# INDIAN INSTITUTE OF TECHNOLOGY GUWAHATI

**Department of Electronics & Electrical Engineering** 

**EE657: Pattern Recognition and Machine Learning** 



# Assignment No. 01

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**Branch: Electronics and Communication Engineering** 

Title: Bayesian Decision Theory and Polynomial Regression

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# Assignment - 1.P1

**Objective:** Learn the parameters  $\mu$ 5,  $\mu$ 6,  $\Sigma$ 5,  $\Sigma$ 6 and  $\pi$  by maximizing the likelihood for the given dataset,

$$\pi = Pr(r = C_5) & Pr(x|C_5) = \mathcal{N}(x|\mu_5, \sum_5) \\
1 - \pi = Pr(r = C_6) & Pr(x|C_6) = \mathcal{N}(x|\mu_6, \sum_6)$$

Use Bayes decision criterion to classify the test data. Estimate the misclassification rates of both classes and populate the 2x2 confusion matrix.

**Dataset Description:** Optical Recognition of Handwritten Digits Dataset from the UCI repository. The original dataset is transformed into data-points of dimension = 64.

**Summary:** Given training and testing sets consist of 777 and 333 data-points respectively. In this experiment, have evaluated class apriori probabilities, estimate of means and covariance matrices of Class 5 & 6 using below given formulas in textbook: (Here i = 5 & 6)

$$\hat{P}(C_i) = \frac{\sum_t r_i^t}{N}$$

$$m_i = \frac{\sum_t r_i^t x^t}{\sum_t r_i^t}$$

$$S_i = \frac{\sum_t r_i^t (x^t - m_i)(x^t - m_i)^T}{\sum_t r_i^t}$$

After estimating these parameters, done classification based on Bayes decision criterion using the derived discriminant function in the textbook,

$$g_i(x) = -\frac{d}{2}\log 2\pi - \frac{1}{2}\log |\Sigma_i| - \frac{1}{2}(x - \mu_i)^T \Sigma_i^{-1}(x - \mu_i) + \log P(C_i)$$

for different variations of covariance matrices:

A. For estimated covariance matrices  $\Sigma 5$  and  $\Sigma 6$ 

The above given discriminant function  $g_i(x)$  is used.

B. For equal covariance matrices  $\Sigma 5 = \Sigma 6 = \Sigma$ 

Used  $\Sigma = (\pi 5 \times \Sigma 5) + (\pi 6 \times \Sigma 6)$ 

Discriminant function gets reduced as follows:

$$g_i(\boldsymbol{x}) = -\frac{1}{2}(\boldsymbol{x} - \boldsymbol{m}_i)^T \mathbf{S}^{-1}(\boldsymbol{x} - \boldsymbol{m}_i) + \log \hat{P}(C_i)$$

#### C. For equal covariance matrices $\Sigma 5 = \Sigma 6 = \Sigma$

 $\Sigma = a*I$  (where a is an random integer between 1 and 10, I is Identity matrix)

The modified discriminant function  $g_i(x)$  given above is used.

#### **Observations:**

```
D:\6TH SEMESTER\Course\EE 657 Pattern Recognition and Machine Learning\Assignmen
 t-1-8th April\P1_data>python P1.py
Loading Dataset...
Number of training samples:
Number of testing samples:
Estimating N5 and N6...
N5 = 0.5096525096525096
N6 = 0.49034749034749037
Estimating Mean_5 and Mean_6...
Estimating \Sigma 5 and \Sigma 6...
Number of Class 5 datapoints in training set =
Number of Class 6 datapoints in training set =
Number of Class 5 datapoints in testing set =
Number of Class 6 datapoints in testing set =
Classification of test data using Bayes decision criterion...
...
For estimated Σ5 and Σ6
Accuracy = 0.77177177177178
Class 5 Accuracy = 0.6838709677419355
Class 6 Accuracy = 0.848314606741573
D.
For S = (N5*S5)+(N6*S6)
Accuracy = 0.8558558558559
Class 1 Accuracy = 0.864516129032258
Class 2 Accuracy = 0.848314606741573
Confusion Matrix:
[['True Class 5', 'False Class 6'], ['False Class 5', 'True Class 6']]
[[134 21]
[ 27 151]]
C. Σ = a*I (I = Identity Matrix)
Accuracy = 0.8138138138138138
Class 1 Accuracy = 0.8580645161290322
Class 2 Accuracy = 0.7752808988764045
Confusion Matrix:
[['True Class 5', 'False Class 6'], ['False Class 5', 'True Class 6']]
[[133 22]
[ 40 138]]
```

**Note:** Computed estimates of means and covariance matrices of Class 5 & 6 can be checked for evaluation by un-commenting lines in the script P1.py under "Summarizing" section.

```
#print(M1,M2)
#print(C1,C2)
```

#### **Conclusions:**

1. Evaluated parameters are as follows:

 $\pi = \pi 5 = 0.5096525096525096$ 

 $1-\pi = \pi 6 = 0.49034749034749037$ 

- 2.  $\mu$ 5,  $\mu$ 6,  $\Sigma$ 5,  $\Sigma$ 6 have dimensions (64,1), (64,64), (64,64) and hence can be checked using python script P1.py.
- 3. Testing data was classified using Bayes decision criterion with different variations of covariance matrices. Testing data was **best classified** for the case when equal covariance matrices( $\Sigma = (\pi 5 * \Sigma 5) + (\pi 6 * \Sigma 6)$ ) was used for Class 5 and 6.
- 4. Reported accuracies and confusion matrices for case A, B and C are as follows:

#### A. For estimated covariance matrices $\Sigma 5$ and $\Sigma 6$

Test Accuracy: 0.771771771771718 Class 1 Accuracy: 0.6838709677419355 Class 2 Accuracy: 0.848314606741573

Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	106	49
Predicted Class 6	27	151

#### B. For equal covariance matrices $\Sigma 5 = \Sigma 6 = \Sigma = (\pi 5^* \Sigma 5) + (\pi 6^* \Sigma 6)$

**Test Accuracy: 0.8558558558558559**Class 1 Accuracy: 0.864516129032258
Class 2 Accuracy: 0.848314606741573

**Confusion Matrix:** 

	Actual Class 5	Actual Class 6
Predicted Class 5	134	21
Predicted Class 6	27	151

#### C. For equal covariance matrices $\Sigma 5 = \Sigma 6 = \Sigma = a*I$

Test Accuracy: 0.8138138138138138 Class 1 Accuracy: 0.8580645161290322 Class 2 Accuracy: 0.7752808988764045

Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	133	22
Predicted Class 6	40	138

# Assignment - 1.P2

**Objective:** Learn a binary classier for the given dataset taking class conditional densities as normal density. Estimate the misclassification rates of both classes, plot the discriminant function and iso-probability contours for different variations of covariance matrices.

**Summary:** Given training and testing sets consist of 310 and 90 data-points(dimension = 2) respectively. In this experiment, have evaluated class apriori probabilities, estimate of means and covariance matrices of Class 0 & 1 using same code as in P1.

After estimating these parameters, done classification based on Bayes decision criterion using the derived discriminant function in the textbook, for different variations of covariance matrices as mentioned in the objective.

$$g_i(x) = -\frac{d}{2}\log 2\pi - \frac{1}{2}\log |\Sigma_i| - \frac{1}{2}(x - \mu_i)^T \Sigma_i^{-1}(x - \mu_i) + \log P(C_i)$$

Firstly, classified the test dataset using estimated  $\Sigma 0$  and  $\Sigma 1$ . Then tried various variations of covariance matrices as following cases:

- (a) Equal diagonal  $\Sigma_s$  of equal variances along both dimensions,  $\Sigma 0 = \Sigma 1 = \begin{bmatrix} a & 0 \\ 0 & a \end{bmatrix}$
- (b) Equal diagonal  $\Sigma_s$  with unequal variances along different dimensions,  $\Sigma 0 = \Sigma 1 = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}$
- (c) Arbitrary  $\Sigma_s$  but shared by both classes,  $\Sigma 0 = \Sigma 1 = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
- (d) Different arbitrary  $\Sigma_s$  for the two classes.

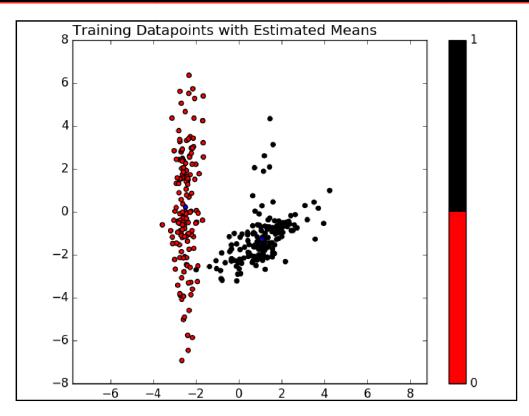
In all the above cases, have plot discriminant function and iso-probability contours taking class conditional densities as normal density.

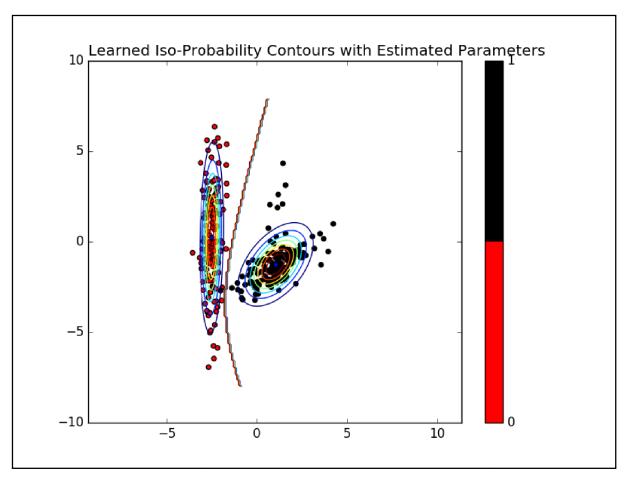
In cases of equal  $\Sigma_s$ , the discirminant function become as follows:

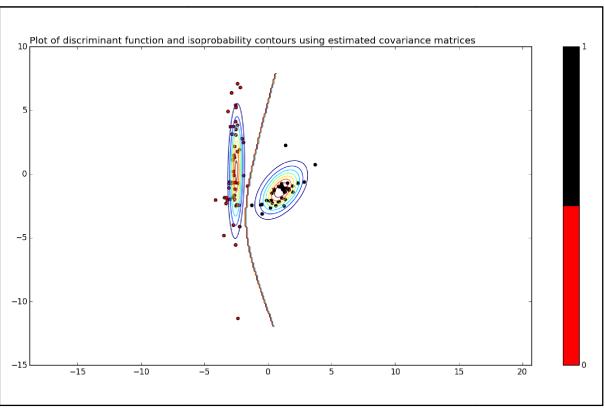
$$g_i(\mathbf{x}) = -\frac{1}{2}(\mathbf{x} - \mathbf{m}_i)^T \mathbf{S}^{-1}(\mathbf{x} - \mathbf{m}_i) + \log \hat{P}(C_i)$$

#### **Observations:**

**Note:** While running the script for evaluation, keep closing the generated plot(figure\_1) for further execution of the script.



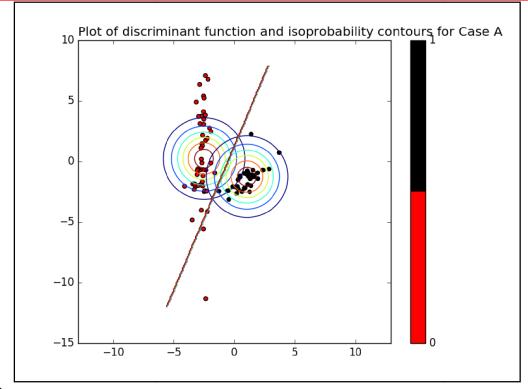




The above plot shows classification on test data using estimated  $\Sigma 0$  and  $\Sigma 1$ 

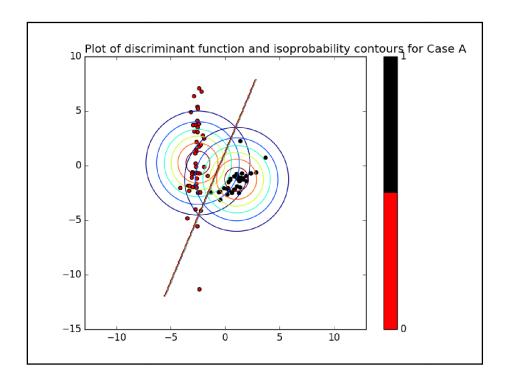
Different variations of covariance matrices as described in summary(3 observations each): Case A:

a = 3



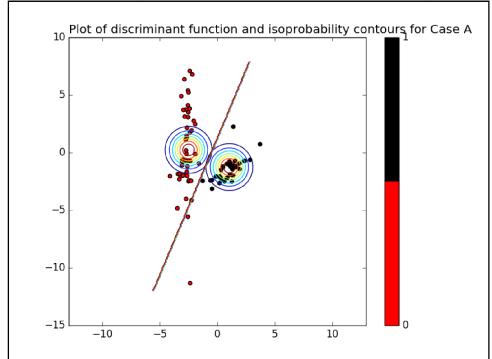
a = 6

```
A. Classification using Σ0 = Σ1 = Σ of the form
a 0
0 a
Σ =
[[6 0]
[0 6]]
Test Accuracy: 0.966666666666667
Class 0 Accuracy: 0.94
Class 1 Accuracy: 1.0
Confusion Matrix:
[['True Class 0', 'False Class 1'], ['False Class 0', 'True Class 1']]
[[47 3]
[ 0 40]]
```



#### a = 1

```
A. Classification using Σ0 = Σ1 = Σ of the form
a 0
0 a
Σ =
[[1 0]
[0 1]]
Test Accuracy: 0.966666666666667
Class 0 Accuracy: 0.94
Class 1 Accuracy: 1.0
Confusion Matrix:
[['True Class 0', 'False Class 1'], ['False Class 0', 'True Class 1']]
[[47 3]
[ 0 40]]
```



#### Case B:

-15

-10

-5

```
B. Classification using E0 = E1 = E of the form

a 0
0 b
E = [[2 0] [[0 1]]

Test Accuracy: 0.922222222222222
Class 0 Accuracy: 0.88
Class 1 Accuracy: 0.975
Confusion Matrix:

[['True Class 0'. 'False Class 1']. ['False Class 0'. 'True Class 1']]

[[44 6] [1 39]]

Plot of discriminant function and isoprobability contours for Case B

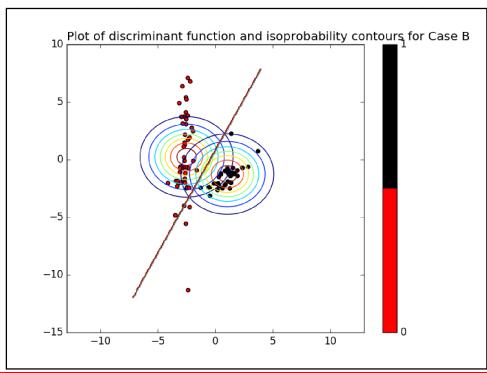
5
0
-5
-10
```

```
B. Classification using Σ0 = Σ1 = Σ of the form
a 0
b b
E =
[[4 0]
[0 3]]
Test Accuracy: 0.95555555555556
Class 0 Accuracy: 0.92
Class 1 Accuracy: 1.0
Confusion Matrix:
[['True Class 0', 'False Class 1'], ['False Class 0', 'True Class 1']]
[[46 4]
[ 0 40]]
```

5

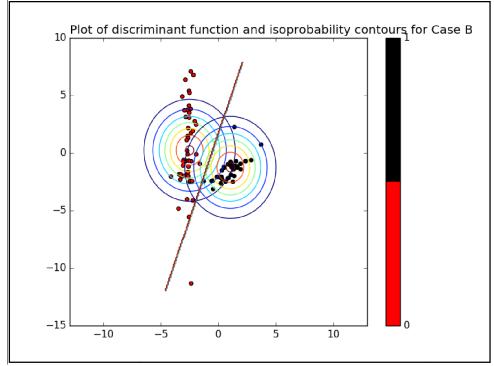
10

0

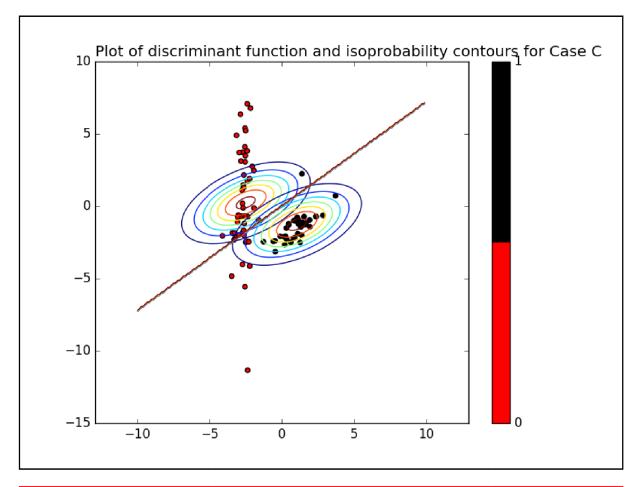


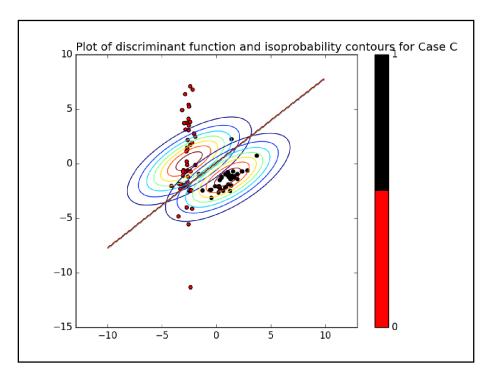
```
B. Classification using Σ0 = Σ1 = Σ of the form
a 0
b 5
c =
[[4 0]
[[0 5]]

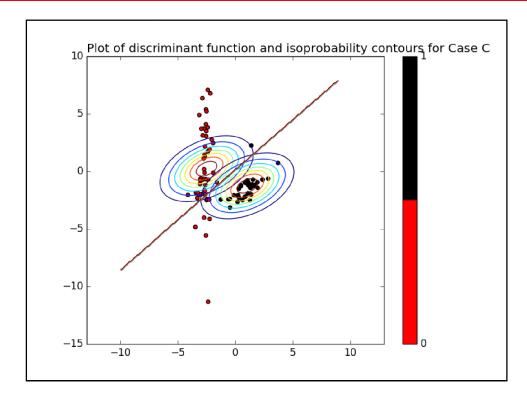
Test Accuracy: 0.988888888888889
Class 0 Accuracy: 0.98
Class 1 Accuracy: 1.0
Confusion Matrix:
[['True Class 0', 'False Class 1'], ['False Class 0', 'True Class 1']]
[[49 1]
[ 0 40]]
```



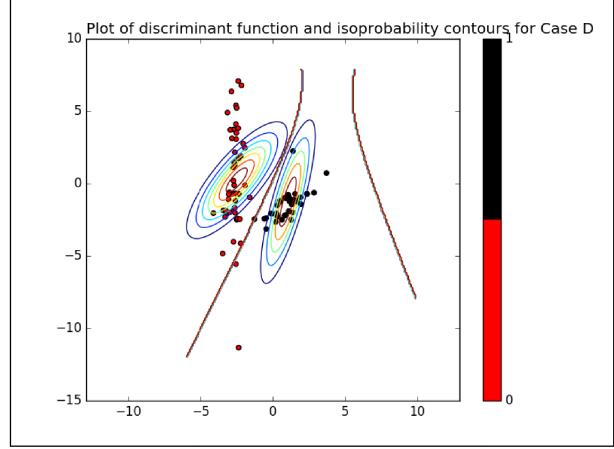
#### Case C:

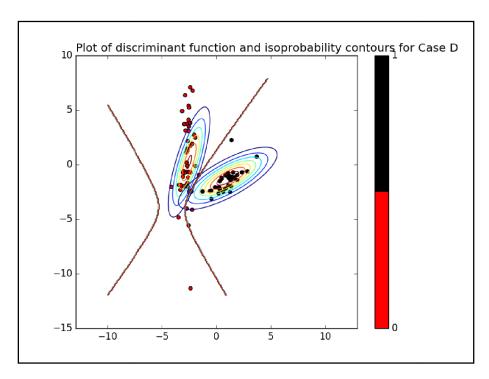


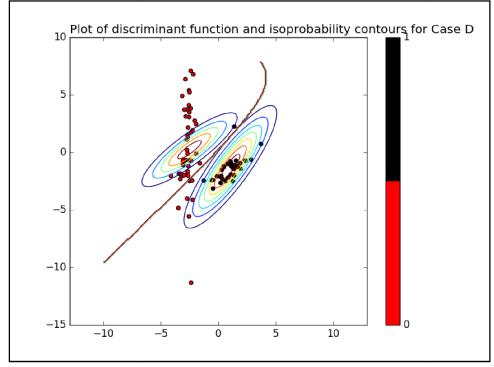




#### Case D:







#### **Conclusions:**

1. Evaluated parameters are as follows:

p0 =0.4838709677419355

p1 = 0.5161290322580645

2.  $\mu$ 0 =  $[-2.48646619 \ 0.23701453]^T$   $\mu$ 1 =  $[1.056773 \ -1.2525509]^T$   $\Sigma$ 0 =  $[[0.10758923 \ 0.10686359]$   $[0.10686359 \ 7.04930364]]$   $\Sigma$ 1 =  $[[1.03771527 \ 0.57882397]$  $[0.57882397 \ 1.28070394]]$ 

- 3. Testing data was classified using Bayes decision criterion with different variations of covariance matrices. Testing data was **best classified** for the case when estimates of covariance matrices  $\Sigma 0$  and  $\Sigma 1$  were used.
- 4. Training samples are well-fitted by the estimated gaussian.

Training Accuracy = 0.9967741935483871

Class 1 Accuracy: 1.0 Class 2 Accuracy: 0.99375

5. Reported accuracies and confusion matrices for all cases are as follows:

#### For estimated covariance matrices $\Sigma 0$ and $\Sigma 1$

Test Accuracy: 1.0 Class 1 Accuracy: 1.0 Class 2 Accuracy: 1.0 Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	50	0
Predicted Class 6	0	40

A. Classification using 
$$\Sigma 0 = \Sigma 1 = \Sigma = \begin{bmatrix} a & 0 \\ 0 & a \end{bmatrix}$$
 (Best case from 3 observations)

Test Accuracy: 0.967 Class 1 Accuracy: 0.94 Class 2 Accuracy: 1.0 Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	47	3
Predicted Class 6	0	40

# B. Classification using $\Sigma 0 = \Sigma 1 = \Sigma = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}$ (Best case from 3 observations)

Test Accuracy: 0.989 Class 1 Accuracy: 0.98 Class 2 Accuracy: 1.0 Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	49	1
Predicted Class 6	0	40

# C. Classification using $\Sigma 0 = \Sigma 1 = \Sigma = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ (Best case from 3 observations)

Test Accuracy: 0.9 Class 1 Accuracy: 0.84 Class 2 Accuracy: 0.975 Confusion Matrix:

Actual Class 5 Actual Class 6

Predicted Class 5 42 8

Predicted Class 6 1 39

### D. Classification using different $\Sigma 0$ and $\Sigma 1$ (Best case from 3 observations)

Test Accuracy: 0.967 Class 1 Accuracy: 0.96 Class 2 Accuracy: 0.975 Confusion Matrix:

	Actual Class 5	Actual Class 6
Predicted Class 5	48	2
Predicted Class 6	1	39

- 6. Learnt the effect of variations of covariance matrices on classification score. Covariance matrices controls the orientation of the Gaussian and hence can have effect on the accuracy score. The two classes 0 and 1 have well separated datapoints with few outliers.
- 7. The deterministic function has shape of a parabola for the cases where  $\Sigma 0 \neq \Sigma 1$ , and special cases where  $\Sigma 0 = \Sigma 1$ , it is a straight line.
- 8. Iso probability curves have shape of ellipse and in special cases where all elements of covariance matrices are zero, except the diagonal elements which are equal, they are circles.

# Assignment - 1.P3

**Objective:** We wish to understand the association between an employee's age and education, as well as the calendar year, on his wage. Perform polynomial regression on age vs wage, year vs wage, plot education vs wage. Provide description of your observations on the variation of wage as a function of each these attributes. Can we get an accurate prediction of a particular man's wage from one of these 3 attributes alone?

**Dataset Description:** Wage dataset contains the income survey information for a group of males from Atlantic region of the United States.

**Summary:** For attributes education, age and year, found the best polynomial order(k) which regresses the data well given an error metric. In this experiment, used root mean squared error as loss function.

Used root mean squared error in two ways:

- a. MSE between each wage[i] and attribute[i], where attributes are education, age and year.
- b. MSE between each wage[i] and average(wage[attribute[j]]) where j contains domain of attribute, where attributes are education, age and year.

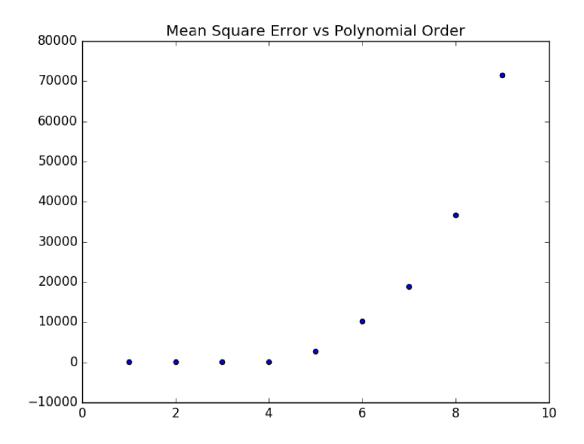
Using the best polynomial order, plotted the estimate of deterministic function f(attribute[i]) i.e. (w.T)\*x.

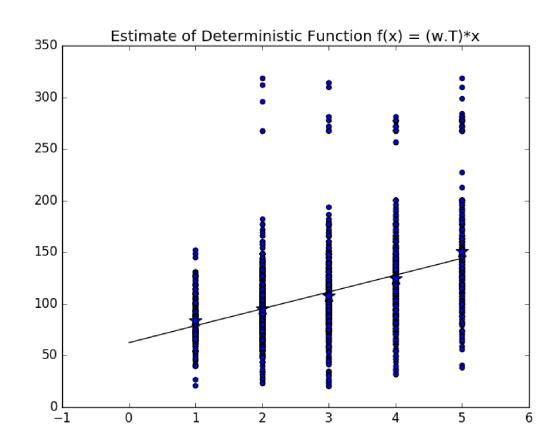
#### **Observations:**

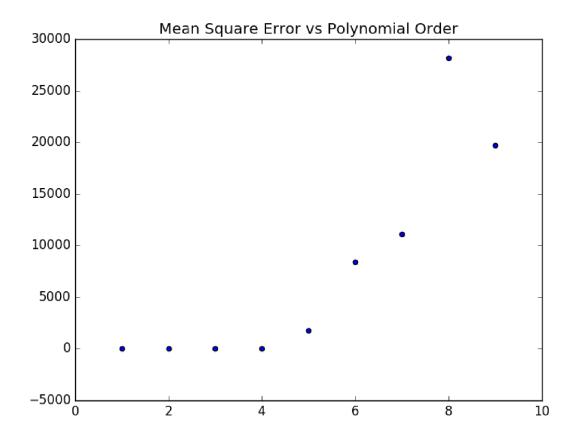
**Note:** Average of wage[attribute[j]] is shown as '\*'. While running the script, keep closing the open figure, for further execution of the code

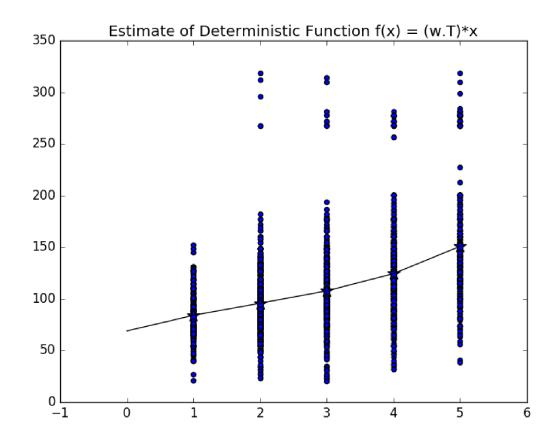
#### **Contents:**

- 1.a. Education vs Wage
- 1.b. Education vs Wage
- 2.a. Age vs Wage
- 2.b. Age vs Wage
- 3.a. Year vs Wage
- 3.b. Year vs Wage









```
Age vs Wage...

Predicting best polynomial order(k)...

Using MSE between each wage[i] and estimate of f(education[i]) as metric Mean Square Error vs Polynomial Order

MSE = 543.653144355 for polynomial order = 1

MSE = 731.792078435 for polynomial order = 2

MSE = 731.792078435 for polynomial order = 2

MSE = 1841.75995395 for polynomial order = 3

MSE = 1941.75995395 for polynomial order = 4

MSE = 1222.83042894 for polynomial order = 5

MSE = 1439.36142732 for polynomial order = 6

MSE = 5658.28665891 for polynomial order = 7

MSE = 4127.21717136 for polynomial order = 7

MSE = 4127.21717136 for polynomial order = 9

Best polynomial order is 1 with MSE equal to 543.653144355

Learned w is:

[I 81.704735441

I 0.707275931]

Age vs Wage...

Predicting best polynomial order(k)...

Vsing MSE between each wage[i] and average(estimate of f(wage[education[j]]) as metric

Mean Square Error vs Polynomial order = 1

MSE = 131.09971152 for polynomial order = 2

MSE = 136.567459065 for polynomial order = 3

MSE = 139.211469977 for polynomial order = 4

MSE = 139.211469977 for polynomial order = 4

MSE = 196.567459065 for polynomial order = 5

MSE = 19462.3067073 for polynomial order = 5

MSE = 19462.3067073 for polynomial order = 6

MSE = 274714.239557 for polynomial order = 7

MSE = 274714.239557 for polynomial order = 9

MSE = 153775316.513 for polynomial order = 9

MSE = 153975316.513 for polynomial order = 9

MSE = 153975316.513 for polynomial order = 9

MSE = 153975316.513 for polynomial order = 9

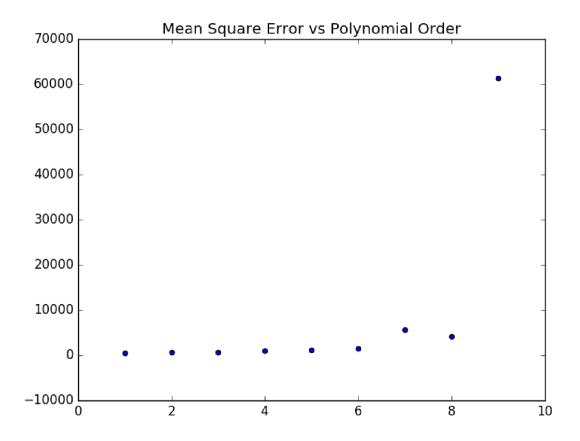
MSE = 1506493.55022 for polynomial order = 9

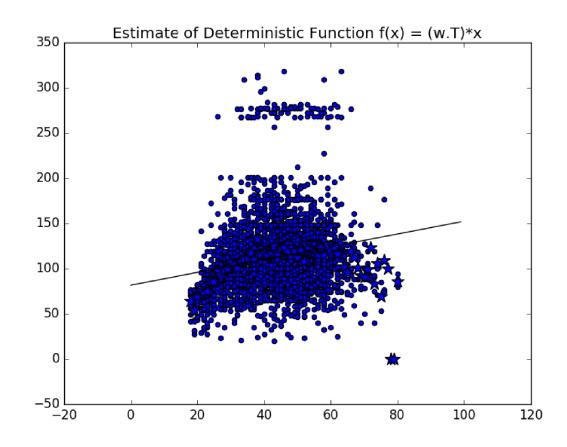
MSE = 153975316.513 for polynomial order = 9

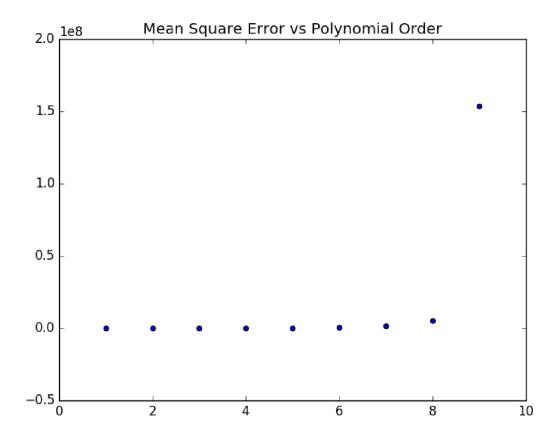
MSE = 153975316.513 for polynomial order = 9

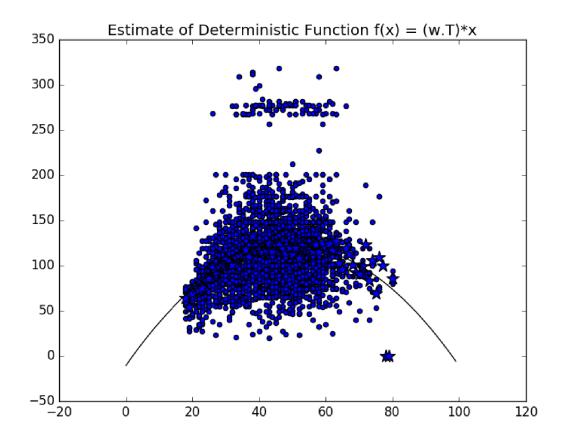
MSE = 153975316.513 for polynomial order = 9

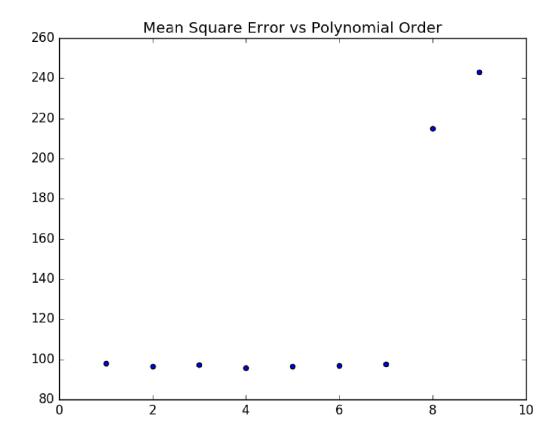
MSE = 106493.30650011
```

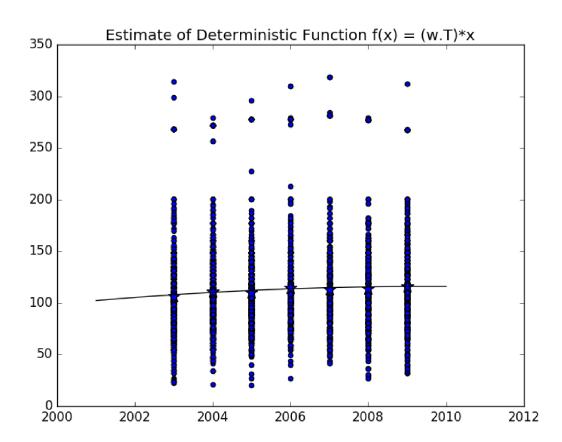


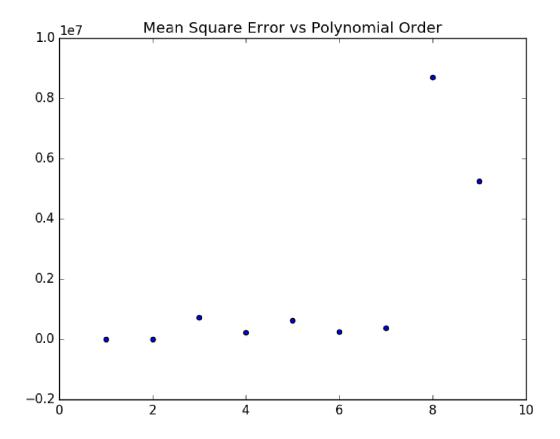


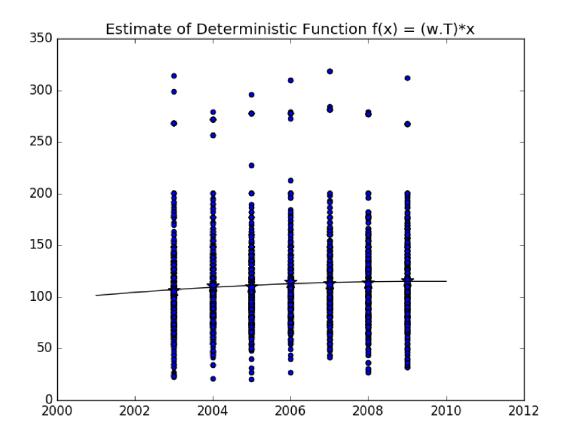












#### **Conclusions:**

- 1. For education vs wage, best polynomial order is 4 with MSE appx. equal to 0.
- 2. For age vs wage, best polynomial order is 2 with MSE appx. equal to 131.099.
- 3. For year vs wage, best polynomial order is 2 with MSE appx. equal to 3.286.
- 4. Can we get an accurate prediction of a particular man's wage from one of

these 3 attributes alone?

**Yes**, we can get an accurate prediction of a particular man's wage from one of these 3 attributes alone i.e. **education** as MSE of education vs wage is least as compared to other attributes vs wage.

- 5. It can be clearly seen from the regressed education vs wage plot, that as education level increases from <HS Grad to Advanced Degree, wage of the person also increases.
- 6. It can be clearly seen from the regressed age vs wage plot, that as age of the person increases, wage of the person initially increases then decreases after a peak age around 60 as man's work capacity decreses.
- 7. It can be clearly seen from the regressed year vs wage plot, that as year increases from 2003 through 2009, wage of the person increases.