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Assignment 3 2019051

Q5. (a) Activation function : $\sigma(x) = \frac{1}{1+e^{-x}}$

$$\therefore 0 < \sigma(x) < 1$$

If $\sigma(x) > 0.5$: belongs to +1
 $\sigma(x) < 0.5$: " " -1

Taking the loss as the threshold function, if x is misclassified then the loss is $L = -y(\beta^T x + \beta_0)$, where y is the true label β and β_0 are the parameters

Applying gradient descent

$$\frac{\partial L}{\partial \beta} = -yx \quad ; \quad \frac{\partial L}{\partial \beta_0} = -1$$

$$\Rightarrow \beta_{\text{new}} = \beta_{\text{old}} - \eta(-xy)$$

$$\Rightarrow \beta_{0,\text{new}} = \beta_{0,\text{old}} - \eta(-1)$$

η : the learning rate.

Since, the loss is same, we get the same update rule.



$$(b) \quad \phi(\beta, \beta_0) = - \sum_{i=1}^N y_i (\beta^T x_i + \beta_0)$$

Given that $\beta^T \beta = 1$

From Lagrange multiplication for β

$$\frac{\partial}{\partial \beta} [\phi(\beta, \beta_0) - \lambda_1 (\beta^T \beta - 1)] = 0$$

$$\Rightarrow - \sum_{i=1}^N y_i x_i - 2\lambda_1 \beta = 0$$

$$\Rightarrow 2\lambda_1 = \frac{\sum_{i=1}^N y_i x_i}{\beta}$$

$$\Rightarrow \beta = \frac{\sum_{i=1}^N y_i x_i}{-2\lambda_1}$$

$$\therefore \beta^T \beta = 1$$

$$\Rightarrow \frac{\sum_{i=1}^N (y_i x_i)^T}{-2\lambda_1} \cdot \frac{\left(\sum_{i=1}^N y_i x_i \right)}{-2\lambda_1} = 1$$

$$\Rightarrow \sum_{i=1}^N y_i^2 x_i^T x_i = 4\lambda_1^2$$

$$\Rightarrow \lambda_1 = \frac{\sqrt{\sum_{i=1}^N y_i^2 x_i^T x_i}}{2}$$



$$\Rightarrow \beta = \sum_{i=1}^N y_i x_i$$

Ans.

$$\text{where } \lambda = \sqrt{\sum_{i=1}^N (y_i x_i)^T (y_i x_i)}$$

ϕ' : Lagrange function, as defined above

$$\frac{\partial \phi'}{\partial \beta_0} = - \sum_{i=1}^N y_i - 0$$

Thus,

$$\frac{\partial \phi'}{\partial \beta_1} = - \sum_{i=1}^N (y_i x_i) - 2\lambda \beta$$

$$\text{and } \frac{\partial \phi'}{\partial \beta_0} = - \sum_{i=1}^N y_i$$

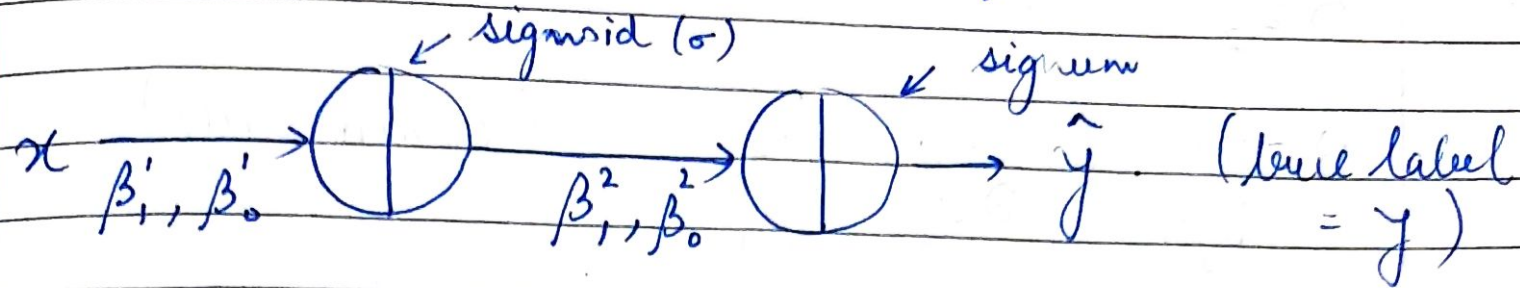
Given update rule:

$$\beta_{1, \text{new}} = \beta_{1, \text{old}} - \eta \frac{\partial \phi'}{\partial \beta_{1, \text{old}}}$$

$$\beta_{0, \text{new}} = \beta_{0, \text{old}} - \eta \frac{\partial \phi'}{\partial \beta_0}$$



86. The neural network that forms here:



Output from first perceptron = $\sigma(\beta_1' x + \beta_0')$

$$\text{Let } z_1 = \beta_1^1 x + \beta_0^1 ; \quad z_2 =$$

$a_1 = \sigma(z_1)$: activation from 1st perceptron

$$\text{Now, } z_2 = \beta_1^2 a_1 + \beta_0^2$$

$\Rightarrow a_2 = \sigma(z_2)$: activation from 2nd perceptron

$$\text{Final loss} = -y z_2$$

Now, we need to find all the parameters to train the model



$$\frac{\partial L}{\partial z_2} = -y$$

$$\Rightarrow \frac{\partial L}{\partial \beta_1^2} = \frac{\partial L}{\partial z_2} \cdot \frac{\partial z_2}{\partial \beta_1^2} \quad (\text{Chain rule})$$

$$\therefore \boxed{\frac{\partial L}{\partial \beta_1^2} = -y a_1, \text{ And } \frac{\partial L}{\partial \beta_0^2} = -y}$$

$$\text{Now, } \frac{\partial L}{\partial \beta_1'} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial \beta_1'} \quad (\text{Chain rule})$$

$$\frac{\partial L}{\partial z_1} = \frac{\partial L}{\partial a_1} \cdot \frac{\partial a_1}{\partial z_1} \quad (\text{Back propagation})$$

$$\Rightarrow \frac{\partial L}{\partial a_1} = \frac{\partial L}{\partial z_2} \cdot \frac{\partial z_2}{\partial a_1} = -y \beta_1^2$$

$$\Rightarrow \frac{\partial L}{\partial z_1} = -y \beta_1^2 \sigma(z_1) (1 - \sigma(z_1))$$

$$\frac{\partial L}{\partial z_1} = -y \beta_1^2 (1 - a_1) a_1$$

$$\text{Hence, } \boxed{\frac{\partial L}{\partial \beta_1'} = -y \beta_1^2 a_1 (1 - a_1) x}$$

$$\beta_{\text{new}}' = \beta_{\text{old}}' - \eta \frac{\partial L}{\partial \beta_1'}$$

$$\frac{\partial L}{\partial \beta_0^1} = -\gamma \beta_1^2 a_1 (1 - a_1)$$



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$$\beta_{0 \text{ new}}^1 = \beta_{0 \text{ old}}^1 - \frac{\partial L}{\partial \beta_0^1} \cdot \eta$$

For the second perceptions the parameters are as follows:

$$\beta_{1 \text{ new}}^2 = \beta_{1 \text{ old}}^2 - \frac{\partial L}{\partial \beta_1^2} \eta$$

$$\beta_{0 \text{ new}}^2 = \beta_{0 \text{ old}}^2 - \frac{\partial L}{\partial \beta_0^2} \eta$$

Assignment 3
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Question 1

- Unpickle the data files.
- Since the data is of images, reshape the data to fit into the image category.
- Then visualize the images using the cv2 library.
- I have visualized five images of each class from each batch of the training set.
- To apply LDA, I extend the dataset using all the training batches into one training dataset, and similarly for the testing dataset.
- I use the LDA from sklearn library.
- After the model is trained, I use it to predict the test set and the accuracy comes out to be 0.3713

Question 2

- There are two datasets: the training dataset and the testing dataset.
- I create two readers, one for the image dataset and one for the test dataset which is the label dataset.
- After that, I flatten the dataset to feed into PCA.
- PCA returns the data with less and desired dimensions.
- Then we apply LDA.
- We see that as the number of components increases the accuracy increases because the loss of information decreases as we increase the number of components.
- Hence, **n_components = 15 gives best accuracy.**

Question 3

- Since here the data is already in CSV format, I read it directly into data frames.
- To apply FDA, I group the data points according to their classes such that $X_i : d \times c_i$; c_i is the number of data points in class i .
- Now, I make the final $X = [X_1 \ X_2 \ \dots \ X_c]$

- The Scatter function gives the scatter matrix of any matrix that is fed in it.
- For FDA, I calculate the within scatter and between scatter. W is the eigenvalues of $S_w^{-1} \cdot S_b$
- Sort the eigenvectors in descending order of eigenvalues and take the first $c-1$ vectors to modify the data.
- Then project the data as $w^T x$
- After feeding the data into the LDA, the accuracy is reduced a little due to loss of information.

Question 4

- After reading the file as done before, I apply PCA to bring it down to 15 dimensions.
- Then apply the same steps as described in question 3.
- Apply LDA on the dataset.
- The accuracy is 0.7959