1. Linear Regression

1.1

/, /,/ (6	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$
	closed form $\Rightarrow B = (X^TX)^{-1}X^Ty$ $\Rightarrow B = \begin{bmatrix} 5 & 329 & 1 \\ 329 & 21753 \end{bmatrix} \begin{bmatrix} 72^2 & 1 \\ 47814 \end{bmatrix} = \begin{bmatrix} 41.5134 & -0.6679 \\ -0.66279 & 0.0095 \end{bmatrix} \begin{bmatrix} 12^2 \\ 47814 \end{bmatrix}$
	$= \begin{bmatrix} -47.9771 \\ 2.9239 \end{bmatrix}$ $\Rightarrow y = 2.9239 \times -47.9771$
(b)	predicted weight: (1) 127.4427 (2) 156.6794 (3) 133.2901 (4) 162.3267 (5) 142.0611

1.2 (Program's outputs are showed below)

(a)

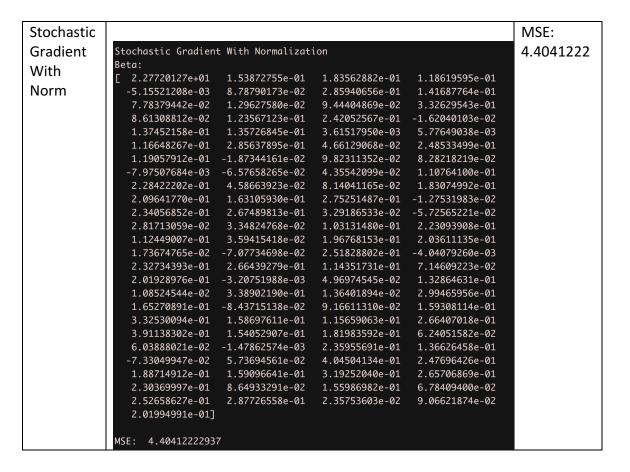
They are different. Closed form solution is using derivative to find Beta that minimize the cost function. Batch and Stochastic gradient descent are methods that minimize the cost function by moving down in the steepest direction. The results of gradient descent methods are nearly impossible to be exactly same (could be very close) as the closed form solution. Since we have to move Beta with a specific step size in every loop, we might either pass or not yet reach the optimized point every time.

(b)

After applying Z-score, beta is changed and the MSE value is slightly bigger. I think this result tells that the features in the dataset might not need to be normalized and maybe those features with larger scale should just weight more. Before applying Z-score to any dataset, we should think if this dataset really need a normalization, and just try. It is no guarantee that applying normalization can make the prediction better.

Closed	Closed Form Without Normalization	MSE:					
Form	Beta: [-0.0862246	4.396098					
	[-0.0862246						
	0.29366213 0.41491543 0.85180482 -0.05950309 0.47235562 0.46198106						
	0.00497427 0.0205398 0.41310473 0.98508025 0.15573467 0.8618602						
	0.41974331 -0.06893699 0.33317496 0.27766637 -0.04184791 -0.23599504						
	0.15020297 0.37745027 0.80256455 0.16053288 0.2744667 0.63461071 0.74135259 0.56079776 0.94058723 -0.0432542 0.80803615 0.93967722						
	0.12225161 -0.19933624 0.09398732 0.11412993 0.35479619 0.78582876						
	0.38900433 0.11804526 0.67618837 0.70377377 0.05526258 -0.24919095						
	0.87339793 -0.01381723 0.83138416 0.90569236 0.39980648 0.25235308						
	0.69692397 -0.00949757 0.17676599 0.45822485 0.02743899 1.16718165						
	0.04176352 1.01993881 0.56015024 -0.29761224 0.3177761 0.55781578 1.1376088 0.55190283 0.4099807 0.91987238 1.34076835 0.53297825						
	0.63648277 0.22140583 0.21469531 -0.00609269 0.82898663 0.46891532						
	-0.25571565 0.1972989 1.38639797 0.87219453 0.65782257 0.54983464						
	1.11698567 0.94267463 0.79030138 0.30055848 0.53288973 0.22873689						
	0.86702876 0.98591924 0.08132528 0.30834368 0.70121488]						
	MSE: 4.39609786082						
Batch	Batch Gradient Without Normalization	MSE:					
Gradient	Beta: [-0.08594345	(slightly					
	1.02870437 0.48382582 0.26685302 0.04572718 0.31944122 1.14776128	different)					
	0.29365595	,					
	0.00496676	4.396098					
	0.41973952 -0.06894273 0.33316978 0.27766126 -0.0418592 -0.23600262 0.15020136 0.3774426 0.80255702 0.16052957 0.27446005 0.6346032						
	0.74134789 0.56079204 0.94057789 -0.04325919 0.80802963 0.93967125						
	0.12224943 -0.19934223 0.09398096 0.11412466 0.3547917 0.78582322						
	0.38900247 0.11803897 0.67618267 0.70376827 0.05525392 -0.24919547						
	0.87339385 -0.01382234 0.83137763 0.90568653 0.39980062 0.25234862						
	0.69692104 -0.00950351 0.1767622 0.45821941 0.02743001 1.16717395 0.0417592 1.01993327 0.56014208 -0.29761558 0.31777253 0.55781062						
	1.13760227 0.55189413 0.40998181 0.91986843 1.34076133 0.53297445						
	0.63647761 0.22140173 0.21469085 -0.00609649 0.82898084 0.46890806						
	-0.25572232 0.19729144 1.38639266 0.87219318 0.65781746 0.5498277						
	1.11697834						
	0.86702054 0.98591491 0.08132039 0.30833849 0.7012123]						
	MSE: 4.39609846641						
Stochastic	Stochastic Gradient Without Normalization Beta:	MSE:					
Gradient	[0.21640291 0.05385335 0.6281821 0.40613939 -0.00283132 0.29650405	4.397317					
	0.98628684 0.46874224 0.3000846 0.02208147 0.31312136 1.12196755						
	0.30442894 0.42872292 0.82981547 -0.07582267 0.47275074 0.44610326						
	0.01148563 0.02472412 0.41351757 0.99373931 0.17089601 0.84567714 0.42143774 -0.05960301 0.34174134 0.27879223 -0.04537258 -0.21998727						
	0.42145774 -0.05960501 0.54174154 0.27679225 -0.04557258 -0.21996727 0.15782948 0.38437396 0.76692174 0.15670468 0.27219916 0.61517531						
	0.73090023 0.57276349 0.91817605 -0.04927191 0.79625943 0.92056157						
	0.10253085 -0.19492819 0.10594301 0.127431 0.3550384 0.76817413						
	0.39156388						
	0.87612768 -0.02132111 0.8197791 0.89446426 0.39018232 0.23136953 0.67818345 -0.01871732 0.17514493 0.47286987 0.02958889 1.15843896						
	0.03363486 1.03392577 0.55303743 -0.28599406 0.31221876 0.55896211						
	1.11651168 0.53659549 0.40404441 0.89522891 1.30476557 0.52320146						
	0.63616424 0.21310028 0.20163266 -0.0031994 0.84555349 0.46842042						
	-0.27182358 0.19697907 1.3878699 0.85977204 0.66456278 0.56926253 1.10244568 0.92407039 0.779811 0.29942972 0.5026147 0.23073916						
	1.10244568 0.92407039 0.779811 0.29942972 0.5026147 0.23073916 0.82587376 0.95211263 0.07432128 0.294332 0.66077334]						
	MSE: 4.39731677199						

Closed	Closed Form With Normaliz	ation		MSE:
Form	Beta:			4.404546
	_	67685e-01 1.85400036e-01		4.404540
With		555522e-02 2.85477509e-01		
Norm		53087e-02 9.40114997e-02		
		98020e-01 2.42101087e-01 50218e-01 1.41619004e-03	-1.70904428e-02 5.96423043e-03	
		37752e-01 4.40248244e-02		
		66211e-02 9.78939759e-02		
		59821e-02 4.42940642e-02		
	2.27982170e-01 4.721	54203e-02 7.98729034e-02	1.82957097e-01	
	2.10609705e-01 1.620	79663e-01 2.74455584e-01	-1.24456123e-02	
		21067e-01 3.49745502e-02		
		66923e-02 1.03219840e-01		
		23468e-02 1.96611852e-01		
	1.61259528e-02 -7.123 2.31055679e-01 2.654	81860e-01 1.14239087e-01	-3.88735810e-03 7.19519080e-02	
		22653e-03 5.10043840e-02		
		81203e-01 1.19518825e-02		
	1.64253970e-01 -8.573			
		42457e-01 1.17519641e-01		
	3.90619100e-01 1.545	73813e-01 1.82230684e-01	6.25165215e-02	
	6.11873098e-02 -1.743	45404e-03 2.34361003e-01	1.35158424e-01	
		71764e-02 4.02966409e-01		
		3.18225717e-01		
		25833e-02 1.56706806e-01		
	2.52781623e-01 2.900 2.03998476e-01]	168806e-01 2.33284776e-02	9.01229905e-02	
	2.039984700-01]			
	MSE: 4.40454594906			
Batch	Batch Gradient With Norma	lization		MSE:
Gradient	Beta:			(slightly
	_	67739e-01 1.85399914e-01	1.20000886e-01	
With		54074e-02 2.85477680e-01 53008e-02 9.40114470e-02	1.40250040e-01 3.31502042e-01	different)
Norm		98329e-01 2.42101125e-01	-1.70902481e-02	4.404546
		50247e-01 1.41623417e-03	5.96422142e-03	
		37842e-01 4.40250695e-02	2.49185581e-01	
	1.20285893e-01 -1.979	65800e-02 9.78940153e-02	8.05404125e-02	
	-1.21237424e-02 -6.770	56875e-02 4.42937347e-02	1.07814877e-01	
		52991e-02 7.98728987e-02	1.82957235e-01	
		79661e-01 2.74455648e-01	-1.24455720e-02	
		21004e-01 3.49745270e-02 67618e-02 1.03219809e-01	-5.73173336e-02 2.23792761e-01	
		24047e-02 1.96611882e-01	2.04171192e-01	
		15575e-02 2.51757064e-01	-3.88730367e-03	
		82167e-01 1.14239152e-01	7.19519645e-02	
	2.03226008e-01 -2.779	13637e-03 5.10042046e-02	1.31478558e-01	
		81392e-01 1.19520430e-02	2.98145403e-01	
		24829e-02 9.04810535e-02	1.57878788e-01	
		42563e-01 1.17519481e-01	2.66603482e-01	
		73831e-01 1.82230606e-01 42182e-03 2.34361138e-01	6.25164527e-02 1.35158638e-01	
		72124e-02 4.02966351e-01	2.50642156e-01	
		55537e-01 3.18225596e-01	2.66144407e-01	
		24135e-02 1.56706756e-01	6.57089316e-02	
		68475e-01 2.33285484e-02	9.01229590e-02	
	2.03998339e-01]			
	MSE: 4.40454569497			



2. Logistic Regression and Model Selection

$$x = \begin{bmatrix} 1 & 60 & 155 \\ 1 & 64 & 135 \\ 1 & 73 & 170 \end{bmatrix}, \ x^T = \begin{bmatrix} 1 & 1 & 1 \\ 60 & 64 & 73 \\ 155 & 135 & 170 \end{bmatrix}, \ y = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix},$$

$$L = y_1 x_{11} \beta_1 + y_1 x_{12} \beta_2 + y_1 x_{13} \beta_3 + y_2 x_{21} \beta_1 + y_2 x_{22} \beta_2 + y_2 x_{23} \beta_3 + y_3 x_{31} \beta_1 + y_3 x_{32} \beta_2 + y_3 x_{33} \beta_3 - \log_2(1 + e^{x_{11} \beta_1 + x_{12} \beta_2 + x_{13} \beta_3}) - \log_2(1 + e^{x_{21} \beta_1 + x_{22} \beta_2 + x_{23} \beta_3}) - \log_2(1 + e^{x_{31} \beta_1 + x_{32} \beta_2 + x_{33} \beta_3})$$

(b)
$$\begin{split} \beta_{1\,new} &= \beta_1 + \eta(x_{11}y_1 + x_{21}y_2 + x_{31}y_3 - \frac{e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}}{1 + e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}} \\ &- \frac{e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}}{1 + e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}} - \frac{e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}{1 + e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}) \end{split}$$

$$\begin{split} \beta_{2\,new} &= \beta_2 + \eta(x_{12}y_1 + x_{22}y_2 + x_{32}y_3 - \frac{e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}}{1 + e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}} \\ &- \frac{e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}}{1 + e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}} - \frac{e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}{1 + e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}) \\ \beta_{3\,new} &= \beta_3 + \eta(x_{13}y_1 + x_{23}y_2 + x_{33}y_3 - \frac{e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}}{1 + e^{\beta_1 x_{11} + \beta_2 x_{12} + \beta_3 x_{13}}} \\ &- \frac{e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}}{1 + e^{\beta_1 x_{21} + \beta_2 x_{22} + \beta_3 x_{23}}} - \frac{e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}{1 + e^{\beta_1 x_{31} + \beta_2 x_{32} + \beta_3 x_{33}}}) \end{split}$$

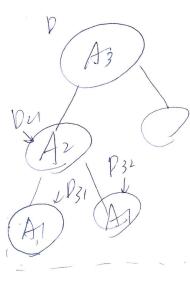
$$\begin{aligned} & (\mathbf{c}) \\ & e_i = \frac{e^{\beta^T x_i}}{\left(1 + e^{\beta^T x_i}\right)} \frac{1}{\left(1 + e^{\beta^T x_i}\right)} = \frac{e^{\beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3}}}{1 + e^{\beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3}}} * \frac{1}{1 + e^{\beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3}}} \\ & H_{11} = -\left(\sum_{i=1}^{N} x_{i1} x_{i1} e_i\right) = -(x_{11} x_{11} e_1 + x_{21} x_{21} e_2 + x_{31} x_{31} e_3) \\ & H_{12} = -\left(\sum_{i=1}^{N} x_{i1} x_{i3} e_i\right) = -(x_{11} x_{12} e_1 + x_{21} x_{22} e_2 + x_{31} x_{32} e_3) \\ & H_{13} = -\left(\sum_{i=1}^{N} x_{i1} x_{i3} e_i\right) = -(x_{11} x_{13} e_1 + x_{21} x_{22} e_2 + x_{31} x_{33} e_3) \\ & H_{21} = -\left(\sum_{i=1}^{N} x_{i2} x_{i1} e_i\right) = -(x_{12} x_{11} e_1 + x_{22} x_{21} e_2 + x_{32} x_{31} e_3) \\ & H_{22} = -\left(\sum_{i=1}^{N} x_{i2} x_{i2} e_i\right) = -(x_{12} x_{12} e_1 + x_{22} x_{22} e_2 + x_{32} x_{32} e_3) \\ & H_{23} = -\left(\sum_{i=1}^{N} x_{i2} x_{i3} e_i\right) = -(x_{13} x_{11} e_1 + x_{23} x_{21} e_2 + x_{33} x_{31} e_3) \\ & H_{31} = -\left(\sum_{i=1}^{N} x_{i3} x_{i1} e_i\right) = -(x_{13} x_{12} e_1 + x_{23} x_{22} e_2 + x_{33} x_{32} e_3) \\ & H_{32} = -\left(\sum_{i=1}^{N} x_{i3} x_{i2} e_i\right) = -(x_{13} x_{12} e_1 + x_{23} x_{22} e_2 + x_{33} x_{32} e_3) \\ & H_{33} = -\left(\sum_{i=1}^{N} x_{i3} x_{i3} e_i\right) = -(x_{13} x_{12} e_1 + x_{23} x_{22} e_2 + x_{33} x_{33} e_3) \end{aligned}$$

3. Decision Tree

3.1

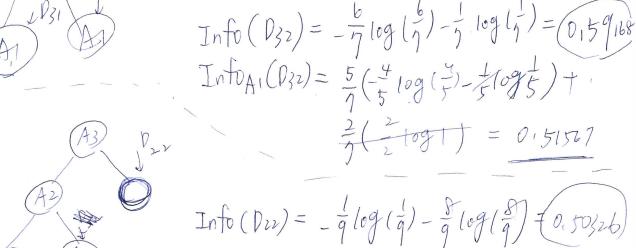
Info (P₁₁) =
$$-\frac{1}{2}(\log_2 \frac{1}{2}) - \frac{1}{2}(\log_2 \frac{1}{2})$$

= $\frac{1}{2} + \frac{1}{2} = 1$
Info (P₁₁) = $\frac{8}{20}$ Info (P₂₁) + $\frac{12}{20}$ Info (P₂₂)
= $\frac{8}{20}\left(-\frac{6}{8}(\log_2 \frac{3}{4}) - \frac{2}{8}(\log_2 \frac{1}{4})\right) + \frac{12}{20}\left(-\frac{4}{12}(\log_2 \frac{1}{3}) - \frac{3}{12}\log_3^2 \frac{1}{3}\right)$
= $0.975 + 9$
Info (P₁₁) = $\frac{1}{2}\left(-\frac{3}{2}(\log_2 \frac{3}{3}) - \frac{2}{3}(\log_2 (\frac{1}{3})) + \frac{1}{2}\left(-\frac{2}{3}(\log_2 (\frac{2}{3}) - \frac{3}{3}(\log_2 (\frac{3}{3}))\right)\right)$
= 0.97695
Info (P₂₁) = $\frac{11}{20}\left(-\frac{9}{11}(\log_2 (\frac{1}{11}) - \frac{2}{11}(\log_2 (\frac{2}{11}))\right)$
+ $\frac{9}{20}\left(-\frac{1}{9}(\log_2 (\frac{1}{9}) - \frac{9}{9}(\log_2 (\frac{3}{9}))\right) = 0.60 \times 69$
P₁₁
Info (P₂₁) = $\frac{11}{11}\left(-\frac{6}{2}(\log_2 (\frac{2}{3}) - \frac{1}{3}(\log_2 (\frac{1}{9}))\right)$
= 0.67152
Info A₁ (P₂₁) = $\frac{1}{0.67152}$



Info
$$(D_{31}) = -\frac{3}{4}(\log \frac{3}{4}) - \frac{1}{4}(\log \frac{1}{4}) = 0.81128$$

Info_{Ai} $(D_{31}) = \frac{1}{2}(-\frac{1}{2}\log \frac{1}{2} - \frac{1}{2}\log \frac{1}{2}) + \frac{1}{2}(\log \frac{1}{2})$
 $= 0.5$



Info (Dir) = $-\frac{1}{9}log(\frac{1}{9}) - \frac{1}{9}log(\frac{1}{9}) \neq 0.50526$ Info A1 (Dir) = $\frac{1}{9}(-\frac{1}{9}log(\frac{1}{9}) + \frac{1}{9}(-\frac{1}{9}log(\frac{1}{9}) + \frac{1}{9$

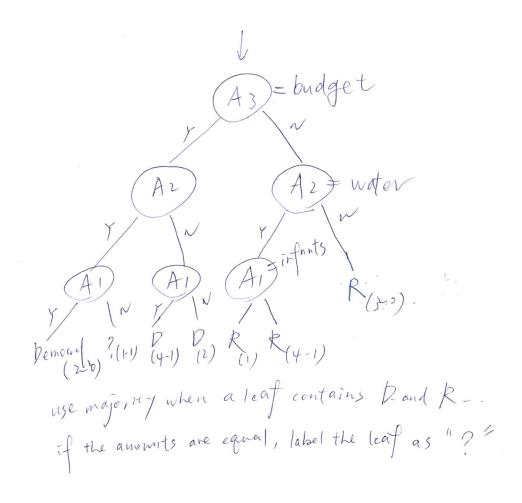
 $InfoAz(Dzz) = \frac{6}{9} \left(-\frac{1}{6} \log \frac{1}{6} - \frac{3}{6} \log \frac{7}{6} \right) + \frac{3}{9} \times (0)$

= 0,43333

Info (D33) =
$$-\frac{1}{6}\log \frac{1}{6} - \frac{5}{6}\log \frac{5}{6} = 0.65000$$

Info A1 (D33) = $\frac{1}{6}x(0) + \frac{5}{6}(-\frac{1}{5}\log \frac{1}{5}) - \frac{1}{5}(\log \frac{1}{5})$

Info(D34) =
$$\frac{3}{3}$$
 (by $\frac{3}{3}$ (by $\frac{$



(b) For house-votes-84, I pick the information gain method. Although there are "y, n, ?" in attributes, "?"s are defined as missing values, it would be ok if it makes the measure biased.(since the values already lost in the first place)

For tic-tac-toe, information gain measure might be biased since almost every attribute has 3 values, so use the gain ratio measure instead.