mean_absolute_error(y_test, y_pred_mlp1))
mlp2 = MLPRegressor(hidden_layer_sizes = (10, 10,), activation = 'tanh', max_iter =
      500, random_state = 0, early_stopping = False)
28 mlp2.fit(X_train.values, y_train.values)
29 y_pred_mlp2 = mlp2.predict(X_test.values)
30 print('MLP2 MAE:', mean_absolute_error(y_test, y_pred_mlp2))
residue_reg = np.array(abs(y_pred_reg - y_test))
residue_mlp1 = np.array(abs(y_pred_mlp1 - y_test))
residue_mlp2 = np.array(abs(y_pred_mlp2 - y_test))
36 fig, ax = plt.subplots()
ax.boxplot([residue_reg, residue_mlp1, residue_mlp2])
39 ax.set_xticklabels(['REG', 'MLP1', 'MLP2'])
40 plt.show()
42 plt.hist([residue_reg, residue_mlp1, residue_mlp2], 10,color=['yellow', 'orange', '
     red'], label=['REG', 'MLP1', 'MLP2'])
43 plt.legend()
44 plt.show()
46 print('MLP1 num of iter', mlp1.n_iter_)
47 print('MLP2 num of iter', mlp2.n_iter_)
```