

# HW1 Clustering and Regression

6332032921 Pisitpong Chongpipattanakul

January 23, 2024

## Contents

<b>1</b>	<b>Metric</b>	<b>2</b>
1.1	T1 . . . . .	2
1.2	T2 . . . . .	2
1.3	T3 . . . . .	2
1.4	T4 . . . . .	3
1.5	OT1 . . . . .	4
<b>2</b>	<b>Hello Clustering</b>	<b>4</b>
2.1	T5 . . . . .	4
2.2	T6 . . . . .	7
2.3	T7 . . . . .	7
<b>3</b>	<b>My heart will go on</b>	<b>8</b>
3.1	Jupyter Notebook (T8-T13,OT3,OT4) . . . . .	8
3.2	OT5 . . . . .	20
3.3	OT6 . . . . .	20

---

# 1 Metric

Model A	Predicted dog	Predicted cat
Actual dog	30	20
Actual cat	10	40

## 1.1 T1

$$\begin{aligned}
 \text{Model A Accuracy} &= \frac{\text{Correct}_{\text{dog}} + \text{Correct}_{\text{cat}}}{\text{All}} \\
 &= \frac{30 + 40}{30 + 20 + 10 + 40} \\
 &= \frac{70}{100} \\
 &= 0.7
 \end{aligned} \tag{1}$$

## 1.2 T2

In this problem we will consider cat as class 1 (positive).

$$\begin{aligned}
 \text{Precision} &= \frac{TP}{TP + FP} \\
 &= \frac{40}{60} \\
 &= \frac{2}{3}
 \end{aligned} \tag{2}$$

$$\begin{aligned}
 \text{Recall} &= \frac{TP}{TP + FN} \\
 &= \frac{40}{50} \\
 &= 0.8
 \end{aligned} \tag{3}$$

$$\begin{aligned}
 \text{F1 Score} &= 2 \cdot \frac{\text{Recall} \cdot \text{Precision}}{\text{Recall} + \text{Precision}} \\
 &= 2 \cdot \frac{\frac{2}{3} \cdot 0.8}{\frac{2}{3} + 0.8} \\
 &= 2 \cdot \frac{1.6}{2 + 2.4} \\
 &= 2 \cdot \frac{1.6}{4.4} \\
 &= \frac{8}{11}
 \end{aligned} \tag{4}$$

## 1.3 T3

In this problem we will consider dog as class 1 (positive).

$$\begin{aligned}
 \text{Precision} &= \frac{TP}{TP + FP} \\
 &= \frac{30}{40} \\
 &= 0.75
 \end{aligned} \tag{5}$$

$$\begin{aligned}
Recall &= \frac{TP}{TP + FN} \\
&= \frac{30}{50} \\
&= 0.6
\end{aligned} \tag{6}$$

$$\begin{aligned}
F1\ Score &= 2 \cdot \frac{Recall \cdot Precision}{Recall + Precision} \\
&= 2 \cdot \frac{0.75 \cdot 0.6}{0.75 + 0.6} \\
&= 2 \cdot \frac{0.45}{1.35} \\
&= \frac{2}{3}
\end{aligned} \tag{7}$$

## 1.4 T4

Let's assume that the prediction is scaling in linear trend so value in actual dog will be multiplied by 0.4 and value in actual cat will be multiplied by 1.6

The result classification table after scaling

Model B	Predicted dog	Predicted cat
Actual dog	12	8
Actual cat	16	64

$$\begin{aligned}
Model\ B\ Accuracy &= \frac{Correct_{dog} + Correct_{cat}}{All} \\
&= \frac{12 + 64}{12 + 8 + 16 + 64} \\
&= \frac{76}{90} \\
&= 0.84
\end{aligned} \tag{8}$$

And we assign dog as the positive class

$$\begin{aligned}
Precision &= \frac{TP}{TP + FP} \\
&= \frac{12}{12 + 16} \\
&= \frac{3}{7}
\end{aligned} \tag{9}$$

$$\begin{aligned}
Recall &= \frac{TP}{TP + FN} \\
&= \frac{12}{20} \\
&= 0.6
\end{aligned} \tag{10}$$

$$\begin{aligned}
F1\ Score &= 2 \cdot \frac{Recall \cdot Precision}{Recall + Precision} \\
&= 2 \cdot \frac{\frac{3}{7} \cdot 0.6}{\frac{3}{7} + 0.6} \\
&= 2 \cdot \frac{1.8}{7.2} \\
&= 0.5
\end{aligned} \tag{11}$$

We see that only recall value remains unchanged but F1 score and precision are changed because ratio between class 1 and class 0 are changed so the value of F1 score and precision which also reference to class 0 also have affected

## 1.5 OT1

First, we will reform the equation of Accuracy and F1 Score

$$\begin{aligned} Accuracy &= \frac{TP + TN}{TP + TN + FP + FN} \\ &= \frac{1}{1 + \frac{FP+FN}{TP+TN}} \end{aligned} \quad (12)$$

$$\begin{aligned} F1\ Score &= \frac{2TP}{2TP + FP + FN} \\ &= \frac{1}{1 + \frac{FP+FN}{2TP}} \end{aligned} \quad (13)$$

The factor which affects differently between F1 Score and Accuracy are TP and TN so there are three cases

- If  $TP > TN$  then  $Accuracy < F1\ Score$
- If  $TP = TN$  then  $Accuracy = F1\ Score$
- If  $TP < TN$  then  $Accuracy > F1\ Score$

## 2 Hello Clustering

### 2.1 T5

---

```
# Code for T5, T6 and T7
import matplotlib.pyplot as plt
import numpy as np

COLOR = ['red', 'brown', 'orange']

# Assign Step
def distance(x, y, x_starting_point, y_starting_point):
    return np.sqrt((x-x_starting_point)**2 + (y-y_starting_point)**2)

def find_closest(x, y, x_starting_point, y_starting_point):
    distances = distance(x, y, x_starting_point, y_starting_point)
    return np.argmin(distances)

def assignToNewCentroid(x, y, x_centroid, y_centroid):
    assigned_list = np.array([], dtype=int)
    for i in range(len(x)):
        closest = find_closest(x[i], y[i], x_centroid, y_centroid)

        assigned_list = np.append(assigned_list, closest)

    return assigned_list

# Update Centroid
def calculateNewCentroid(x, y, assigned_list):
    x_starting_point = np.array([], dtype=float)
    y_starting_point = np.array([], dtype=float)

    for i in range(np.max(assigned_list) + 1):
        x_starting_point = np.append(x_starting_point, np.mean(x[assigned_list
            == i]))
        y_starting_point = np.append(y_starting_point, np.mean(y[assigned_list
            == i]))
```

```

    return x_starting_point, y_starting_point

# Main kmeans calculation
def kmeans(xpoints, ypoints, x_centroid, y_centroid):
    assigned_list_prev = []

    while True:
        assigned_list = assignToNewCentroid(xpoints, ypoints, x_centroid,
                                             y_centroid)

        if len(assigned_list_prev) != 0:
            if np.array_equal(assigned_list, assigned_list_prev):
                break

        assigned_list_prev = assigned_list[:]

        for i in range(len(xpoints)):
            plt.scatter(xpoints[i], ypoints[i], color=COLOR[assigned_list[i]])
            print(f'Assign ({xpoints[i]}, {ypoints[i]}) to Centroid:
                  ({x_centroid[assigned_list[i]]},
                  {y_centroid[assigned_list[i]]})')

        x_centroid, y_centroid = calculateNewCentroid(xpoints, ypoints,
                                                       assigned_list)

        for i in range(len(x_centroid)):
            plt.scatter(x_centroid[i], y_centroid[i], color='black')
            plt.annotate(f'New Centroid', (x_centroid[i], y_centroid[i]))
            print(f'New Centroid: ({x_centroid[i]}, {y_centroid[i]})')

        plt.show()

    return x_centroid, y_centroid, assigned_list

```

---

The first iteration has assigned the following points to each centroids

- Assign (1, 2) to Centroid: (2, 2)
- Assign (3, 3) to Centroid: (3, 3)
- Assign (2, 2) to Centroid: (2, 2)
- Assign (8, 8) to Centroid: (3, 3)
- Assign (6, 6) to Centroid: (3, 3)
- Assign (7, 7) to Centroid: (3, 3)
- Assign (-3, -3) to Centroid: (-3, -3)
- Assign (-2, -4) to Centroid: (-3, -3)
- Assign (-7, -7) to Centroid: (-3, -3)

And we get new three centroids as following point (purple dot)

- New Centroid: (6.0, 6.0)
- New Centroid: (1.5, 2.0)
- New Centroid: (-4.0, -4.666666666666667)

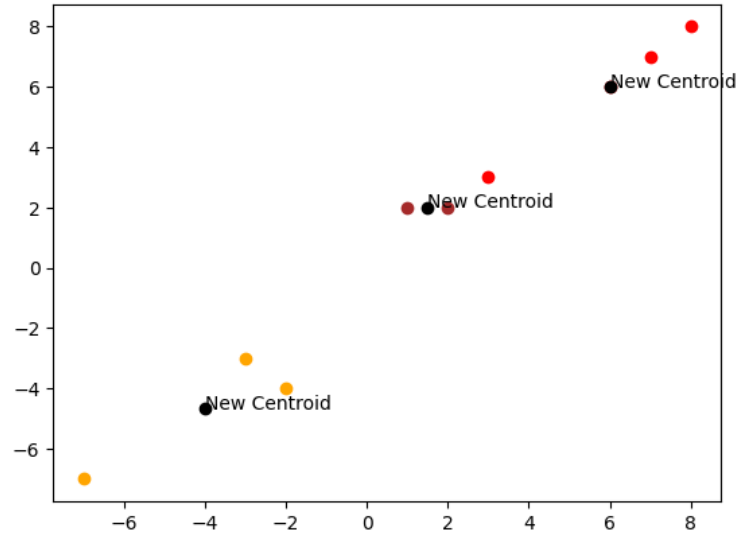


Figure 1: Graph after first k-means clustering iteration

The second iteration which also the last iteration has assigned the following points to each centroids

- Assign (1, 2) to Centroid: (1.5, 2.0)
- Assign (3, 3) to Centroid: (1.5, 2.0)
- Assign (2, 2) to Centroid: (1.5, 2.0)
- Assign (8, 8) to Centroid: (6.0, 6.0)
- Assign (6, 6) to Centroid: (6.0, 6.0)
- Assign (7, 7) to Centroid: (6.0, 6.0)
- Assign (-3, -3) to Centroid: (-4.0, -4.666666666666667)
- Assign (-2, -4) to Centroid: (-4.0, -4.666666666666667)
- Assign (-7, -7) to Centroid: (-4.0, -4.666666666666667)

And we get new three centroids as following point (purple dot)

- New Centroid: (7.0, 7.0)
- New Centroid: (2.0, 2.3333333333333335)
- New Centroid: (-4.0, -4.666666666666667)

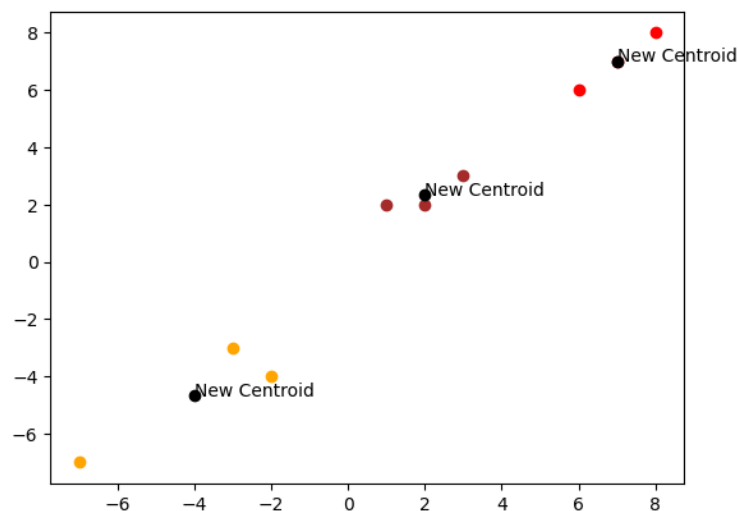


Figure 2: Graph after second k-means clustering iteration

## 2.2 T6

After changing the starting points to  $(-3, -3)$ ,  $(2, 2)$ ,  $(-7, -7)$  the following points are assigned to starting point

- Assign  $(1, 2)$  to Centroid:  $(2, 2)$
- Assign  $(3, 3)$  to Centroid:  $(2, 2)$
- Assign  $(2, 2)$  to Centroid:  $(2, 2)$
- Assign  $(8, 8)$  to Centroid:  $(2, 2)$
- Assign  $(6, 6)$  to Centroid:  $(2, 2)$
- Assign  $(7, 7)$  to Centroid:  $(2, 2)$
- Assign  $(-3, -3)$  to Centroid:  $(-3, -3)$
- Assign  $(-2, -4)$  to Centroid:  $(-3, -3)$
- Assign  $(-7, -7)$  to Centroid:  $(-7, -7)$

And we get new three centroids as following point (purple dot)

- New Centroid:  $(-2.5, -3.5)$
- New Centroid:  $(4.5, 4.666666666666667)$
- New Centroid:  $(-7.0, -7.0)$

we also see that centroid points have converged to stable point faster than T5 question and cluster is more grouping compared to T5 question

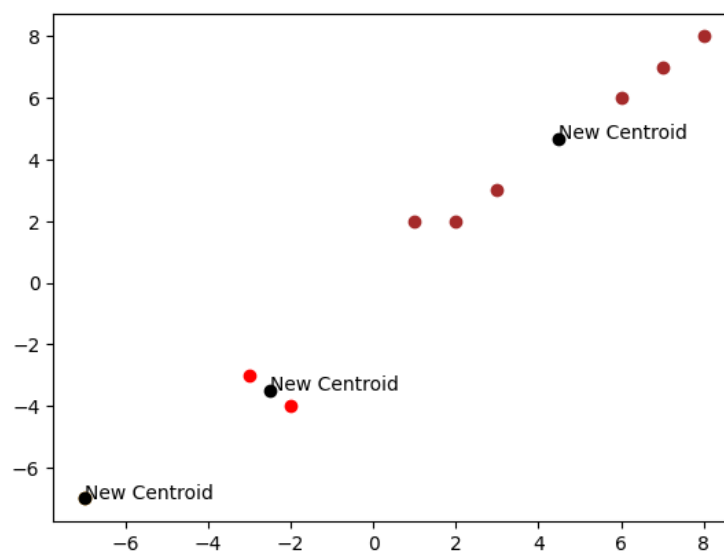


Figure 3: Graph after running k-means clustering

## 2.3 T7

I think the starting point from T5 is better than T6. I have measured "goodness" by using arithmetic mean of the euclidean distance between centroid and point in each cluster. If we consider the arithmetic mean for T5 and T6 we will get that

- T5: Arithmetic mean of distance = 1.4744582139275695
- T6: Arithmetic mean of distance = 2.4413195239469854

which means the starting point from T6 question causes more sparse result cluster compared to starting point from T5 question

### 3 My heart will go on

#### 3.1 Jupyter Notebook (T8-T13,OT3,OT4)



```
In [ ]: %pip install matplotlib numpy pandas
```

```
Requirement already satisfied: matplotlib in e:\practice\pattern_2024\venv\lib\site-packages (3.8.2)
Requirement already satisfied: numpy in e:\practice\pattern_2024\venv\lib\site-packages (1.26.3)
Requirement already satisfied: pandas in e:\practice\pattern_2024\venv\lib\site-packages (2.1.4)
Requirement already satisfied: kiwisolver>=1.3.1 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (1.4.5)
Requirement already satisfied: python-dateutil>=2.7 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (2.8.2)
Requirement already satisfied: pyparsing>=2.3.1 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (3.1.1)
Requirement already satisfied: fonttools>=4.22.0 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (4.47.2)
Requirement already satisfied: packaging>=20.0 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (23.2)
Requirement already satisfied: cycler>=0.10 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (0.12.1)
Requirement already satisfied: pillow>=8 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (10.2.0)
Requirement already satisfied: contourpy>=1.0.1 in e:\practice\pattern_2024\venv\lib\site-packages (from matplotlib) (1.2.0)
Requirement already satisfied: pytz>=2020.1 in e:\practice\pattern_2024\venv\lib\site-packages (from pandas) (2023.3.post1)
Requirement already satisfied: tzdata>=2022.1 in e:\practice\pattern_2024\venv\lib\site-packages (from pandas) (2023.4)
Requirement already satisfied: six>=1.5 in e:\practice\pattern_2024\venv\lib\site-packages (from python-dateutil>=2.7->matplotlib) (1.16.0)
Note: you may need to restart the kernel to use updated packages.
```

```
[notice] A new release of pip is available: 23.0.1 -> 23.3.2
```

```
[notice] To update, run: python.exe -m pip install --upgrade pip
```

```
In [ ]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
```

```
In [ ]: train_url = "http://s3.amazonaws.com/assets.datacamp.com/course/Kaggle/train.csv"
train = pd.read_csv(train_url) # training set

test_url = "http://s3.amazonaws.com/assets.datacamp.com/course/Kaggle/test.csv"
test = pd.read_csv(test_url) # test set
```

```
In [ ]: print(train.head())
print(train.tail())
```

	PassengerId	Survived	Pclass	\			
0	1	0	3				
1	2	1	1				
2	3	1	3				
3	4	1	1				
4	5	0	3				

	Name	Sex	Age	SibSp	\		
0	Braund, Mr. Owen Harris	male	22.0	1			
1	Cumings, Mrs. John Bradley (Florence Briggs Th...	female	38.0	1			
2	Heikkinen, Miss. Laina	female	26.0	0			
3	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1			
4	Allen, Mr. William Henry	male	35.0	0			

	Parch	Ticket	Fare	Cabin	Embarked
0	0	A/5 21171	7.2500	NaN	S
1	0	PC 17599	71.2833	C85	C
2	0	STON/O2. 3101282	7.9250	NaN	S
3	0	113803	53.1000	C123	S
4	0	373450	8.0500	NaN	S

	PassengerId	Survived	Pclass	\			
886	887	0	2	Montvila, Rev. Juozas			
887	888	1	1	Graham, Miss. Margaret Edith			
888	889	0	3	Johnston, Miss. Catherine Helen "Carrie"			
889	890	1	1	Behr, Mr. Karl Howell			
890	891	0	3	Dooley, Mr. Patrick			

	Sex	Age	SibSp	Parch	Ticket	Fare	Cabin	Embarked
886	male	27.0	0	0	211536	13.00	NaN	S
887	female	19.0	0	0	112053	30.00	B42	S
888	female	NaN	1	2	W./C. 6607	23.45	NaN	S
889	male	26.0	0	0	111369	30.00	C148	C
890	male	32.0	0	0	370376	7.75	NaN	Q

```
In [ ]: train.describe()
```

	PassengerId	Survived	Pclass	Age	SibSp	Parch	Fare
count	891.000000	891.000000	891.000000	714.000000	891.000000	891.000000	891.000000
mean	446.000000	0.383838	2.308642	29.699118	0.523008	0.381594	32.204208
std	257.353842	0.486592	0.836071	14.526497	1.102743	0.806057	49.693429
min	1.000000	0.000000	1.000000	0.420000	0.000000	0.000000	0.000000
25%	223.500000	0.000000	2.000000	20.125000	0.000000	0.000000	7.910400
50%	446.000000	0.000000	3.000000	28.000000	0.000000	0.000000	14.454200
75%	668.500000	1.000000	3.000000	38.000000	1.000000	0.000000	31.000000
max	891.000000	1.000000	3.000000	80.000000	8.000000	6.000000	512.329200

## T8

```
In [ ]: # T8
median_age = train["Age"].median()

print(f"Median of age is {median_age}")

train["Age"] = train["Age"].fillna(train["Age"].median())

Median of age is 28.0
```

## T9

```
In [ ]: # T9
train["Embarked"] = train["Embarked"].fillna(train["Embarked"].mode()[0])

train.loc[train["Embarked"] == "S", "Embarked"] = 0
train.loc[train["Embarked"] == "C", "Embarked"] = 1
train.loc[train["Embarked"] == "Q", "Embarked"] = 2

train.loc[train["Sex"] == "male", "Sex"] = 0
train.loc[train["Sex"] == "female", "Sex"] = 1
```

## T10

```
In [ ]: features = np.array(train[["Pclass", "Sex", "Age", "Embarked"]].values, dtype=float)
results = np.array(train["Survived"].values, dtype=float)
features, results
```



```

def get_next_theta(theta, x, y):
    error = y - calculate_logistic(np.dot(x, theta))

    diff_theta = x.T.dot(error) * learning_rate

    return diff_theta

def classifier(theta, x):
    solution = calculate_logistic(np.dot(x, theta))

    classifier_result = solution >= 0.5

    solution[classifier_result == True] = 1
    solution[classifier_result == False] = 0

    return solution

def measurement(predicts, actual):
    diff = predicts - actual
    correct = diff == 0

    return np.sum(correct) / actual.shape

def train_logistic_regression(features, results):
    iterations = int(1e4)
    features_with_one = np.insert(features, 0, 1, axis=1)

    starting_theta = np.zeros(features_with_one.shape[1])
    theta = np.copy(starting_theta)
    accuracy_list = []

    for _ in range(iterations):
        theta += get_next_theta(theta, features_with_one, results)
        accuracy = measurement(
            np.array(train["Survived"]), classifier(theta, features_with_one)
        )[0]
        accuracy_list.append(accuracy)

    print(theta)
    print("Training Accuracy:", accuracy_list[-1])

    plt.plot(accuracy_list)
    plt.show()

    return theta

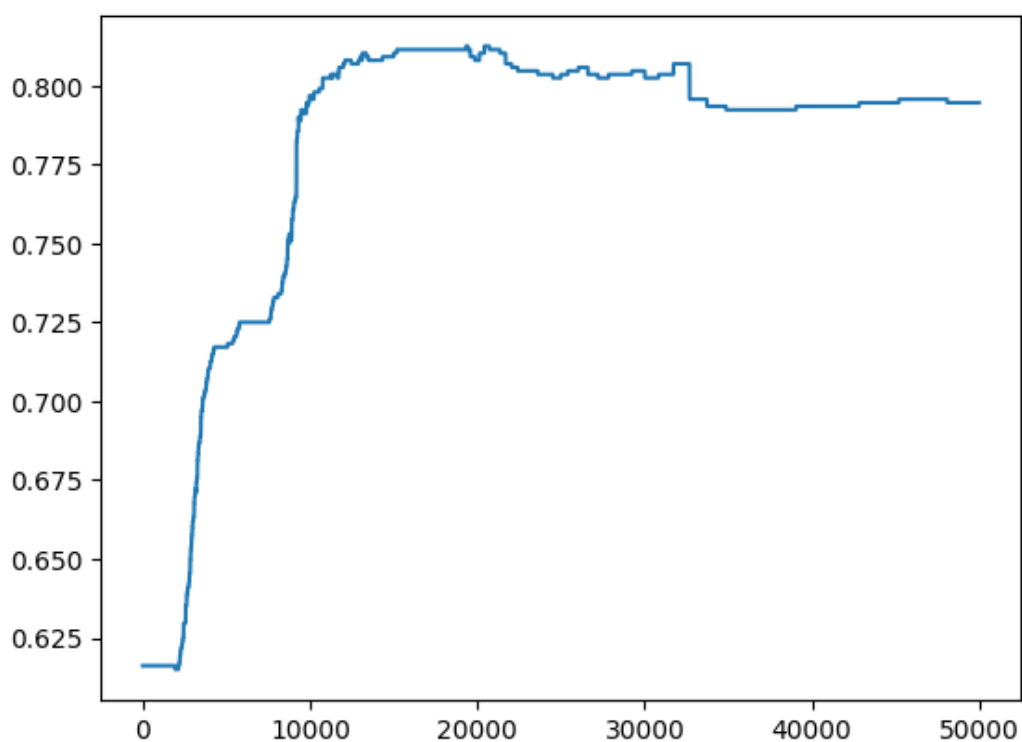
```

```

In [ ]: theta = train_logistic_regression(features, results)

[ 0.60877697 -0.77117063  2.1963073  -0.01308992  0.34021432]
Training Accuracy: 0.7946127946127947

```



```
In [ ]: # Clean test data
test["Embarked"] = test["Embarked"].fillna(test["Embarked"].mode()[0])

test.loc[test["Embarked"] == "S", "Embarked"] = 0
test.loc[test["Embarked"] == "C", "Embarked"] = 1
test.loc[test["Embarked"] == "Q", "Embarked"] = 2

test.loc[test["Sex"] == "male", "Sex"] = 0
test.loc[test["Sex"] == "female", "Sex"] = 1
```

## T11

```
In [ ]: # T11
test_features = np.array(test[["Pclass", "Sex", "Age", "Embarked"]].values, dtype=float)
test_features = np.insert(test_features, 0, 1, axis=1)

test_result = classifier(theta, test_features)
test_id = test[["PassengerId"]]

df = pd.DataFrame()

df["PassengerId"] = test_id
df["Survived"] = np.array(test_result, dtype=int)

df.to_csv("titanic_result.csv", index=False)
```

✕

Submission Details

✓

titanic\_result.csv

Complete · 2m ago

Score: 0.66985

UPLOADED FILES

📄

titanic\_result.csv (3 KiB)

⬇

DESCRIPTION

Logistic Regression with Gradient Descend V3

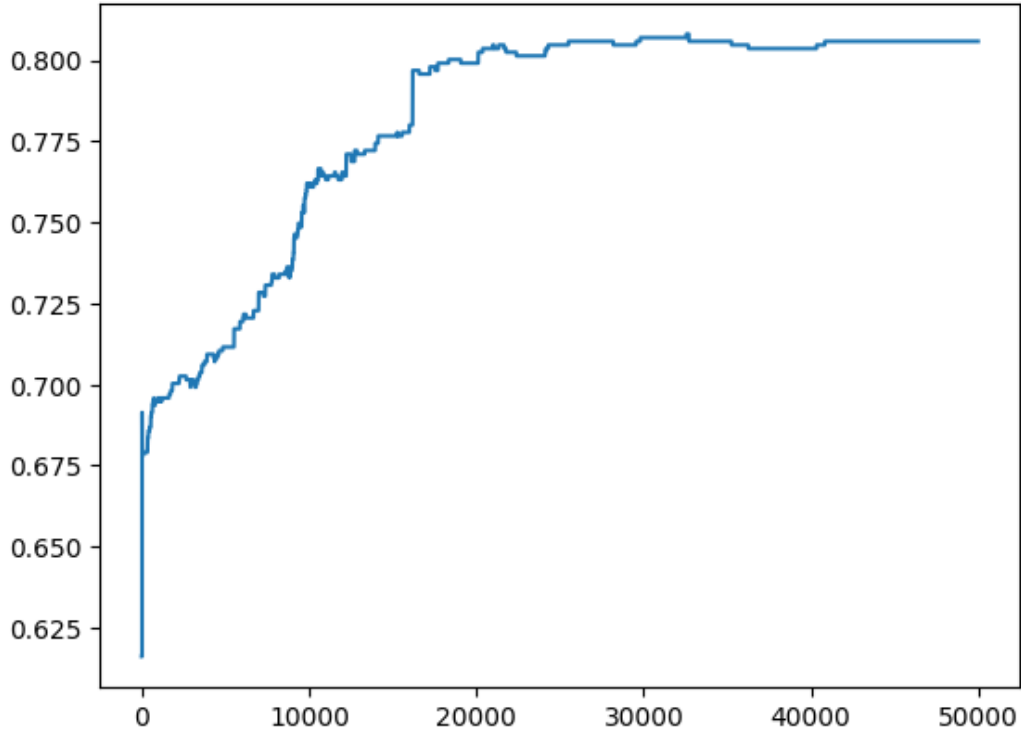
44 / 500

T12

```
In [ ]: features_with_higher_order = np.insert(features, 0, features[:, 0] ** 2, axis=1)
features_with_higher_order = np.insert(
    features_with_higher_order, 0, features[:, 0] * features[:, 2], axis=1
)

theta_higher_order = train_logistic_regression(features_with_higher_order, results)

[ 0.27778632 -0.01063309 -0.23897882  0.22627652  2.13072319 -0.00735009
 0.36545214]
Training Accuracy: 0.8058361391694725
```



```
In [ ]: test_features = np.array(test[["Pclass", "Sex", "Age", "Embarked"]].values, dtype=float)

test_features_higher_order = np.insert(
    test_features, 0, test_features[:, 0] ** 2, axis=1
)
```

```

test_features_higher_order = np.insert(
    test_features_higher_order, 0, test_features[:, 0] * test_features[:, 2], axis=1
)
test_features_higher_order = np.insert(test_features_higher_order, 0, 1, axis=1)

test_result = classifier(theta_higher_order, test_features_higher_order)
test_id = test[["PassengerId"]]


df = pd.DataFrame()

df["PassengerId"] = test_id
df["Survived"] = np.array(test_result, dtype=int)

df.to_csv("titanic_result_higher_order.csv", index=False)

```


X
Submission Details


**titanic\_result\_higher\_order.csv**

Complete · 37m ago

Score: 0.77511

UPLOADED FILES


titanic\_result\_higher\_order.csv (3 KiB)

Download icon

DESCRIPTION

Logistic regression with gradient descent V4 with higher order

62 / 500

We see that there are little accuracy difference which higher order feature gives more accuracy than normal feature

## T13

```

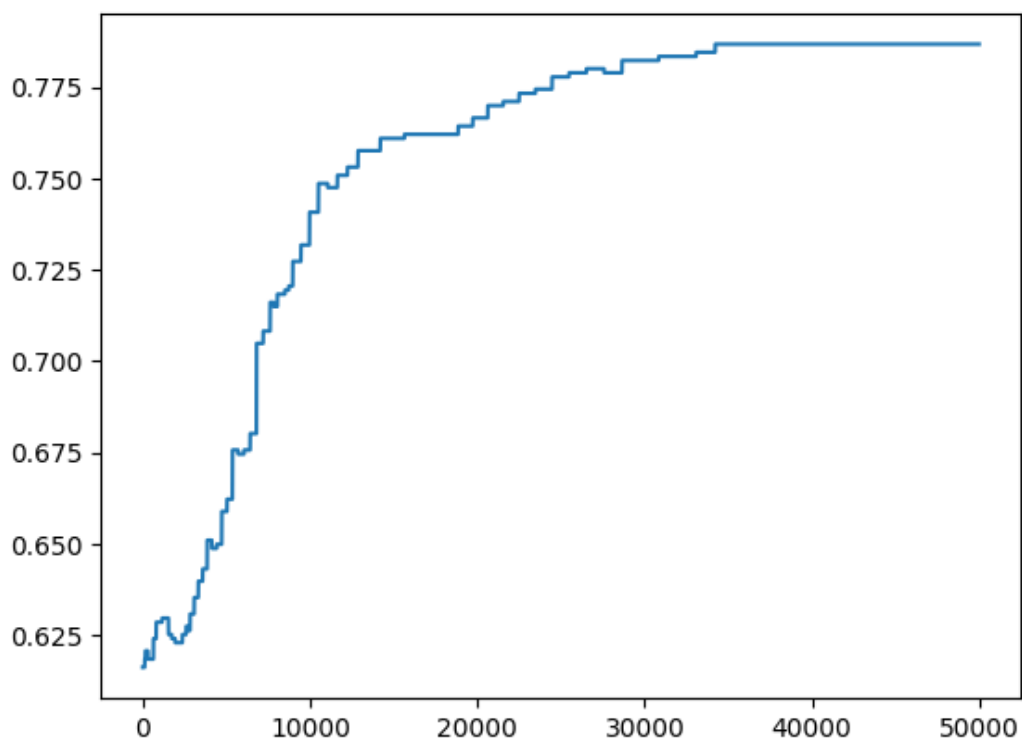
In [ ]: reduced_features = np.array(train[["Sex", "Age"]].values, dtype=float)

theta_reduced = train_logistic_regression(reduced_features, results)

[-0.68387827  2.04999267 -0.0178297 ]
Training Accuracy: 0.7867564534231201

```





```
In [ ]: test_features_reduced = np.array(test[["Sex", "Age"]].values, dtype=float)
test_features_reduced = np.insert(test_features_reduced, 0, 1, axis=1)

test_result = classifier(theta_reduced, test_features_reduced)
test_id = test[["PassengerId"]]

df = pd.DataFrame()

df["PassengerId"] = test_id
df["Survived"] = np.array(test_result, dtype=int)

df.to_csv("titanic_result_reduced.csv", index=False)
```

×

Submission Details

✔

titanic\_result\_reduced.csv

Complete · 28m ago

Score: 0.77272

UPLOADED FILES

csv

titanic\_result\_reduced.csv (3 KiB)

⬇

DESCRIPTION

Logistic regression with gradient descent V4 + Reduced features to age, sex

75 / 500

Overall result from reduced features give less accuracy than normal feature or features which has higher order

### OT3

```
In [ ]: # OT3
learning_rate = 1e-6
```

```

def measurement(results, actual):
    size = results.shape[0]
    return np.sum((results - actual) ** 2) / size

def get_next_theta(theta, x, y):
    diff_theta = x.T.dot(y - x.dot(theta)) * learning_rate

    return diff_theta

def train_linear_regression(features, results):
    iterations = int(1e6)
    features_with_one = np.insert(features, 0, 1, axis=1)

    starting_theta = np.zeros(features_with_one.shape[1])
    theta = np.copy(starting_theta)

    accuracy_list = []

    for _ in range(iterations):
        diff_theta = get_next_theta(theta, features_with_one, results)
        theta += diff_theta
        accuracy = measurement(
            np.array(train["Survived"]), np.dot(features_with_one, theta)
        )
        accuracy_list.append(accuracy)

    plt.plot(accuracy_list)
    plt.show()

    print("Mean Square Error:", accuracy_list[-1])
    return theta

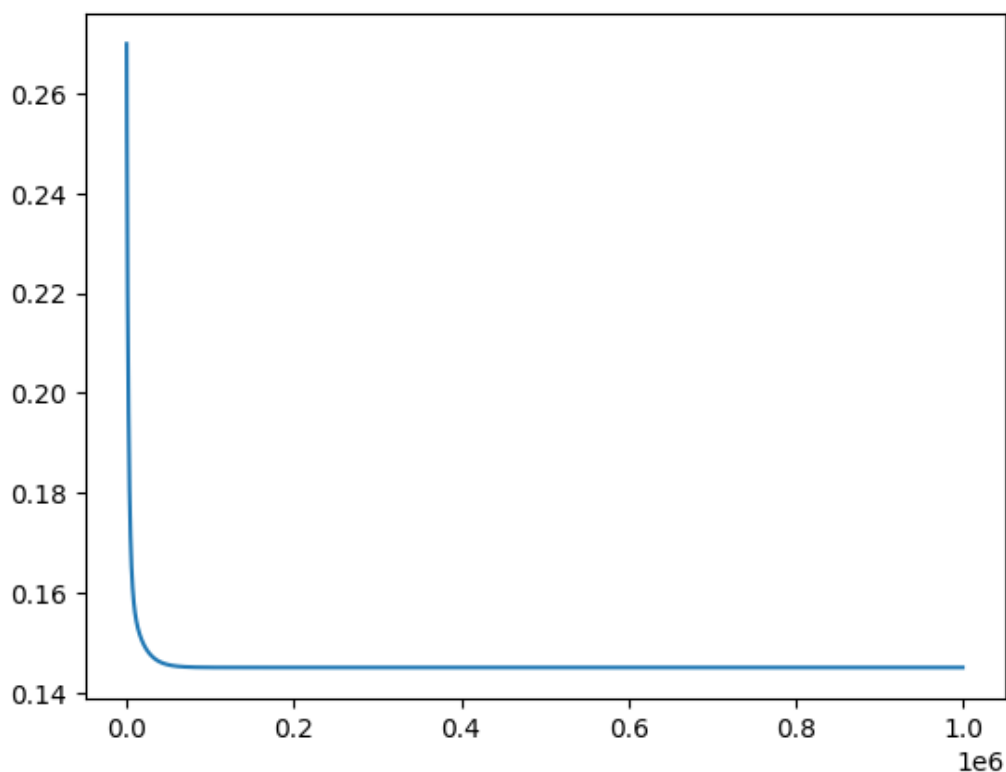
```

```

In [ ]: linear_theta = train_linear_regression(features, results)
linear_theta

```

Mean Square Error: 0.1449257376613481



```

Out[ ]: array([ 0.77654442, -0.18843944,  0.49086711, -0.00505436,  0.04911346])

```

**Result**

- Mean Square Error: 0.1449257376613481
- Parameter: [ 0.77654442, -0.18843944, 0.49086711, -0.00505436, 0.04911346]

**OT4**

```
In [ ]: # OT4

features_copy = np.insert(features, 0, 1, axis=1)

inverse_props = np.linalg.inv(np.matmul(features_copy.transpose(), features_copy))
linear_reg_theta = np.matmul(
    np.matmul(inverse_props, features_copy.transpose()), results
)

loss = measurement(np.array(train["Survived"]), np.dot(features_copy, linear_reg_theta))

print("Mean Square Error:", loss)
print("Parameter:", linear_reg_theta)
```

Mean Square Error: 0.14492573766134811  
Parameter: [ 0.77654442 -0.18843944 0.49086711 -0.00505436 0.04911346]

**Result**

- Mean Square Error: 0.14492573766134811
- Parameter: [ 0.77654442 -0.18843944 0.49086711 -0.00505436 0.04911346]

which gives the same MSE and parameter value as in OT3

### 3.2 OT5

Show that  $\nabla_A \text{tr} AB = B^T$

Because  $\text{tr}$  can be used only if  $AB$  is a square matrix so assume that  $A$  is a matrix size  $N * M$  and  $B$  is a matrix size  $M * N$

$$\begin{aligned}
 X &= \nabla_A \text{tr} AB \\
 X_{i,j} &= \frac{\partial \sum_{a=1}^{a=N} \sum_{b=1}^{b=M} A_{a,b} B_{b,a}}{\partial A_{i,j}} \\
 &= \frac{\partial A_{i,j} B_{j,i}}{\partial A_{i,j}} \\
 &= B_{j,i} \\
 \therefore \nabla_A \text{tr} AB &= X = B^T
 \end{aligned} \tag{14}$$

### 3.3 OT6

Show that  $\nabla_{A^T} f(A) = (\nabla_A f(A))^T$

Assume that  $A$  is a matrix size  $N * M$  and let  $X = \nabla_A f(A)$ ,  $Y = \nabla_{A^T} f(A)$

$$\begin{aligned}
 Y_{i,j} &= \frac{\partial f(A)}{\partial A_{j,i}} \\
 &= X_{j,i} \\
 \therefore \nabla_{A^T} f(A) &= Y = X^T = (\nabla_A f(A))^T
 \end{aligned} \tag{15}$$