Due: Feb. 18, 2020

Assignment 1: Logistic Regression and Neural Networks

Homework assignments will be done individually: each student must hand in their own answers. Use of partial or entire solutions obtained from others or online is strictly prohibited. Electronic submission on Canvas is mandatory.

- 1. **Document Classification** (100 points) In this homework, you need to classify text paragraphs into three categories: *Fyodor Dostoyevsky*, *Arthur Conan Doyle*, and *Jane Austen* by building your own classifiers. The data provided is from Project Gutenberg. Please follow the steps below:
 - (5pts) **Preprocess data**: Remove punctuation, irrelevant symbols, urls, and numbers. You can remove the unrelated text in the beginning of each file.
 - (5pts) Construct examples: Divide each document into multiple paragraphs. Each paragraph will be one example. Text that is not part of a paragraph can be discarded or preprocessed. Report the total number of examples for each category.
 - (5pts) Data split: Sample these paragraphs into training and testing data.
 - (5pts) **Feature extraction**: Build a vocabulary to represent each paragraph using only training data. Consider TF-IDF features for each input example.
 - (60pts) **Train** two classifiers (described below).
 - 1. Implement a Logistic Regression (LR) model with L_2 regularization from scratch:

$$J = -\frac{1}{N} \sum_{i=1}^{N} \sum_{k=1}^{K} y_{ik} \log \left(\frac{\exp f_k}{\sum_{c=1}^{K} \exp f_c} \right) + \lambda \sum_{j=1}^{d} w_{kj}^2$$

- (10 pts) Given this formula, show the steps to derive the gradient of J with respect to \mathbf{w}_k .
- (20 pts) Write a function for mini-batch gradient descent.
- (20 pts) Write a function for stochastic gradient descent.

Report the results and plots for both mini-batch and stochastic gradient descent.

- 2. (10 pts) Build and train a Multilayer Perceptron (MLP) model (i.e., a two-layer neural network) using backpropagation. Please specify the settings of the model such as the network structure, the optimizer, the initial learning rate, the loss function.
- (5pts) Plot training loss and validation loss every 100 epoches.
- (5pts) Use **cross-validation** on the training data, report the recall and precision for each category on the test and validation sets, choose the best λ (in LR) and the number of neurons in the hidden layer (in MLP) using the validation set.
- (10pts) **Compare** both classifiers and provide an analysis for the results.

Please follow the below instructions when you submit the assignment.

- 1. You are allowed to use packages for reading text, TF-IDF, plotting, and MLP, but you are not allowed to use packages for mini-batch gradient descent or stochastic gradient descent.
- 2. Your submission should consist of a zip file named Assignment1_LastName_FirstName.zip which contains:
 - a jupyter notebook file(.ipynb). The file should contain the code and the output after execution. You should also include detailed comments and analysis (plots, result tables, etc).
 - a pdf (or jpg) file to show the derivation steps of the gradient of J with respect to \mathbf{w}_k .