



دانشگاه تهران
دانشکده مهندسی برق و
کامپیوتر



درس یادگیری ماشین
تمرین دوم

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سوال اول

$$R = \frac{1}{2N} \|y - X\theta\|_2^2 + \theta^T H \theta + \theta^T \theta + a^T \theta$$

ابتدا رابطه بالا را ساده سازی می کنیم:

$$\begin{aligned} \|y - X\theta\|_2^2 &= (y - X\theta)^T (y - X\theta) = (y^T - \theta^T X^T)(y - X\theta) = \\ &= (y^T y - y^T X\theta - \theta^T X^T y + \theta^T X^T X\theta) \end{aligned}$$

با توجه به اینکه $\theta^T X^T y$ اسکالر می باشد، به جای آن می توان Transpose عبارت را قرار داد:

$$\|y - X\theta\|_2^2 = y^T y - 2y^T X\theta + \theta^T X^T X\theta$$

$$R = \frac{1}{2N} (y^T y - 2y^T X\theta + \theta^T X^T X\theta) + \theta^T H \theta + \theta^T \theta + a^T \theta$$

حال گرادیان رابطه بالا نسبت به θ را حساب می کنیم:

به طور کلی در مشتق گیری رابطه $X^T A X = (A + A^T)X$ برقرار است:

$$y^T y \text{ scalar} \rightarrow 0$$

$$-2y^T X\theta \rightarrow -2y^T X$$

$$\theta^T X^T X\theta = ((X^T X) + (X^T X)^T)\theta = 2X^T X\theta$$

$$\theta^T H \theta = (H + H^T)\theta = 2H\theta$$

$$\theta^T \theta = 2\theta$$

$$a^T \theta = a$$

حال کل رابطه به صورت زیر است:

$$\frac{1}{2N} (2X^T X\theta - 2X^T y) + 2H\theta + 2\theta + a = 0$$

$$\frac{1}{N} (X^T X\theta) - \frac{1}{N} (X^T y) + 2H\theta + 2\theta + a = 0$$

$$\theta = \left(\frac{1}{N} (X^T y) - a \right) \left(\frac{1}{N} (X^T X) + 2H + 2 \right)^{-1}$$

L1 regularization (Lasso): L1 regularization adds a penalty ($\alpha \sum_{i=1}^n |w_i|$) to the loss function. Since each non-zero coefficient adds to the penalty, it forces weak features to have zero as coefficients. Thus, L1 regularization produces sparse solutions, inherently performing feature selection.

L2 regularization (Ridge regression): L2 regularization (called ridge regression for linear regression) adds the L2 norm penalty ($\alpha \sum_{i=1}^n w_i^2$) to the loss function. Since the coefficients are squared in the penalty expression, it has a different effect from L1-norm, namely it forces the coefficient values to be spread out more equally. For correlated features, it means that they tend to get similar coefficients.

Differences:

1. **L1 regularization** penalizes the sum of absolute values of the weights, whereas **L2 regularization** penalizes the sum of squares of the weights.
2. **L1 regularization** tries to estimate the median of the data while the **L2 regularization** tries to estimate the mean of the data to avoid overfitting.
3. **L1 regularization** helps in feature selection by eliminating the features that are not important. This is helpful when the number of feature points are large in number.
4. **L1 regularization** solution is sparse. The **L2 regularization** solution is non-sparse.
5. **L2 regularization** doesn't perform feature selection, since weights are only reduced to values near 0 instead of 0. **L1 regularization** has built-in feature selection.
6. **L1 regularization** is robust to outliers, **L2 regularization** is not.

روش نیوتن برای بهینه‌سازی به صورت زیر است (با فرض پارمتر β):

$$\hat{\beta} = \beta_0 - [H(J(\beta))]^{-1} \nabla_{\beta} J(\beta)$$

$$\nabla_w J(\beta) = 2X^T X \beta - 2X^T Y + 2\lambda \beta = 2[(X^T X + \lambda I)\beta_0 - X^T Y] \quad (1)$$

$$H(J(\beta)) = \nabla_{\beta}^2 J(\beta) = 2X^T X + 2\lambda I = 2(X^T X + \lambda I) \quad (2)$$

حال با جایگذاری روابط 1 و 2 در رابطه اولیه:

$$\hat{\beta} = \beta_0 - (2(X^T X + \lambda I))^{-1} 2[(X^T X + \lambda I)\beta_0 - X^T Y] =$$

$$\beta_0 - \frac{1}{2} (X^T X + \lambda I)^{-1} * 2(X^T X + \lambda I)\beta_0 + \frac{1}{2} (X^T X + \lambda I)^{-1} * 2 X^T Y =$$

$$\beta_0 - \beta_0 + (X^T X + \lambda I)^{-1} * X^T Y$$

با جایگزین کردن A و X به رابطه زیر می‌رسیم :

$$\hat{\beta} = (A^T A + \lambda I)^{-1} * A^T Y$$

سوال سوم

قسمت الف)

با توجه به اصل جمع احتمال:

$$P(Y = y_k | X) = 1 - \sum_{k=1}^{k-1} P(Y = y_k | X)$$

در طبقه‌بندی باینری داریم:

$$P(Y = y_k | X) = \frac{1}{1 + \sum_{k=1}^{k-1} \exp(w_{k_0} + \sum_{i=1}^d w_{k_i} X_i)}$$

برای حالت چندکلاسه نیز می‌توانیم:

$$P(Y = y_k | X) = \frac{\exp(w_{k_0} + \sum_{i=1}^d w_{k_i} X_i)}{1 + \sum_{k=1}^{k-1} \exp(w_{k_0} + \sum_{i=1}^d w_{k_i} X_i)}$$

قسمت ب) قانون طبقه‌بندی به این صورت است که برچسب با بیشترین احتمال انتخاب می‌شود:

$$k^* = \arg \max P(Y = y_k | X) \quad k \in 1, 2, \dots, k$$

سوال چہارم

قسمت الف)

$$\beta_1 = \frac{\sum_{i=1}^n X_i Y_i}{\sum_{i=1}^n X_i^2} = \frac{4*31+9*58+65*10+14*73+4*37+7*44+12*60+22*91+21*1+17*84}{4^2+9^2+10^2+14^2+4^2+7^2+12^2+22^2+1+17^2} = 5.04$$

$$\bar{x} = \frac{4+9+10+14+4+7+12+22+1+17}{10} = 10$$

$$\bar{y} = \frac{31+58+65+73+37+44+60+91+21+84}{10} = 56.4$$

$$\beta_0 = \bar{y} - \beta_1 \bar{x} = 56.4 - 10 * 5.04 = 6$$

$$SSE = \sum_{i=1}^n (y_i - \hat{y})^2 = \sum (23.42) + (44.08) + (73.96) + (12.67) + (117.50) + (7.39) + (41.99) + (699.74) + (99.20) + (58.98) = 1149$$

$$\sigma^2 = \frac{SSE}{n-2} = 143.62$$

قسمت ب)

$$S_{xx} = \sum_{i=1}^n (x_i - \bar{x})^2 = \sum (36) + (1) + (0) + (16) + (36) + (9) + (4) + (144) + (81) + (49) = 376$$

$$var(\beta_1) = \frac{\sigma^2}{S_{xx}} = 0.38$$

$$var(\beta_0) = \sigma^2 \left(\frac{1}{n} + \frac{\bar{x}^2}{S_{xx}} \right) = 51.7$$

قسمت ج)

$$\frac{(x_i - \bar{x})(y_i - \bar{y})}{n} = 130.5$$

$$\sigma_x = \sqrt{\frac{(x_i - \bar{x})^2}{n-1}} = 6.13, \sigma_y = \sqrt{\frac{(y_i - \bar{y})^2}{n-1}} = 21.8, \sigma_x \sigma_y = 133.67$$

$$Cor(\beta_0, \beta_1) = \frac{Cov(x, y)}{\sigma_x \sigma_y} = \frac{\frac{(x_i - \bar{x})(y_i - \bar{y})}{n}}{\sigma_x \sigma_y} = \frac{130.5}{133.67} = 0.97$$

1 Question 5

```
[1]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
```

```
[2]: data = pd.read_csv('D:\ML\ML_HW2\Data\penguins.csv')
count_nan = data.isnull().sum()
print(count_nan)
```

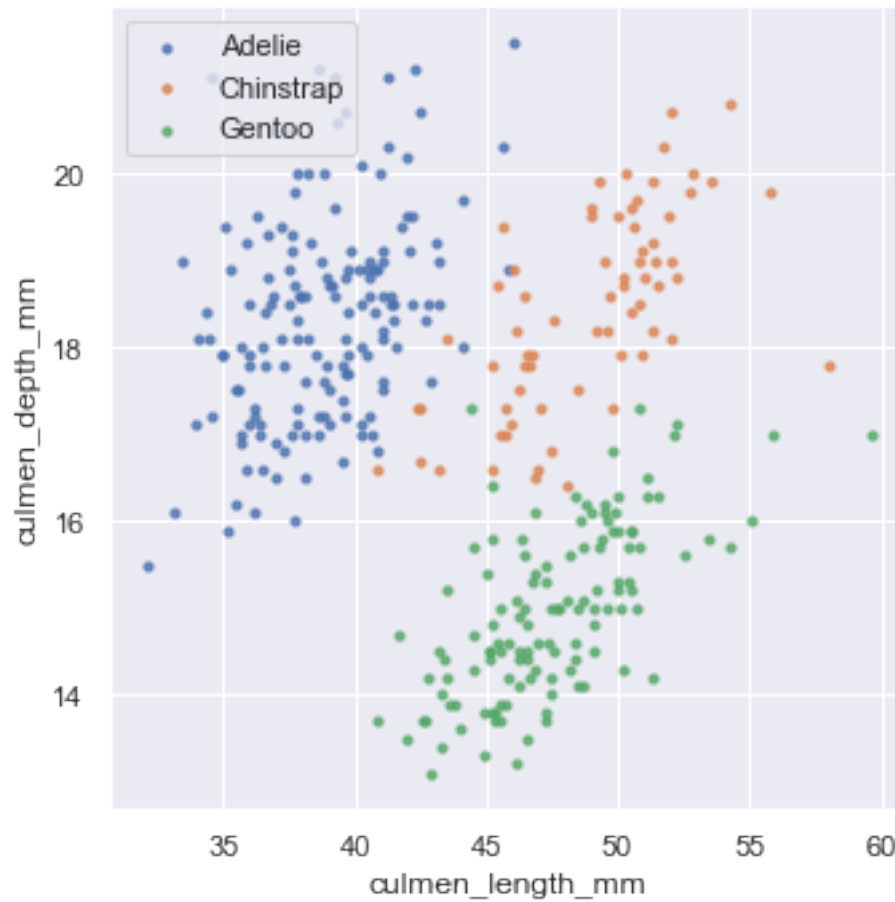
```
species          0
culmen_length_mm  2
culmen_depth_mm  2
flipper_length_mm 2
body_mass_g      2
dtype: int64
```

```
[3]: data = data.dropna()
```

2 Part A

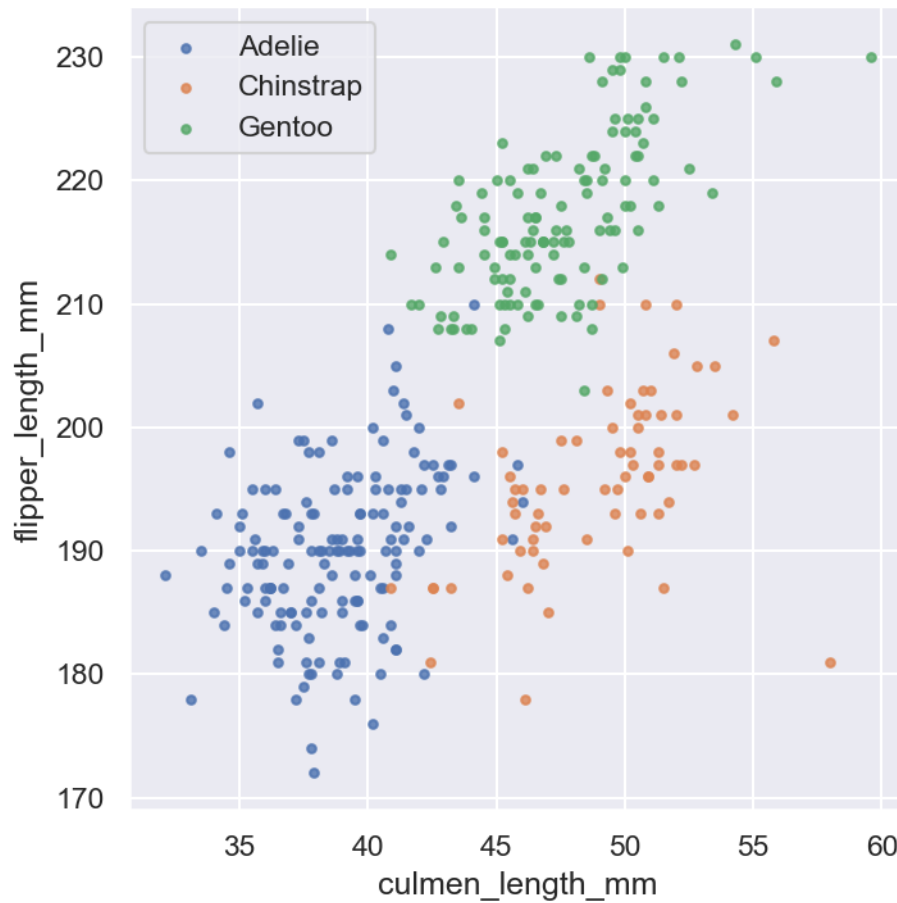
```
[4]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="culmen_length_mm", y="culmen_depth_mm", data=data, fit_reg=False,
           hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

```
[4]: <matplotlib.legend.Legend at 0x1bc0a69f970>
```



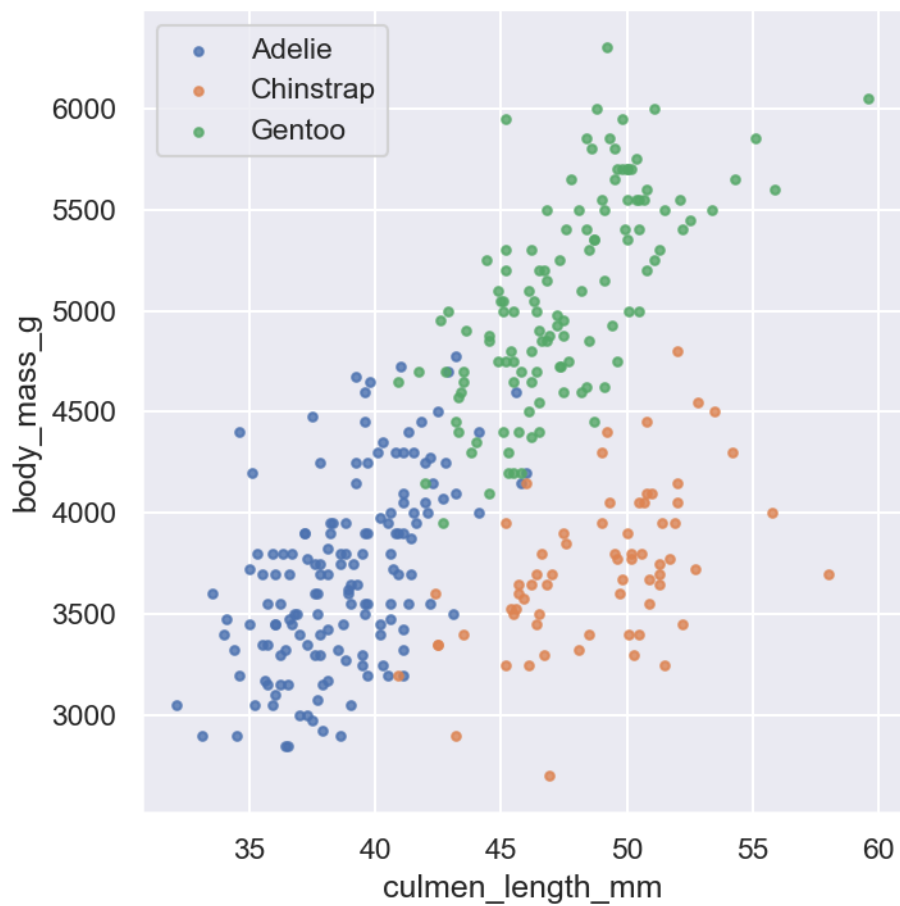

```
[5]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="culmen_length_mm", y="flipper_length_mm", data=data, fit_reg=False,
hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

```
[5]: <matplotlib.legend.Legend at 0x1bc0f758670>
```



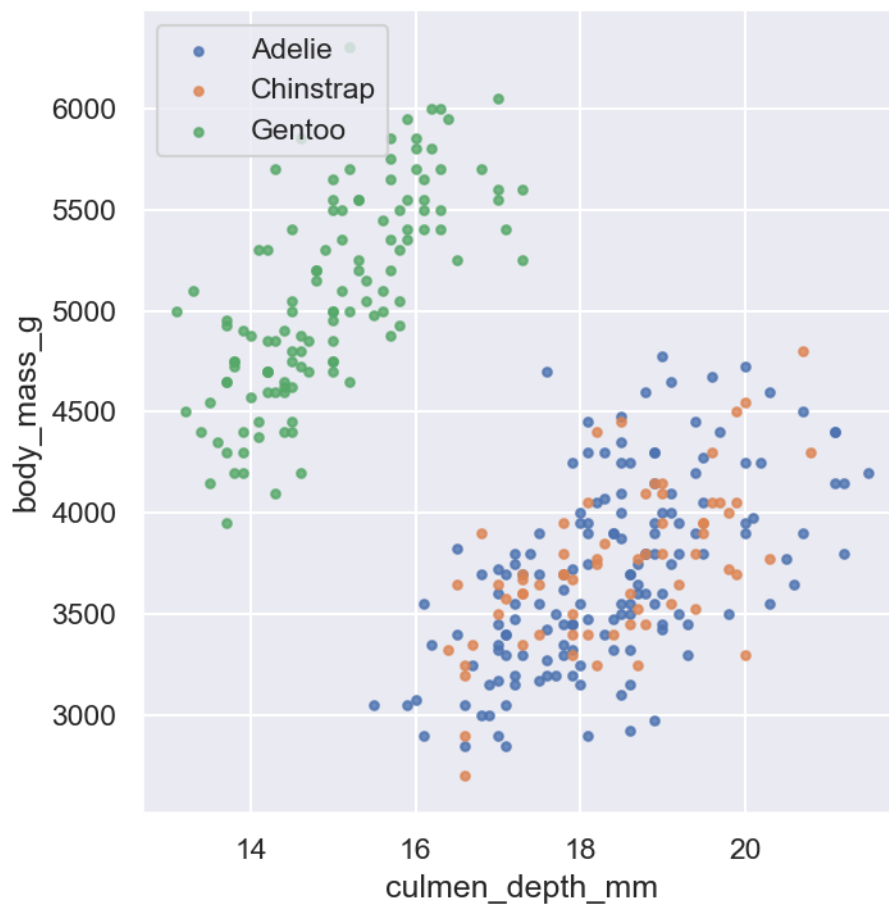
```
[6]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="culmen_length_mm", y="body_mass_g", data=data, fit_reg=False,
hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

```
[6]: <matplotlib.legend.Legend at 0x1bc0f758160>
```



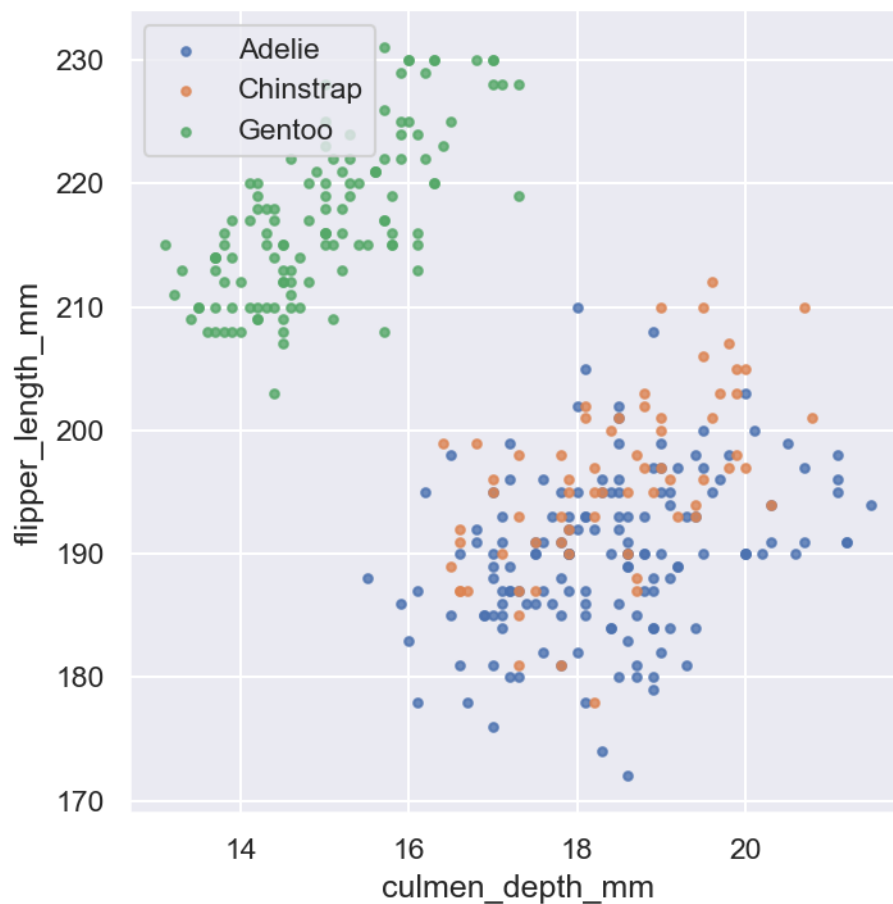
```
[7]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="culmen_depth_mm", y="body_mass_g", data=data, fit_reg=False,
hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

```
[7]: <matplotlib.legend.Legend at 0x1bc1023dd00>
```



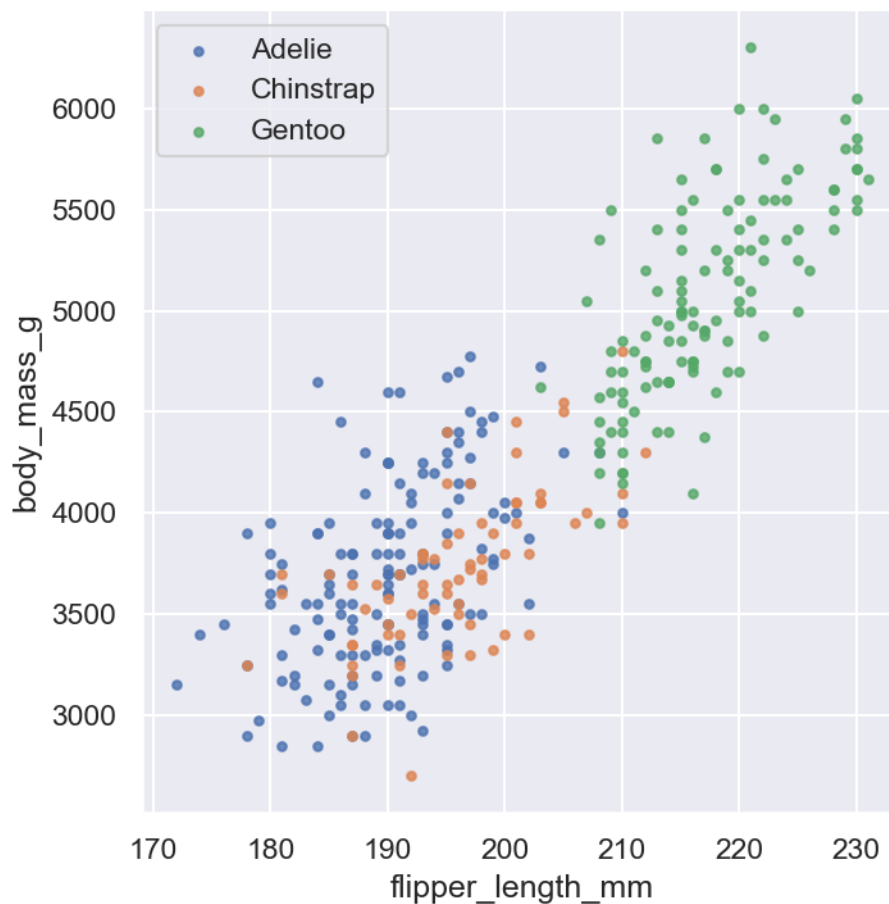
```
[8]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="culmen_depth_mm", y="flipper_length_mm", data=data, fit_reg=False,
hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

```
[8]: <matplotlib.legend.Legend at 0x1bc0ff11f40>
```



```
[9]: sns.set(rc={"figure.dpi":150, 'savefig.dpi':150})
sns.lmplot( x="flipper_length_mm", y="body_mass_g", data=data, fit_reg=False,
hue='species', legend=False, scatter_kws={"s": 10})
plt.legend(loc='upper left')
```

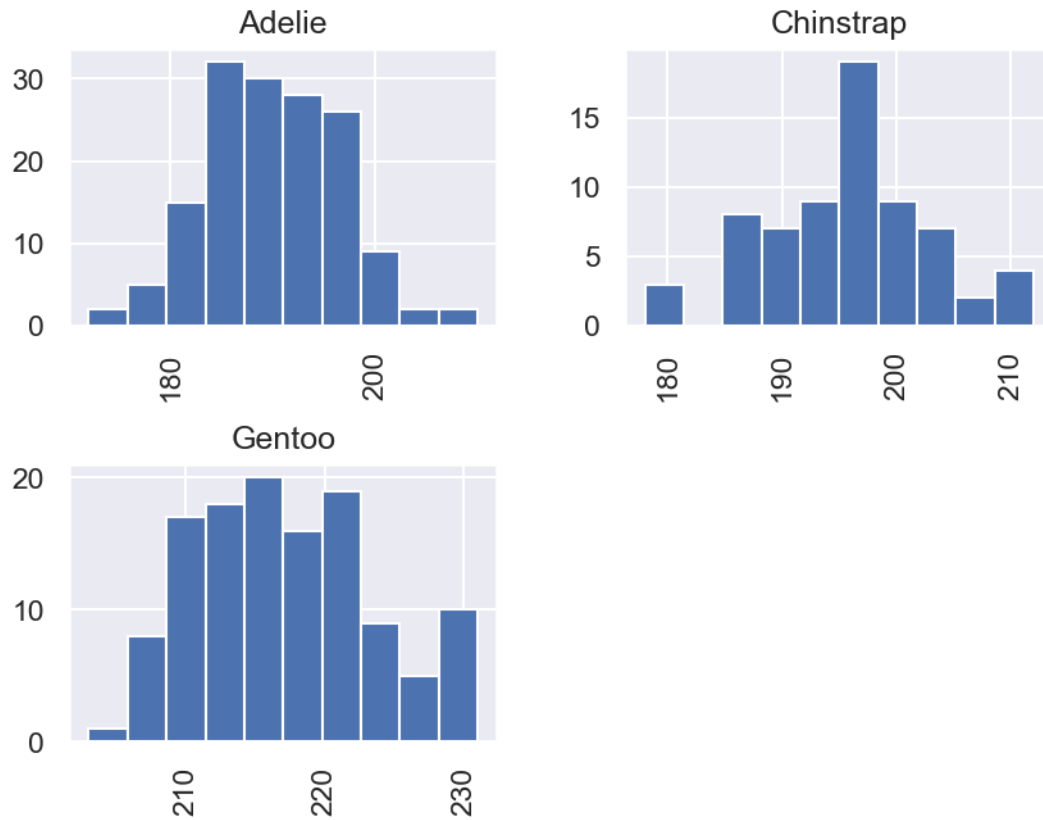
```
[9]: <matplotlib.legend.Legend at 0x1bc11063910>
```



We will use `culmen_length_mm` and `culmen_depth_mm`

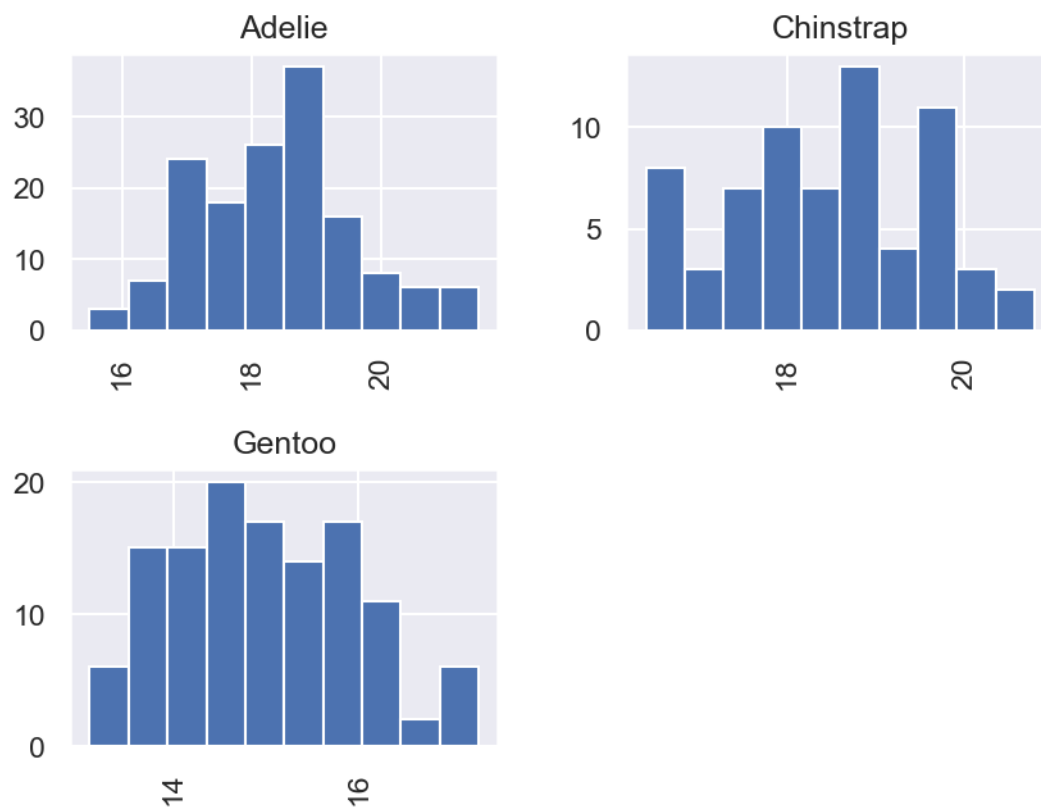
```
[10]: data.hist(column='flipper_length_mm', by='species')
```

```
[10]: array([[<AxesSubplot:title={'center':'Adelie'}>,  
          <AxesSubplot:title={'center':'Chinstrap'}>],  
        [<AxesSubplot:title={'center':'Gentoo'}>, <AxesSubplot:>]],  
      dtype=object)
```



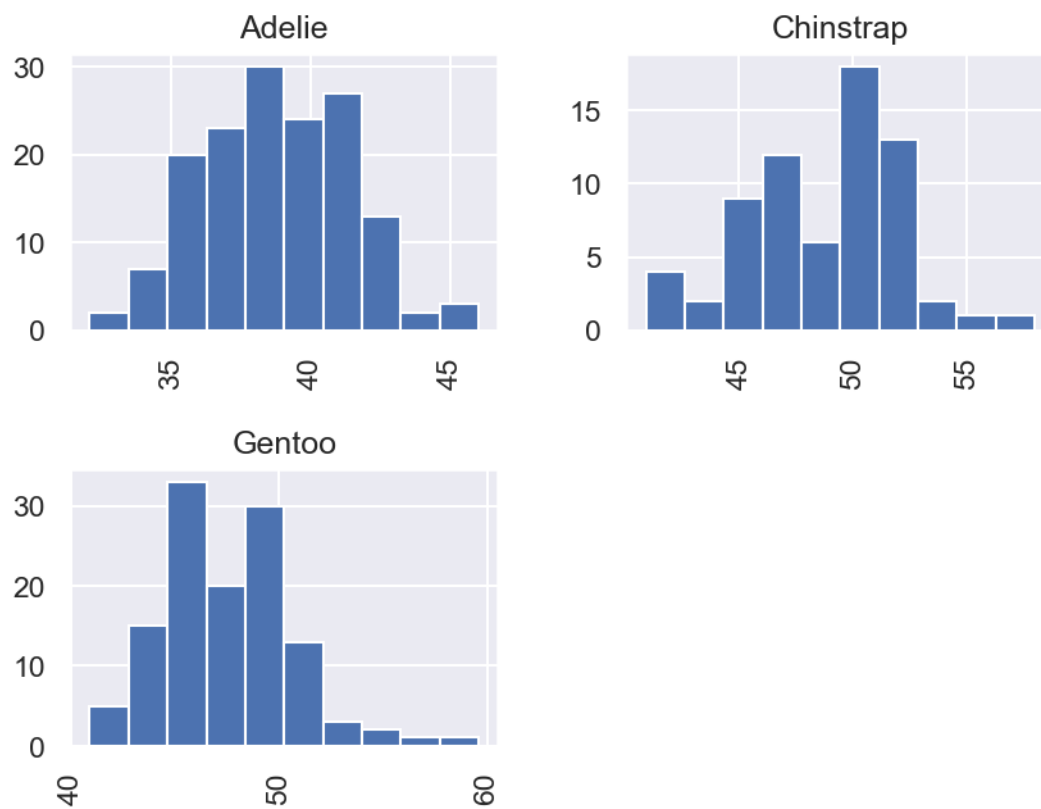
```
[11]: data.hist(column='culmen_depth_mm', by='species')
```

```
[11]: array([[<AxesSubplot:title={'center':'Adelie'}>,  
        <AxesSubplot:title={'center':'Chinstrap'}>],  
        [<AxesSubplot:title={'center':'Gentoo'}>, <AxesSubplot:>]],  
        dtype=object)
```



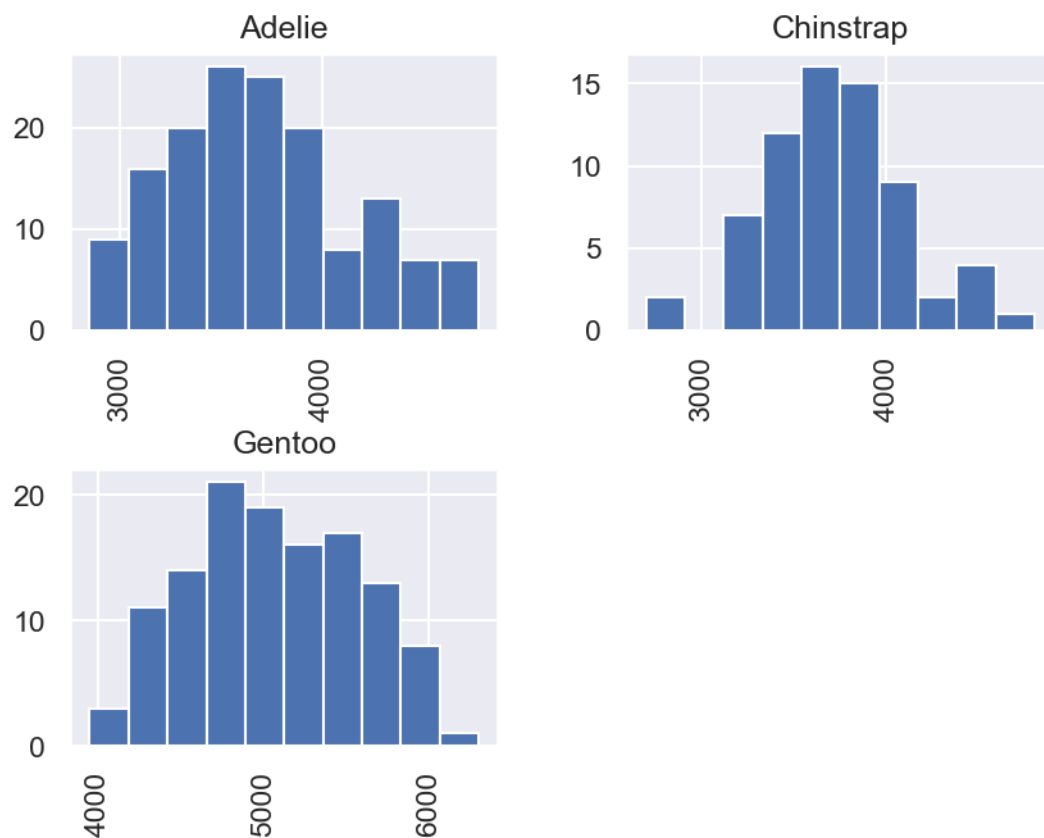
```
[12]: data.hist(column='culmen_length_mm', by='species')
```

```
[12]: array([[<AxesSubplot:title={'center':'Adelie'}>,  
         <AxesSubplot:title={'center':'Chinstrap'}>],  
        [<AxesSubplot:title={'center':'Gentoo'}>, <AxesSubplot:>]],  
       dtype=object)
```




```
[13]: data.hist(column='body_mass_g', by='species')
```

```
[13]: array([[<AxesSubplot:title={'center':'Adelie'}>,  
        <AxesSubplot:title={'center':'Chinstrap'}>],  
        [<AxesSubplot:title={'center':'Gentoo'}>, <AxesSubplot:>]],  
        dtype=object)
```



3 Part B

```
[14]: def split_train_test(data):
    df = data.sample(frac=1).reset_index(drop=True)
    cut_point = int(data.shape[0]*0.8)
    return df.iloc[ 0:cut_point] , df.iloc[cut_point:]

[15]: class LogisticRegression:
    w = np.array
    b = 0
    def sigmoid(self,z):
        return 1.0/(1 + np.exp(-z))

    def loss(self,y, y_hat):
        loss = -np.mean(y*(np.log(y_hat)) - (1-y)*np.log(1-y_hat))
        return loss
    def gradients(self,X, y, y_hat):

        m = X.shape[0]
        dw = (1/m)*np.dot(X.T, (y_hat - y))
        db = (1/m)*np.sum((y_hat - y))

        return dw, db

    def normalize(self,X):
        m, n = X.shape
        for i in range(n):
            X = (X - X.mean(axis=0))/X.std(axis=0)
        return X

    def train(self,X, y, bs = 20, epochs = 100, lr = 0.01):
        m, n = X.shape
        w = np.zeros((n,1))
        b = 0
        y = y.values.reshape(m,1)
        x = self.normalize(X)
        losses = []
        for epoch in range(epochs):
            for i in range((m-1)//bs + 1):
                start_i = i*bs
                end_i = start_i + bs
                xb = X[start_i:end_i]
                yb = y[start_i:end_i]
                y_hat = self.sigmoid(np.dot(xb, w) + b)
                dw, db = self.gradients(xb, yb, y_hat)
                w -= lr*dw
                b -= lr*db
            l = self.loss(y, self.sigmoid(np.dot(X, w) + b))
            losses.append(l)
        self.w = w
        self.b = b
        return w, b, losses

    def predict(self, X):
        x = self.normalize(X)
        preds = np.dot(X, self.w) + self.b
        pred_class = []
```

```

pred_class = [1 if i > 0.5 else 0 for i in preds]

return np.array(preds)

```

```

[16]: def F1_score(y,y_hat):
    tp,tn,fp,fn = 0,0,0,0
    for i in range(len(y)):
        if y[i] == 1 and y_hat[i] == 1:
            tp += 1
        elif y[i] == 1 and y_hat[i] == 0:
            fn += 1
        elif y[i] == 0 and y_hat[i] == 1:
            fp += 1
        elif y[i] == 0 and y_hat[i] == 0:
            tn += 1
    precision = tp/(tp+fp)
    recall = tp/(tp+fn)
    f1_score = 2*precision*recall/(precision+recall)
    return f1_score

```

```

[17]: def one_vs_all(x_Train,y_train,x_test , epoch = 1000):
    reg = LogisticRegression()
    temp = pd.get_dummies(y_train)
    classes = pd.DataFrame()
    for i in temp.head():
        reg.train(x_Train,temp[i] , epochs=epoch)
        x = reg.predict(x_test)
        classes[i] = x[:,0]
    return classes

```

```

[18]: train_set, test_set = split_train_test(data)

prediction = _
→one_vs_all(train_set[['culmen_length_mm','culmen_depth_mm']],train_set['species'],test_set[['culmen_length_mm','culmen_depth_mm']])

```

```

[19]: class measurements():

    @staticmethod
    def confusion_matrix(results):
        confusion = pd.crosstab(results['gold'], results['pred'])
        return confusion

    @staticmethod
    def jaccard(results):
        eq = results.apply(lambda x: (x['gold']==x['pred']) , axis = 1)
        intersect = np.sum(eq)
        union = results.shape[0] * results.shape[1] - intersect
        return intersect / union

    @staticmethod
    def accuracy(results):
        x = measurements.confusion_matrix(results)
        trace = np.trace(x)
        sum_all = np.sum(x)
        return trace / np.sum(sum_all)

```

```
[20]: test_res = pd.DataFrame()
test_res['gold'] = test_set['species']
test_res['pred'] = list(prediction.idxmax(axis=1))

print(measurements.confusion_matrix(test_res))
print("Jaccard Value is:")
print(measurements.jaccard(test_res))
print("Accuracy is:")
print(measurements.accuracy(test_res))
```

```
pred      Adelie  Chinstrap  Gentoo
gold
Adelie      26         0       0
Chinstrap    1         8       2
Gentoo       0         1      31
Jaccard Value is:
0.8904109589041096
Accuracy is:
0.9420289855072463
```

4 Part c

```
[21]: from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split
from sklearn.multiclass import OneVsRestClassifier
import sklearn.metrics as skm
```

```
[22]: X = data.drop('species', axis=1)
y = data['species']

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2)
model = LogisticRegression()

ovr = OneVsRestClassifier(model)
ovr.fit(X_train, y_train)

y_pred = ovr.predict(X_test)
```

```
[23]: print('confusion_matrix of Sk - learn is:')
print(skm.confusion_matrix(y_test,y_pred))
print('-----')
print('Accuracy of Sk - learn is:')
print(skm.accuracy_score(y_test,y_pred))
print('-----')

print('f1-score of Sk - learn is:')
print(skm.f1_score(y_test,y_pred , average='micro'))
print('-----')

print('jaccard-score of Sk - learn is:')
print(skm.jaccard_score(y_test,y_pred , average='micro'))
```

```
confusion_matrix of Sk - learn is:
[[27  0  0]
 [ 1 18  0]
 [ 0  0 23]]
-----
```

Accuracy of Sk - learn is:
0.9855072463768116

f1-score of Sk - learn is:
0.9855072463768116

jaccard-score of Sk - learn is:
0.9714285714285714

```
[24]: from sklearn.preprocessing import LabelEncoder
      from sklearn.preprocessing import OneHotEncoder
      from sklearn.metrics import jaccard_score
      from sklearn.metrics import f1_score
      from sklearn.preprocessing import label_binarize
      from sklearn.metrics import roc_curve, auc
      from itertools import cycle
```

```
[25]: label_encoder = LabelEncoder()
      y_int_pred = label_encoder.fit_transform(y_pred)
      y_one_pred = OneHotEncoder(sparse=False)
      y_int_pred = y_int_pred.reshape(len(y_int_pred), 1)
      y_onehot_pred = y_one_pred.fit_transform(y_int_pred)
```

```
[26]: label_encoder = LabelEncoder()
      y_int_test = label_encoder.fit_transform(y_test)
      y_one_test = OneHotEncoder(sparse=False)
      y_int_test = y_int_test.reshape(len(y_int_test), 1)
      y_onehot_test = y_one_test.fit_transform(y_int_test)
```

```
[27]: print('f1_score of Sk - learn is:')
      print(skm.f1_score(y_onehot_test, y_onehot_pred, average='micro'))
      print('-----')
      print('precision_score of Sk - learn is:')
      print(skm.precision_score(y_onehot_test, y_onehot_pred, average='micro'))
      print('-----')
      print('recall_score of Sk - learn is:')
      print(skm.recall_score(y_onehot_test, y_onehot_pred, average='micro'))
```

f1_score of Sk - learn is:
0.9855072463768116

precision_score of Sk - learn is:
0.9855072463768116

recall_score of Sk - learn is:
0.9855072463768116

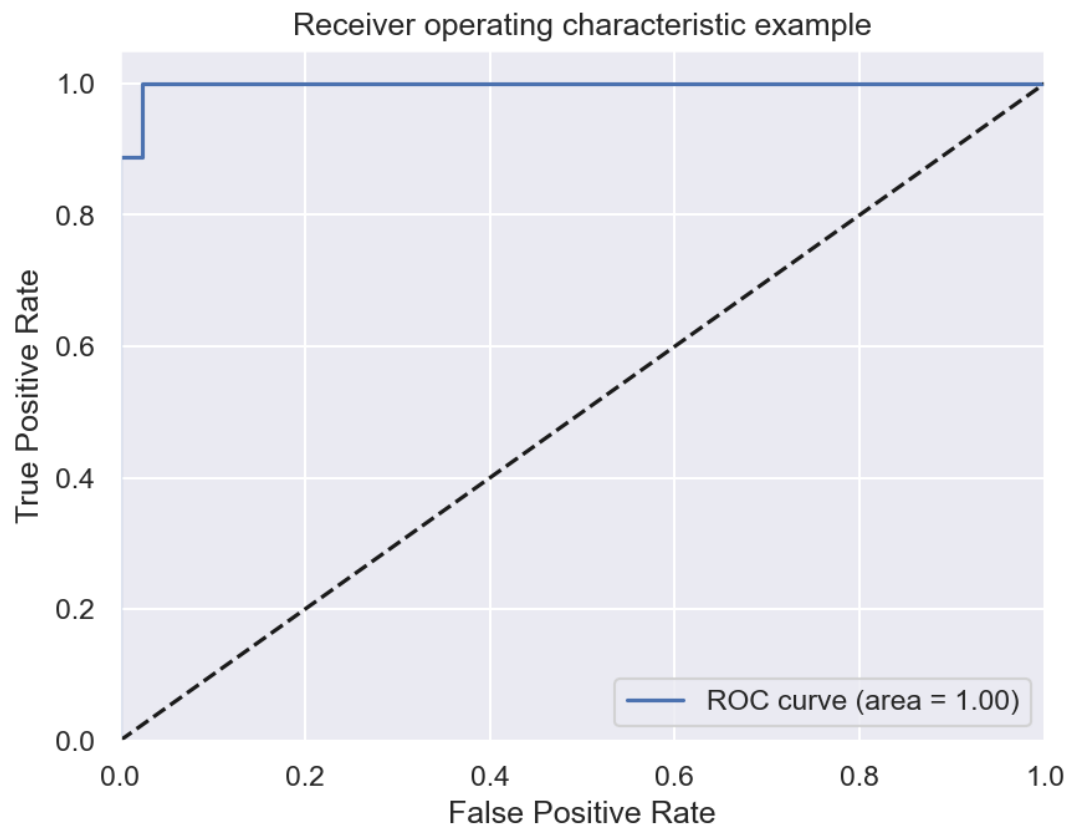
```
[28]: reg = LogisticRegression(max_iter = 1000)

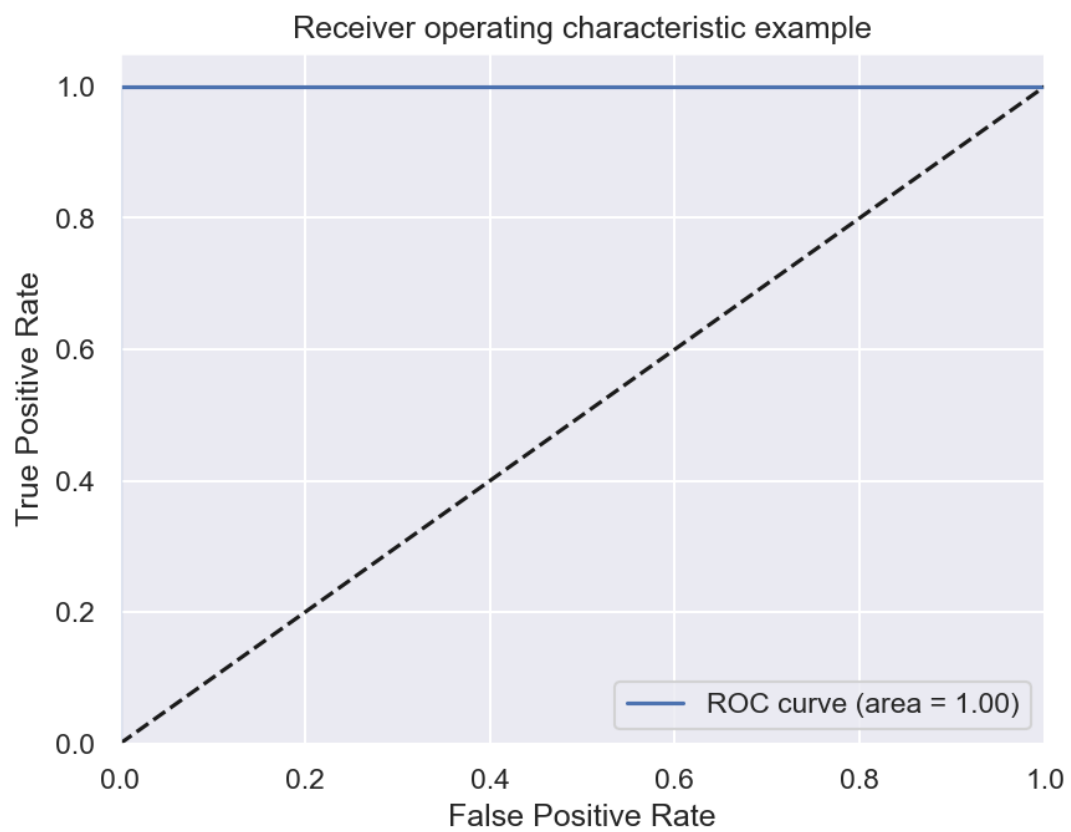
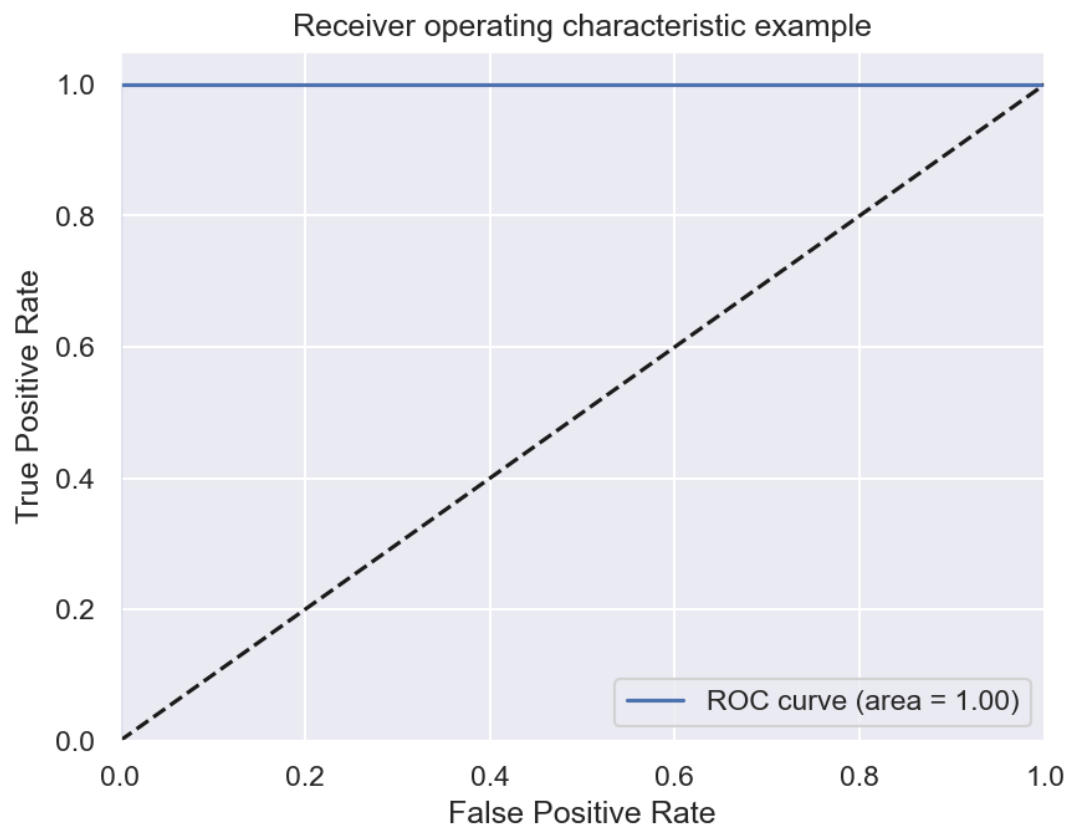
      y_score = reg.fit(X_train, y_train).decision_function(X_test)
      fpr = dict()
      tpr = dict()
      roc_auc = dict()
      y_test_dummy= y_test.str.get_dummies()
      n_classes = y_test_dummy.shape[1]
      for i in range(n_classes):
          fpr[i], tpr[i], _ = skm.roc_curve(y_test_dummy.iloc[:,i], y_score.T[i])
          roc_auc[i] = skm.auc(fpr[i], tpr[i])
```

```

for i in range(n_classes):
    plt.figure()
    plt.plot(fpr[i], tpr[i], label='ROC curve (area = %0.2f)' % roc_auc[i])
    plt.plot([0, 1], [0, 1], 'k--')
    plt.xlim([0.0, 1.0])
    plt.ylim([0.0, 1.05])
    plt.xlabel('False Positive Rate')
    plt.ylabel('True Positive Rate')
    plt.title('Receiver operating characteristic example')
    plt.legend(loc="lower right")
    plt.show()

```





5 Question 6

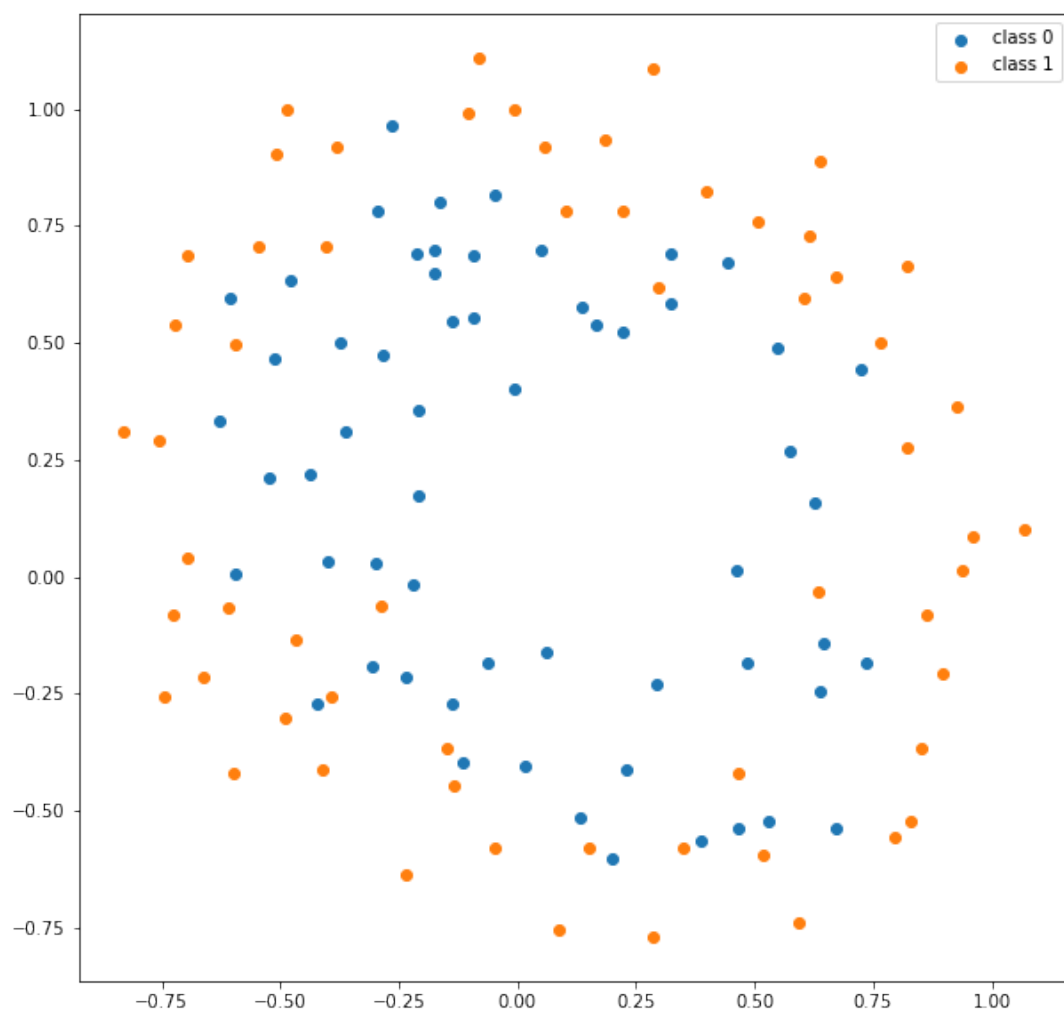
```
[1]: import pandas
import matplotlib.pyplot as plt
import numpy as np
import math
from sklearn.preprocessing import PolynomialFeatures
from sklearn.linear_model import LogisticRegression
import seaborn as sns
```

```
[2]: data = pandas.read_csv('D:\ML\ML_HW2\Data\Quality.csv')
```

```
[3]: c0 = data[data['class'] == 0]
c1 = data[data['class'] == 1]
```

```
[4]: plt.figure(figsize=(10,10))

plt.scatter('x' , 'y', data = c1)
plt.scatter('x' , 'y', data = c0)
plt.legend(["class 0" , "class 1"])
plt.show()
```




```

[5]: class LogisticRegression:
    w = np.array
    b = 0
    def sigmoid(self,z):
        return 1.0/(1 + np.exp(-z))

    def loss(self,y, y_hat):
        loss = -np.mean(y*(np.log(y_hat)) - (1-y)*np.log(1-y_hat))
        return loss
    def gradients(self,X, y, y_hat):

        m = X.shape[0]
        dw = (1/m)*np.dot(X.T, (y_hat - y))
        db = (1/m)*np.sum((y_hat - y))

        return dw, db

    def normalize(self,X):
        m, n = X.shape
        for i in range(n):
            X = (X - X.mean(axis=0))/X.std(axis=0)
        return X

    def train(self,X, y, bs = 20, epochs = 100, lr = 0.01):
        m, n = X.shape
        w = np.zeros((n,1))
        b = 0
        y = y.values.reshape(m,1)
        x = self.normalize(X)
        losses = []
        for epoch in range(epochs):
            for i in range((m-1)//bs + 1):
                start_i = i*bs
                end_i = start_i + bs
                xb = X[start_i:end_i]
                yb = y[start_i:end_i]
                y_hat = self.sigmoid(np.dot(xb, w) + b)
                dw, db = self.gradients(xb, yb, y_hat)
                w -= lr*dw
                b -= lr*db
            l = self.loss(y, self.sigmoid(np.dot(X, w) + b))
            losses.append(l)
        self.w = w
        self.b = b
        return w, b, losses

    def predict(self, X):
        x = self.normalize(X)
        preds = np.dot(X, self.w) + self.b
        pred_class = []
        pred_class = [1 if i > 0.5 else 0 for i in preds]

        return np.array(preds)

```

```
[6]: poly1 = PolynomialFeatures(degree = 5, include_bias=False)

#Extract Polynomial features
poly1.fit(data[['x','y']])

#initialize log reg
reg1 = LogisticRegression(max_iter = 1000)

#transform to 27 dimensions
data_transformed = poly1.transform(data[['x','y']])

#Fit the data and get coefficients
reg1.fit(data_transformed,data['class'])

print("The Accuracy is:")
print(reg1.score(data_transformed,data['class']))
```

The Accuracy is:
0.8389830508474576

```
[7]: xx, yy = np.meshgrid(np.arange(-1, 1, 0.001),
                          np.arange(-1, 1, 0.001))

Z = reg1.predict(poly1.transform(np.c_[xx.ravel(),yy.ravel()]))
plt.figure(figsize=(12,8))
plt.scatter('x' , 'y', data = c1)
plt.scatter('x' , 'y', data = c0)
plt.legend(["class 0" , "class 1"])

Z = Z.reshape(xx.shape)
plt.contour(xx, yy, Z, cmap=plt.cm.Paired)

plt.show()
```

