

rm4064

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Question 1

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Machine Learning

HW3

(P1) $\mathbb{P}[\text{default} = \text{Yes} | x] = \frac{e^{\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_n x_n}}{1 + e^{\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_n x_n}}$

(Yes, received on A)

(a)

$$y \sim \beta_0 + \beta_1 x_1 + \beta_2 x_2$$

(logit) \downarrow hrs studied

GPA

$$\beta_0 = -6, \beta_1 = 0.05, \beta_2 = 1$$

$$\mathbb{P}[\text{default} = \text{Yes} | x] = \frac{e^{\beta_0 + \beta_1 x_1 + \beta_2 x_2}}{1 + e^{\beta_0 + \beta_1 x_1 + \beta_2 x_2}} = \frac{e^{-6 + (0.05)(40) + (1)(3.5)}}{1 + e^{-6 + (0.05)(40) + (1)(3.5)}} = 0.3775406...$$

$$\mathbb{P}[\text{default} = \text{Yes} | x] \approx 0.378$$

(b)

$$\mathbb{P}[\text{default} = \text{Yes} | x] = P_0 = \frac{e^{-6 + (0.05)x_1 + (1)(3.5)}}{1 + e^{-6 + (0.05)x_1 + (1)(3.5)}} = \frac{e^{-2.5 + (0.05)x_1}}{1 + e^{-2.5 + (0.05)x_1}} = 0.5 \Rightarrow$$

$$\dots \Rightarrow \frac{e^{-2.5 + (0.05)x_1}}{1 + e^{-2.5 + (0.05)x_1}} = 1 \xrightarrow{\ln(\cdot)} -2.5 + (0.05)x_1 = 0 \Rightarrow x_1 = \frac{2.5}{0.05} = 50 \text{ hrs.}$$

$$x_1 = 50 \text{ hrs}$$

Question 2

(p2)

$$P(\text{Yes} | \bar{X}=4) = \frac{P(\bar{X}=4 | \text{Yes}) P(\text{Yes})}{P(\bar{X}=4)}$$

$$\sigma^2 = 36$$

$$P(\text{Yes}) \rightarrow \text{given} \rightarrow = 0.8$$

$$P(\bar{X}=4 | \text{Yes}) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(\bar{X}-\mu)^2}{2\sigma^2}} = \frac{1}{\sqrt{2\pi \cdot 36}} e^{-\frac{(4-10)^2}{2 \cdot 36}} = \frac{1}{6\sqrt{2\pi}} e^{-0.5} = 0.0403284541...$$

↓

from gaussian
distribution of 'Yes'
completes, where $\bar{X}=10$

$$P(B) = P(B|A)P(A) + P(B|A^*)P(A^*)$$

$$P(\bar{X}=4) = P(\bar{X}=4 | \text{Yes})P(\text{Yes}) + P(\bar{X}=4 | \text{No})P(\text{No}) = (0.0403...)(0.8) + (0.0522...)(0.2) = 0.0429110301$$

↓
just calculator

↓
given
= 0.8

↓
given
= 0.2

$$P(\bar{X}=4 | \text{No}) = \frac{1}{6\sqrt{2\pi}} e^{-\frac{(4-0)^2}{2 \cdot 36}} = 0.0522413343$$

$$P(\text{Yes} | \bar{X}=4) = \frac{P(\bar{X}=4 | \text{Yes}) P(\text{Yes})}{P(\bar{X}=4)} = \frac{(0.040328...)(0.8)}{(0.042911...)} = 0.7518524536...$$

$$P(\text{Yes} | \bar{X}=4) \approx 0.752$$

Question 3

(P3)

The log-likelihood from the book: $l(\beta) = \sum_{i=1}^N \{ y_i \beta^T x_i - \log(1 + e^{\beta^T x_i}) \}$

$$l(\beta) = \sum_{i=1}^N \{ y_i \beta^T x_i - \log(1 + e^{\beta^T x_i}) \} = \sum_{i=1}^N [y_i (\beta_0 + \beta_1 x_i) - \log(1 + e^{\beta_0 + \beta_1 x_i})]$$

$\beta^T x_i = [\beta_0 \ \beta_1] \begin{bmatrix} 1 \\ x_i \end{bmatrix} = \beta_0 + \beta_1 x_i$

the first order optimal condition is the 1st derivative equals 0...

$$\frac{\partial l(\beta)}{\partial \beta} = \begin{bmatrix} \frac{\partial l(\beta)}{\partial \beta_0} \\ \frac{\partial l(\beta)}{\partial \beta_1} \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^N y_i - \sum_{i=1}^N \frac{e^{\beta_0 + \beta_1 x_i}}{1 + e^{\beta_0 + \beta_1 x_i}} \\ \sum_{i=1}^N y_i x_i - \sum_{i=1}^N \frac{x_i e^{\beta_0 + \beta_1 x_i}}{1 + e^{\beta_0 + \beta_1 x_i}} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

call this matrix S (for score)

2nd deriv for the function

$$\text{Hessian} = \begin{bmatrix} \frac{\partial^2 l(\beta)}{\partial \beta_0^2} & \frac{\partial^2 l(\beta)}{\partial \beta_0 \partial \beta_1} \\ \frac{\partial^2 l(\beta)}{\partial \beta_0 \partial \beta_1} & \frac{\partial^2 l(\beta)}{\partial \beta_1^2} \end{bmatrix} = \begin{bmatrix} -\sum_{i=1}^N \frac{e^{\beta_0 + \beta_1 x_i}}{(1 + e^{\beta_0 + \beta_1 x_i})^2} & -\sum_{i=1}^N x_i \frac{e^{\beta_0 + \beta_1 x_i}}{(1 + e^{\beta_0 + \beta_1 x_i})^2} \\ -\sum_{i=1}^N x_i \frac{e^{\beta_0 + \beta_1 x_i}}{(1 + e^{\beta_0 + \beta_1 x_i})^2} & -\sum_{i=1}^N x_i^2 \frac{e^{\beta_0 + \beta_1 x_i}}{(1 + e^{\beta_0 + \beta_1 x_i})^2} \end{bmatrix}$$

Apply $\frac{d}{dx} \left[\frac{u}{v} \right] = \frac{u'v - uv'}{v^2}$
& simplified...

call this matrix J

Newton Method (1-D)

$$x_{t+1} = x_t - \frac{f'(x_t)}{f''(x_t)}$$



&

we...

$$\beta_{\text{new}} = \beta_{\text{old}} - [\text{Hessian}]^{-1} [\text{score}]$$

$$\beta_{\text{new}} = \beta_{\text{old}} - J^{-1} S \rightarrow \text{iterate 10x in code.}$$

continue in code.

Question 3 continued

```
library(matlib)

X <- c(0.0, 0.2, 0.4, 0.6, 0.8, 1.0)
Y <- c(0, 0, 0, 1, 0, 1)

B_old <- c(0, 0)

S.1 <- sum(((exp(B_old[1] + B_old[2]*X))/(1+exp(B_old[1] + B_old[2]*X)))-Y)
S.2 <- sum((X*(exp(B_old[1] + B_old[2]*X)/(1+exp(B_old[1] + B_old[2]*X)))-
(X*Y))
Smat <- matrix( c(S.1, S.2), nrow=2, ncol=1)

J.11 <- sum((exp(B_old[1] + B_old[2]*X))/(1+exp(B_old[1] + B_old[2]*X))^2)
J.12 <- sum(X*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] + B_old[2]*X))^2))
J.21 <- sum(X*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] + B_old[2]*X))^2))
J.22 <- sum((X^2)*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] +
B_old[2]*X))^2))
Jmat <- matrix( c(J.11, J.21, J.12, J.22), nrow=2, ncol=2)

B_all <- matrix(0, nrow=2, ncol=10)

for (i in 1:10) {
  B_new <- B_old - inv(Jmat)%*%Smat
  B_old <- B_new

  S.1 <- sum(((exp(B_old[1] + B_old[2]*X))/(1+exp(B_old[1] + B_old[2]*X)))-Y)
  S.2 <- sum((X*(exp(B_old[1] + B_old[2]*X)/(1+exp(B_old[1] + B_old[2]*X)))-
(X*Y))
  Smat <- matrix( c(S.1, S.2), nrow=2, ncol=1)

  J.11 <- sum((exp(B_old[1] + B_old[2]*X))/(1+exp(B_old[1] + B_old[2]*X))^2)
  J.12 <- sum(X*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] +
B_old[2]*X))^2))
  J.21 <- sum(X*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] +
B_old[2]*X))^2))
  J.22 <- sum((X^2)*exp(B_old[1] + B_old[2]*X)/((1+exp(B_old[1] +
B_old[2]*X))^2))
  Jmat <- matrix( c(J.11, J.21, J.12, J.22), nrow=2, ncol=2)

  B_all[,i]<-B_new

  cat("\nIteration number ",i," beta0= ",B_new[1]," beta1=
",B_new[2],"")
}
```

```
##
## Iteration number 1 , beta0= -2.380952      beta1= 3.428571
##
## Iteration number 2 , beta0= -3.522775      beta1= 4.966947
##
## Iteration number 3 , beta0= -4.022333      beta1= 5.624766
##
## Iteration number 4 , beta0= -4.096585      beta1= 5.721513
##
## Iteration number 5 , beta0= -4.09797      beta1= 5.723308
##
## Iteration number 6 , beta0= -4.09797      beta1= 5.723309
##
## Iteration number 7 , beta0= -4.09797      beta1= 5.723309
##
## Iteration number 8 , beta0= -4.09797      beta1= 5.723309
##
## Iteration number 9 , beta0= -4.09797      beta1= 5.723309
##
## Iteration number 10 , beta0= -4.09797      beta1= 5.723309
```

Question 4

(P4) $\text{cov}(Y) = \text{cov}(AX) = I$

↓
find A to make this true

$$\text{cov}(AX) = E[(AX - E(AX))(AX - E(AX))^T] = E[(AX)(AX)^T] = AA^T E[XX^T] = \dots$$

↑
variance-covariance formula

↓
= $A E(X)$ (A is matrix of constants)
= $A(0)$ (given $X \sim N(0, \Sigma)$)

this is just Σ
 $\text{cov}(X) = \Sigma = E[(X - E(X))(X - E(X))^T]$
= $E[XX^T]$

$$\dots = AA^T \Sigma = I \longrightarrow AA^T U \Lambda U^T = I \longrightarrow AA^T = I (U \Lambda U^T)^{-1} = U \Lambda^{-1} U^T = U \Lambda^{-1/2} \Lambda^{-1/2} U^T \longrightarrow A A^T \text{ checks out}$$

given (1) covariance matrices are always symmetric
(2) symmetric matrices always have REAL eigenvalues
∴ (3) covariance matrix Σ decomposes as $\Sigma = U \Lambda U^T$
↓
unitary matrix ↓
eigenvector

$U^T = U^{-1}$
 $\Lambda^{-1} = \Lambda^{-1/2} \Lambda^{-1/2}$
 $A = U \Lambda^{-1/2}$
 $A^T = (U \Lambda^{-1/2})^T = U^T \Lambda^{-1/2} = \Lambda^{-1/2} U$
 $\Lambda^{-1} = \Lambda^{-1/2} \Lambda^{-1/2}$

∴ $A = U^T \Lambda^{-1/2}$

Question 5

(P5) Show $\alpha_k = \frac{n_k - 1}{n - K}$ minimizes $\text{Var}(\hat{\sigma}^2)$ under gaussian assumption...

$$\text{minimize } \text{Var}(\hat{\sigma}^2) = \sum_{k=1}^K \text{Var}(\alpha_k \hat{\sigma}_k^2) = \sum_{k=1}^K \alpha_k^2 \text{Var}(\hat{\sigma}_k^2) = \sum_{k=1}^K \alpha_k^2 \left(\frac{2\sigma^4}{n_k - 1} \right)$$

* Under a gaussian assumption, it is known that one can scale $\hat{\sigma}_k^2$ such that it follows a chi-squared distribution

$$\frac{(n_k - 1) \hat{\sigma}_k^2}{\sigma^2} \sim \chi^2$$

The variance of a chi-squared distribution is 2 times its d.o.f.

So, here

$$\text{Var}\left(\frac{(n_k - 1) \hat{\sigma}_k^2}{\sigma^2}\right) = 2(n_k - 1)$$

\therefore By scaling the above expression, we can find $\text{Var}(\hat{\sigma}_k^2)$.

$$\text{Var}\left(\frac{\sigma^2}{n_k - 1} \frac{(n_k - 1) \hat{\sigma}_k^2}{\sigma^2}\right) = \text{Var}(\hat{\sigma}_k^2)$$

$$= \left(\frac{\sigma^2}{n_k - 1}\right)^2 \text{Var}\left(\frac{(n_k - 1) \hat{\sigma}_k^2}{\sigma^2}\right) = \frac{\sigma^4}{(n_k - 1)^2} (2(n_k - 1))$$

$$\therefore \text{Var}(\hat{\sigma}_k^2) = \frac{2\sigma^4}{n_k - 1}$$

\rightarrow Normally, to minimize, we could take the derivative & set it to 0, HOWEVER, this would give a $\alpha_k = 0$ to minimize and violates the condition that $\sum_{k=1}^K \alpha_k = 1$.

To account for this, we must use constrained optimization using Lagrange

Multipliers where our constraint is

the equality $\sum_{k=1}^K \alpha_k = 1$

$$f(\alpha_k) = \sum_{k=1}^K \alpha_k^2 \left(\frac{2\sigma^4}{n_k - 1} \right), \quad g(\alpha_k) = 1 - \sum_{k=1}^K \alpha_k = 0$$

$$\mathcal{L}(\alpha_k, \lambda) = f(\alpha_k) - \lambda g(\alpha_k)$$

$$\frac{\partial \mathcal{L}(\alpha_k, \lambda)}{\partial \alpha_k} = 4\sigma^4 \sum_{k=1}^K \alpha_k \left(\frac{1}{n_k - 1} \right) - \lambda \sum_{k=1}^K 1 = 0$$

\rightarrow Say $\alpha_k = x(n_k - 1)$, where x is some constant independent of k

$$\rightarrow = 4\sigma^4 \sum_{k=1}^K x \frac{n_k - 1}{n_k - 1} - \lambda K = 4\sigma^4 Kx - \lambda K = 0$$

$$\lambda = 4\sigma^4 x = \frac{4\sigma^4}{n - K}$$

$$\frac{\partial \mathcal{L}(\alpha_k, \lambda)}{\partial \lambda} = g(x) = 1 - \sum_{k=1}^K \alpha_k = 1 - \sum_{k=1}^K x(n_k - 1) = 1 - x n - x K = 0$$

$$\therefore x = \frac{1}{n - K}$$

$$\alpha_k = x(n_k - 1) = \frac{n_k - 1}{n - K}$$

play into λ eq

Question 6

P6

10 estimates of $P[\text{class is Red} | x]$:

0.1, 0.15, 0.2, 0.2, 0.55, 0.6, 0.6, 0.65, 0.7, 0.75

Method 1 \rightarrow Majority Approach

\rightarrow if $P(\text{Red} | x) \geq 0.5 \rightarrow \text{Red}$
 $P(\text{Red} | x) < 0.5 \rightarrow \text{Green}$

0.1, 0.15, 0.2, 0.2, 0.55, 0.6, 0.6, 0.65, 0.7, 0.75
 G, G, G, G, R, R, R, R, R, R
 4 Green 6 Red

Majority Vote decides RED

Method 2 \rightarrow Average Probability

$\hookrightarrow \frac{(0.1 + 0.15 + 0.2 + 0.2 + 0.55 + 0.6 + 0.6 + 0.65 + 0.7 + 0.75)}{10} = 0.45 < 0.5 \rightarrow$ Average Probability decides GREEN

Question 7

P7 Part A

```
library(ISLR2)
set.seed(1000)
```

```
n <- 800
data(OJ)
```

```
train_indices <- sample(1:nrow(OJ), n)
train <- OJ[train_indices, ]
```

```
test_indices <- -train_indices
test <- OJ[test_indices, ]
```

P7 Part B

```
library(tree)
OJ_tree <- tree(train$Purchase ~ ., data=train)#remove class?
summary(OJ_tree)
```

```
##
## Classification tree:
## tree(formula = train$Purchase ~ ., data = train)
## Variables actually used in tree construction:
## [1] "LoyalCH"      "PriceDiff"    "SalePriceMM"
## Number of terminal nodes: 8
## Residual mean deviance: 0.7486 = 592.9 / 792
## Misclassification error rate: 0.16 = 128 / 800
```

```
cat("\nP7B output\n\n")
```

```
##
## P7B output
```

```
cat("\n \t The number of terminal nodes is 8 \n \t The training error
(misclassification error rate) is 0.16 \n \n")
```

```
##
##      The number of terminal nodes is 8
##      The training error (misclassification error rate) is 0.16
##
```

P7 Part C

```
cat("\nP7C output\n\n")
```

```

##
## P7C output

OJ_tree

## node), split, n, deviance, yval, (yprob)
##      * denotes terminal node
##
## 1) root 800 1066.00 CH ( 0.61500 0.38500 )
##    2) LoyalCH < 0.5036 353 422.60 MM ( 0.28612 0.71388 )
##      4) LoyalCH < 0.276142 170 131.00 MM ( 0.12941 0.87059 )
##        8) LoyalCH < 0.035047 57 10.07 MM ( 0.01754 0.98246 ) *
##        9) LoyalCH > 0.035047 113 108.50 MM ( 0.18584 0.81416 ) *
##      5) LoyalCH > 0.276142 183 250.30 MM ( 0.43169 0.56831 )
##        10) PriceDiff < 0.05 78 79.16 MM ( 0.20513 0.79487 ) *
##        11) PriceDiff > 0.05 105 141.30 CH ( 0.60000 0.40000 ) *
##    3) LoyalCH > 0.5036 447 337.30 CH ( 0.87472 0.12528 )
##      6) LoyalCH < 0.764572 187 206.40 CH ( 0.75936 0.24064 )
##        12) SalePriceMM < 2.125 120 156.60 CH ( 0.64167 0.35833 )
##          24) PriceDiff < -0.35 16 17.99 MM ( 0.25000 0.75000 ) *
##          25) PriceDiff > -0.35 104 126.70 CH ( 0.70192 0.29808 ) *
##        13) SalePriceMM > 2.125 67 17.99 CH ( 0.97015 0.02985 ) *
##      7) LoyalCH > 0.764572 260 91.11 CH ( 0.95769 0.04231 ) *

cat("\n\nTerminating node: '24) PriceDiff < -0.35 16 17.99 MM ( 0.25000
0.75000 ) *' \n \nTerminating node (24) divides along price difference The -
.35 refers to MM being 35 cents less expensive than CH as a dividing line.
Meaning if CH is less than 35 cents more expensive than MM, people choose MM.
If CH is more than 35 cents more expensive than MM, people choose CH. The
numer of people in this decision split is n=16. The 'deviance' is a
representation of the 'purity' of the dividing line (a metric of how many MM
are in my CH bucket, how many CH in my MM bucket). MM represents the choice
direction (e.g. people choose MM when <-0.35) and the probability parenthesis
is the CH vs MM probability within this MM bucket.")

##
##
## Terminating node: '24) PriceDiff < -0.35 16 17.99 MM ( 0.25000 0.75000 )
*'
##
## Terminating node (24) divides along price difference The -.35 refers to MM
being 35 cents less expensive than CH as a dividing line. Meaning if CH is
less than 35 cents more expensive than MM, people choose MM. If CH is more
than 35 cents more expensive than MM, people choose CH. The numer of people
in this decision split is n=16. The 'deviance' is a representation of the
'purity' of the dividing line (a metric of how many MM are in my CH bucket,
how many CH in my MM bucket). MM represents the choice direction (e.g. people
choose MM when <-0.35) and the probability parenthesis is the CH vs MM
probability within this MM bucket.

```

```
# P7 Part D
```

```
cat("\nP7 Part D\n")
```

```
##
```

```
## P7 Part D
```

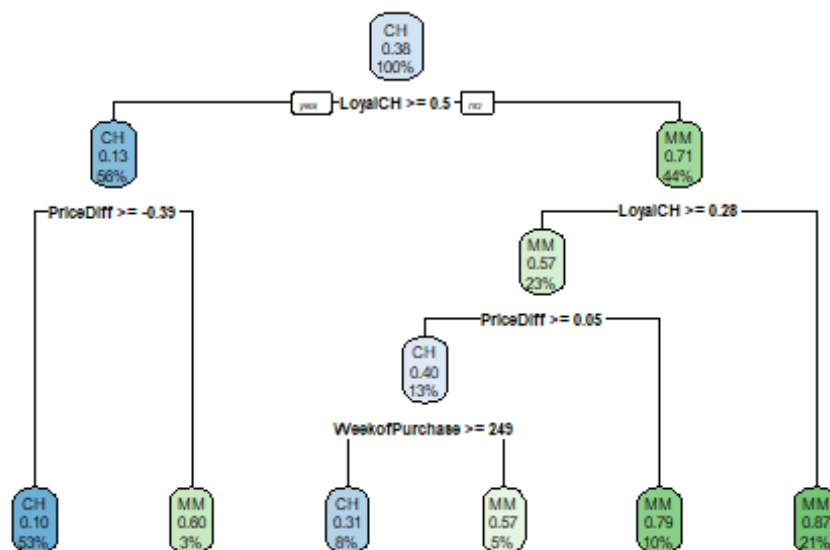
```
library(rpart)
```

```
library(rpart.plot)
```

```
OJ_tree_pD <- rpart(train$Purchase ~ ., data=train, method = "class")
```

```
rpart.plot(OJ_tree_pD, main="Decision Tree for Citrus Hill vs Minute Maid")
```

Decision Tree for Citrus Hill vs Minute Maid



```
#other plotting option:
```

```
#plot(OJ_tree)
```

```
#text(OJ_tree, pretty=0)
```

```
# P7 Part E
```

```
cat("\nP7 Part E\n")
```

```
##
```

```
## P7 Part E
```

```
test.predict.7e <- predict(OJ_tree, test, type="class")
```

```
table(test.predict.7e, test$Purchase)
```

```

##
## test.predict.7e  CH  MM
##                CH 150 38
##                MM  11 71

cat("\nPercent Incorrect Predictions for Part E:\n")

##
## Percent Incorrect Predictions for Part E:

cat((1-(150+71)/270)*100, "%")

## 18.14815 %

# P7 Part F

cat("\nP7 Part F\n")

##
## P7 Part F

cv.OJ.trainmodel <- cv.tree(OJ_tree, FUN = prune.misclass)
names(cv.OJ.trainmodel)

## [1] "size"  "dev"    "k"      "method"

cv.OJ.trainmodel

## $size
## [1] 8 7 4 2 1
##
## $dev
## [1] 141 141 139 158 308
##
## $k
## [1]      -Inf    0.000000    2.666667   10.500000  151.000000
##
## $method
## [1] "misclass"
##
## attr(,"class")
## [1] "prune"      "tree.sequence"

cat("\nBest model size according to CV output is a size of 4\n")

##
## Best model size according to CV output is a size of 4

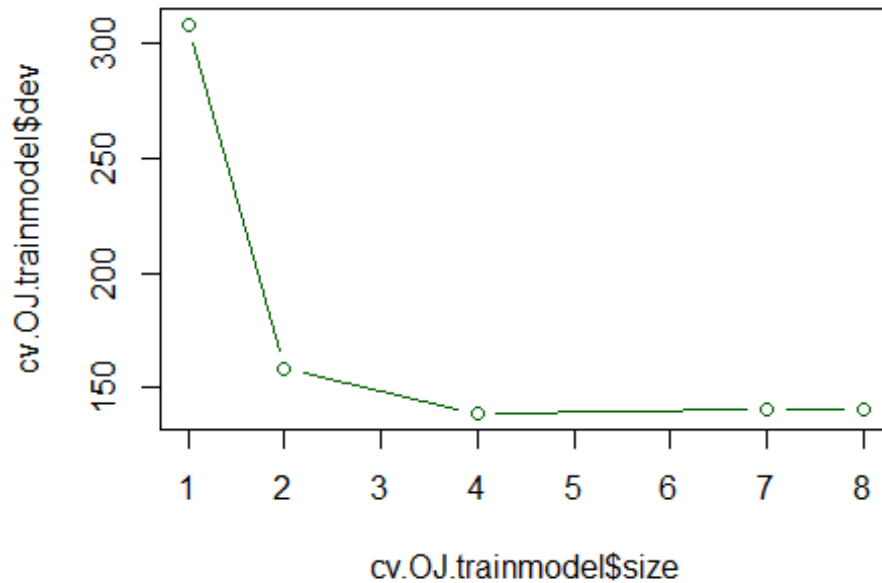
# P7 Part G

cat("\nP7 Part G\n")

##
## P7 Part G

```

```
plot(cv.OJ.trainmodel$size, cv.OJ.trainmodel$dev, type="b", col="darkgreen")
```



```
# P7 Part H
```

```
cat("\nP7 Part H\n")
```

```
##
```

```
## P7 Part H
```

```
cat("\nThe results from F and G appear to agree, model size of 4 is optimal\n")
```

```
##
```

```
## The results from F and G appear to agree, model size of 4 is optimal
```

```
# P7 Part I
```

```
cat("\nP7 Part I\n")
```

```
##
```

```
## P7 Part I
```

```
OJ.trainmodel.pruned <- prune.misclass(OJ_tree, best = 4)
```

```
# P7 Part J
```

```
cat("\nP7 Part J\n")
```

```
##
## P7 Part J

OJ.trainmodel.pruned.summary <- summary(OJ.trainmodel.pruned)
OJ.trainmodel.pruned.summary

##
## Classification tree:
## snip.tree(tree = OJ_tree, nodes = 4:3)
## Variables actually used in tree construction:
## [1] "LoyalCH" "PriceDiff"
## Number of terminal nodes: 4
## Residual mean deviance: 0.8653 = 688.8 / 796
## Misclassification error rate: 0.17 = 136 / 800

cat("\nThe error in part J for the pruned tree is slightly higher than the
error for the unpruned tree in part B (error rate of 0.17 vs 0.16
respectively)\n")

##
## The error in part J for the pruned tree is slightly higher than the error
for the unpruned tree in part B (error rate of 0.17 vs 0.16 respectively)

# P7 Part K

cat("\nP7 Part K\n")

##
## P7 Part K

test.predict.7k <- predict(OJ.trainmodel.pruned, test, type="class")
table(test.predict.7k, test$Purchase)

##
## test.predict.7k  CH  MM
##                CH 150 44
##                MM  11 65

#summary(test.predict.7k)

cat("\nPercent Incorrect Predictions for Part K:\n")

##
## Percent Incorrect Predictions for Part K:

cat(((1-(150+71))/270)*100, "%")

## 18.14815 %

cat("It would appear the model size of 4 (pruned) has a slightly higher test
error rate compared to the unpruned model size.")
```

```
## It would appear the model size of 4 (pruned) has a slightly higher test  
error rate compared to the unpruned model size.
```