

## I. Pen-and-paper

1)

Consider the problem of learning a regression model from 5 univariate observations ((0.8), (1), (1.2), (1.4), (1.6)) with targets (24,20,10,13,12).

1) [5v] Consider the basis function,  $\phi_j(x) = x^j$ , for performing a 3-order polynomial regression,

$$\hat{z}(x, \mathbf{w}) = \sum_{j=0}^{3} w_j \phi_j(x) = w_0 + w_1 x + w_2 x^2 + w_3 x^3.$$

Learn the Ridge regression ( $l_2$  regularization) on the transformed data space using the closed form solution with  $\lambda=2$ .

	form solution with $\lambda = 2$ .	ns (e.g., linalg.pinv for inverse) to validate your calculus.
	11   out	$\phi: (\alpha) = \pi \dot{\phi}$
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પ્રદ	1.4 13 13 1	· · · · · · · · · · · · · · · · · · ·
NS	1.6 12	$\hat{z} = w^{T} \phi(x)$
. 1. (7)	$\int_{0}^{3} e^{-x} dx$	φ(x) = wo + w(x + wz n² + wz x3
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	1 14 14 142	163 1.16 2.56 6.096

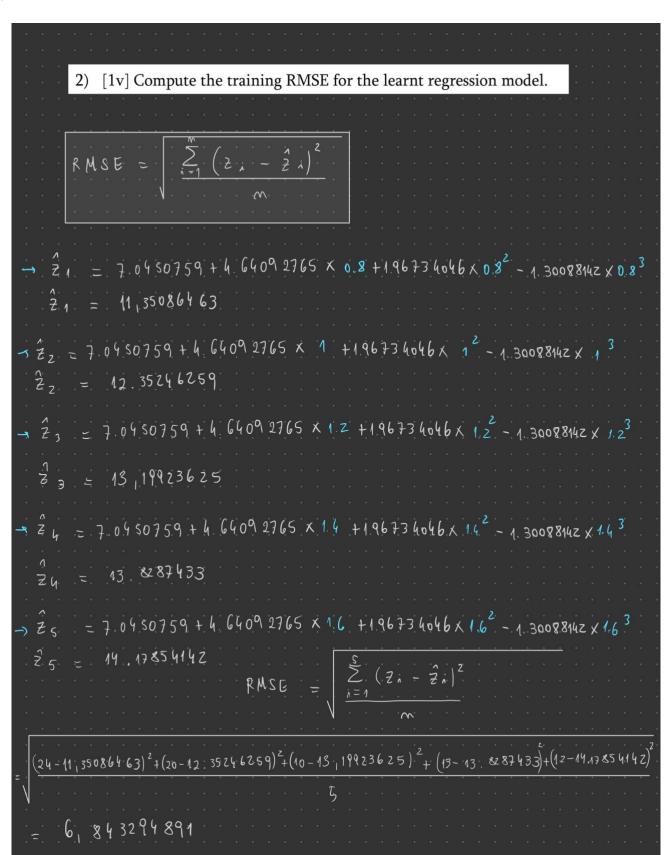


$W = ( \mathbf{D}^{T} \mathbf{D} + \lambda \mathbf{I})^{-1} \mathbf{D}^{T} \mathbf{Z}$ $\lambda = \lambda$	
$ 5^{T} 5 = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 0.8 & 1 & 1.2 & 1.4 & 1.6 \\ 0.64 & 1 & 1.44 & 1.96 & 2.56 \\ 0.512 & 1 & 1.728 & 2.744 & 4.096 \end{bmatrix} $	1 08 0.64 0.512 1 1 1 1 1 1.2 1.44 1.728 1 1.4 1.96 2.744 1 1.6 2.56 4.096
$= \begin{bmatrix} 5 & 6 & 7.6 & 10.08 \\ 6 & 7.6 & 10.08 & 13.8784 \\ 7.6 & 10.08 & 13.8784 & 19.68 \\ 10.08 & 13.8784 & 19.68 & 28.55488 \end{bmatrix}$	
$\lambda I = 2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} = 0$ $0 & 0 & 1 & 0$ $0 & 0 & 0 & 1$	
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	19.68



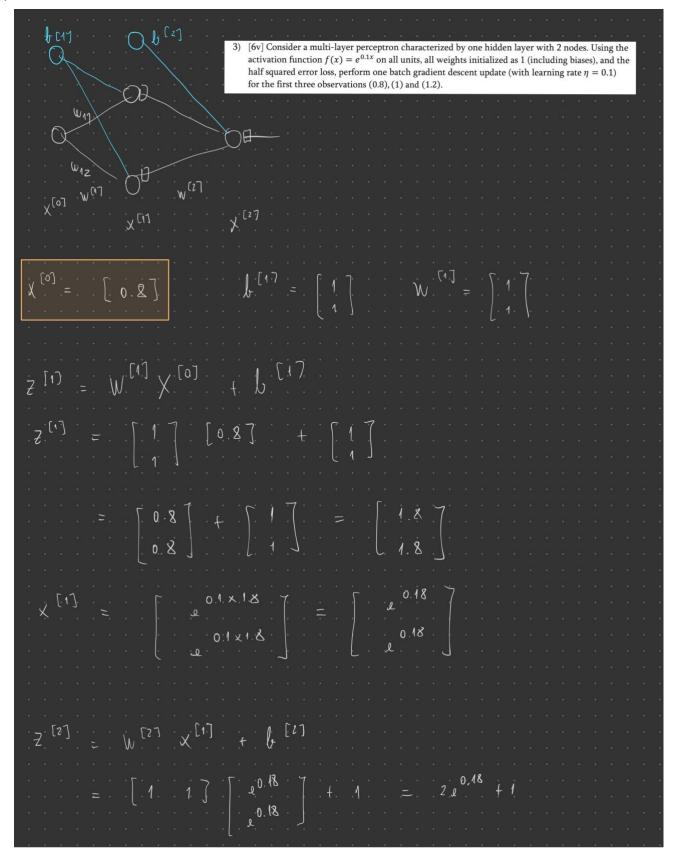
#### Homework III - Group 015

#### **2)** Answer 2

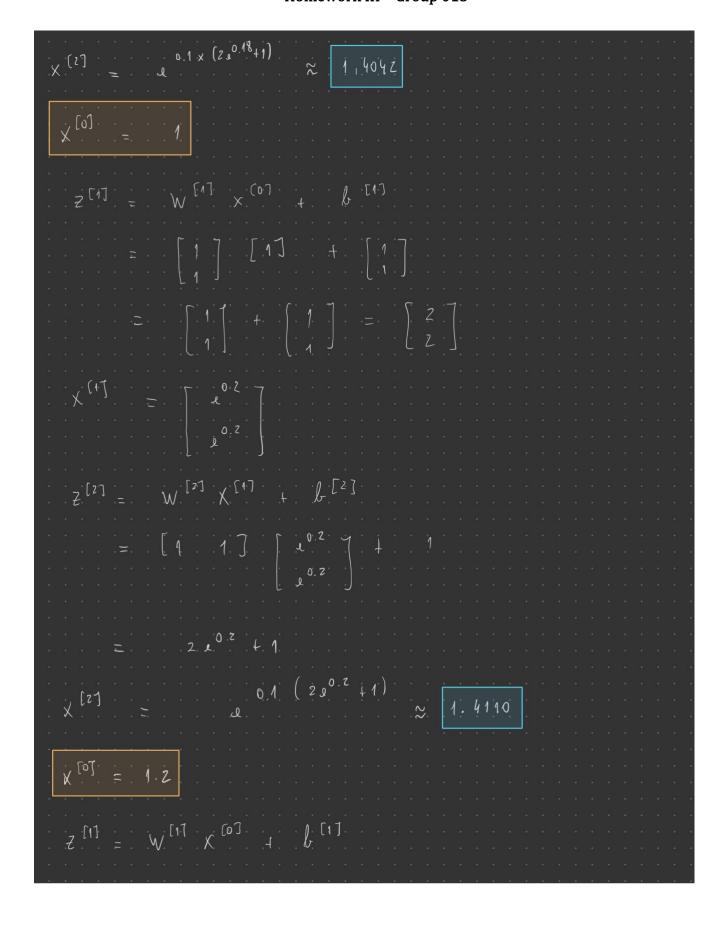


#### Homework III - Group 015

#### **3)** Answer 3









# Homework III – Group 015

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### Homework III - Group 015



$$\begin{cases}
S_1^{[1]} = \begin{bmatrix} -5.8755 \\ -5.8755 \end{bmatrix} & 0 & \begin{bmatrix} 0.1 & 0.1 \times 1.8 \\ 0.1 & 0.1 \times 1.8 \end{bmatrix} \\
S_1^{[1]} = \begin{bmatrix} -0.7034 \\ -0.7034 \end{bmatrix} & 0 & \begin{bmatrix} 0.1 & 0.1 \times 1.8 \\ 0.1 & 0.1 \times 1.8 \end{bmatrix} \\
S_2^{[1]} = \begin{bmatrix} (W^{(2)})^T & S_2^{(2)} \\ 1.85185 \end{bmatrix} & 0 & \begin{bmatrix} 1 & 2 & 2 & 2 & 2 \\ 0.1 & 0.1 \times 2 & 2 & 2 \\ 0.1 & 0.1 \times 2 & 2 & 2 \end{bmatrix} \\
S_2^{[1]} = \begin{bmatrix} -1.8572 \\ -4.8572 \end{bmatrix} & 0 & \begin{bmatrix} 0.1 & 0.2 \\ 0.1 & 0.2 \end{bmatrix} \\
S_2^{[1]} = \begin{bmatrix} -0.5433 \\ -0.5433 \end{bmatrix}$$





## Homework III - Group 015

$$\frac{\delta E}{\delta w^{(1)}} = \begin{bmatrix} -1.49298 \\ -1.49298 \end{bmatrix}$$

$$w^{(1)} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} - 0.1 \begin{bmatrix} -1.49298 \\ -1.49298 \end{bmatrix}$$

$$w^{(1)} = \begin{bmatrix} 1.149298 \\ 1.49298 \end{bmatrix}$$

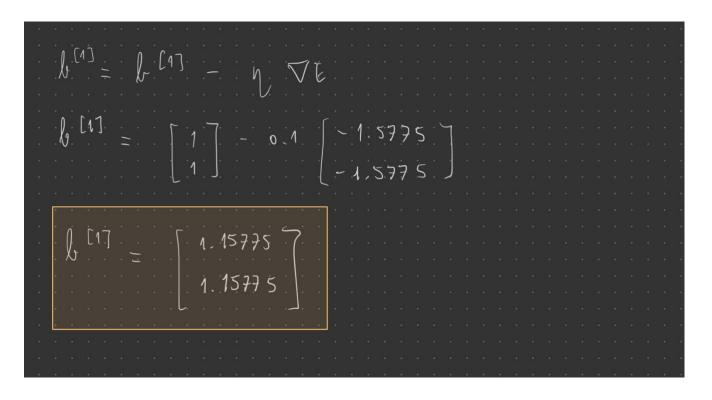
$$\frac{\delta E}{\delta b^{(1)}} = \begin{bmatrix} \frac{3}{5} \\ \frac{5}{5} \end{bmatrix}$$

$$\frac{\delta E}{\delta b^{(1)}} = \begin{bmatrix} \frac{3}{5} \\ \frac{5}{5} \end{bmatrix}$$

$$= \begin{bmatrix} -0.7034 \\ -0.5933 \end{bmatrix} + \begin{bmatrix} -0.2808 \\ -0.5933 \end{bmatrix} + \begin{bmatrix} -0.2808 \\ -0.2808 \end{bmatrix}$$

$$= \begin{bmatrix} -1.5775 \\ -1.5775 \end{bmatrix}$$





## II. Programming and critical analysis

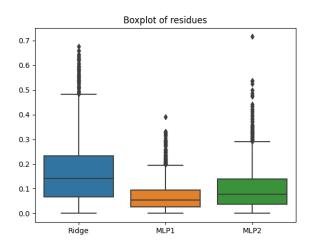
#### **4)** Answer 4

Mean Absolute Error Ridge Linear Regression: 0.162829976437694

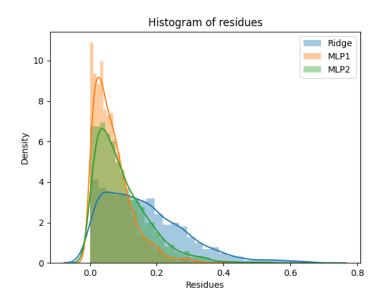
Mean Absolute Error MLP1: 0.0680414073796843

Mean Absolute Error MLP2: 0.0978071820387748

#### **5)** Answer 5







#### **6)** Answer 6

MLP1 iterations to converge: 452 MLP2 iterations to converge: 77

#### **7)** Answer 7

What is motivating the difference between the number of iterations of both MLPs is the early stopping. The fact that the first MLP is parameterized with early stopping helps fighting overfitting. By doing this, we prevent the algorithm from getting too accustomed to the training data and, therefore, it needs more iterations to converge, which makes sense as it is consistently being interrupted by the early stopping. The second MLP converges much faster.

Regarding the observed performance differences between the MLPs, the one with early stopping demonstrates lower average residues and a lower Mean Absolute Error (MAE), which could be due to the fact that, as we fight overfitting, the trained data is better "prepared" when it comes to predicting the outcome of the testing data. On the other hand, the second MLP shows higher average residues and a higher MAE which could be a direct consequence of overfitting.

#### III. APPENDIX

```
from sklearn.linear_model import LinearRegression, Ridge, Lasso
import pandas as pd
from scipy.io.arff import loadarff
from sklearn.model_selection import train_test_split
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.neural_network import MLPRegressor
```



#### Homework III - Group 015

```
from sklearn import metrics, datasets
data = loadarff('kin8nm.arff')
df = pd.DataFrame(data[0])
X = df.drop('y', axis=1)
y = df['y']
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.30, random_state = 0)
ridge = Ridge(alpha = 0.1)
ridge.fit(X_train, y_train)
y_pred_Ridge = ridge.predict(X_test)
print('Mean Absolute Error Ridge Linear Regression:', metrics.mean_absolute_error(y_test,
y_pred_Ridge))
mlp1 = MLPRegressor(hidden_layer_sizes = (10, 10), activation = 'tanh', max_iter = 500, random_state
= 0, early_stopping = True)
mlp1.fit(X_train.values, y_train)
y_pred_mlp1 = mlp1.predict(X_test.values)
print('Mean Absolute Error MLP1:', metrics.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)
mlp2.fit(X_train.values, y_train)
y_pred_mlp2 = mlp2.predict(X_test.values)
print('Mean Absolute Error MLP2:', metrics.mean_absolute_error(y_test, y_pred_mlp2))
ridgeResidues = abs(y_test - y_pred_Ridge)
MLP1Residues = abs(y_test - y_pred_mlp1)
MLP2Residues = abs(y_test - y_pred_mlp2)
residues = pd.DataFrame({"Ridge": ridgeResidues, "MLP1": MLP1Residues, "MLP2": MLP2Residues})
sns.boxplot(data = residues)
plt.title('Boxplot of residues')
plt.savefig('boxplots.png')
plt.show()
```



#### Homework III - Group 015

```
sns.distplot(residues['Ridge'], hist = True, label = 'Ridge')
sns.distplot(residues['MLP1'], hist = True, label = 'MLP1')
sns.distplot(residues['MLP2'], hist = True, label = 'MLP2')
plt.title('Histogram of residues')
plt.legend()
plt.xlabel('Residues')
plt.savefig('histograms.png')
plt.show()
print('MLP1 iterations to converge:', mlp1.n_iter_)
print('MLP2 iterations to converge:', mlp2.n_iter_)
if mlp1.n_iter_ < mlp1.max_iter:</pre>
    print("MLP1 converged")
else:
    print("MLP1 did not converge")
if mlp2.n_iter_ < mlp2.max_iter:</pre>
    print("MLP2 converged")
else:
    print("MLP2 did not converge")
```

**END**