

Introduction to Machine Learning Homework 1 announcement

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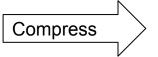
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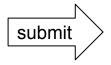
Homework 1

- Deadline: Oct. 25, Tue. at 23:59
 - 1. Code assigment (60%): Implement linear regression using only numpy
 - 2. Short answer questions (40%): Write your answer on pdf
- Submit the code (.py/.ipynb) and answers (.pdf) on <u>E3</u>
 - Include your answers of code/question in the pdf
 - HW1 questions
 - Sample Code
- Compress your file in .zip









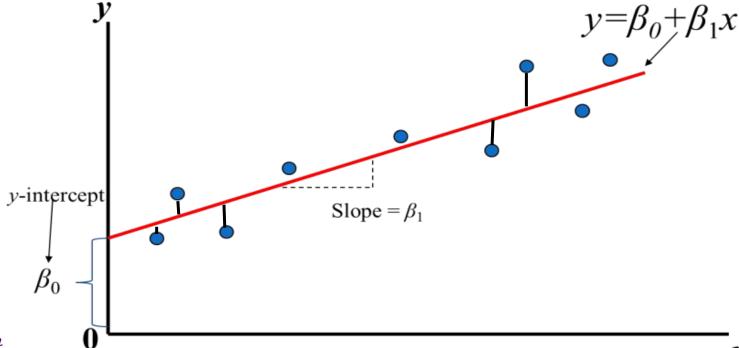






Linear Regression

• Find the value of β_0 and β_1







How to find β 0 and β 1?



TRY and **Error**

$$\beta 0 = -2, -1, 0, 1, 2,...$$

 $\beta 1 = 1, 2, 3, 4, 5,...$

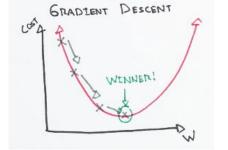


Closed form solution

$$\hat{\beta} = (X^T.X)^{-1}X^T.Y$$



Gradient Descent



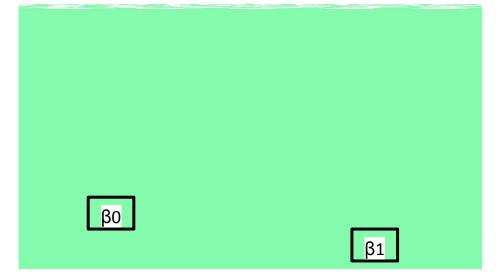




Gradient Descent

- x-axis and y-axis represent the value of weights
- z-axis represents the loss of the corresponding weights

Targets: Find the weights that minimize the loss

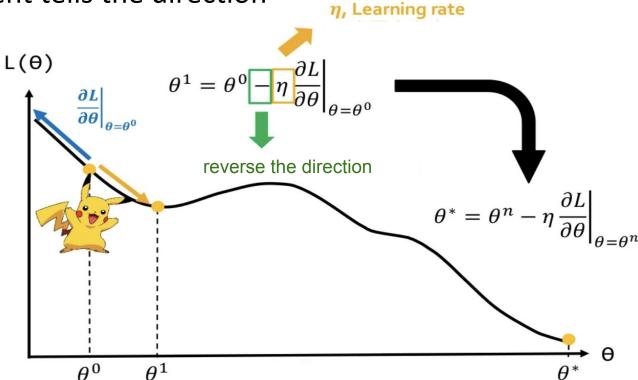






Gradient Descent

Gradient tells the direction







Gradient Descent: Pseudo code

Algorithm

- 1. Initialize weights randomly $\sim N(0, \sigma^2)$
- 2. Loop until convergence:
 - i. Pick batch of B data points

ii. Compute gradient.
$$\frac{\partial J(\Theta)}{\partial \Theta} = \frac{1}{B} \sum_{k=1}^{B} \frac{\partial J_k(\Theta)}{\partial \Theta}$$

- iii. Update weights $\theta < \theta \eta \frac{\partial J(\Theta)}{\partial \Theta}$
- Return weights
- Supplementary materials: <u>Andrew NG: Gradient Descent</u>

Code readability

- Write beautiful Python code with <u>PEP8 guidelines</u> for readability
- Base requirement: use whitespace correctly!
- Useful package: <u>Pylance</u>

```
# Recommended
def function(default_parameter=5):
    # ...

# Not recommended
def function(default_parameter = 5):
    # ...
```

```
Python

# Recommended
my_list = [1, 2, 3]

# Not recommended
my_list = [1, 2, 3, ]
```

```
Python

x = 5
y = 6

# Recommended
print(x, y)

# Not recommended
print(x , y)
```

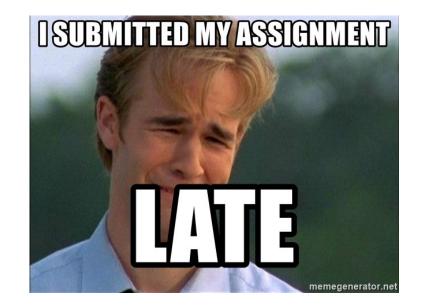






Late policy

- We will deduct a late penalty of 20 points per additional late day
- For example, If you get 90 points of HW but delay for two days, your will get only 90- $(20 \times 2) = 50$ points!





FAQ

- Why my loss is high and the training can not converge
 - Make sure you calculate the gradients correctly
 - Use smaller learning rate
- Can I use deep learning frameworks such as TensorFlow, PyTorch?
 - No! In HW1, you are request using only Numpy to implement linear regression and gradien descent. You can use matplotlib to plot the results.
- DO NOT copy homework from others! Otherwise, both of you will get 0
 points for the homework



Notice

- Submit your homework on <u>E3-system</u>!
- Check your email regularly, we will mail you if there are any updates or problems of the homework
- If you have any questions or comments for the homework, please mail me and cc Prof. Lin
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Have fun!

