ML assignment 2

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February 2020

1 Problem 1

1.1 a

For Naive Bayes

$$Y = \begin{cases} +, & \text{if } p(y = +|x) \ge p(y = -|x) \\ -, & \text{otherwise} \end{cases}$$
 (1)

For X = (-1, -1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(2)

$$= p(x_1 = -1|y = +)p(x_2 = -1|y = +)p(+)$$
(3)

$$= 1/2 * 1/2 * 1/2 \tag{4}$$

$$=1/8\tag{5}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(6)

$$= p(x_1 = -1|y = -)p(x_2 = -1|y = -)p(-)$$
(7)

$$= 1/2 * 1/2 * 1/2 \tag{8}$$

$$=1/8\tag{9}$$

$$y = + \tag{10}$$

(11)

For X = (-1,1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(12)

$$= p(x_1 = -1|y = +)p(x_2 = 1|y = +)p(+)$$
(13)

$$= 1/2 * 1/2 * 1/2 \tag{14}$$

$$=1/8\tag{15}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(16)

$$= p(x_1 = -1|y = -)p(x_2 = 1|y = -)p(-)$$
(17)

$$= 1/2 * 1/2 * 1/2 \tag{18}$$

$$=1/8\tag{19}$$

$$y = + \tag{20}$$

(21)

For X = (1,-1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(22)

$$= p(x_1 = 1|y = +)p(x_2 = -1|y = +)p(+)$$
(23)

$$=1/2*1/2*1/2\tag{24}$$

$$=1/8\tag{25}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(26)

$$= p(x_1 = 1|y = -)p(x_2 = -1|y = -)p(-)$$
(27)

$$= 1/2 * 1/2 * 1/2 \tag{28}$$

$$=1/8\tag{29}$$

$$y = + \tag{30}$$

$$\tag{31}$$

For X = (1,1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(32)

$$= p(x_1 = 1|y = +)p(x_2 = 1|y = +)p(+)$$
(33)

$$= 1/2 * 1/2 * 1/2 \tag{34}$$

$$=1/8\tag{35}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(36)

$$= p(x_1 = 1|y = -)p(x_2 = 1|y = -)p(-)$$
(37)

$$= 1/2 * 1/2 * 1/2 \tag{38}$$

$$=1/8\tag{39}$$

$$y = + \tag{40}$$

(41)

Accuracy Calculation

$$Accuracy = \frac{No \text{ of correct predictions}}{Nooftotal samples}$$

$$(42)$$

$$=\frac{2}{4}\tag{43}$$

$$=50\% \tag{44}$$

1.2 b

The new input space is

For X = (1,-1,-1,1,1)
$$p(y = +|x) = \prod_{j=1}^{d} p(x_{j}|y = +)p(+) \tag{45}$$

$$= p(+1|y = +)p(x_{1} = -1|y = +)p(x_{2} = -1|y = +)p(x_{1}x_{2} = 1|y = +)p(x_{1}^{2} = 1|y = +)p(x_{2}^{2} = 1|y = +)p(+) \tag{46}$$

$$= 1*1/2*1/2*0*1*1 \tag{47}$$

$$= 0 \tag{48}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_{j}|y = -)p(-) \tag{49}$$

$$= p(+1|y = -)p(x_{1} = -1|y = -)p(x_{2} = -1|y = -)p(x_{1}x_{2} = 1|y = -)p(x_{1}^{2} = 1|y = -)p(x_{2}^{2} = 1|y = -)p(-) \tag{50}$$

$$= 1*1/2*1/2*1*1*1 \tag{51}$$

$$= 1/4 \tag{52}$$

$$y = - \tag{53}$$
For X = (1,-1,1,-1,1,1)
$$p(y = +|x) = \prod_{j=1}^{d} p(x_{j}|y = +)p(+) \tag{55}$$

$$= p(+1|y = +)p(x_{1} = -1|y = +)p(x_{2} = 1|y = +)p(x_{1}^{2} = 1|y = +)p(x_{2}^{2} = 1|y = +)p(+) \tag{55}$$

$$= 1*1/2*1/2*1*1*1*1 \tag{58}$$

$$= 1*1/2*1/2*1*1*1*1 \tag{58}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_{j}|y = -)p(-) \tag{59}$$

$$= p(+1|y = -)p(x_{1} = -1|y = -)p(x_{2} = 1|y = -)p(x_{1}^{2} = 1|y = -)p(x_{2}^{2} = 1|y = -)p(-) \tag{60}$$

$$= 1*1/2*1/2*0*1*1 \tag{64}$$
For X = (1,1,-1,-1,1,1)
$$p(y = +|x) = \prod_{j=1}^{d} p(x_{j}|y = +)p(+) \tag{65}$$

$$= p(+1|y = -)p(x_{1} = -1|y = -)p(x_{2} = -1|y = -)p(x_{1}^{2} = -1|y = -)p(x_{2}^{2} = -1|y = -1|y = -)p(x_{2}^{2} = -1|y = -1|$$

$$=1/4 \tag{68}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(69)

$$= p(+1|y = -)p(x_1 = 1|y = -)p(x_2 = -1|y = -)p(x_1x_2 = -1|y = -)p(x_1^2 = 1|y = -)p(x_2^2 = 1|y = -)p(-)$$
(70)

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 \tag{71}$$

$$=0 (72)$$

$$y = + \tag{73}$$

(74)

For X = (1,1,1,1,1,1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(75)

$$= p(+1|y=+)p(x_1=1|y=+)p(x_2=1|y=+)p(x_1x_2=1|y=+)p(x_1^2=1|y=+)p(x_2^2=1|y=+)p(+)$$
 (76)

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 \tag{77}$$

$$=0 (78)$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(79)

$$= p(+1|y = -)p(x_1 = -1|y = -)p(x_2 = -1|y = -)p(x_1x_2 = 1|y = -)p(x_1^2 = 1|y = -)p(x_2^2 = 1|y = -)p(-)$$
(80)

$$= 1 * 1/2 * 1/2 * 1 * 1 * 1 \tag{81}$$

$$=1/4$$
 (82)

$$y = - \tag{83}$$

(84)

Accuracy Calculation

$$Accuracy = \frac{\text{No of correct predictions}}{Nooftotal samples}$$
(85)

$$=\frac{4}{4}\tag{86}$$

$$=100\%$$
 (87)

1.3

The new input space is

For X = (1,-1,-1,1,1,1,-1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(88)

$$= p(+1|y=+)p(x_1=-1|y=+)p(x_2=-1|y=+)p(x_1x_2=1|y=+)p(x_1^2=1|y=+)p(x_2^2=1|y=+)$$
 (89)

$$p(-x_1x_2 = -1|y = +)p(+) (90)$$

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 * 0 \tag{91}$$

$$=0 (92)$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(93)

$$= p(+1|y = -)p(x_1 = -1|y = -)p(x_2 = -1|y = -)p(x_1x_2 = 1|y = -)p(x_1^2 = 1|y = -)p(x_2^2 = 1|y = -)$$
(94)

$$p(-x_1x_2 = -1|y = -)p(-) (95)$$

$$= 1 * 1/2 * 1/2 * 1 * 1 * 1 * 1$$
 (96)

$$=1/4$$
 (97)

$$y = - \tag{98}$$

(99)

For X = (1,-1,1,-1,1,1,1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_{j}|y = +)p(+)$$

$$= p(+1|y = +)p(x_{1} = -1|y = +)p(x_{2} = 1|y = +)p(x_{1}x_{2} = -1|y = +)p(x_{1}^{2} = 1|y = +)p(x_{2}^{2} = 1|y = +)$$

$$p(-x_{1}x_{2} = 1|y = +)p(+)$$

$$= 1 * 1/2 * 1/2 * 1 * 1 * 1 * 1$$

$$= 1/4$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_{j}|y = -)p(-)$$

$$(105)$$

$$= p(+1|y = -)p(x_{1} = -1|y = -)p(x_{2} = -1|y = -)p(x_{2} = -1|y = -)p(x_{2}^{2} = -1|y$$

$$\overline{j=1}
= p(+1|y=-)p(x_1=-1|y=-)p(x_2=1|y=-)p(x_1x_2=-1|y=-)p(x_1^2=1|y=-)p(x_2^2=1|y=-)$$
(106)

$$= p(+1|y=-)p(x_1=-1|y=-)p(x_2=1|y=-)p(x_1x_2=-1|y=-)p(x_1^2=1|y=-)p(x_2^2=1|y=-)$$
 (106)

$$p(-x_1x_2 = 1|y = -)p(-) (107)$$

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 * 0 \tag{108}$$

$$=0 (109)$$

$$y = + \tag{110}$$

(111)

For X = (1,1,-1,-1,1,1,1)

=0

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(112)

$$= p(+1|y=+)p(x_1=1|y=+)p(x_2=-1|y=+)p(x_1x_2=-1|y=+)p(x_1^2=1|y=+)p(x_2^2=1|y=+)$$
(113)

$$p(-x_1x_2 = 1|y = +)p(+) \tag{114}$$

$$= 1 * 1/2 * 1/2 * 1 * 1 * 1 * 1$$
 (115)

$$=1/4\tag{116}$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(117)

$$= p(+1|y = -)p(x_1 = 1|y = -)p(x_2 = -1|y = -)p(x_1x_2 = -1|y = -)p(x_1^2 = 1|y = -)p(x_2^2 = 1|y = -)$$
(118)

$$p(-x_1x_2 = 1|y = -)p(-) (119)$$

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 * 0 \tag{120}$$

$$=0 (121)$$

$$y = + \tag{122}$$

$$(123)$$

For X = (1,1,1,1,1,1,-1)

$$p(y = +|x) = \prod_{j=1}^{d} p(x_j|y = +)p(+)$$
(124)

$$= p(+1|y=+)p(x_1=1|y=+)p(x_2=1|y=+)p(x_1x_2=1|y=+)p(x_1^2=1|y=+)p(x_2^2=1|y=+)$$
(125)

$$p(-x_1x_2 = -1|y = +)p(+) (126)$$

$$= 1 * 1/2 * 1/2 * 0 * 1 * 1 * 0 \tag{127}$$

$$=0 (128)$$

$$p(y = -|x) = \prod_{j=1}^{d} p(x_j|y = -)p(-)$$
(129)

$$= p(+1|y=-)p(x_1=-1|y=-)p(x_2=-1|y=-)p(x_1x_2=1|y=-)p(x_1^2=1|y=-)p(x_2^2=1|y=-)$$
 (130)

$$p(-x_1x_2 = -1|y = -)p(-) (131)$$

$$= 1 * 1/2 * 1/2 * 1 * 1 * 1 * 1$$
 (132)

$$=1/4\tag{133}$$

$$y = - \tag{134}$$

(135)

Accuracy Calculation

Accuracy =
$$\frac{\text{No of correct predictions}}{Nooftotal samples}$$
 (136)
= $\frac{4}{4}$ (137)

$$=\frac{4}{4}\tag{137}$$

$$=100\%$$
 (138)

Adding this dependent feature had no impact on output from previous problem. This feature helps the model to attain perfect accuracy.

2 Problem 2

2.1 a

For a point on the optimal decision surface,

$$P(Y = 1|x) = P(Y = 0|x)$$
(139)

$$\frac{e^{\frac{-(x-m_1)^T \Sigma_1^{-1}(x-m_1)}{2}}}{2\pi |\Sigma_1|^{1/2}}.P(Y=1) = \frac{e^{\frac{-(x-m_0)^T \Sigma_0^{-1}(x-m_0)}{2}}}{2\pi |\Sigma_0|^{1/2}}.P(Y=0)$$
(140)

(141)

Since
$$P(Y=0)=P(Y=1)$$
 and $\Sigma_0 = \Sigma_1 = I_2$ (142)

$$e^{\frac{-(x-m_0)^T I_2(x-m_0)}{2}} = e^{\frac{-(x-m_1)^T I_2(x-m_1)}{2}}$$
(143)

$$log(e^{\frac{-(x-m_0)^T I_2(x-m_0)}{2}}) = log(e^{\frac{-(x-m_1)^T I_2(x-m_1)}{2}})$$
(144)

$$(x - m_0)^T I_2(x - m_0) = (x - m_1)^T I_2(x - m_1)$$
(145)

$$(x^{T} - m_0^{T})(x - m_0) = (x^{T} - m_1^{T})(x - m_1)$$
(146)

$$x^{T}x - x^{T}m_{0} - m_{0}^{T}x + m_{0}Tm_{0} = x^{T}x - x^{T}m_{1} - m_{1}^{T}x + m_{1}^{T}m_{1}$$
(147)

$$-x^{T}m_{0} + x^{T}m_{1} + m_{1}^{T}x - m_{0}^{T}x + m_{0}^{T}m_{0} - m_{1}^{T}m_{1} = 0$$

$$(148)$$

$$x^{T}(m_{1} - m_{0}) + (m_{1}^{T} - m_{0}^{T})x + m_{0}^{T}m_{0} - m_{1}^{T}m_{1} = 0$$

$$(149)$$

$$x^{T} \begin{bmatrix} 5 \\ 1 \end{bmatrix} + \begin{bmatrix} 5 \\ 1 \end{bmatrix} x + 5 - 45 = 0 \tag{150}$$

$$\begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} 5\\1 \end{bmatrix} + \begin{bmatrix} 5 & 1 \end{bmatrix} \begin{bmatrix} x_1\\x_2 \end{bmatrix} - 40 = 0 \tag{151}$$

$$5x_1 + x_2 + 5x_1 + x_2 - 40 = 0 (152)$$

$$10x_1 + 2x_2 - 40 = 0 (153)$$

$$5x_1 + x_2 - 20 = 0 ag{154}$$

(155)

2.2 c

$$\frac{1}{2\pi|\Sigma_1|^{1/2}}e^{\frac{-(x-m_1)^T\Sigma_1^{-1}(x-m_1)}{2}}.P(Y=1) = \frac{1}{2\pi|\Sigma_0|^{1/2}}e^{\frac{-(x-m_0)^T\Sigma_0^{-1}(x-m_0)}{2}}.P(Y=0)$$
(156)

$$\frac{-1}{2}(x-m_1)^T \Sigma_1^{-1}(x-m_1) + \log(P(Y=1)) - \frac{1}{2}\log(|\Sigma_1|) = \frac{-1}{2}(x-m_0)^T \Sigma_0^{-1}(x-m_0) + \log(P(Y=0)) - \frac{1}{2}\log(|\Sigma_0|)$$
(157)

$$(x^{T}\Sigma_{0}^{-1} - m_{1}^{T}\Sigma_{0}^{-1})(x - m_{0}) - (x^{T}\Sigma_{1}^{-1} - m_{1}^{T}\Sigma_{1}^{-1})(x - m_{1}) = 2log(P(Y = 1)) - 2log(P(Y = 0)) + log(|\Sigma_{1}|) - log(|\Sigma_{0}|)$$
(158)

$$\left(x^{T}\Sigma_{0}^{-1}x - x^{T}\Sigma_{0}^{-1}m_{0} - m_{0}^{T}\Sigma_{0}^{-1}x + m_{0}^{T}\Sigma_{0}^{-1}m_{0}\right) - \left(x^{T}\Sigma_{1}^{-1}x - x^{T}\Sigma_{1}^{-1}m_{1} - m_{1}^{T}\Sigma_{1}^{-1}x + m_{1}^{T}\Sigma_{1}^{-1}m_{1}\right) = 2log\left[\frac{P(Y=1)}{P(Y=0)}\right] + log\left[\frac{|\Sigma_{1}|}{|\Sigma_{0}|}\right]$$

$$(159)$$

$$x^{T}\Sigma_{0}^{-1}x - x^{T}\Sigma_{1}^{-1}x - x^{T}\Sigma_{0}^{-1}m_{0} + x^{T}\Sigma_{1}^{-1}m_{1} - m_{0}^{T}\Sigma_{0}^{-1}x + m_{1}^{T}\Sigma_{1}^{-1}x + m_{0}^{T}\Sigma_{0}^{-1}m_{0} + m_{1}^{T}\Sigma_{1}^{-1}m_{1} = 2log\left[\frac{P(Y=1)}{P(Y=0)}\right] + log\left[\frac{|\Sigma_{1}|}{|\Sigma_{0}|}\right]$$

$$(160)$$

$$x^{T} \Sigma_{0}^{-1} x - x^{T} \Sigma_{1}^{-1} x - x^{T} (\Sigma_{0}^{-1} m_{0} - \Sigma_{1}^{-1} m_{1}) - (m_{0}^{T} \Sigma_{0}^{-1} + m_{1}^{T} \Sigma_{1}^{-1}) x + m_{0}^{T} \Sigma_{0}^{-1} m_{0} + m_{1}^{T} \Sigma_{1}^{-1} m_{1} = 2log \left[\frac{P(Y=1)}{P(Y=0)} \right] + log \left[\frac{|\Sigma_{1}|}{|\Sigma_{0}|} \right]$$

$$(161)$$

$$(162)$$

The shape of the optimal surface is a polynomial with degree 2 since the equation is quadratic. In part a and b as will be seen below, the shape of the optimal decision surface becomes a hyperplane/plane since the equation is linear

2.3 b

From the above equation in part c when $\Sigma_0 = \Sigma_1 = \sigma^2 I_2$

$$\frac{-x^{T}(m_{0}-m_{1})}{\sigma^{2}} - \frac{(m_{0}^{T}-m_{1}^{T})x}{\sigma^{2}} + \frac{m_{0}^{T}m_{0}}{\sigma^{2}} + \frac{m_{1}^{T}m_{1}}{\sigma^{2}} = 2log\left[\frac{P(Y=1)}{P(Y=0)}\right]$$
(163)

$$-x^{T}(m_{0}-m_{1})-(m_{0}^{T}-m_{1}^{T})x+m_{0}^{T}m_{0}+m_{1}^{T}m_{1}=2\sigma^{2}log\left[\frac{P(Y=1)}{P(Y=0)}\right]$$
(164)

(165)

where $m_0 = (m_{01}, m_{02})$ and $m_1 = (m_{11}, m_{12})$

3 Problem 3

3.1 a

$$\sum_{i=1}^{n} e_i^2 = \sum_{i=1}^{n} \sum_{j=0}^{d} (w_j x_{ij} - y_i)^2$$
(166)

$$\frac{\partial e_i^2}{\partial w_0} = 2\sum_{i=1}^n \left(\sum_{j=0}^d (w_j x_{ij} - y_i)\right) x_{i0}$$
(167)

$$\frac{\partial e_i^2}{\partial w_1} = 2\sum_{i=1}^n (\sum_{j=0}^d (w_j x_{ij} - y_i)) x_{i1}$$
(168)

:

$$\frac{\partial e_i^2}{\partial w_d} = 2\sum_{i=1}^n (\sum_{j=0}^d (w_j x_{ij} - y_i)) x_{id}$$
 (169)

(170)

The gradient descent updates would be

$$w_0^{t+1} = w_0^t - 2\alpha \sum_{i=1}^n \left(\sum_{j=0}^d (w_j x_{ij} - y_i)\right) x_{i0}$$
(171)

$$w_1^{t+1} = w_1^t - 2\alpha \sum_{i=1}^n \left(\sum_{j=0}^d (w_j x_{ij} - y_i)\right) x_{i1}$$
(172)

:

$$w_d^{t+1} = w_d^t - 2\alpha \sum_{i=1}^n \left(\sum_{j=0}^d (w_j x_{ij} - y_i)\right) x_{id}$$
(173)

(174)

3.2 b

$$\sum_{i=1}^{n} r_i^2 = \frac{(w_0 + \sum_{i=1}^{n} \sum_{j=1}^{d} w_j x_{ij} - y_i)^2}{\sum_{j=1}^{d} w_j^2}$$
(175)

$$\frac{\partial r_i^2}{\partial w_0} = \frac{2(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i)}{\sum_{j=1}^d w_j^2}$$
(176)

$$\frac{\partial r_i^2}{\partial w_1} = \frac{-(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i)^2 2w_1}{(\sum_{j=1}^d w_j^2)^2} + \frac{2(w_0 + \sum_{i=1}^n (\sum_{j=1}^d (w_j x_{ij} - y_i)) x_{i1})}{\sum_{j=1}^d w_j^2}$$
(177)

$$= \frac{2}{\sum_{j=1}^{d} w_j^2} \left[\left(w_0 + \sum_{i=1}^{n} \left(\sum_{j=1}^{d} (w_j x_{ij} - y_i) \right) x_{i1} \right) - \frac{\left(w_0 + \sum_{i=1}^{n} \sum_{j=1}^{d} w_j x_{ij} - y_i \right)^2 w_1}{\sum_{j=1}^{d} w_j^2} \right]$$
(178)

$$\frac{\partial r_i^2}{\partial w_2} = \frac{2}{\sum_{j=1}^d w_j^2} \left[\left(w_0 + \sum_{i=1}^n \left(\sum_{j=1}^d (w_j x_{ij} - y_i) \right) x_{i2} \right) - \frac{\left(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i \right)^2 w_2}{\sum_{j=1}^d w_j^2} \right]$$
(179)

:

$$\frac{\partial r_i^2}{\partial w_d} = \frac{2}{\sum_{j=1}^d w_j^2} \left[(w_0 + \sum_{i=1}^n (\sum_{j=1}^d (w_j x_{ij} - y_i)) x_{id}) - \frac{(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i)^2 w_d}{\sum_{j=1}^d w_j^2} \right]$$
(180)

(181)

The gradient descent updates would be

$$w_0^{t+1} = w_0^t - \frac{2\alpha}{\sum_{j=1}^d w_j^2} \left[\left(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i \right) \right]$$
(182)

$$w_1^{t+1} = w_1^t - \frac{2\alpha}{\sum_{j=1}^d w_j^2} \left[\left(w_0 + \sum_{i=1}^n \left(\sum_{j=1}^d (w_j x_{ij} - y_i) \right) x_{i1} \right) - \frac{\left(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i \right)^2 w_1}{\sum_{j=1}^d w_j^2} \right]$$
(183)

$$w_2^{t+1} = w_2^t - \frac{2\alpha}{\sum_{j=1}^d w_j^2} \left[\left(w_0 + \sum_{i=1}^n \left(\sum_{j=1}^d (w_j x_{ij} - y_i) \right) x_{i2} \right) - \frac{\left(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i \right)^2 w_2}{\sum_{j=1}^d w_j^2} \right]$$
(184)

:

$$w_d^{t+1} = w_d^t - \frac{2\alpha}{\sum_{j=1}^d w_j^2} \left[(w_0 + \sum_{i=1}^n (\sum_{j=1}^d (w_j x_{ij} - y_i)) x_{id}) - \frac{(w_0 + \sum_{i=1}^n \sum_{j=1}^d w_j x_{ij} - y_i)^2 w_d}{\sum_{j=1}^d w_j^2} \right]$$
(185)

(186)

3.3 c

 R^2 values for 5 Datasets

- 1. R squared for SSE 0.9986367866244276
 - R squared for Orthogonal 0.9946995820865407
 - R squared for ML 0.998636786764999
- 2. R squared for SSE 0.9996013163708001
 - R squared for Orthogonal 0.9927019404105092
 - R squared for ML 0.9996013164106964
- 3. R squared for SSE 0.999580727713216
 - R squared for Orthogonal 0.992614348356078
 - R squared for ML 0.9995807277547767

- $\begin{array}{c} 4. \ \, \text{R squared for SSE } 0.9996392732965919 \\ \, \text{R squared for Orthogonal } 0.9925527078550526 \end{array}$
 - R squared for ML 0.9996392733348016
- 5. R squared for SSE 0.9995547058243224
 - R squared for Orthogonal 0.9926889527938757
 - R squared for ML 0.9995547058749727