

Assignment 2: Linear Models

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Introduction

1 Two-Class Logistic Regression

Problem (1.a) Gamma-distributed Classes in 2D

Problem (1.b) Uniform-distributed Classes in 2D

Problem (1.c) Gaussian-distributed Classes in 10D

2 Multi-Class Linear Model on Iris Dataset

Problem (2.i) One vs. Rest

Problem (2.ii) One vs. All

3 Logistic Regression on Financial Data

4 Linear Least-Squares Regression in 1D