

PROJECT REPORT COMP-526 FALL 2021

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PROBLEM STATEMENT

Student admission into a university is based on several criteria. Typically the following information is analyzed in the decision process: GRE score, GPA and Class Rank. You need to obtain a model that predicts whether a student gets admitted into the university. The model uses logistic regression and is trained using historical data. The historical data is available from different sources 1. The data shows when a student was accepted (admit = 1) or not accepted (admit = 0). For model training, you will use the gradient descent method. You have to write your own code in C or FORTRAN.

In this project, you will use the pseudocode provided in this document. The procedures presented are:

MEAN X: It calculates the mean average of a vector X's components.

STD X: It calculates the standard deviation of a vector X's components.

NORMALIZE X: It normalizes the columns of a matrix X.

ADD UNITCOL2 X: Given a matrix X with N columns, it adds a new first column of 1's. The result is a new matrix X with (N+1) columns.

SIGMOID: Evaluates the sigmoid function, used for Logistic Regression.

GET COST: Calculates the value of the cost function and the gradient used in the optimization problem for the calculation of the model parameters.

GRAD DESCENT: Implements the gradient descent method to find the Logistic Regression Model parameters (Θ).

In addition, you need to create the following procedures:

PRECISION(Y, Y^{\wedge}, M): It calculates the precision of the model using the predicted output Y^{\wedge} and the actual Y. There are M actual output values. The precision is calculated as

Precision = $TP / (TP + FP)$, where TP is the number of "admit = 1" outcomes correctly predicted by the model and FP is the number

of "admit = 1" outcomes incorrectly predicted by the model. It is assumed that the prediction is 1 when $Y^{\wedge} \geq 0.5$, or 0 otherwise.

RECALL(Y, Y^{\wedge}, M): It calculates the recall of the model using the predicted output Y^{\wedge} and the actual Y. There are M actual output values. The recall is calculated as

Recall = $TP / (TP + FN)$, where TP is the number of "admit = 1" outcomes correctly predicted by the model and FN is the number of "admit = 0" outcomes incorrectly predicted by the model. It is assumed that the prediction is 0 when $Y^{\wedge} < 0.5$, or 1 otherwise.

PREDICT(Θ, X) it predicts the output using the model. The product of matrix X and vector Θ $Z = X \times \Theta$ gives a vector Z. The predictions are obtained from evaluating each entry Z_i as follows $Y^{\wedge}_i = \text{SIGMOID}(Z_i)$

METHODS AND PROCEDURES

I have used C programming for above mention problem statement, For creating a Predictive model I have used all the pseudo code provided and all the methods to calculate Mean, Standard Deviation, Normalize Function, to add a column function , Sigmoid function , Get COST function and Gradient DESCENT also created two more functions PRECISION which calculates the precision of the predicted model using output Y and the actual Y value and calculates the precision and then I have created Recall method to calculate the the recall of the model using the predicted output \hat{Y} and the actual Y .

RESULTS

The results obtained are as follows

```
[Running] cd ~/Users/nisheeagrawal/Documents/sssd/526/Final/
cost at last step = 0.690331
Theta = [-0.008026, 0.004162 ,0.002826 , -0.005807]
Test precision : 0.329114 ,Test recall : 1.000000
Train precision : 0.588235 ,Train recall : 0.297030
```

PLOT

Plot obtained iteration vs cost function is shown below

