Question 1: (30 total points) Image data analysis with PCA

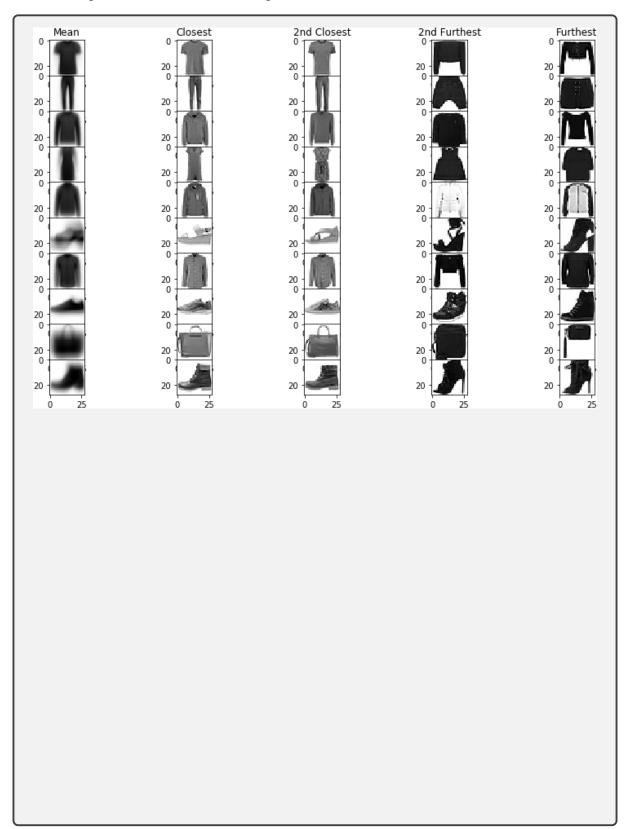
In this question we employ PCA to analyse image data

1.1 (3 points) Once you have applied the normalisation from Step 1 to Step 4 above, report the values of the first 4 elements for the first training sample in Xtrn_nm, i.e. Xtrn_nm[0,:] and the last training sample, i.e. Xtrn_nm[-1,:].

$$X_{first} \approx (-3.137 \times 10^{-6}, -22.680 \times 10^{-6}, -117.974 \times 10^{-6}, -407.059 \times 10^{-6}, \ldots)^{T}$$

 $X_{last} \approx (-3.137 \times 10^{-6}, -22.680 \times 10^{-6}, -117.974 \times 10^{-6}, -407.059 \times 10^{-6}, \ldots)^{T}$

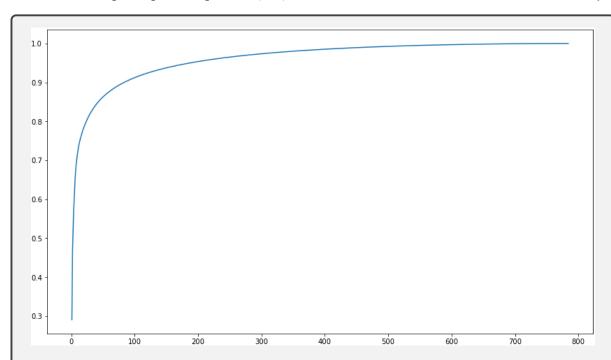
1.2 (4 points) Using Xtrn and Euclidean distance measure, for each class, find the two closest samples and two furthest samples of that class to the mean vector of the class.



1.3 (3 points) Apply Principal Component Analysis (PCA) to the data of Xtrn_nm using sklearn.decomposition.PCA, and report the variances of projected data for the first five principal components in a table. Note that you should use Xtrn_nm instead of Xtrn.

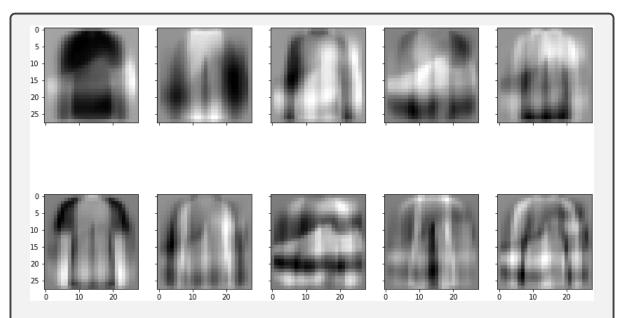
Г	T.C	-		0		-
	K	1	2	3	4	5
	Var	19.81	12.11	4.11	3.38	2.62
_						

1.4 (3 points) Plot a graph of the cumulative explained variance ratio as a function of the number of principal components, K, where $1 \le K \le 784$. Discuss the result briefly.



- We can see that the cumulative explained variance grows quickly in the $1 \le K \le 100$ interval. Following that, the function increases much more slowly.
- Therefore, as for K = 100, PCA components explain 90% of the variance, it looks like a good compromise between accuracy and complexity.

1.5 (4 points) Display the images of the first 10 principal components in a 2-by-5 grid, putting the image of 1st principal component on the top left corner, followed by the one of 2nd component to the right. Discuss your findings briefly.

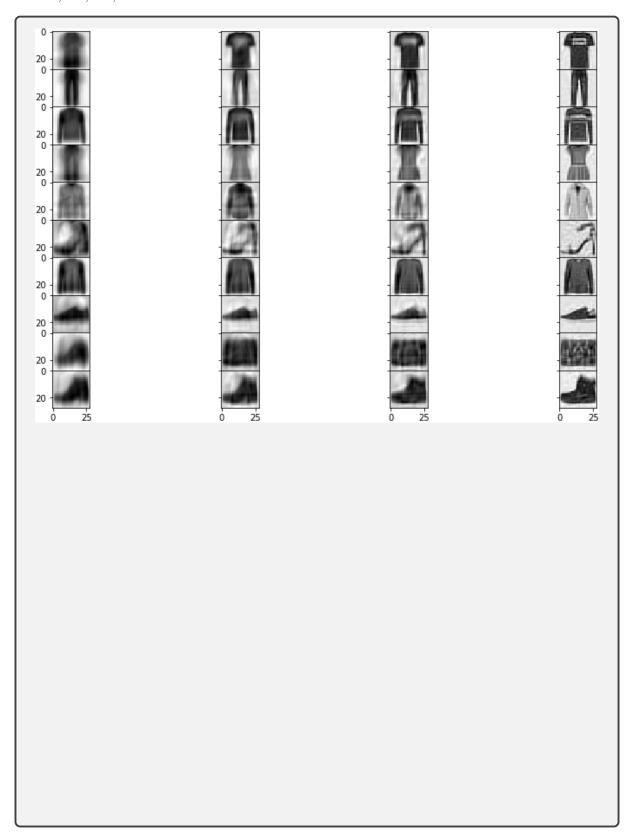


- We can see that the first component measures how much a picture resembles a shirt, as it has a shape of a t-shirt with gray areas in the shapes of sleeves. This makes sense as there are 4 classes with similar shapes (0: T-Shirt/Top, 2: Pullover, 4: Coat, 6: Shirt). These classes share a shape, so it makes sense to identify it.
- Out of other principal components, we can also see that the 4-th and the 8-th one identify shoes, which is indeed a class of the training set.

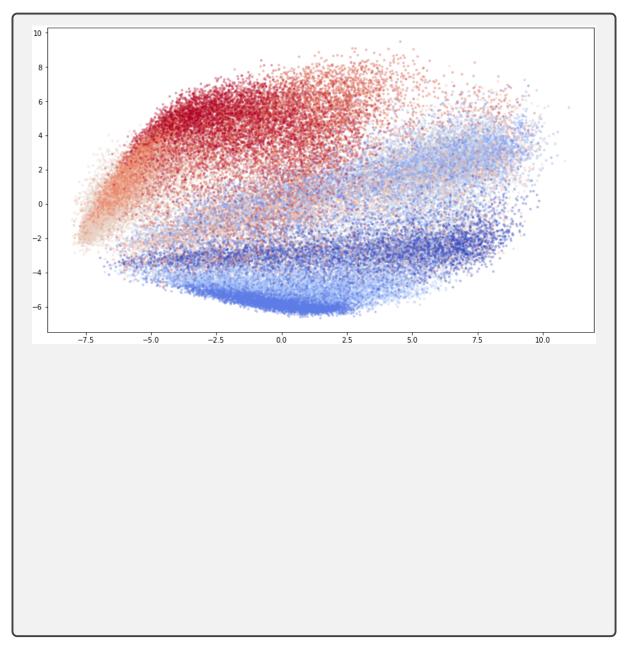
1.6 (5 points) Using Xtrn_nm, for each class and for each number of principal components K=5,20,50,200, apply dimensionality reduction with PCA to the first sample in the class, reconstruct the sample from the dimensionality-reduced sample, and report the Root Mean Square Error (RMSE) between the original sample in Xtrn_nm and reconstructed one.

Class	K=5	K=20	K=50	K=200
#0	0.26	0.15	0.13	0.06
#1	0.20	0.14	0.10	0.04
#2	0.20	0.15	0.12	0.08
#3	0.15	0.11	0.08	0.06
#4	0.12	0.10	0.09	0.05
#5	0.18	0.16	0.14	0.09
#6	0.13	0.10	0.07	0.05
#7	0.17	0.13	0.11	0.06
#8	0.22	0.15	0.12	0.09
#9	0.18	0.15	0.12	0.07

1.7 (4 points) Display the image for each of the reconstructed samples in a 10-by-4 grid, where each row corresponds to a class and each row column corresponds to a value of K = 5, 20, 50, 200.



1.8 (4 points) Plot all the training samples (Xtrn_nm) on the two-dimensional PCA plane you obtained in Question 1.3, where each sample is represented as a small point with a colour specific to the class of the sample. Use the 'coolwarm' colormap for plotting.



Question 2: (25 total points) Logistic regression and SVM

In this question we will explore classification of image data with logistic regression and support vector machines (SVM) and visualisation of decision regions.

2.1 (3 points) Carry out a classification experiment with multinomial logistic regression, and report the classification accuracy and confusion matrix (in numbers rather than in graphical representation such as heatmap) for the test set.

Accu	racy:	04/0		Confu	ision .	Matrix				
	1	2	3	4	5	6	7	8	9	10
1	819	3	15	50	7	4	89	1	12	0
2	5	953	4	27	5	0	3	1	2	0
3	27	4	731	11	133	0	82	2	9	1
4	31	15	14	866	33	0	37	0	4	0
5	0	3	115	38	760	2	72	0	10	0
6	2	0	0	1	0	911	0	56	10	20
7	147	3	128	46	108	0	539	0	28	1
8	0	0	0	0	0	32	0	936	1	31
9	7	1	6	11	3	7	15	5	945	0
10	0	0	0	1	0	15	1	42	0	941

Your Answer Here			

Your Answer Here			

Your Answer Here		

2.4 (4 points) Using the same method as the one above, plot the decision regions for the

2.5 (6 points) We used default parameters for the SVM in Question 2.2. We now want to
tune the parameters by using cross-validation. To reduce the time for experiments, you
pick up the first 1000 training samples from each class to create Xsmall, so that Xsmall
contains 10,000 samples in total. Accordingly, you create labels, Ysmall.

Your Answer Here	

lue of C you found in Question 2.5.			•	
Your Answer Here				

2.6 (3 points) Train the SVM classifier on the whole training set by using the optimal

Question 3: (20 total points) Clustering and Gaussian Mixture Models

In this question we will explore K-means clustering, hierarchical clustering, and GMMs.

3.1 (3 points) Apply k-means clustering on Xtrn for k=22, where we use sklearn.cluster.KMeans with the parameters n_clusters=22 and random_state=1. Report the sum of squared distances of samples to their closest cluster centre, and the number of samples for each cluster.

Your Answer Here	

3.2 (3 points) Using the training set only, calculate the mean vector for each language
and plot the mean vectors of all the 22 languages on a 2D-PCA plane, where you apply
PCA on the set of 22 mean vectors without applying standardisation. On the same figure
plot the cluster centres obtained in Question 3.1.

Your Answer Here	

Your Answer Here			

Your Answer Here		

1.e.,				
Your A	Answer Here			

3.5 (6 points) We now consider Gaussian mixture model (GMM), whose probability distribution function (pdf) is given as a linear combination of Gaussian or normal distributions,