



EFC1 - Exercise 1

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1 Source files

The Jupyter notebook with the code used to generate the plots and results presented in this report, all figures showed here and even the LATEX source code used to generate this PDF can be found at the following GitHub repository:

https://github.com/ito-rafael/IA353A-NeuralNetworks-1s2020

2 Regularization coefficient (Ridge Regression)

2.1 Results summary

	λ optimum	
	MSE	Accuracy
coarse search	64	1024
fine search	51.5	1091.8

Table 1: Values of regularization coefficient found in coarse and fine searches

2.2 Coarse search

While performing the coarse search for the best regularization coefficient, 3 more values of lambda were added. This was done in order to see the falling of the accuracy curve, since the last suggested value, 2^{10} , had the best accuracy. The final values of lambda tested were:

$$alpha_interval = [2^{-10}, 2^{-8}, 2^{-6}, 2^{-4}, 2^{-2}, 2^{0}, 2^{2}, 2^{4}, 2^{6}, 2^{8}, 2^{10}, \boldsymbol{2^{11}}, \boldsymbol{2^{12}}, \boldsymbol{2^{13}}]$$

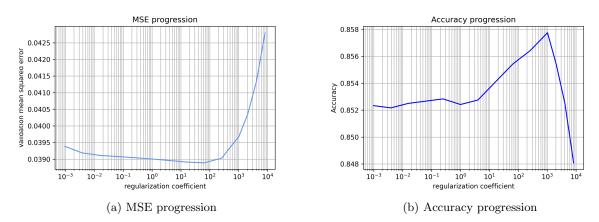


Figure 2: Progression of MSE and accuracy in validation set for different values of the regularization coefficient (coarse search)

2.3 Fine search

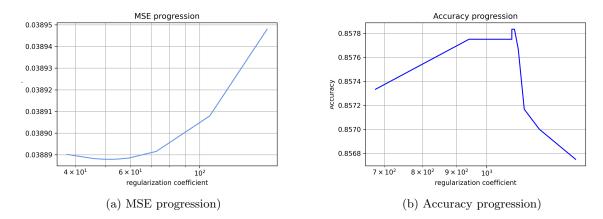


Figure 3: Progression of MSE and accuracy in validation set for different values of the regularization coefficient (fine search)

In order to perform the fine search of the regularization coefficient, a golden-section one dimensional search algorithm was coded. Among the function parameters, the most important ones are the intervals of the search, precision desired and the loss function. The code can be found in:

https://github.com/ito-rafael/machine-learning/blob/master/snippets/golden_section_search_valid.py

3 Confusion Matrix

Digit	n ^o of samples
0	980
1	1135
2	1032
3	1010
4	982
5	892
6	958
7	1028
8	974
9	1009

Table 2: Number of samples for each class in the test set

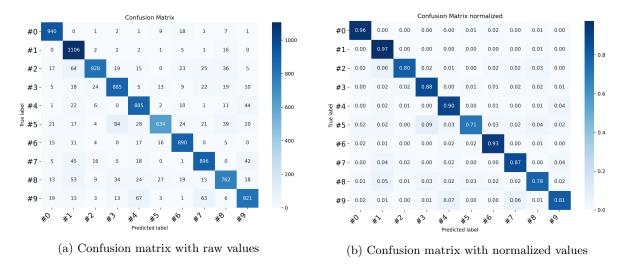


Figure 4: Confusion matrix with normalized and raw values

The values displayed in the confusion matrix were obtained with the linear classifier applied in the test set. The test set is somewhat balanced, containing the number of samples for each class as illustrated in Figure 2

4 Classifier Heatmap

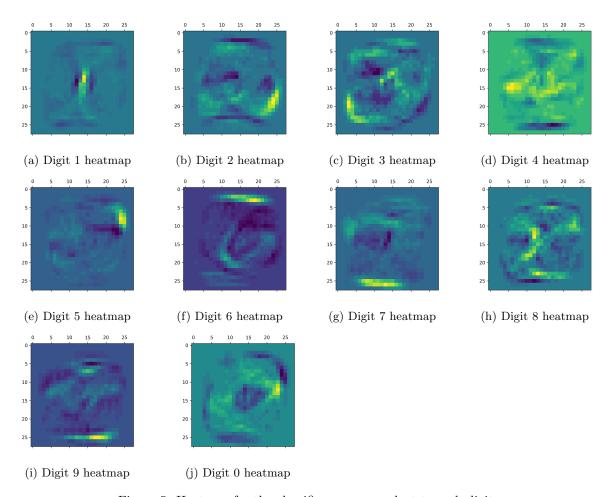


Figure 5: Heatmap for the classifiers correspondent to each digit

5 Misclassified data

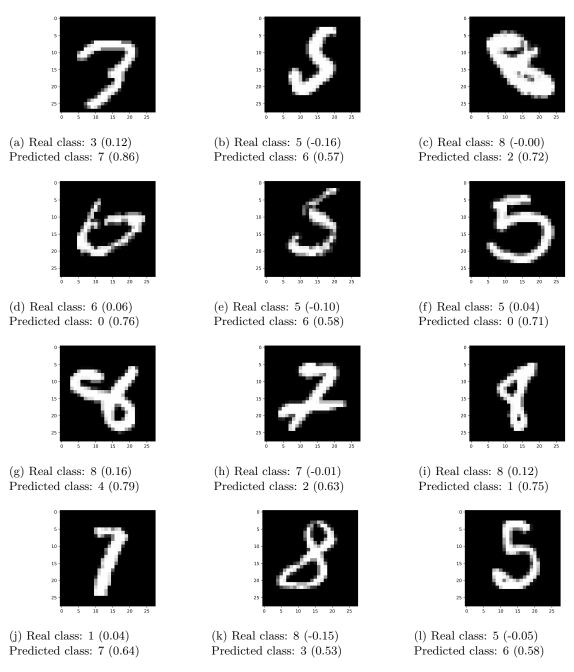


Figure 6: Misclassified digits

The digits shown in Figure 6 are in the top 30 misclassified digits from which the difference between the output for the real class and the output for the predicted class are the highest. Both real and predicted class and its outputs values associated are indicated. The output is shown in parenthesis, in front of the correspondent class.

6 Theoretical question

Question:

The choice of a different regularization coefficient for each class (instead of a single value for all classes) can give a higher performance?

Answer:

 \dots to_be_answered...