Problem 1: Bias-Variance Decomposition

Part 1:

Let $y(x)=f(x)+\epsilon$, where $\epsilon\sim\mathcal{N}(0,\sigma^2)$ is the noise. The model's prediction is $\hat{y}(x)=g(x)$. The mean squared error (MSE) over test instances x_i is:

$$MSE = rac{1}{t} \sum_{i=1}^t \left(f(x_i) + \epsilon_i - g(x_i)
ight)^2$$

Expanding:

$$MSE = \mathbb{E}\left[(f(x) + \epsilon - g(x))^2 \right]$$

This decomposes as:

$$\mathbb{E}[\text{MSE}] = \underbrace{(\mathbb{E}[g(x)] - f(x))^2}_{\text{Bias}^2} + \underbrace{\mathbb{E}[(g(x) - \mathbb{E}[g(x)])^2]}_{\text{Variance}} + \underbrace{\mathbb{E}[\epsilon^2]}_{\text{Noise}}$$

Thus:

$$\mathbb{E}[\text{MSE}] = \text{Bias}^2 + \text{Variance} + \sigma^2$$

Part 2:

Given

$$y(x) = x + \sin(1.5x) + \mathcal{N}(0, 0.3)$$

Generate 20 points from y and display the dataset and f(x)

```
import numpy as np
import matplotlib.pyplot as plt

# Set random seed for reproducibility
np.random.seed(0)

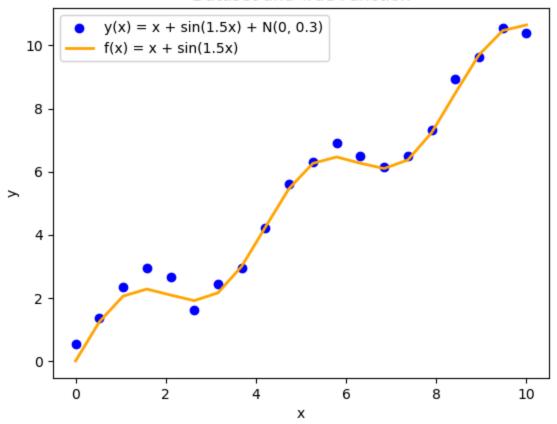
# Generate x values in the range [0, 10]
x = np.linspace(0, 10, 20)

# Generate y values with noise
y = x + np.sin(1.5 * x) + np.random.normal(0, 0.3, size=x.shape)

# Define the true function f(x)
f_x = x + np.sin(1.5 * x)
```

```
# Plot y(x) as a scatter plot and f(x) as a smooth line plt.scatter(x, y, label="y(x) = x + sin(1.5x) + N(0, 0.3)", color='blue') plt.plot(x, f_x, label="f(x) = x + sin(1.5x)", color='orange', linewidth=2) plt.xlabel("x") plt.ylabel("y") plt.legend() plt.title("Dataset and True Function") plt.show()
```

Dataset and True Function



Part 3:

Use a weighted sum of polynomials as an estimator function for (f(x)). In particular, let the form of the estimator function be:

$$g_n(x) = \beta_0 + \beta_1 x + \beta_2 x^2 + \ldots + \beta_n x^n$$

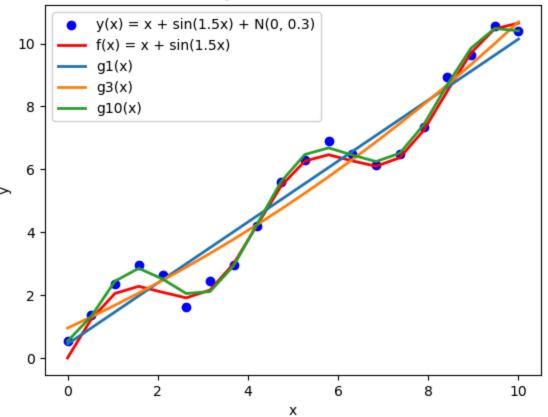
Consider three candidate estimators, (g_1), (g_3), and (g_{10}). Estimate the coefficients of each of the three estimators using the sampled dataset and plot (y(x)), (g(x)), (g(x)), and (g(x)). Which estimator is underfitting? Which one is overfitting?

```
In []: import numpy as np
import matplotlib.pyplot as plt

from sklearn.preprocessing import PolynomialFeatures
```

```
from sklearn.linear_model import LinearRegression
from sklearn.pipeline import make_pipeline
degrees = [1, 3, 10]
np.random.seed(0)
x = np.linspace(0, 10, 20)
x = x[:, np.newaxis]
y = x + np.sin(1.5 * x) + np.random.normal(0, 0.3, size=x.shape)
f x = x + np.sin(1.5 * x)
plt.scatter(x, y, label="y(x) = x + \sin(1.5x) + N(0, 0.3)", color='blue')
plt.plot(x, f_x, label="f(x) = x + sin(1.5x)", color='red', linewidth=2)
for degree in degrees:
    model = make_pipeline(PolynomialFeatures(degree), LinearRegression())
    model.fit(x, y)
    y_pred = model.predict(x[:])
    plt.plot(x, y_pred, label=f'g{degree}(x)', linewidth=2)
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.title("Polynomial Estimators")
plt.show()
```

Polynomial Estimators

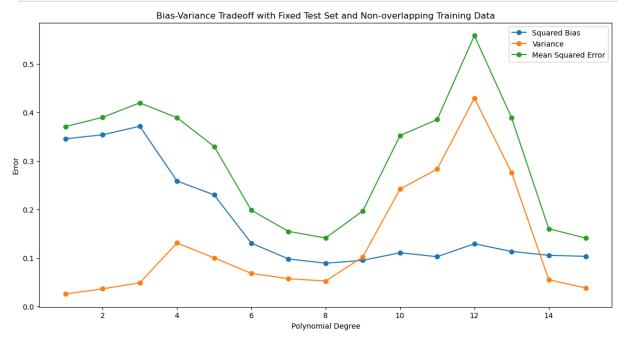


The estimators $g_1(x)$ and $g_3(x)$ are severely underfitting the data, while $g_1(x)$ is overfitting the data.

Part 4: Bias-Variance Tradeoff

```
In [ ]: import numpy as np
        import matplotlib.pyplot as plt
        from sklearn.pipeline import make_pipeline
        from sklearn.preprocessing import PolynomialFeatures
        from sklearn.linear model import LinearRegression
        from sklearn.metrics import mean squared error
        # Function to generate dataset excluding test samples
        def generate_training_dataset(test_set=None, n_train_samples=40):
            x_{all} = np.linspace(0, 10, 1000)
            y_{all} = x_{all} + np.sin(1.5 * x_{all}) + np.random.normal(0, 0.3, size=x_{all})
            if test set is not None:
                mask = np.isin(x_all, test_set.squeeze(), invert=True)
                x_{train_pool} = x_{all[mask]}
                y_train_pool = y_all[mask]
            else:
                x train pool = x all
                y_train_pool = y_all
            # Randomly sample for training
            idx = np random choice(len(x_train_pool), n_train_samples, replace=False
            return x_train_pool[idx][:, np.newaxis], y_train_pool[idx] # Return as
        x_test, y_test = generate_training_dataset(None, n_train_samples=10)
        np.random.seed(0)
        n datasets = 100
        n \text{ samples} = 40
        degrees = range(1, 16)
        # Arrays to store results
        mse_test = np.zeros((n_datasets, len(degrees)))
        predictions = np.zeros((n datasets, len(degrees), len(y test)))
        for i in range(n datasets):
            x_train, y_train = generate_training_dataset(x_test, n_train_samples=n_s
            for j, degree in enumerate(degrees):
                model = make pipeline(PolynomialFeatures(degree), LinearRegression()
                model.fit(x train, y train)
                y_test_pred = model.predict(x_test)
                predictions[i, j, :] = y_test_pred
                mse_test[i, j] = mean_squared_error(y_test, y_test_pred)
        # Calculate mean and variance of predictions across datasets
        mean predictions = np.mean(predictions, axis=0)
        variance_predictions = np.var(predictions, axis=0)
        bias_squared = np.mean((mean_predictions - y_test) ** 2, axis=1)
        mse_test_mean = np.mean(mse_test, axis=0)
        plt.figure(figsize=(14, 7))
```

```
plt.plot(degrees, bias_squared, label='Squared Bias', marker='o')
plt.plot(degrees, variance_predictions.mean(axis=1), label='Variance', marker
plt.plot(degrees, mse_test_mean, label='Mean Squared Error', marker='o')
plt.xlabel('Polynomial Degree')
plt.ylabel('Error')
plt.title('Bias-Variance Tradeoff with Fixed Test Set and Non-overlapping Tr
plt.legend()
plt.show()
```



The best model is at degree 8.

Part 5: L2 Regularization

```
In [ ]: import numpy as np
        from sklearn.pipeline import make pipeline
        from sklearn.preprocessing import PolynomialFeatures
        from sklearn.linear model import Ridge
        from sklearn.metrics import mean_squared_error
        def generate_training_dataset(test_set=None, n_train_samples=40):
            x_{all} = np.linspace(0, 10, 1000) # Generate a large pool of data points
            y all = x all + np.sin(1.5 * x all) + np.random.normal(0, 0.3, size=x al
            if test set is not None:
                mask = np.isin(x_all, test_set.squeeze(), invert=True)
                x_train_pool = x_all[mask] # Exclude test samples from the x pool
                y train pool = y all[mask]
            else:
                x_{train_pool} = x_{all}
                y_train_pool = y_all
            # Randomly sample from the remaining points for train
```

```
idx = np.random.choice(len(x_train_pool), n_train_samples, replace=False)
     return x_train_pool[idx][:, np.newaxis], y_train_pool[idx]
 #fixed test set (size 10)
 x_test, y_test = generate_training_dataset(None, n_train_samples=10)
 degree = 10
 alpha = 1.0
 n datasets = 100
 n \text{ samples} = 40
 # Arrays to store results
 mse_test_ridge = np.zeros(n_datasets)
 predictions_ridge = np.zeros((n_datasets, len(y_test)))
 for i in range(n_datasets):
     x_train, y_train = generate_training_dataset(x_test, n_train_samples=n_s
     #Ridge regression
     model ridge = make pipeline(PolynomialFeatures(degree), Ridge(alpha=alph
     model_ridge.fit(x_train, y_train)
     y_test_pred_ridge = model_ridge.predict(x_test)
     mse_test_ridge[i] = mean_squared_error(y_test, y_test_pred_ridge)
     predictions_ridge[i, :] = y_test_pred_ridge
 mean_predictions_ridge = np.mean(predictions_ridge, axis=0)
 variance predictions ridge = np.var(predictions ridge, axis=0)
 bias squared ridge = np.mean((mean predictions ridge - y test) ** 2)
 mse_test_mean_ridge = np.mean(mse_test_ridge)
 print(f"Unregularized Model (Degree {degree}):")
 print(f" Squared Bias: {bias squared[degree-1]:.4f}")
 print(f" Variance: {variance predictions[degree-1].mean():.4f}")
 print(f" Mean Squared Error: {mse_test_mean[degree-1]:.4f}")
 print(f"Regularized Model (Degree {degree}, Alpha {alpha}):")
 print(f" Squared Bias: {bias squared ridge:.4f}")
 print(f" Variance: {variance predictions ridge.mean():.4f}")
 print(f" Mean Squared Error: {mse_test_mean_ridge:.4f}")
Unregularized Model (Degree 10):
  Squared Bias: 0.1104
  Variance: 0.2418
 Mean Squared Error: 0.3522
Regularized Model (Degree 10, Alpha 1.0):
  Squared Bias: 0.2116
  Variance: 0.0381
 Mean Squared Error: 0.2497
```

```
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.74457e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.11292e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=1.37722e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.65029e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.14654e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.35538e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.16829e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.84292e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.08856e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.5261e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.91355e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.8503e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=7.10461e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=7.96422e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

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es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.8228e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.21069e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.72526e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.89184e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.58541e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.98561e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.2683e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.5423e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.67567e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.27761e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.51958e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
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es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.14133e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
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es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=4.02724e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.08975e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

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es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.5753e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.54163e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.01958e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.40025e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=9.41755e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.1765e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.56372e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.19589e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.8962e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.8271e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.64109e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
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es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.20173e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=2.44277e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.80385e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

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es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.88431e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.1635e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.2025e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.66808e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.01068e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.44486e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.52326e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.71974e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.15387e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.87974e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.4305e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=7.14242e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=2.72211e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.09692e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

```
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.90181e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.48205e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.15675e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.43158e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.67297e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.20322e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.24456e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.96587e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.0855e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.15014e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.81863e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.32581e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=3.42182e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.73332e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

```
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.03142e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=8.25931e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.70856e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.62506e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.19823e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.58836e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.38099e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.07996e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.6614e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=2.10873e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.22142e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.09759e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=2.32638e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.89028e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

```
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.11701e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.47675e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.52452e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.23332e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.07605e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=7.6816e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.58546e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=5.24255e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=1.07676e-20): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.47348e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=6.42758e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=4.0625e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear model/ ridge.py:216: LinAlqWarning: Ill-conditioned matrix
(rcond=2.54347e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag
es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix
(rcond=3.52508e-21): result may not be accurate.
  return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T
```

/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix (rcond=4.74343e-21): result may not be accurate. return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T /Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag es/sklearn/linear_model/_ridge.py:216: LinAlgWarning: Ill-conditioned matrix (rcond=2.88995e-21): result may not be accurate. return linalg.solve(A, Xy, assume_a="pos", overwrite_a=True).T

Conclusion

Bias:

- **Unregularized Model:** Squared bias is 0.1104.
- Regularized Model: Squared bias is 0.2116.
- Ans: The regularized model has a higher bias, as expected, due to reduced model flexibility.

Variance:

- Unregularized Model: Variance is 0.2418.
- **Regularized Model:** Variance is 0.0381.
- **Ans:** The regularized model has much lower variance, which is expected as regularization reduces sensitivity to training data.

Mean Squared Error (MSE):

- Unregularized Model: MSE is 0.3522.
- **Regularized Model:** MSE is 0.2497.
- Ans: The regularized model has a lower MSE, indicating better overall performance.

Answer: The regularized model has higher bias, but achieves much lower variance and MSE. This shows better generalization and makes it the better model.

Problem2.1

• **ROC Curve:** TPR/FPR. True negatives (TN) matter because the false positive rate (FPR) depends on TN:

$$FPR = \frac{FP}{FP + TN}$$

The ROC curve plots the true positive rate (TPR) against FPR, so TN is essential for computing FPR.

• **PR Curve:** True negatives do not matter. The PR curve uses precision and recall, which depend on true positives (TP), false positives (FP), and false negatives (FN):

$$Precision = \frac{TP}{TP + FP}$$

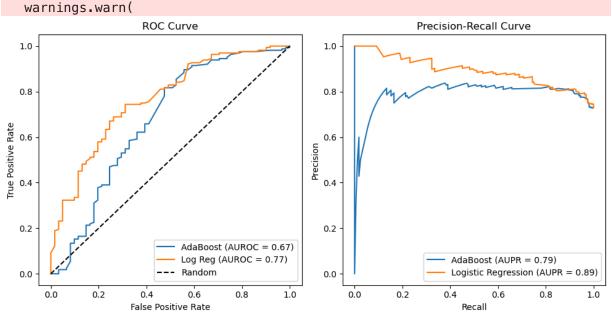
$$\text{Recall} = \frac{TP}{TP + FN}$$

Each point on the ROC curve corresponds to a unique point on the PR curve because both curves are based on the same TP, FP, FN, TN. For any decision threshold, the counts of TP, FP, FN, and TN are fixed, producing both an ROC and a PR point. So while ROC curves are used for balanced data, PR curves are used for imbalanced data, however their metrics are based on the same counts of TP, FP, FN, TN.

```
In [ ]: import numpy as np
        import matplotlib.pyplot as plt
        from sklearn.datasets import fetch_openml
        from sklearn.model selection import train test split
        from sklearn.ensemble import AdaBoostClassifier
        from sklearn.linear_model import LogisticRegression
        from sklearn.metrics import roc curve, precision recall curve, auc
        X, y = fetch_openml(name='blood-transfusion-service-center', version=1, as_f
        y = y.astype(int).replace({2: 0})
        X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, rar
        ada = AdaBoostClassifier(n estimators=100, random state=0)
        logreg = LogisticRegression(solver='liblinear')
        ada.fit(X_train, y_train)
        logreg.fit(X train, y train)
        ada_probs = ada.predict_proba(X_test)[:, 1]
        logreg_probs = logreg.predict_proba(X_test)[:, 1]
        # Generate ROC/ PR curves
        fpr_ada, tpr_ada, _ = roc_curve(y_test, ada_probs)
```

```
fpr_logreg, tpr_logreg, _ = roc_curve(y_test, logreg_probs)
precision_ada, recall_ada, _ = precision_recall_curve(y_test, ada_probs)
precision_logreg, recall_logreg, _ = precision_recall_curve(y_test, logreg_r
plt.figure(figsize=(10, 5))
plt.subplot(1, 2, 1)
plt.plot(fpr_ada, tpr_ada, label=f'AdaBoost (AUROC = {auc(fpr_ada, tpr_ada):
plt.plot(fpr_logreg, tpr_logreg, label=f'Log Reg (AUROC = {auc(fpr_logreg, t
plt.plot([0, 1], [0, 1], 'k--', label='Random')
plt.title('ROC Curve')
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.legend()
plt.subplot(1, 2, 2)
plt.plot(recall_ada, precision_ada, label=f'AdaBoost (AUPR = {auc(recall_ada
plt.plot(recall_logreg, precision_logreg, label=f'Logistic Regression (AUPR)
plt.title('Precision-Recall Curve')
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.legend()
plt.tight_layout()
plt.show()
all pos = sum(y test == 1) / len(y test)
print(f"All-positive classifier ROC point: (1.0, {all_pos})")
print(f"All-positive classifier PR point: Precision = {all_pos}, Recall = 1.
```

/Users/bytedance/Documents/anaconda3/envs/COMS6998/lib/python3.9/site-packag es/sklearn/ensemble/_weight_boosting.py:527: FutureWarning: The SAMME.R algorithm (the default) is deprecated and will be removed in 1.6. Use the SAMME algorithm to circumvent this warning.



All-positive classifier ROC point: (1.0, 0.728888888888888)
All-positive classifier PR point: Precision = 0.7288888888888888, Recall = 1.0

```
In [ ]: def prg_curve(precision, recall, pi, epsilon=1e-10):
            precision gain = np.where(precision < 1, (precision - pi) / (pi * (1 - p)
            recall gain = np.where(recall < 1, (recall - pi) / (pi * (1 - recall + \epsilon)
            return precision gain, recall gain
        precision gain ada, recall gain ada = prg curve(precision ada, recall ada, p
        precision_gain_logreg, recall_gain_logreg = prg_curve(precision_logreg, recall_gain_logreg)
        sorted_indices_ada = np.argsort(recall_gain_ada)
        recall gain ada sorted = recall gain ada[sorted indices ada]
        precision_gain_ada_sorted = precision_gain_ada[sorted_indices_ada]
        sorted indices logreg = np.argsort(recall gain logreg)
        recall_gain_logreg_sorted = recall_gain_logreg[sorted_indices_logreg]
        precision gain logreg sorted = precision gain logreg[sorted indices logreg]
        auprg_ada = auc(recall_gain_ada_sorted, precision_gain_ada_sorted)
        auprq logreq = auc(recall gain logreg sorted, precision gain logreg sorted)
        print(f"AdaBoost - AUROC: {auroc_ada:.3f}, AUPR: {aupr_ada:.3f}, AUPRG: {aur
        print(f"Logistic Regression - AUROC: {auroc logreg:.3f}, AUPR: {aupr logreg:
```

AdaBoost - AUROC: 0.674, AUPR: 0.786, AUPRG: 6.425 Logistic Regression - AUROC: 0.767, AUPR: 0.892, AUPRG: 13.128

The PR Gain curves provide a more meaningful assessment than standard PR curves in cases of imbalanced data, as they account for the base rate. In this case, LR outperformed AdaBoost across all metrics. The significantly higher AUPRG for LR (13.128) compared to AdaBoost (6.425) highlights that it is better suited for this task when considering the base rate. Therefore I agree with the NIPS paper's conclusion that practitioners should prefer PR Gain curves over PR curves for more accurate evaluation of model performance.

Problem 3

```
In [ ]: import torch
        import torchvision
        import torchvision.transforms as transforms
        import torch.nn as nn
        import torch.optim as optim
        import numpy as np
        import matplotlib.pyplot as plt
        from torch.optim.lr_scheduler import CyclicLR
        %matplotlib inline
        from torchsummary import summary
        # Load FashionMNIST dataset
        transform = transforms.Compose([transforms.ToTensor(), transforms.Normalize(
        trainset = torchvision.datasets.FashionMNIST(root='./data', train=True, dowr
        trainloader = torch.utils.data.DataLoader(trainset, batch size=64, shuffle=1
        testset = torchvision.datasets.FashionMNIST(root='./data', train=False, down
        testloader = torch.utils.data.DataLoader(testset, batch size=64, shuffle=Fal
       Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train
       -images-idx3-ubyte.gz
       Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train
       -images-idx3-ubyte.gz to ./data/FashionMNIST/raw/train-images-idx3-ubyte.gz
       100%| 26421880/26421880 [00:03<00:00, 8502762.17it/s]
       Extracting ./data/FashionMNIST/raw/train-images-idx3-ubyte.gz to ./data/Fash
       ionMNIST/raw
      Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train
      -labels-idx1-ubyte.gz
      Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train
       -labels-idx1-ubyte.gz to ./data/FashionMNIST/raw/train-labels-idx1-ubyte.gz
       100%| 29515/29515 [00:00<00:00, 208732.53it/s]
       Extracting ./data/FashionMNIST/raw/train-labels-idx1-ubyte.gz to ./data/Fash
       ionMNIST/raw
      Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-
       images-idx3-ubyte.gz
       Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-
       images-idx3-ubyte.gz to ./data/FashionMNIST/raw/t10k-images-idx3-ubyte.gz
                4422102/4422102 [00:01<00:00, 2599474.81it/s]
       Extracting ./data/FashionMNIST/raw/t10k-images-idx3-ubyte.gz to ./data/Fashi
       onMNIST/raw
      Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-
       labels-idx1-ubyte.gz
       Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-
       labels-idx1-ubyte.gz to ./data/FashionMNIST/raw/t10k-labels-idx1-ubyte.gz
                 5148/5148 [00:00<00:00, 7786612.69it/s]
```

Extracting ./data/FashionMNIST/raw/t10k-labels-idx1-ubyte.gz to ./data/FashionMNIST/raw

```
In [ ]: class ConvModule(nn.Module):
            def __init__(self, in_channels, out_channels, kernel_size, stride, paddi
                super(ConvModule, self).__init__()
                self.conv = nn.Conv2d(in channels, out channels, kernel size, stride
                self.bn = nn.BatchNorm2d(out channels)
                self.act = nn.ReLU()
            def forward(self, x):
                x = self.conv(x)
                x = self.bn(x)
                x = self.act(x)
                return x
        class InceptionModule(nn.Module):
            def __init__(self, in_channels, f_1x1, f_3x3):
                super(InceptionModule, self). init ()
                self.branch1 = nn.Sequential(ConvModule(in channels, f 1x1, kernel s
                self.branch2 = nn.Sequential(ConvModule(in_channels, f_3x3, kernel_s
            def forward(self, x):
                branch1 = self_branch1(x)
                branch2 = self.branch2(x)
                return torch.cat([branch1, branch2], 1)
        class DownsampleModule(nn.Module):
            def __init__(self, in_channels, f_3x3):
                super(DownsampleModule, self).__init__()
                self.branch1 = nn.Sequential(ConvModule(in_channels, f_3x3, kernel_s
                self.branch2 = nn.MaxPool2d(3, stride=2)
            def forward(self, x):
                branch1 = self.branch1(x)
                branch2 = self.branch2(x)
                return torch.cat([branch1, branch2], 1)
        class InceptionSmall(nn.Module):
            def __init__(self, num_classes=10):
                super(InceptionSmall, self).__init__()
                self.conv1 = ConvModule(1, 96, 3, 1, 0) # FashionMNIST has 1 input
                self.inception1 = InceptionModule(96, 32, 32)
                self.inception2 = InceptionModule(64, 32, 48)
                self.down1 = DownsampleModule(80, 80)
                self.inception3 = InceptionModule(160, 112, 48)
                self.inception4 = InceptionModule(160, 96, 64)
                self.inception5 = InceptionModule(160, 80, 80)
                self.inception6 = InceptionModule(160, 48, 96)
                self.down2 = DownsampleModule(144, 96)
                self.inception7 = InceptionModule(240, 176, 160)
                self.inception8 = InceptionModule(336, 176, 160)
                self.meanpool = nn.AdaptiveAvgPool2d((7, 7))
                self.fc = nn.Linear(16464, num classes)
```

```
def forward(self, x):
    x = self.conv1(x)
    x = self.inception1(x)
    x = self.inception2(x)
    x = self.down1(x)
    x = self.inception3(x)
    x = self.inception4(x)
    x = self.inception5(x)
    x = self.inception6(x)
    x = self.down2(x)
    x = self.inception7(x)
    x = self.inception8(x)
    x = self.meanpool(x)
    x = torch.flatten(x, 1)
    x = self.fc(x)
    return x
```

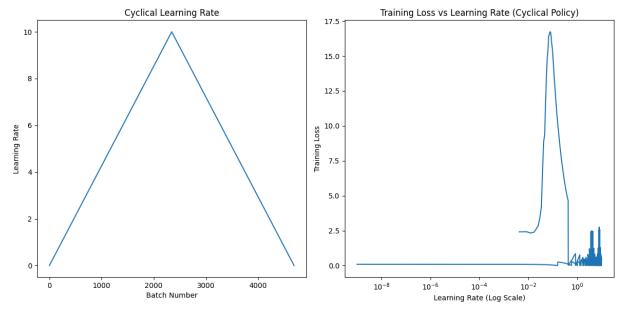
```
In [ ]: device = torch.device("cuda" if torch.cuda.is_available() else "cpu")
        # Initialize the model, loss function, and optimizer
        net = InceptionSmall().to(device)
        criterion = nn.CrossEntropyLoss()
        optimizer = optim.SGD(net.parameters(), lr=0.01, momentum=0.9)
        # lr cycles between 1e-9 and 10
        scheduler = torch.optim.lr_scheduler.CyclicLR(optimizer, base_lr=1e-9, max_l
        # 5 epochs
        epochs = 5
        losses = []
        lrs = []
        for epoch in range(epochs):
            running_loss = 0.0
            for i, data in enumerate(trainloader, 0):
                inputs, labels = data[0].to(device), data[1].to(device)
                optimizer.zero_grad()
                #Forward pass
                outputs = net(inputs)
                loss = criterion(outputs, labels)
                #Backward pass and optim
                loss.backward()
                optimizer.step()
                scheduler.step() #Update lr after batch
                #Record the loss and learning rate
                running_loss += loss.item()
                losses.append(running_loss / (i+1))
                lrs.append(optimizer.param groups[0]['lr'])
                #print after 100 minibatches
                if i % 100 == 99:
                    print(f"[Epoch {epoch+1}, Batch {i+1}] Loss: {running_loss / 100
                    running_loss = 0.0
```

print("Training Complete") [Epoch 1, Batch 100] Loss: 4.6578, LR: 0.4264392334 [Epoch 1, Batch 200] Loss: 1.7083, LR: 0.8528784657 [Epoch 1, Batch 300] Loss: 2.2855, LR: 1.2793176981 [Epoch 1, Batch 400] Loss: 2.3551, LR: 1.7057569305 [Epoch 1, Batch 500] Loss: 2.3745, LR: 2.1321961628 [Epoch 1, Batch 600] Loss: 2.3747, LR: 2.5586353952 [Epoch 1, Batch 700] Loss: 2.3867, LR: 2.9850746276 [Epoch 1, Batch 800] Loss: 2.4012, LR: 3.4115138599 [Epoch 1, Batch 900] Loss: 2.4069, LR: 3.8379530923 [Epoch 2, Batch 100] Loss: 2.4551, LR: 4.4264392330 [Epoch 2, Batch 200] Loss: 2.4524, LR: 4.8528784653 [Epoch 2, Batch 300] Loss: 2.4522, LR: 5.2793176977 [Epoch 2, Batch 400] Loss: 2.4505, LR: 5.7057569301 [Epoch 2, Batch 500] Loss: 2.4403, LR: 6.1321961624 [Epoch 2, Batch 600] Loss: 2.4569, LR: 6.5586353948 [Epoch 2, Batch 700] Loss: 2.5243, LR: 6.9850746272 [Epoch 2, Batch 800] Loss: 2.5225, LR: 7.4115138595 [Epoch 2, Batch 900] Loss: 2.5537, LR: 7.8379530919 [Epoch 3, Batch 100] Loss: 2.5374, LR: 8.4264392326 [Epoch 3, Batch 200] Loss: 2.5631, LR: 8.8528784649 [Epoch 3, Batch 300] Loss: 2.4872, LR: 9.2793176973 [Epoch 3, Batch 400] Loss: 2.5688, LR: 9.7057569297 [Epoch 3, Batch 500] Loss: 2.5643, LR: 9.8678038380 [Epoch 3, Batch 600] Loss: 2.6350, LR: 9.4413646056 [Epoch 3, Batch 700] Loss: 2.5255, LR: 9.0149253732 [Epoch 3, Batch 800] Loss: 2.5457, LR: 8.5884861409 [Epoch 3, Batch 900] Loss: 2.4993, LR: 8.1620469085 [Epoch 4, Batch 100] Loss: 2.5234, LR: 7.5735607678 [Epoch 4, Batch 200] Loss: 2.5016, LR: 7.1471215355 [Epoch 4, Batch 300] Loss: 2.4936, LR: 6.7206823031 [Epoch 4, Batch 400] Loss: 2.4563, LR: 6.2942430707 [Epoch 4, Batch 500] Loss: 2.4607, LR: 5.8678038384 [Epoch 4, Batch 600] Loss: 2.4564, LR: 5.4413646060 [Epoch 4, Batch 700] Loss: 2.4566, LR: 5.0149253736 [Epoch 4, Batch 800] Loss: 2.4877, LR: 4.5884861413 [Epoch 4, Batch 900] Loss: 2.4664, LR: 4.1620469089 [Epoch 5, Batch 100] Loss: 2.4161, LR: 3.5735607682 [Epoch 5, Batch 200] Loss: 2.4155, LR: 3.1471215359 [Epoch 5, Batch 300] Loss: 2.4156, LR: 2.7206823035 [Epoch 5, Batch 400] Loss: 2.3743, LR: 2.2942430711 [Epoch 5, Batch 500] Loss: 2.3732, LR: 1.8678038388 [Epoch 5, Batch 600] Loss: 2.3536, LR: 1.4413646064 [Epoch 5, Batch 700] Loss: 2.3413, LR: 1.0149253740 [Epoch 5, Batch 800] Loss: 2.3252, LR: 0.5884861417 [Epoch 5, Batch 900] Loss: 2.3210, LR: 0.1620469093 Training Complete In []: | import matplotlib.pyplot as plt import numpy as np #Plot loss as function of LR plt.figure(figsize=(12, 6))

```
plt.subplot(1, 2, 1)
plt.plot(lrs)
plt.xlabel("Batch Number")
plt.ylabel("Learning Rate")
plt.title("Cyclical Learning Rate")

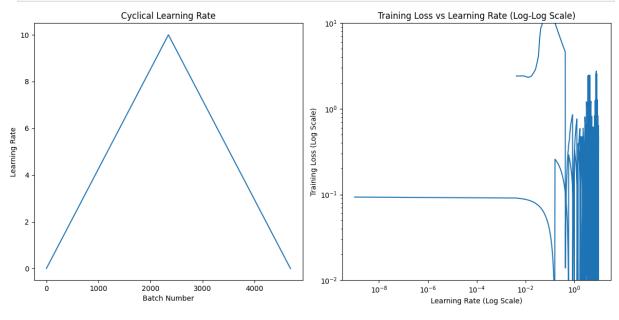
plt.subplot(1, 2, 2)
plt.plot(lrs, losses)
plt.xscale('log')
plt.xlabel("Learning Rate (Log Scale)")
plt.ylabel("Training Loss")
plt.title("Training Loss vs Learning Rate (Cyclical Policy)")

plt.tight_layout()
plt.show()
```



```
In [ ]: import matplotlib.pyplot as plt
        import numpy as np
        filtered_indices = [i for i, lr in enumerate(lrs) if 1e-9 <= lr <= 10]
        filtered_lrs = np.array(lrs)[filtered_indices]
        filtered_losses = np.array(losses)[filtered_indices]
        plt.figure(figsize=(12, 6))
        plt.subplot(1, 2, 1)
        plt.plot(lrs)
        plt.xlabel("Batch Number")
        plt.ylabel("Learning Rate")
        plt.title("Cyclical Learning Rate")
        plt.subplot(1, 2, 2)
        plt.plot(filtered_lrs, filtered_losses)
        plt.xscale('log')
        plt.yscale('log')
        plt.xlabel("Learning Rate (Log Scale)")
```

```
plt.ylabel("Training Loss (Log Scale)")
plt.title("Training Loss vs Learning Rate (Log-Log Scale)")
plt.ylim(0.01, 10)
plt.tight_layout()
plt.show()
```



```
In [ ]: # cyclical learning rate between 1e-4 and 1e-2
        # Initialize optim/ scheduler
        optimizer = torch.optim.SGD(net.parameters(), lr=0.01, momentum=0.9)
        scheduler = torch.optim.lr_scheduler.CyclicLR(optimizer, base_lr=1e-4, max_l
        # train for 5 epochs
        epochs = 5
        train losses = []
        val_losses = []
        train_acc = []
        val acc = []
        for epoch in range(epochs):
            running_train_loss = 0.0
            correct_train = 0
            total train = 0
            net.train()
            #Train
            for i, data in enumerate(trainloader, 0):
                inputs, labels = data[0].to(device), data[1].to(device)
                optimizer.zero_grad()
                #Forward pass
                outputs = net(inputs)
                loss = criterion(outputs, labels)
                #Backward pass
                loss.backward()
                optimizer.step()
```

```
scheduler.step() #Update lr after batch
        running train loss += loss.item()
        _, predicted = outputs.max(1)
        total_train += labels.size(0)
        correct train += predicted.eq(labels).sum().item()
    #Train acc loss
    train losses.append(running train loss / len(trainloader))
    train_acc.append(100. * correct_train / total_train)
    #Val loop
    net.eval()
    correct val = 0
    total val = 0
    val loss = 0.0
    with torch.no grad():
        for data in testloader:
            inputs, labels = data[0].to(device), data[1].to(device)
            outputs = net(inputs)
            loss = criterion(outputs, labels)
            val loss += loss.item()
            _, predicted = outputs.max(1)
            total_val += labels.size(0)
            correct val += predicted.eg(labels).sum().item()
    val_losses.append(val_loss / len(testloader))
    val_acc.append(100. * correct_val / total_val)
    print(f"Epoch {epoch+1}/{epochs} | Train Loss: {train_losses[-1]:.4f}, ]
# Plotting results
plt.figure(figsize=(12, 6))
# Plot train vs val loss
plt.subplot(1, 2, 1)
plt.plot(train_losses, label="Train Loss")
plt.plot(val_losses, label="Validation Loss")
plt.xlabel("Epochs")
plt.ylabel("Loss")
plt.title("Train vs Validation Loss")
plt.legend()
#Plot train vs val acc
plt.subplot(1, 2, 2)
plt.plot(train_acc, label="Train Accuracy")
plt.plot(val_acc, label="Validation Accuracy")
plt.xlabel("Epochs")
plt.ylabel("Accuracy (%)")
plt.title("Train vs Validation Accuracy")
plt.legend()
plt.tight_layout()
plt.show()
```

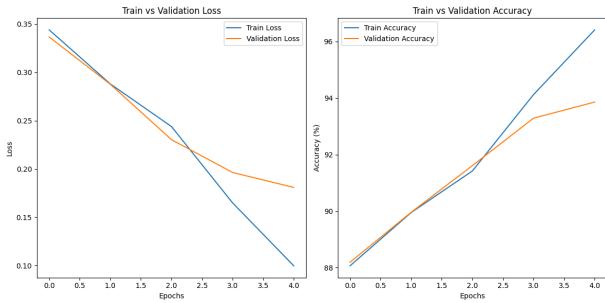
```
Epoch 1/5 | Train Loss: 0.3439, Train Acc: 88.06% | Val Loss: 0.3366, Val Acc: 88.19%

Epoch 2/5 | Train Loss: 0.2880, Train Acc: 89.95% | Val Loss: 0.2877, Val Acc: 89.96%

Epoch 3/5 | Train Loss: 0.2439, Train Acc: 91.42% | Val Loss: 0.2303, Val Acc: 91.61%

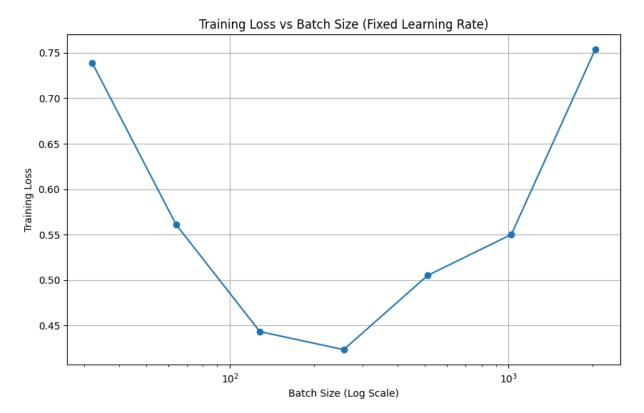
Epoch 4/5 | Train Loss: 0.1648, Train Acc: 94.12% | Val Loss: 0.1963, Val Acc: 93.29%

Epoch 5/5 | Train Loss: 0.0997, Train Acc: 96.41% | Val Loss: 0.1809, Val Acc: 93.86%
```

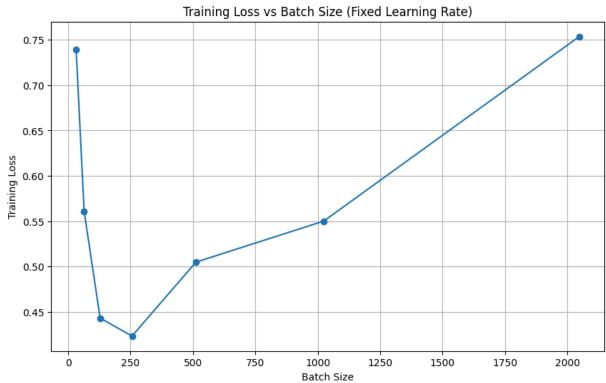


```
In [ ]:
        import torch
        import torch.optim as optim
        import matplotlib.pyplot as plt
        # Function to train with varying batch sizes
        def train with increasing batch sizes(lrmax, initial batch size, max batch s
            batch sizes = []
            train_losses = []
            for epoch in range(epoch_count):
                # double batch size
                current batch size = initial batch size * (2 ** epoch)
                if current_batch_size > max_batch_size:
                    break
                # new dataloader
                trainloader = torch.utils.data.DataLoader(trainset, batch_size=curre
                # init model with fixed lr
                net = InceptionSmall().to(device)
                optimizer = optim.SGD(net.parameters(), lr=lrmax, momentum=0.9)
                criterion = nn.CrossEntropyLoss()
                running_loss = 0.0
                #train
                for i, data in enumerate(trainloader, 0):
```

```
inputs, labels = data[0].to(device), data[1].to(device)
             optimizer.zero_grad()
             outputs = net(inputs)
             loss = criterion(outputs, labels)
             loss.backward()
             optimizer.step()
             running loss += loss.item()
         #Calculate average loss
         avg loss = running loss / len(trainloader)
         train losses.append(avg loss)
         batch sizes.append(current batch size)
         print(f"Epoch {epoch + 1}, Batch Size: {current_batch_size}, Train L
     return batch_sizes, train_losses
 # Parameters
 lrmax = 1e-2
 initial_batch_size = 32
 max_batch_size = 4096
 epoch count = 7
 batch_sizes, train_losses = train_with_increasing_batch_sizes(lrmax, initial
 plt.figure(figsize=(10, 6))
 plt.plot(batch_sizes, train_losses, marker='o')
 plt.xscale('log')
 plt.xlabel('Batch Size (Log Scale)')
 plt.ylabel('Training Loss')
 plt.title('Training Loss vs Batch Size (Fixed Learning Rate)')
 plt.grid(True)
 plt.show()
Epoch 1, Batch Size: 32, Train Loss: 0.7390
Epoch 2, Batch Size: 64, Train Loss: 0.5611
Epoch 3, Batch Size: 128, Train Loss: 0.4432
Epoch 4, Batch Size: 256, Train Loss: 0.4234
Epoch 5, Batch Size: 512, Train Loss: 0.5049
Epoch 6, Batch Size: 1024, Train Loss: 0.5501
Epoch 7, Batch Size: 2048, Train Loss: 0.7536
```







The graph and results for the varying batch sizes show that training loss decreases as the batch size increases initially, reaching a minimum at batch size 256 with a loss of 0.4234. However, as the batch size continues to increase, the training loss begins to rise again, peaking at 0.7536 for a batch size of 2048. This suggests that while smaller batch sizes may initially lead to higher losses, very large batch sizes do not necessarily yield better performance and can, in fact, hurt generalization. The cyclical learning rate approach is a more balanced generalization, especially with moderate batch sizes like 64/128/256.

In []:

VGG19 Memory and Weights

Layer	Number of Activations (Memory)	Parameters (Compute)
Input	224 imes224 imes3=150K	0
CONV3-64	224 imes224 imes64=3.2M	$(3\times3\times3)\times64=1,728$
CONV3-64	224 imes224 imes64=3.2M	$(3\times3\times64)\times64=36,864$
POOL2	$112\times112\times64=800K$	0
CONV3-128	112 imes112 imes128=1.6M	$(3\times3\times64)\times128=73,728$
CONV3-128	$112\times112\times128=1.6M$	(3 imes 3 imes 128) imes 128 = 147,456
POOL2	56 imes56 imes128=400K	0
CONV3-256	56 imes56 imes256=800K	(3 imes 3 imes 128) imes 256 = 294,912
CONV3-256	56 imes56 imes256=800K	(3 imes 3 imes 256) imes 256 = 589,824
CONV3-256	56 imes56 imes256=800K	(3 imes 3 imes 256) imes 256 = 589,824
CONV3-256	56 imes 56 imes 256 = 800K	(3 imes 3 imes 256) imes 256 = 589,824
POOL2	28 imes28 imes256=200K	0
CONV3-512	28 imes28 imes512=400K	(3 imes3 imes256) imes512=1,179,648
CONV3-512	28 imes28 imes512=400K	(3 imes 3 imes 512) imes 512 = 2,359,296
CONV3-512	28 imes28 imes512=400K	(3 imes 3 imes 512) imes 512=2,359,296
CONV3-512	28 imes28 imes512=400K	(3 imes 3 imes 512) imes 512 = 2,359,296
POOL2	14 imes14 imes512=100K	0
CONV3-512	$14\times14\times512=100K$	(3 imes 3 imes 512) imes 512 = 2,359,296
CONV3-512	$14\times14\times512=100K$	(3 imes 3 imes 512) imes 512 = 2,359,296
CONV3-512	14 imes14 imes512=100K	(3 imes 3 imes 512) imes 512 = 2,359,296
CONV3-512	14 imes14 imes512=100K	(3 imes 3 imes 512) imes 512 = 2,359,296
POOL2	7 imes 7 imes 512 = 25K	0
FC	4096	4096 imes 4096 = 16,777,216
FC	4096	4096 imes 4096 = 16,777,216
FC	1000	4096 imes 1000 = 4,096,000
Total Activations	17.62M	Total Parameters = 57,668,812

(a)

The inception module in cnns is designed to capture multi-scale information by using parallel convolutional filters of different sizes (1x1, 3x3, 5x5) along with pooling operations. These filters operate in parallel, allowing the network to learn both local and global features effectively. The outputs from these filters are concatenated, preserving the spatial dimensions while increasing the depth of the feature maps.

(b)

Naive Inception Module:

• 1x1 Convolutions: $32 \times 32 \times 128$ • 3x3 Convolutions: $32 \times 32 \times 192$

- 5x5 Convolutions: $32 \times 32 \times 96$
- 3x3 Max Pooling: $32 \times 32 \times 256$

Total Output Size =
$$32 \times 32 \times (128 + 192 + 96 + 256) = 32 \times 32 \times 672$$

Inception Module with Dimension Reduction:

- 1x1 Convolutions: $32 \times 32 \times 128$
- 3x3 Convolutions (with 1x1 reduction): $32 \times 32 \times 192$
- 5x5 Convolutions (with 1x1 reduction): $32 \times 32 \times 96$
- 1x1 Convolution after Max Pooling: $32 \times 32 \times 64$

Total Output Size =
$$32 \times 32 \times (128 + 192 + 96 + 64) = 32 \times 32 \times 480$$

(c)

Naive Inception Module:

• 1x1 Convolutions:

$$1 \times 1 \times 256 \times 128 \times 32 \times 32 = 335,544,32$$

• 3x3 Convolutions:

$$3 \times 3 \times 256 \times 192 \times 32 \times 32 = 1,131,524,096$$

• 5x5 Convolutions:

$$5 \times 5 \times 256 \times 96 \times 32 \times 32 = 983,040,000$$

Total Operations = 2,450,136,128

Inception Module with Dimension Reduction:

• 1x1 Convolutions for Reduction:

$$1 \times 1 \times 256 \times 128 \times 32 \times 32 = 335,544,32$$

• 3x3 Convolutions (after reduction):

$$3 \times 3 \times 128 \times 192 \times 32 \times 32 = 566, 362, 24$$

• 5x5 Convolutions (after reduction):

$$5 \times 5 \times 32 \times 96 \times 32 \times 32 = 122,880,00$$

Total Operations = 1,024,726,56

(d)

The dimension reduction version reduces the computational complexity by approximately 58.4%, making it significantly more efficient than the naive version.

$$\text{Computational Savings} = \frac{2.45 - 1.02}{2.45} \times 100 \approx 58.4\%$$

Problem 5 - Staleness

```
1. Gradient ( g[L1, 1] ):
```

- No gradients from Learner 2.
- Staleness: (0)

2. Gradient (g[L1, 2]):

- No gradients from Learner 2.
- **Staleness**: (0)

3. Gradient (g[L1, 3]):

- Learner 2 has calculated (g[L2, 1]).
- Staleness: (1)

4. Gradient (g[L1, 4]):

- Learner 2 has computed (g[L2, 1]).
- Staleness: (1)

5. Gradient (g[L2, 1]):

- Learner 2 sends (g[L2, 1]) at second 2.5. Learner 1 has computed g[L1, 1] and g[L1, 2], which both updated the weights.
- Staleness: (2)

6. **Gradient (g[L2, 2])**:

- Learner 2 sends g[L2, 2] at second 5. Learner 1 has sent g[L1, 3] and g[L1, 4], which updated the weights.
- Staleness: (2)

Answer:

- (g[L1, 1]): 0 updates
- (g[L1, 2]): 0 updates
- (g[L1, 3]): 1 update
- (g[L1, 4]): 1 update
- (g[L2, 1]): 2 updates
- (g[L2, 2]): 2 updates