

# Assignment 1

Computational Intelligence, SS2017

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# 1 Linear Regression

## 1.1 Derivation of Regularized Linear Regression

## 1.2 Linear Regression with polynomial features

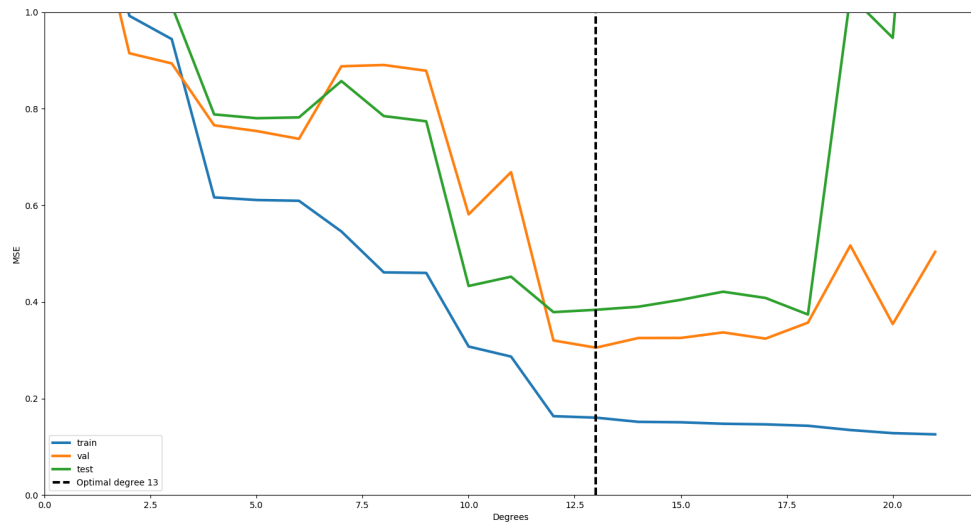


Figure 1: Training, validation and testing errors

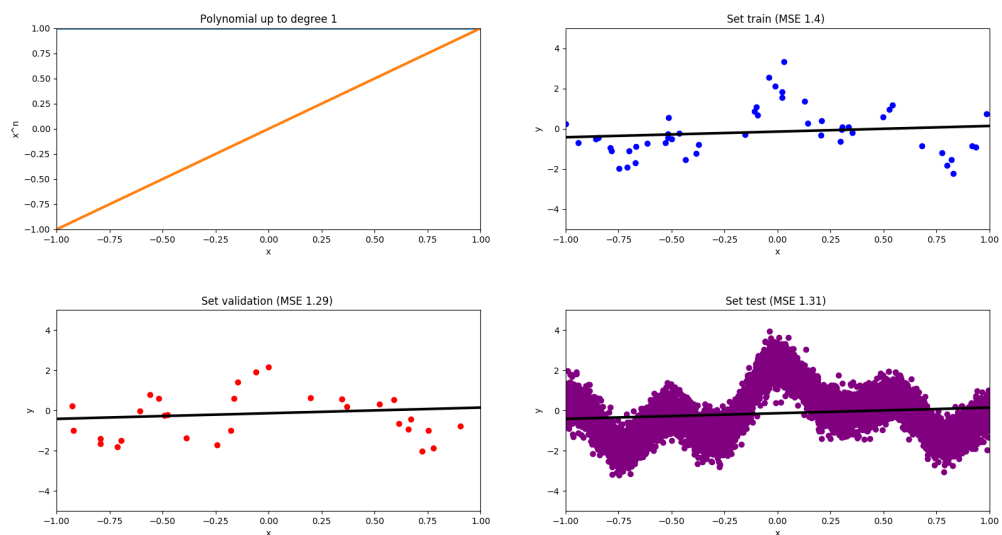


Figure 2: Linear Regression (Polynomial, Degree 1)

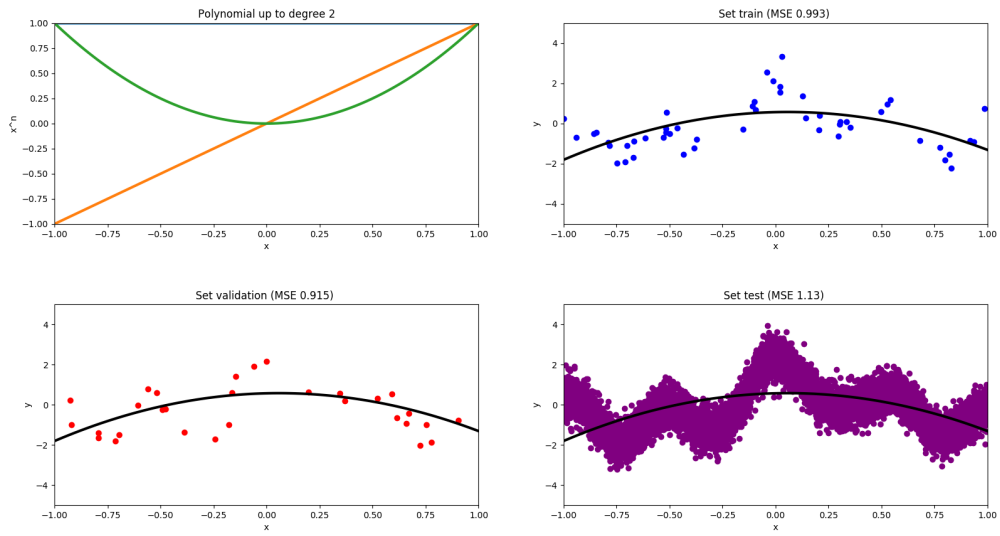


Figure 3: Linear Regression (Polynomial, Degree 2)

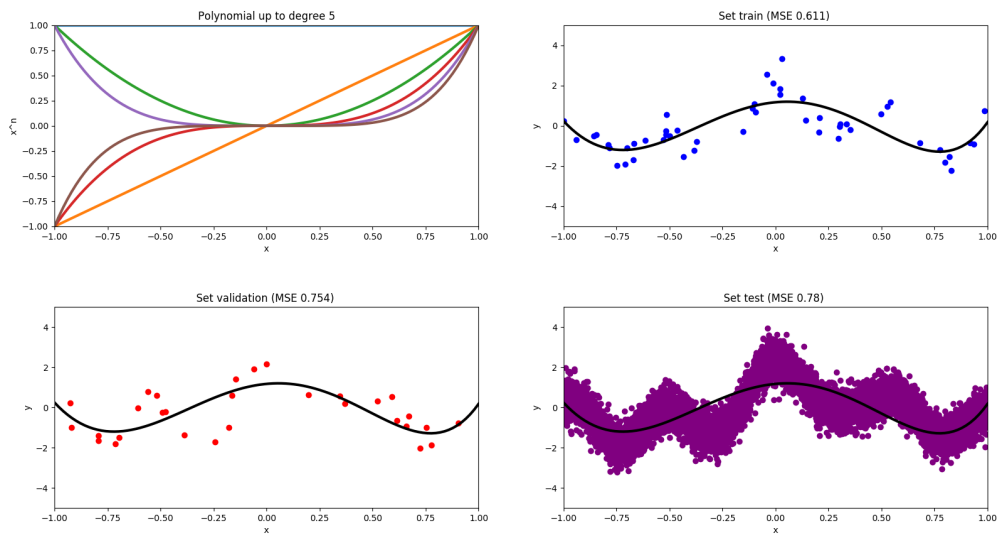


Figure 4: Linear Regression (Polynomial, Degree 5)

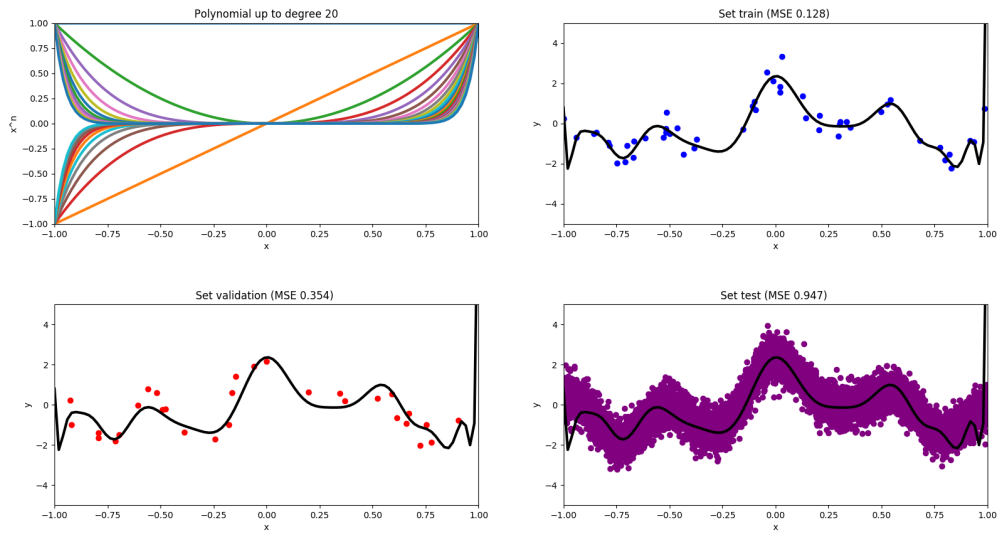


Figure 5: Linear Regression (Polynomial, Degree 20)

- Lowest training error when using degree 21

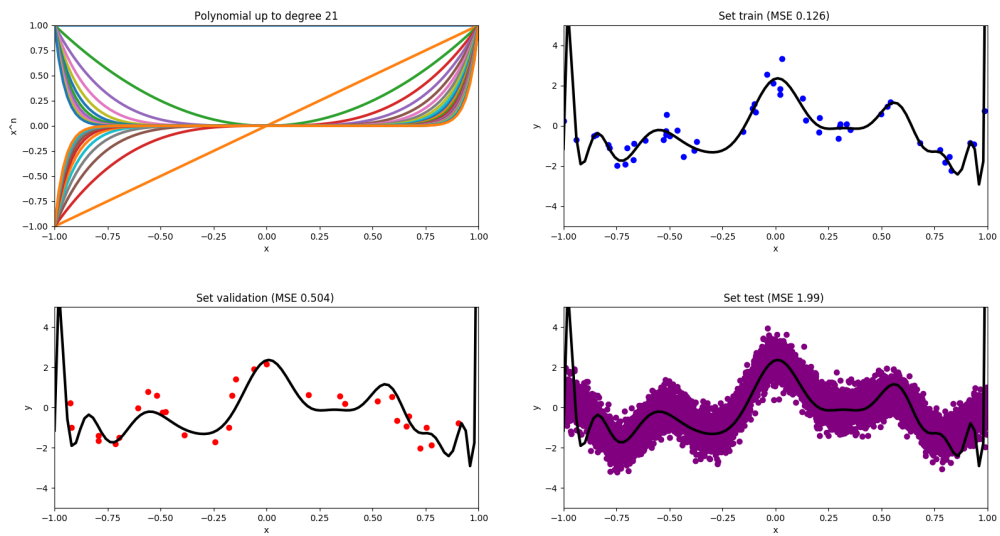


Figure 6: Linear Regression (Polynomial, Degree 21)

- Lowest validation error occurs when using degree 13

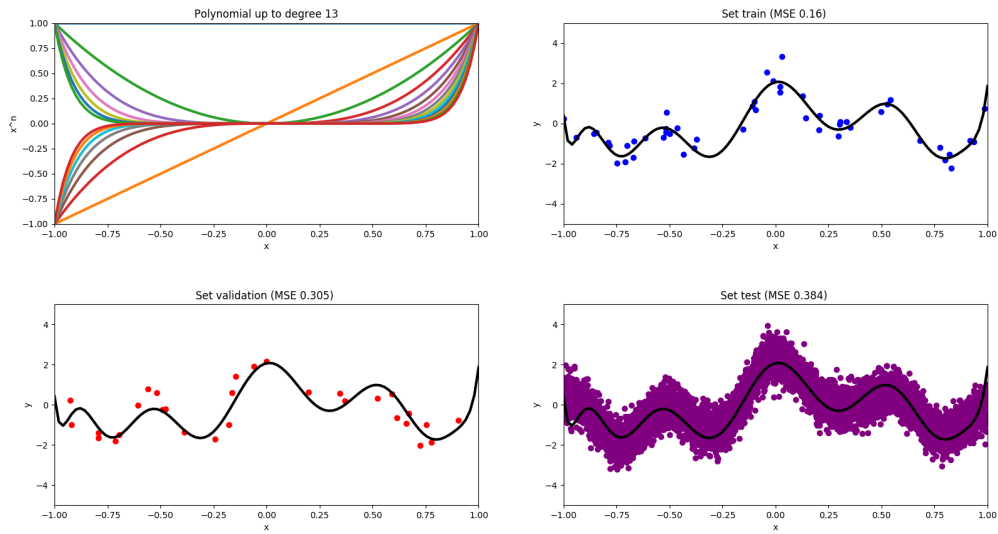


Figure 7: Linear Regression (Polynomial, Degree 13)

- **Discussion**

Validation sets help to estimate performance of algorithms used for predictions and also to select a hypothesis (lowes error on set data). According to the error in the test set no over-fitting occurred up to a degree of 13 (but would on higher degrees as can clearly be seen in Figure for degree 21, outliers and lesser data).

### 1.3 Linear Regression with radial basis functions

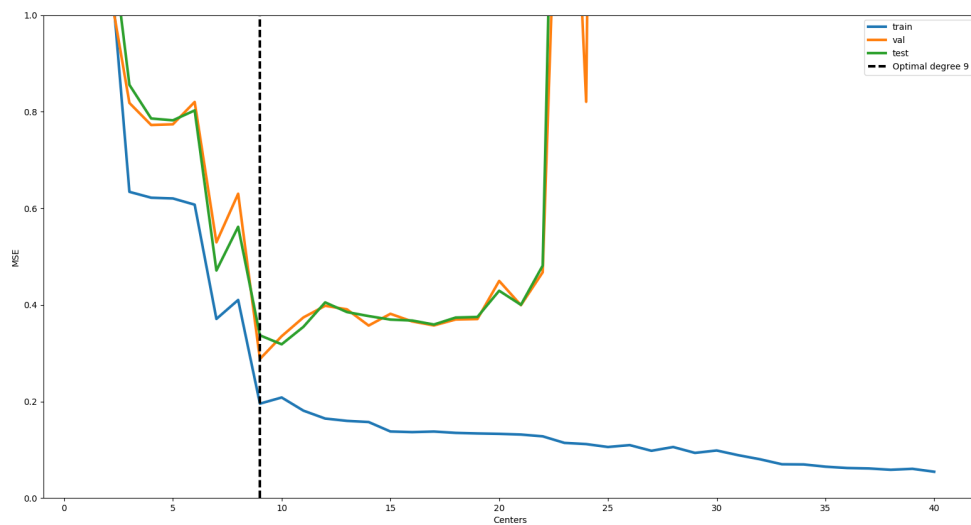


Figure 8: Training, validation and testing errors

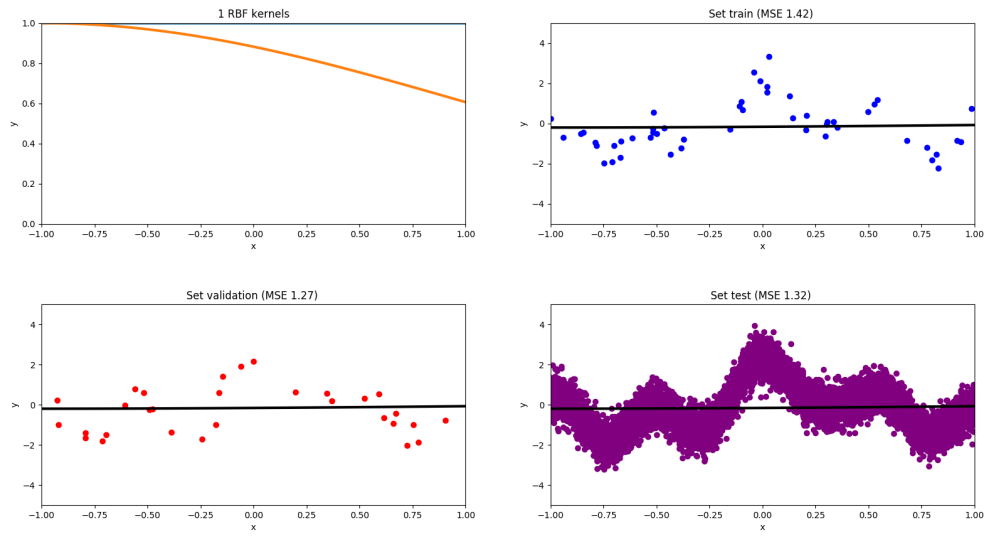


Figure 9: Linear Regression (Bias, Center 1)

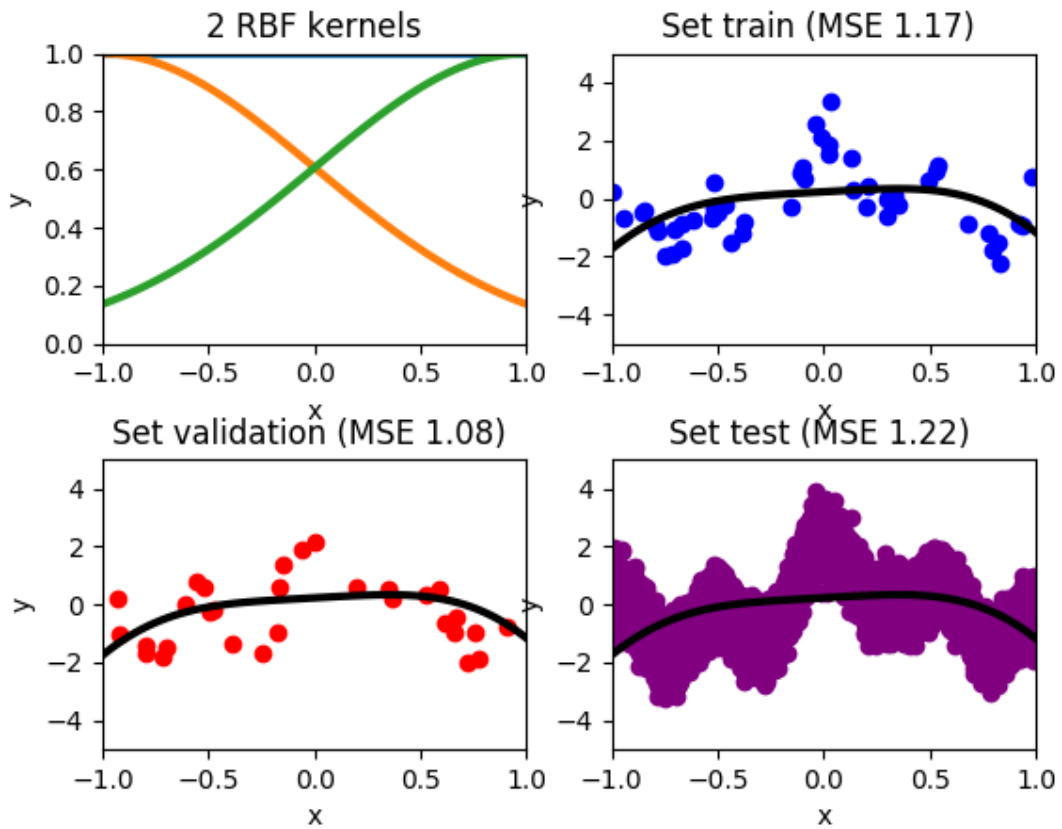


Figure 10: Linear Regression (Bias, Center 2)

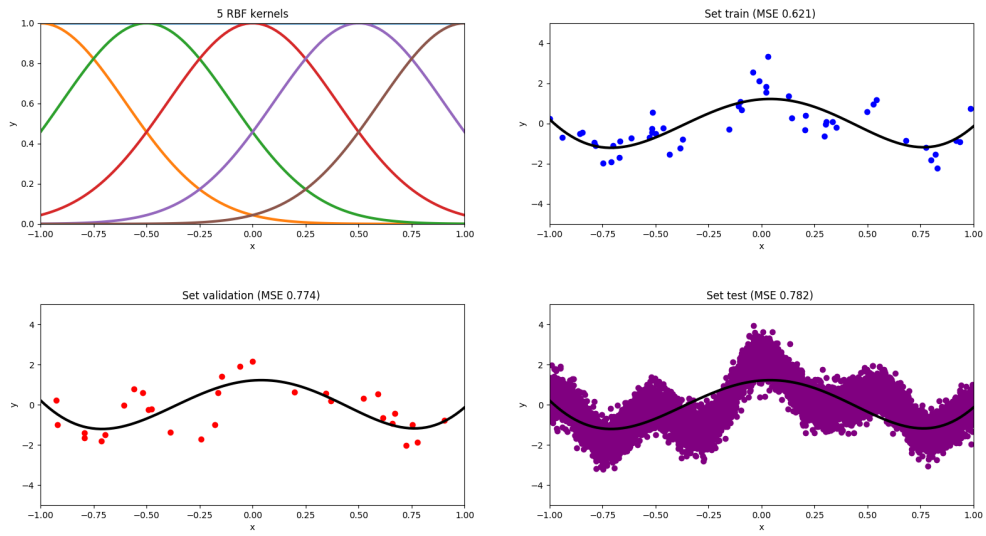


Figure 11: Linear Regression (Bias, Center 5)

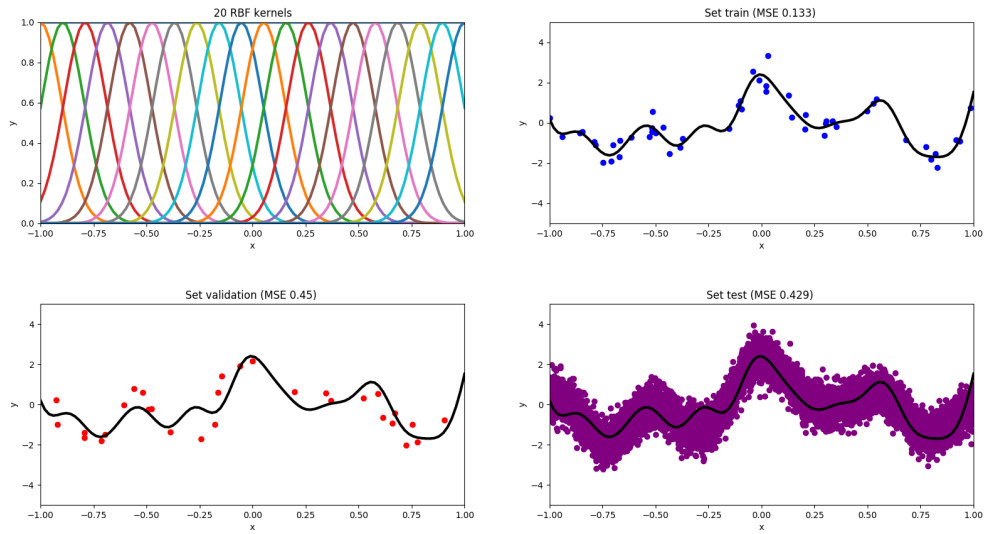


Figure 12: Linear Regression (Bias, Center 20)

- Lowest training error when using center 40



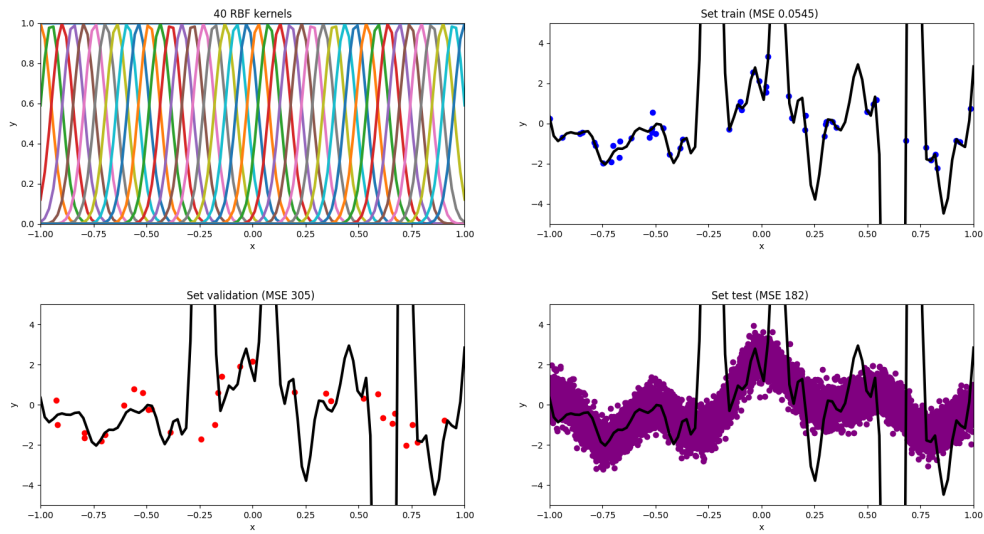


Figure 13: Linear Regression (Bias, Center 40)

- Lowest validation error occurs when using center 9

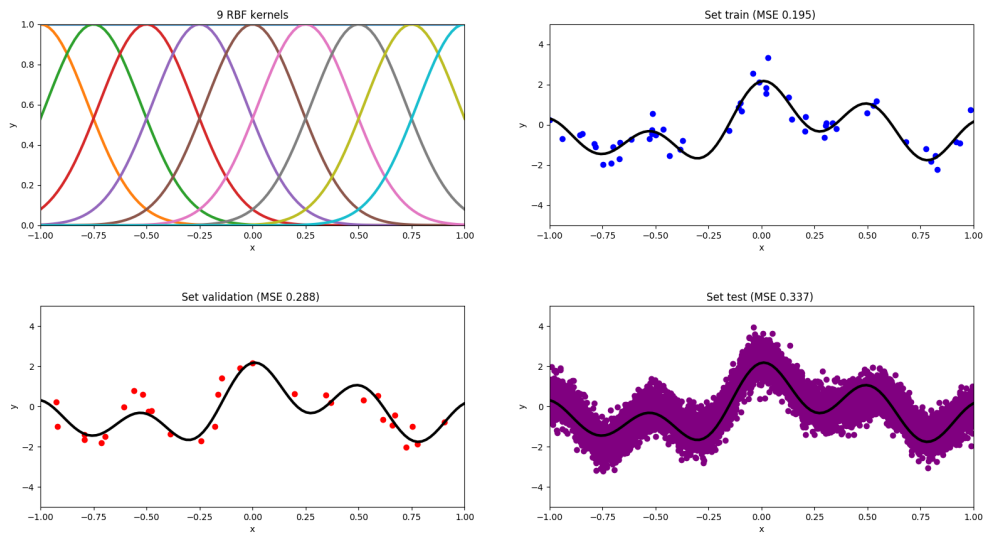


Figure 14: Linear Regression (Polynomial, Degree 9)

### • Discussion

Bias function is better because it fits natural phenomenon better. Overfitting occurs very early on parameter center 10.

## 2 Logistic Regression

### 2.1 Derivation of Gradient

### 2.2 Logistic Regression training with gradient descent and `scipy.optimize`

#### 2.2.1 Gradient descent

#### 2.2.2 Adaptative gradient descent

#### 2.2.3 Scipy optimizer