

# Assignment 1

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2017CS10335

February 12, 2020

## 1) Linear Regression

In this part of the assignment we simply loaded the Data and implemented Batch Gradient Descent. The Loaded data was first normalized by assuming it to be a gaussian distribution and the Mean, Variance of resulting data to be 0,1 and respectively.

Although the Mean and variance of the given data came out to be 8.062 and 2.969156

### a) Implementing batch gradient Descent

**Learning rate : 0.1**

**Theta0 : 0.99659363**

**Theta1 : 0.00134016**

The termination condition in this learning was when error term is less than 0.0000001 or the change in error is less than 0.0000000001.

The snippets of used Normalize Function, error function and termination condition are

```
25 def error(x,y,theta):
26     dif = y - np.dot(x,theta)
27     return (np.sum(dif**2)/(2*x.shape[0]))
28
29 def normalize(x):
30     mean = np.sum(x)/x.shape[0]
31     mean_vector = x - mean
32     variance = np.sum(mean_vector**2)/x.shape[0]
33     x = (x-mean)/math.sqrt(variance)
34     return x,mean,variance
35
63 while(error(x,y,new_theta) > 0.000001 and check):
64     theta = new_theta
70     check = abs(error(x,y,new_theta) - error(x,y,theta)) > 0.0000000001
```

### Plotting the Graph

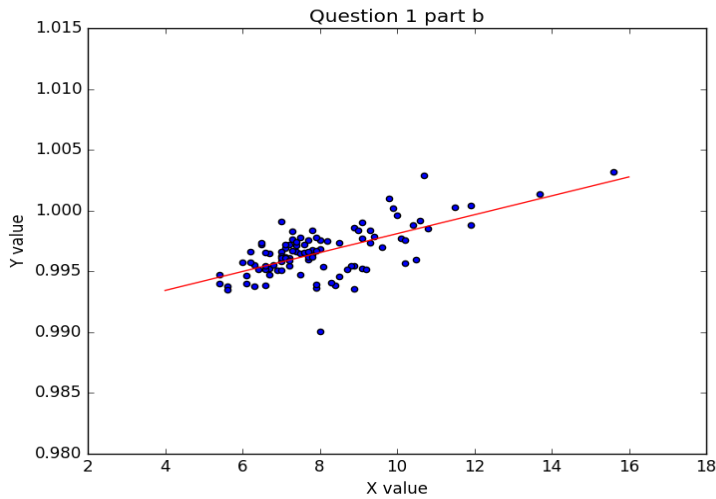
**Theta0 : 0.99659363**

**Theta1 : 0.00134016**

**\*Note\*** But these theta0 and theta1 are calculated for the normalized data. The un-normalized theta0 and theta1 are given below and the line in the below graph is plotted according to the Unnormalized from

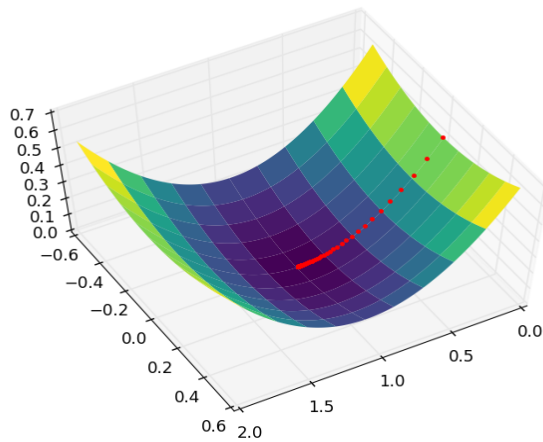
Not Normalized theta0 = theta0 - theta1\*(mean/Deviation) = 9.90323404\*exp(-1)

Not Normalized theta1 = theta1/standard Deviation = 7.77750465\*exp(-4)



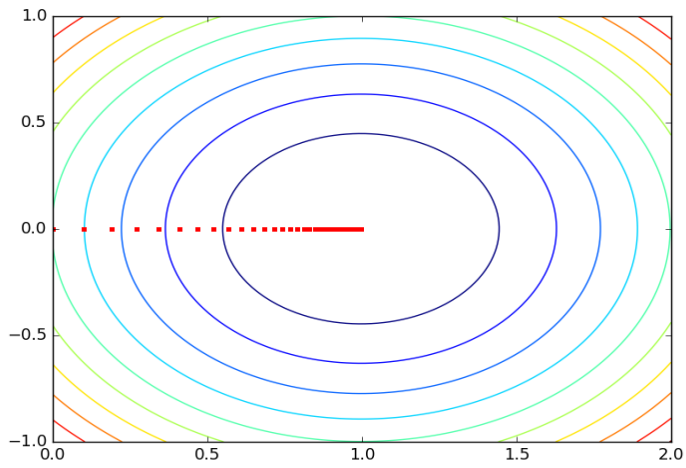
### 3 Dimensional Mesh

The Animation of 3d mesh can not be put into the pdf but the final state of the 3D mesh looked like the figure given below.



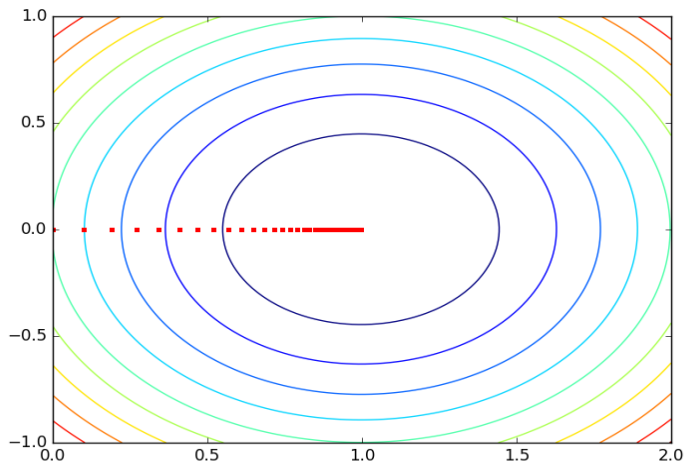
### Contours Of the Error Function

Again as it was a animation which can be visualized when running the code but the end result looked like this



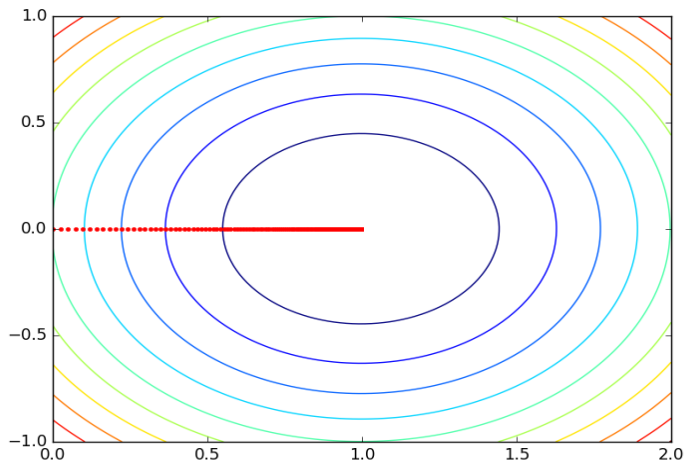
## Contours of the Error function with different learning rates

The contour with learning rate 0.1 was the fastest to converge in around 100 iterations

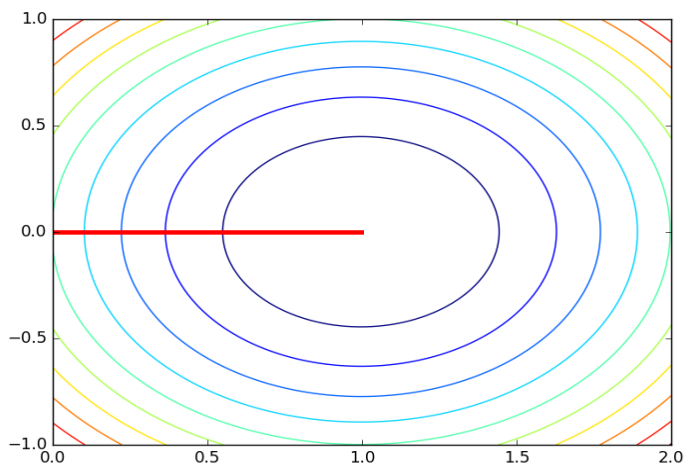


The contour with learning rate 0.025 was the fastest to converge but not as fast as  $\eta=0.1$  in

around 400 iterations



The contour with learning rate 0.001 was the slowest to converge in around 8000 iterations



## Stochastic Gradient Descent

### 0.1 Part a

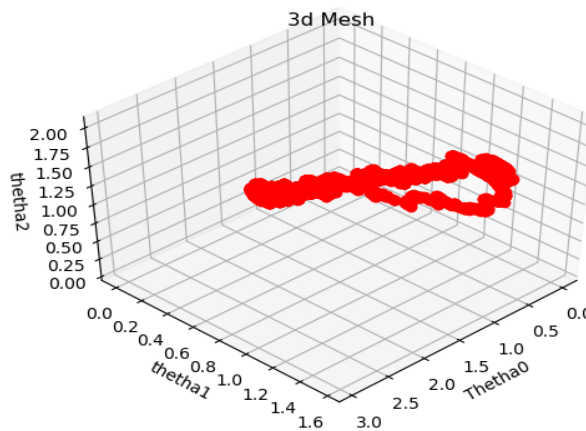
In the given part we used the normal function of python to generate the X1 and X2 and then with the help of given theta we calculated the  $X \cdot \text{Theta} + \text{errorTerm}$ . (Error term is calculated differently)

### 0.2 Part b, c and d

Error on Test data from original theta is 0.98294

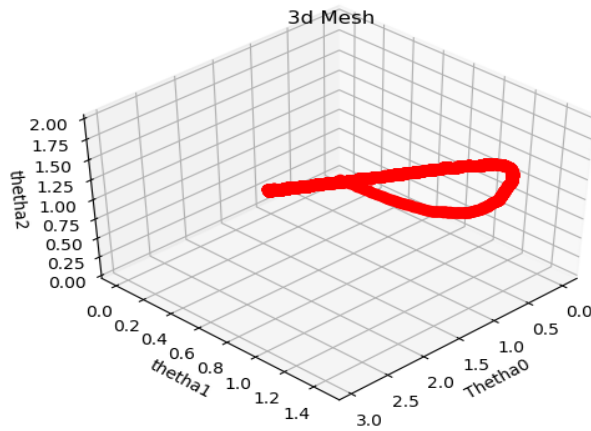
- **Batch = 1**

- **Convergence Criteria** : When the difference between the average of error from last 5000 batches and last last 5000 batches is less than 0.000001
- **Convergence Speed** : It took some time but the number of iterations were very less
- **Reported Theta** : Theta0:3.026 Theta1:1.035 Theta2:1.938
- **Error on Test Data**: 1.2
- **3D plot of theta**:



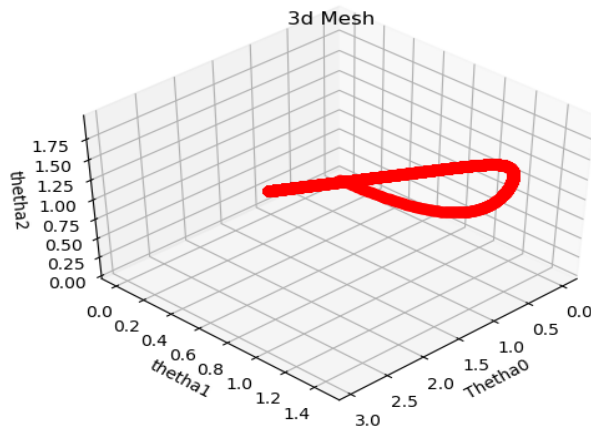
- **Batch = 100**

- **Convergence Criteria** : When the difference between the average of error from last 500 batches and last last 500 batches is less than 0.000001
- **Convergence Speed** : It converged very quickly in less than 3 iterations of whole training data
- **Reported Theta** : Theta0:2.9786 Theta1:0.9983 Theta2:0.98294
- **Error on Test Data**: 0.98404
- **3D plot of theta**:



- **Batch = 10000**

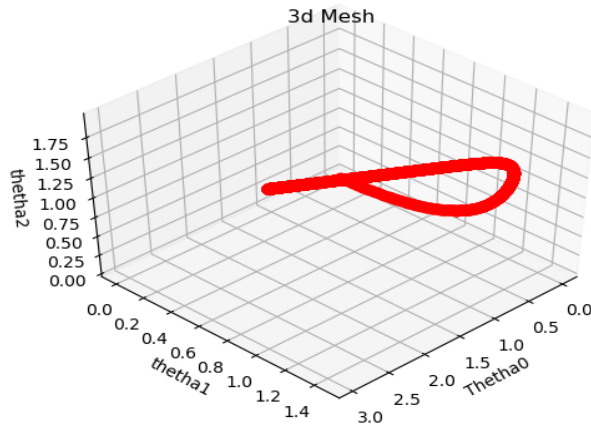
- **Convergence Criteria :** When the difference between the average of error from last 5 batches and last last 5 batches is less than 0.000001
- **Convergence Speed :** It took around 150 iterations on the whole data to get converge
- **Reported Theta :** Theta0: 2.9391 Theta1: 1.012 Theta2: 1.994
- **Error on Test Data:** 0.99348
- **3D plot of theta:**



- **Batch = 1000000**

- **Convergence Criteria :** When the change in error data is less than 0.0000001
- **Convergence Speed :** It converged very quickly in less than 3 iterations of whole training data

- **Reported Theta :** Theta0: 2.9658 Theta1: 1.007 Theta2: 1.9977
- **Error on Test Data: 0.9866**
- **3D plot of theta:**



## Logistic Regression

### Part a

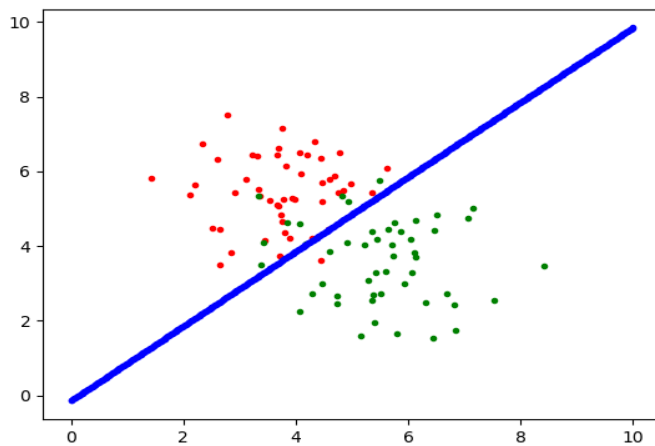
The trained theta are coming out to be following after normalizing of the data

- **Theta0 : 0.4125**
- **Theta1 : 2.588**
- **Theta2 : -2.725**

### Part b

The given graph is plotted with X1 on the x axis and X2 on the y axis and the green point representing where Y is 1 and Red denoting where Y is 0. The graph is plotted by converting the trained Theta according to the mean and variance of data

- **Theta0 : 0.2232**
- **Theta1 : 1.9626**
- **Theta2 : -1.964**



## GDA

The following constant value are formed:

**U0** - [ 0.75043876 -0.68217391]

**U1** - [-0.75935336 0.68826087]

**Sigma**

[ 0.42907761 -0.02246447

[-0.02246447 0.53083648]]

**Sigma0**

[0.47696776 0.10988238

[0.10988238 0.41370302]]

**Sigma1**

[ 0.38118746 -0.15481131



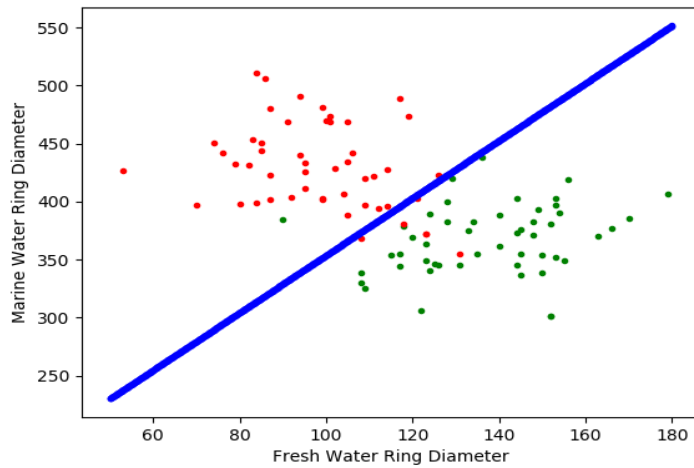
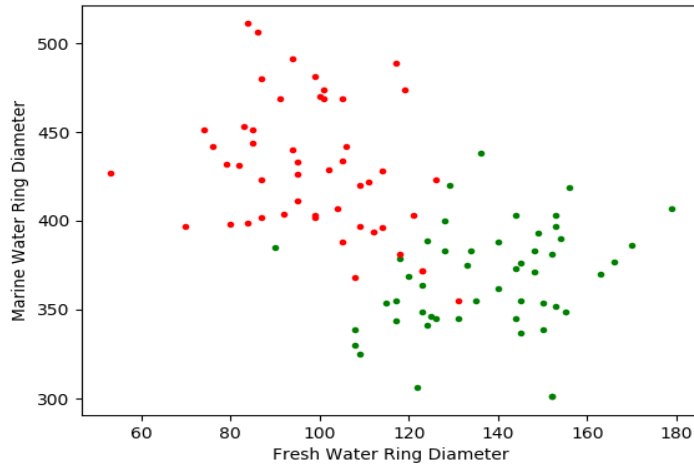
$[-0.15481131 \ 0.64796994]$

Slope of Normalized Line - 1.390828398749756

Intercept of Normalized Line - -0.04639031941782183

Slope of Original Line - 2.416898

Intercept of Original Line - 106.67832



It is seen that quadratic function tries to cover more and more points accurately. The quadratic function and boundary are given by two images below

$$D = x^T (\Sigma_1^{-1} - \Sigma_0^{-1}) x + \mu_0^T \Sigma_0^{-1} x - \mu_1^T \Sigma_1^{-1} x + x^T \Sigma_0^{-1} \mu_0 - x^T \Sigma_1^{-1} \mu_1 + \mu_1^T \Sigma_1^{-1} \mu_1 - \mu_0^T \Sigma_0^{-1} \mu_0$$

