

# ASSIGNMENT 1

CS5691 Pattern Recognition and Machine Learning

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## CS5691 Assignment 1

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Team Members:

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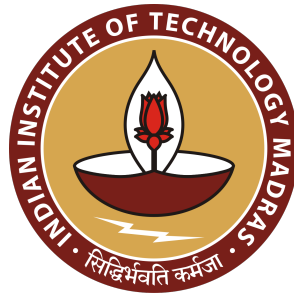
BE17B007 N Sowmya Manojna

PH17B010 Thakkar Riya Anandbhai

PH17B011 Chaithanya Krishna Moorthy

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Indian Institute of Technology, Madras



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# 1 Task 1

## 1.1 Mathematical Formulation

The data for univariate polynomial regression is obtained by raising it to the required degree. In case of univariate polynomial regression of degree  $d$ , the dependent variable, of size  $(d, 1)$  is assumed to have the form

$$\vec{y}_{n \times 1} = \phi_{n \times d} W_{d \times 1} \quad (1)$$

The weights corresponding to a given degree is then calculated by using the closed form solution for univariate polynomial regression:

$$W = (\phi^T \phi + \lambda I)^{-1} \phi^T \vec{y} \quad (2)$$

Where,  $\lambda I$  is the regularization term.

## 1.2 Training and Validation Accuracies

In order to pick the parameters that best fit the dataset, a grid search was performed on the dataset. Prior to this, the dataset was split into training set, validation set and the testing set, in the ratio 70:10 (from the training data) :30. The results obtained is as follows:

$d$	$\lambda$	Train Error	Validation Error
6	0.0	0.094536	0.094379
9	0.0	0.093581	0.100752
3	0.0	0.934079	0.862605
2	0.0	1.591842	1.421021

**Table 1:** Results obtained for Task 1, with sample size of 200

$d$	$\lambda$	Train Error	Validation Error
6	0.0	0.044889	0.159636
3	0.0	0.672882	1.001484
9	0.5	0.750020	1.469413
2	0.0	1.014199	1.883134
9	1.0	1.040132	1.929033
9	2.0	1.354363	2.165779
9	10.0	2.281929	1.857270
9	50.0	3.342110	1.447933
9	100.0	3.782560	1.380623
9	0.0	5.063475	92.085167

**Table 2:** Results obtained for Task 1, with sample size of 10

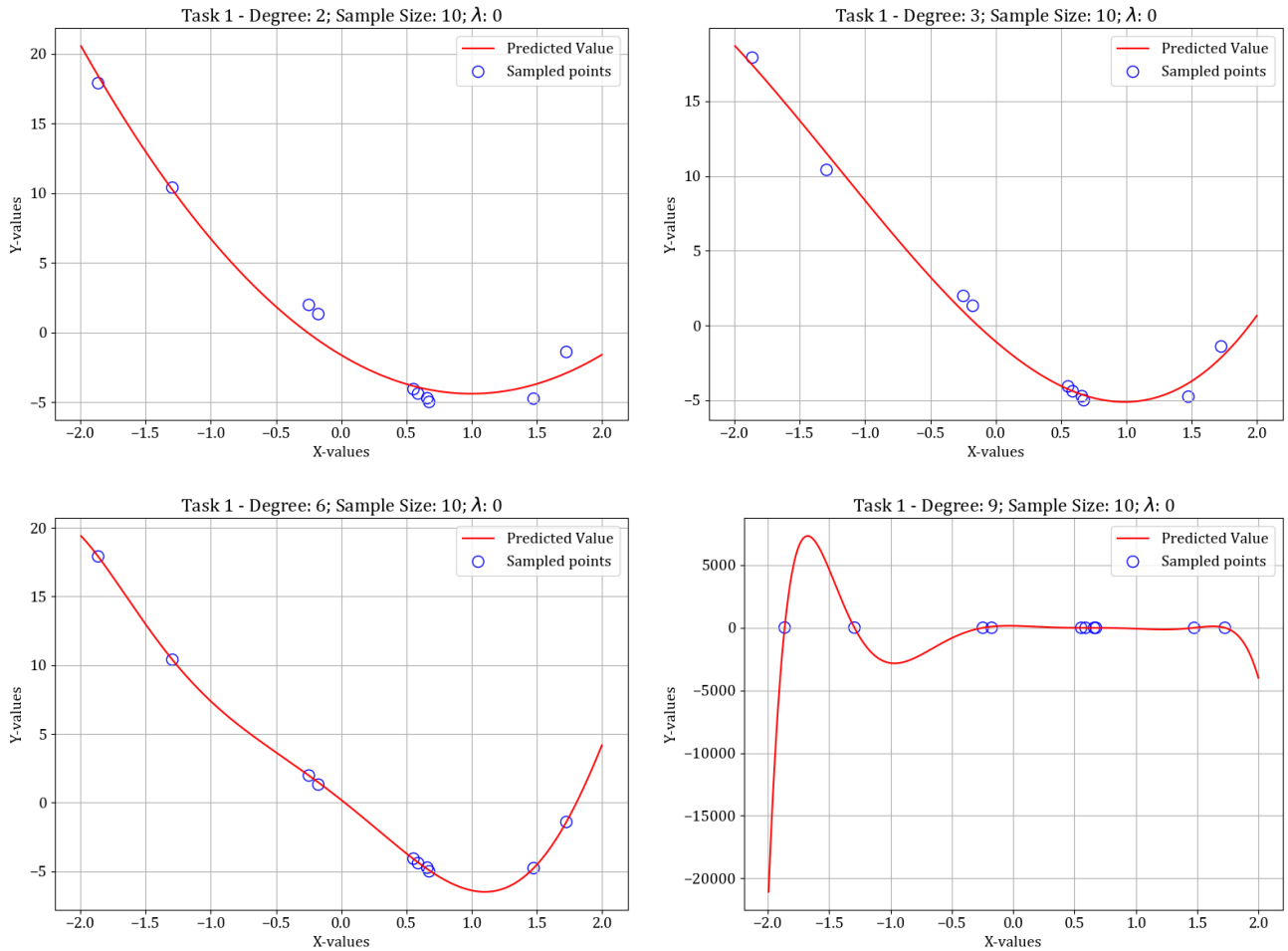
Regularization was only applied in case of degree 9, 10 data points.

From the table above, we see that the best fit for the data is obtained for degree: 6 and  $\lambda : 0$ .

## 1.3 Model Fits

### 1.3.1 Sample Size: 10

The polynomial models and the corresponding fits obtained for sample size of 10 are as follows:



**Figure 1:** Task 1 - Polynomial fits, Sample size: 10

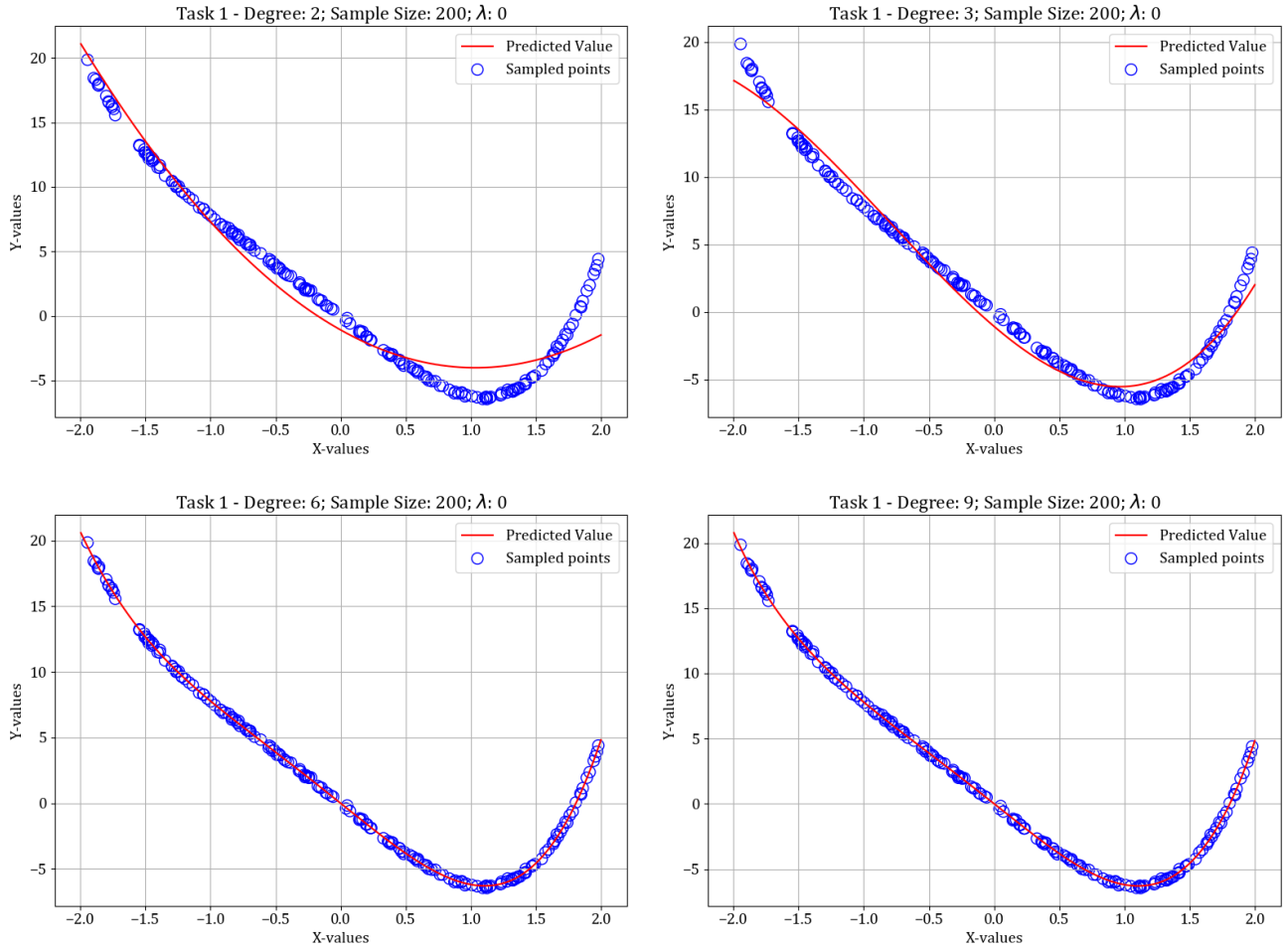
### 1.3.1.1 Inference

From the above plots, we can see that:

- Lower degree polynomial curves aren't able to model the dataset well (i.e.) the curve doesn't pass through all the data points.
- Higher degree polynomials are able to fit the dataset well. The curves pass through all the data points.
- However, the polynomial degree 9 curve seems to have a lot more variance along the y-axis than the remaining polynomial degrees.

### 1.3.2 Sample Size: 200

The polynomial models and the corresponding fits obtained for sample size of 200 are as follows:



**Figure 2:** Task 1 - Polynomial fits, Sample size: 200

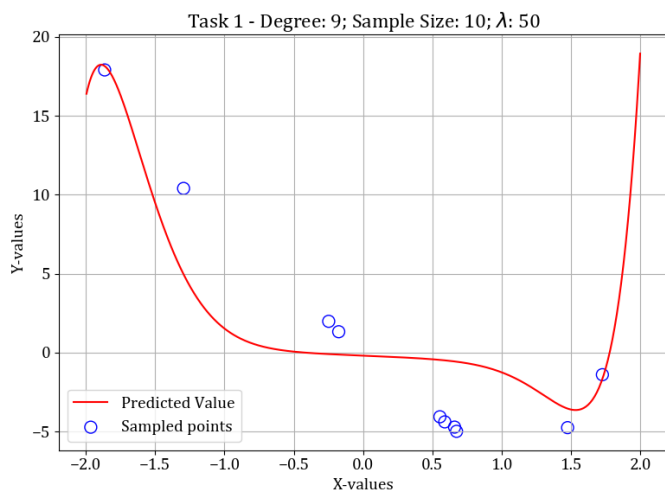
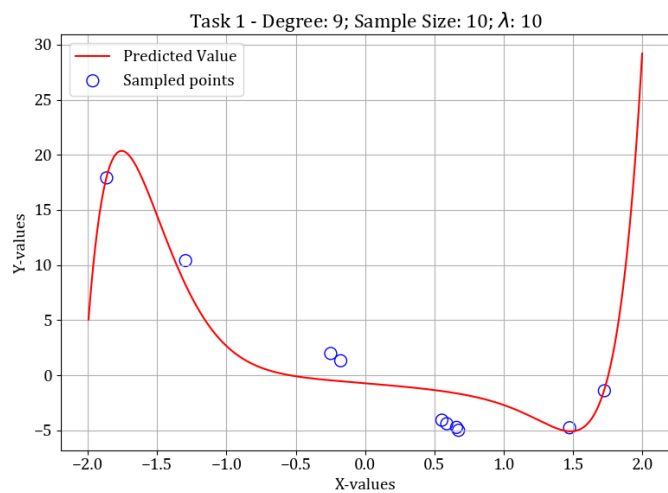
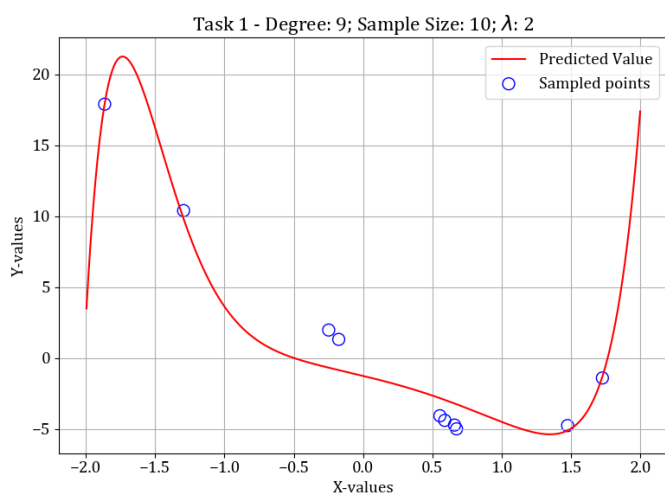
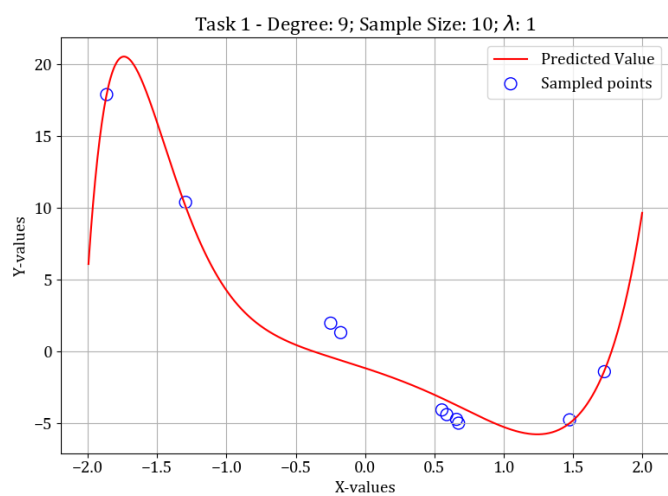
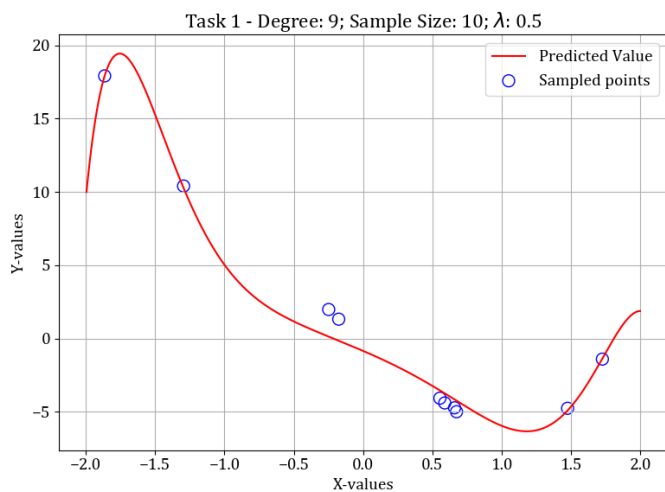
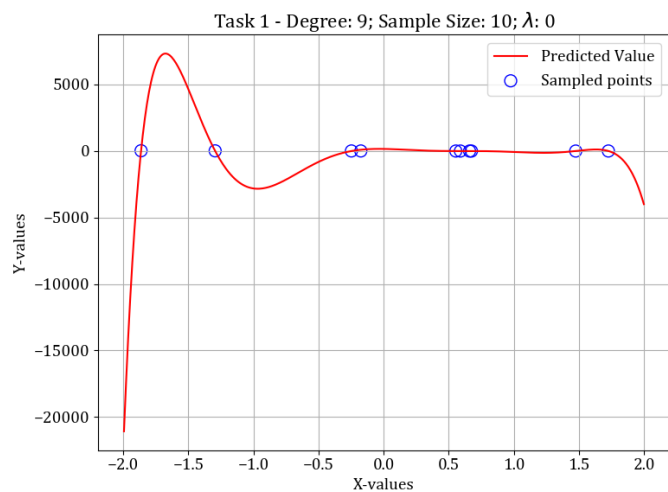
### 1.3.2.1 Inference

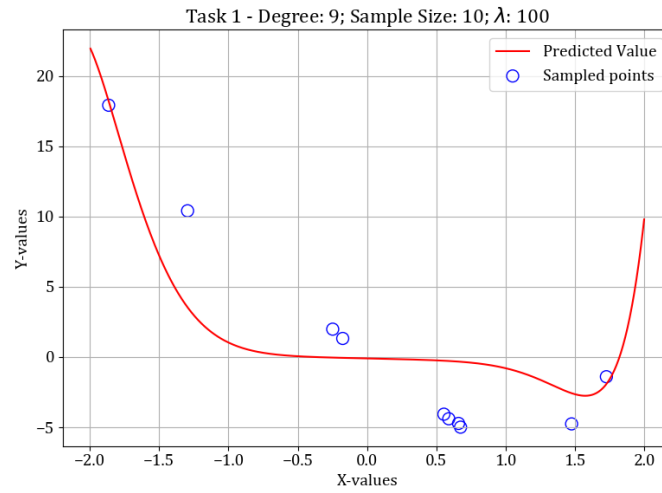
From the above plots, we can see that:

- Lower degree polynomial curves aren't able to model the dataset well (i.e.) the curve doesn't pass through all the data points. (High Bias)
- Higher degree polynomials are able to fit the dataset well. The curves pass through all the data points.
- We can see a clear difference between the degree 9 fit when the dataset size was 10 to that when the dataset size is 200. The increase in dataset size helped decrease the variance and potential overfitting. (High Variance)

### 1.3.3 Effects of Regularization

The polynomial models and the corresponding fits obtained for degree 9, sample size of 10, across different  $\lambda$  values are as follows:





**Figure 3:** Task 1 - 9<sup>th</sup> Degree Polynomial fit, Sample size: 10

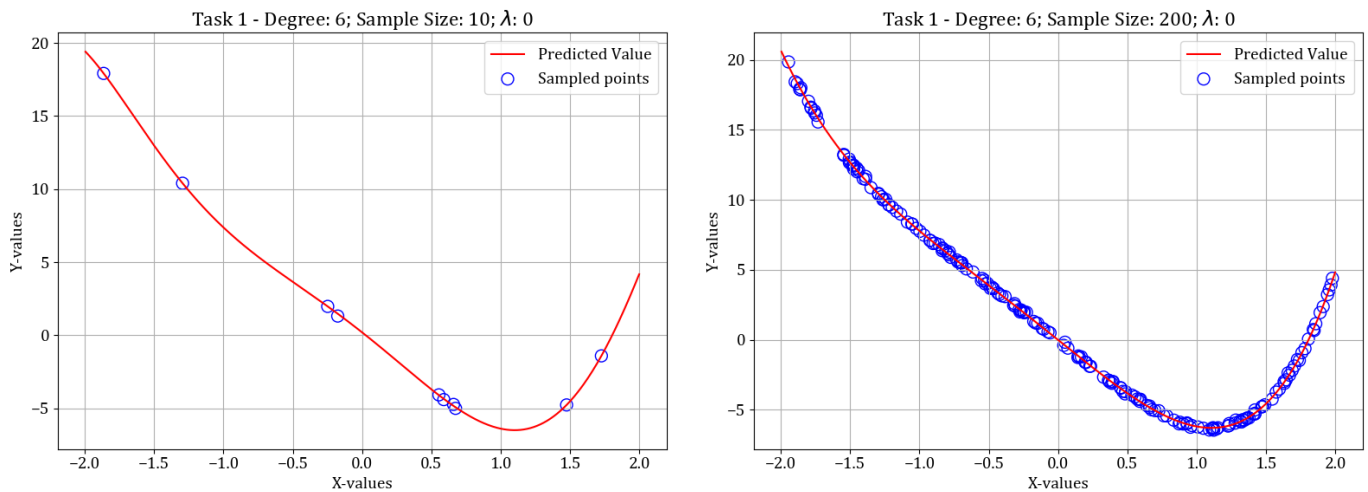
### 1.3.3.1 Inference

From the above plots, we can see that:

- Regularization was only applied to the degree 9 polynomial, with 10 data points as it had the same number of data points and parameters.
- We can see that, the curve starts becoming more flatter with increasing value of the regularization parameter  $\lambda$ .
- This could be because, the weights corresponding to higher degrees would become smaller.

## 1.4 Best Model

The best fit,  $d : 6$  and  $\lambda : 0$  is visualized as follows:



**Figure 4:** Task 1 - Best fit, Sample size: 10 (to the left) and Sample size: 200 (to the right)

The training and testing error obtained from the best model is as follows:

- Training Error: 0.09974659089780814
- Testing Error: 0.09793071099285168

## 2 Task 2

The dataset allotted to our group for task 2 is `function1_2d.csv`, which has a 2 dimensional feature vector and 1 dimensional target output to be predicted. We assume that the target variable is of the form:

$$y = \sum_{i=0}^M \omega_i \phi_i(x_1, x_2) + \epsilon \quad (3)$$

Where  $\omega_i$  are the parameters to be found through regression,  $\phi_i(x_1, x_2)$  is a polynomial in  $x_1$  and  $x_2$  and  $\epsilon$  is the normally distributed error.

A breakdown of the steps undertaken is:

- The function `create_phi` generates the design matrix  $\phi(x_1, x_2)$  for the required degree of complexity. The number of attributes in the generated design matrix is given by:

$$D = \frac{(M + d)!}{M! d!} \quad (4)$$

where  $d$  is the dimension of the original feature vector (=2 for Task 2) and  $M$  is the degree of complexity of the model.

- To avoid overfitting, as a general rule  $N > 10 * D$
- The design matrix is passed to the function `regularized_pseudo_inv`, which generates the moore-penrose inverse of the given design matrix( $X$ ) and specified value of regularization parameter `lambda( $\lambda$ )`.

$$(X^T X + \lambda I)^{-1} X^T \quad (5)$$

- The function `opt_regularized_param` is then used to obtain optimum values of  $\vec{\omega}$

$$\vec{\omega} = [(X^T X + \lambda I)^{-1} X^T].y \quad (6)$$

Where  $y$  is the output as defined in the [Equation 3](#).

- The optimum parameter vector thus obtained can be used to predict the variable  $y$  for new inputs.

$$y_{prediction} = X \vec{\omega} \quad (7)$$

The results obtained for various degrees of complexities are discussed below.

### 2.1 Degree of complexity: 2

With degree of complexity set to 2, the number of parameters in our model are:

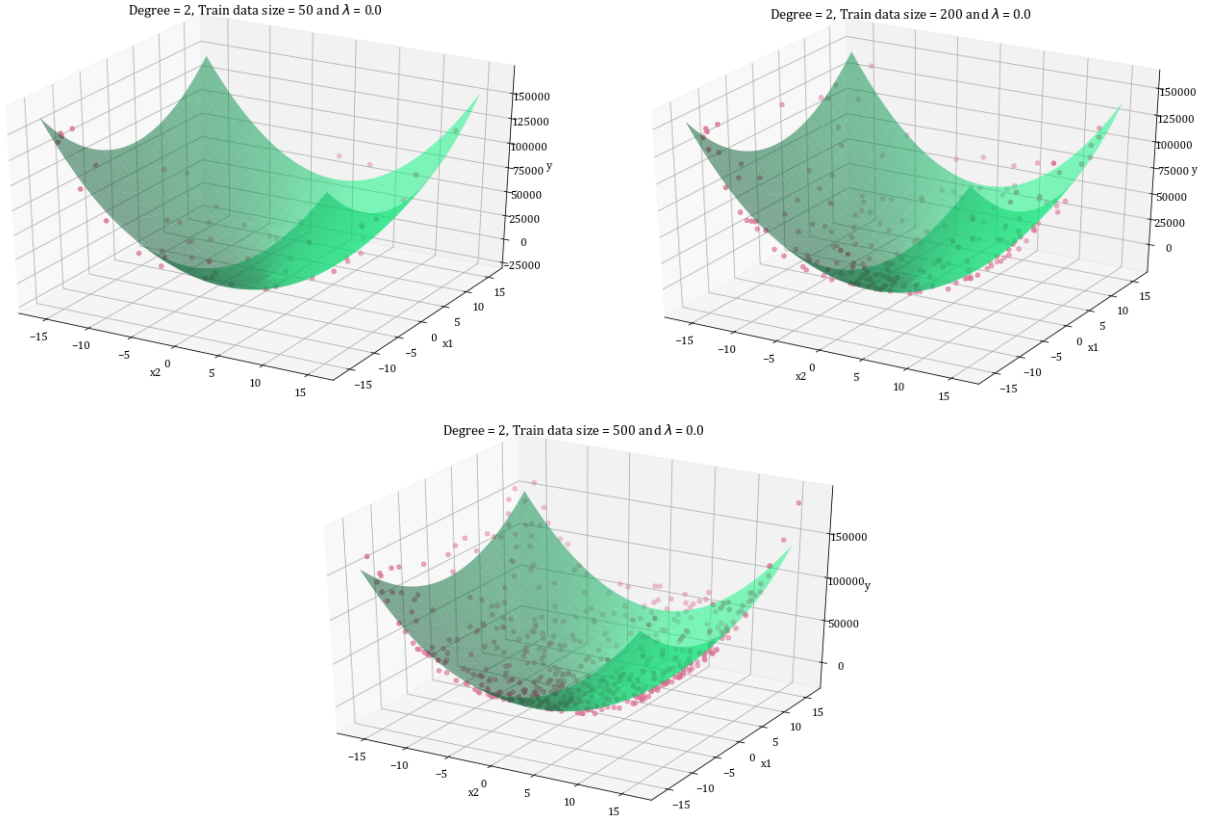
$$\begin{aligned} D &= \frac{(M + d)!}{M! d!} \\ &= \frac{(4!)}{2! 2!} \\ &= 6 \end{aligned} \quad (8)$$

Since the number of parameters to be estimated is lesser than the sample sizes, we do not expect over fitting, and hence, regularisation is not used.



### 2.1.1 Surface plots of Approximated function

Surface plots obtained for various train sizes are as follows:



**Figure 5:** Surface Plot of the approximated function for different training sizes, Degree: 2

### 2.1.2 Erms over Train, Validation and Test data

The  $E_{rms}$  over train, validation and test data is obtained to be:

Train size	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
50	0	$9.34 \cdot 10^3$	$1.06 \cdot 10^4$	$1.14 \cdot 10^4$
200	0	$1.06 \cdot 10^4$	$1.14 \cdot 10^4$	$1.15 \cdot 10^4$
500	0	$1.13 \cdot 10^4$	$1.12 \cdot 10^4$	$1.08 \cdot 10^4$

**Table 3:**  $E_{rms}$  for different train sizes for degree of complexity 2

### 2.1.3 Inference

- While the magnitude of  $E_{rms}$  is nearly same over train, validation and test data, it does not reduce on increasing the sample size.
- The surface plot of approximated function is simple and poorly fits both the training as well as test data.
- From the above two points, we conclude that we have an oversimplified model with a high bias. Increasing the complexity would be beneficial.

## 2.2 Degree of complexity: 3

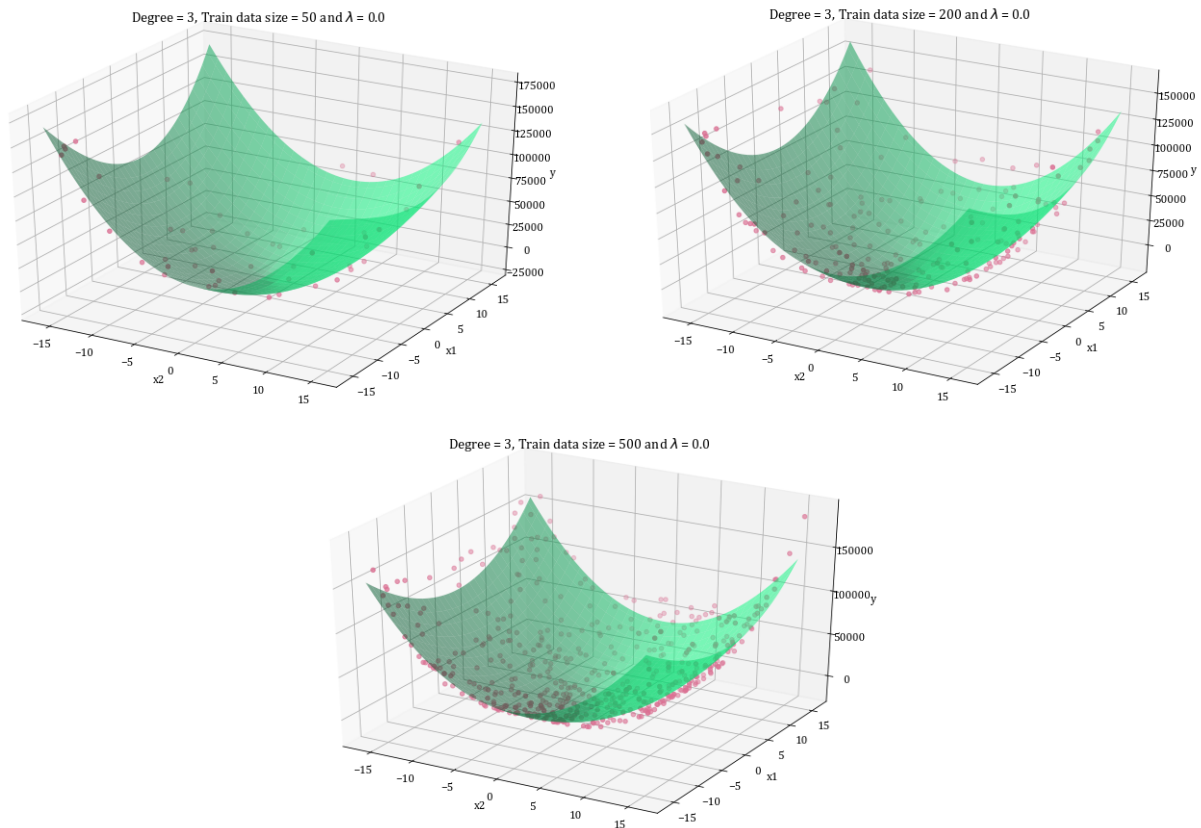
The number of parameters to be estimated for this model are:

$$D = \frac{(2 + 3)!}{2! 3!} = 10 \quad (9)$$

Since for train data size 50,  $50 < 10 \times 10$ , we apply regularization. As reported in the  $E_{rms}$  table, the errors increases on applying regularization. Regularization need not be applied for train data size 200 and 500.

### 2.2.1 Surface plots of the approximated function

The surface plots of approximated function for various train data sizes is:



**Figure 6:** Surface plot of approximated function for different train sizes, Degree: 3

### 2.2.2 Erms over Train, Validation and Test data

The  $E_{rms}$  over Train, Validation and Test data is obtained to be:

Train size	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
50	0	$8.40*10^3$	$1.19*10^4$	$1.23*10^4$
50	1	$8.43*10^3$	$1.19*10^4$	$1.22*10^4$
50	10	$9.24*10^3$	$1.07*10^3$	$1.31*10^4$
200	0	$1.03*10^4$	$1.14*10^4$	$1.15*10^4$
500	0	$1.11*10^4$	$1.11*10^4$	$1.11*10^4$

**Table 4:**  $E_{rms}$  for different train sizes for degree of complexity 3

### 2.2.3 Inference

- The  $E_{rms}$  values are nearly same as that for degree of complexity 2.
- Increasing the sample size does not affect the  $E_{rms}$  significantly.
- While  $E_{rms}$  Train is lower for sample size 50, it is due to inadequate number of data samples.  $E_{rms}$  Train,  $E_{rms}$  Validation and  $E_{rms}$  Test converge as the train data size increases to 500.
- From the above points we conclude that this model too is oversimplified and thus fails to perform well over Train, Validation as well as Test data. Our model thus has a high bias error similar to model of complexity 2.

## 2.3 Degree of complexity: 6

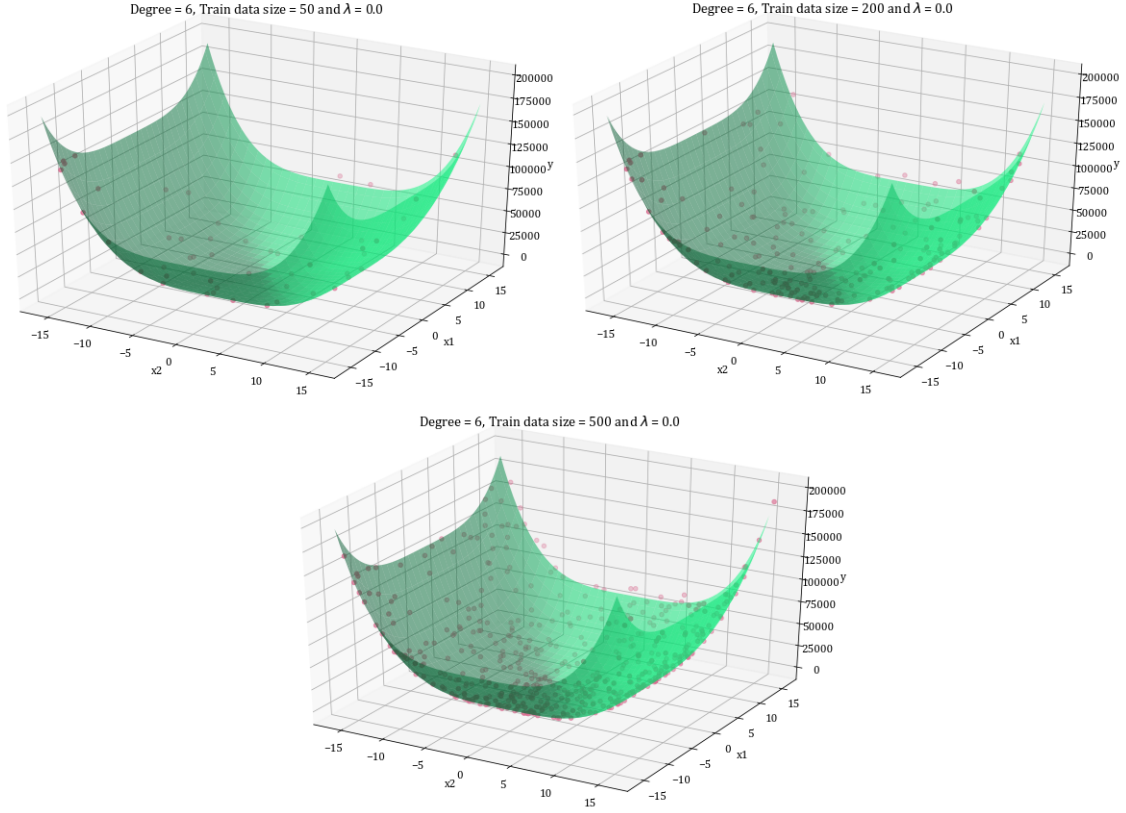
The number of parameters to be estimated are-

$$D = \frac{(2+6)!}{2!6!} = 28 \quad (10)$$

For train data size 50,  $N < 28 * 10$ , hence regularization is applied to the model. However, regularization is not needed for training data sizes of 200 and 500.

### 2.3.1 Surface plots of the approximated function

The surface plots of the approximated function for various train data sizes are:



**Figure 7:** Surface plots of approximated function for different train size, Degree = 6

### 2.3.2 Erms over Train, Validation and Test data

The  $E_{rms}$  values obtained over Train, Validation and Test data are as follows:

Train size	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
50	0	$7.78 \cdot 10^{-8}$	$3.72 \cdot 10^{-7}$	$6.17 \cdot 10^{-7}$
50	1	$1.02 \cdot 10^{-4}$	$1.25 \cdot 10^{-3}$	$2.27 \cdot 10^{-3}$
200	0	$1.31 \cdot 10^{-8}$	$1.39 \cdot 10^{-8}$	$1.44 \cdot 10^{-8}$
500	0	$3.47 \cdot 10^{-8}$	$3.66 \cdot 10^{-8}$	$3.39 \cdot 10^{-8}$

**Table 5:**  $E_{rms}$  for different train sizes for degree of complexity 6

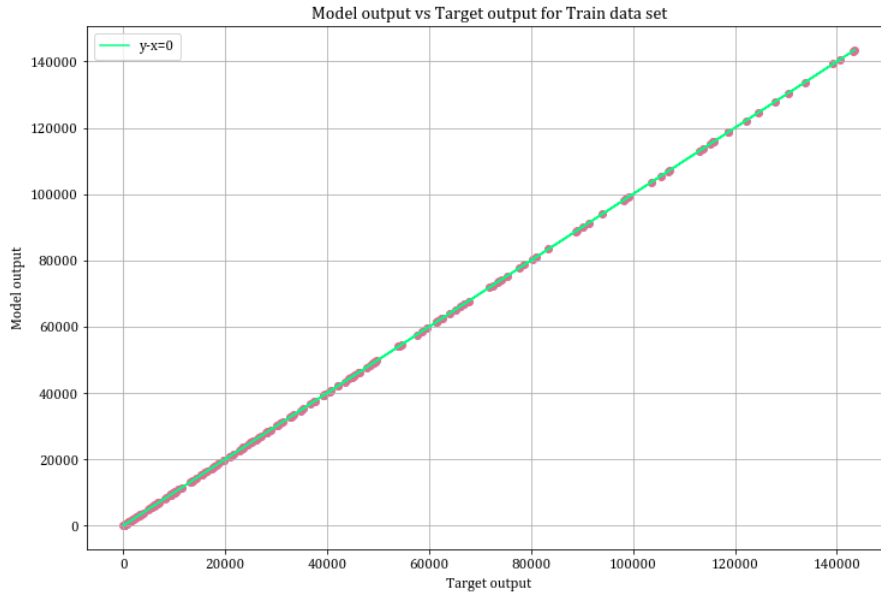
### 2.3.3 Inference

- The complexity of surface in [Figure 7](#) has increased significantly compared to that in [Figure 5](#) and [Figure 6](#)
- The  $E_{rms}$  values over all the data sets has decreased drastically as compared to the previous models.
- While the  $E_{rms}$  train is less compared to  $E_{rms}$  Validation and  $E_{rms}$  Test for train data size = 50, increasing the training data size alleviates this.
- On increasing the train data size to 200,  $E_{rms}$  over Train, Validation and Test data all converge to a lower value, signifying an optimum trade off between bias and variance error. Regularization is therefore not required.

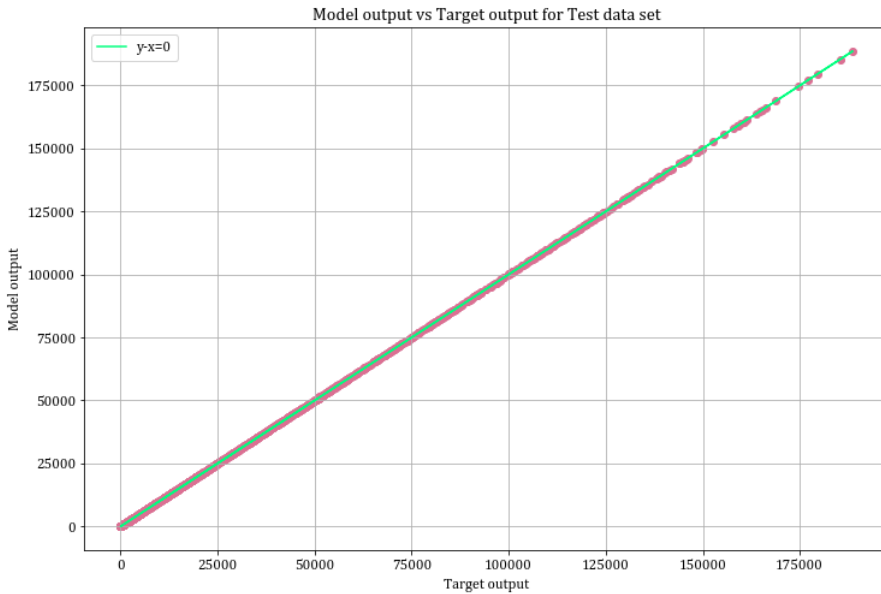
- On further increasing the Train data size, the  $E_{rms}$  increases insignificantly.
- From the above points and cross-validation method, we conclude that the degree of complexity 6 and Train data size of 200 is the optimal model to describe our data, achieving an upper bound Root Mean Squared Error of  $1.5 * 10^{-8}$  over Train, Validation as well as Test data.
- None of the models need to be regularized. On applying regularization, even for very small values of the hyperparameter  $\lambda$ , the  $E_{rms}$  errors increase.

## 2.4 Scatter plot of Model output vs Target output

Using the optimal model of degree 6 and train data size 200, model output vs target output was plotted for both Train and Test data, we find it to closely follow  $y - x = 0$  line.



**Figure 8:** Model output against Target output for train dataset.



**Figure 9:** Model output against Target output for test dataset.

### 3 Task 3

Linear regression using Gaussian basis function is given as

$$y(\vec{x}, \vec{w}) = \sum_{i=0}^{D-1} \omega_i \phi_i(\vec{x}) \quad (11)$$

, where  $D$  is a hyperparameter. The basis function

$$\phi_i = \exp\left(\frac{-|\vec{x} - \vec{\mu}_i|^2}{\sigma^2}\right) \quad (12)$$

where  $i = 0, 2 \dots D - 1$ . The  $\mu$  are the mean vectors for  $D - 1$  kernels made from the data set. The value of the mean vectors are found using the KMeans clustering algorithm. In this work, the sklearn KMeans function was used. The optimum number of clusters for the dataset 2 - "function\_12d.csv" was found to be 10 clusters. For the dataset 3 - "1\_bias\_clean.csv", the optimum number of clusters are 9.

#### 3.1 Dataset 2

Using Gaussian-basis functions for the regression, three cases of regularization were carried out as follows:

##### 3.1.1 No Regularization

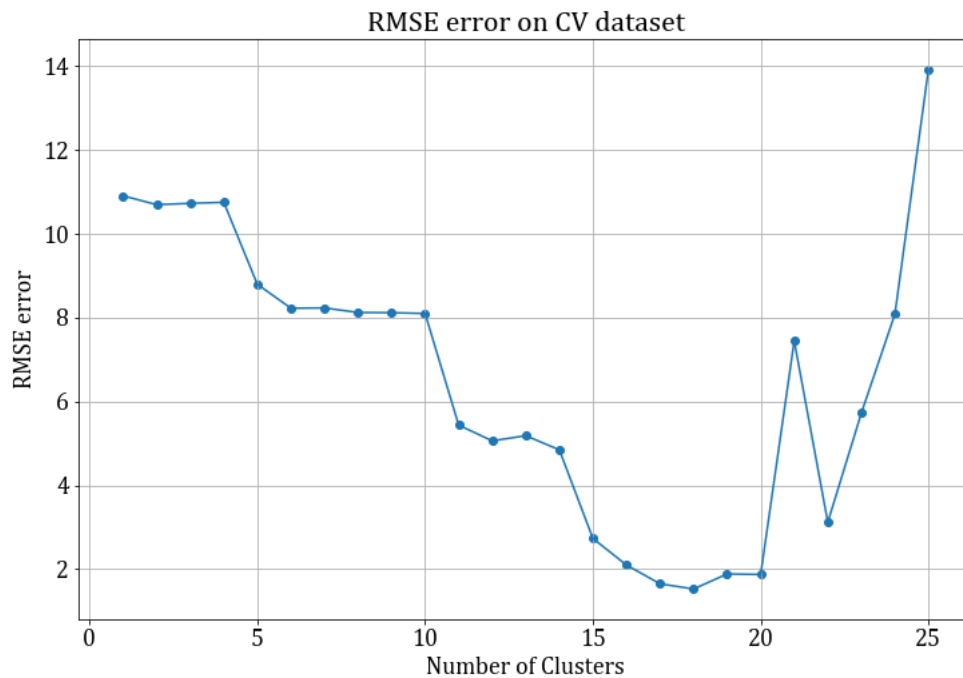
With no regularization, the only hyperparameter is the number of clusters. Building models for number of clusters ranging from 1 to 26, the Sum of Squared errors for the train, cross-validation and test data are in [Table 6](#).

Number of Clusters	Training Error	CV error	Test error
1	17.3789	10.9059	12.9717
2	17.0904	10.6944	12.6854
3	17.0867	10.7259	12.7264
4	17.1242	10.7506	12.7523
5	14.5314	8.7957	10.5586
6	13.3306	8.2253	10.1263
7	13.2817	8.2313	10.1736
8	13.1093	8.1232	10.0006
9	13.1122	8.1183	9.9791
10	13.0771	8.0986	9.9331
11	8.5937	5.4374	6.2637
12	8.1931	5.0608	5.9119
13	8.3607	5.1849	6.0439
14	7.722	4.8476	5.4869
15	4.5496	2.7332	3.1036
16	3.4353	2.0997	2.4499

17	2.9466	1.6523	2.071
18	2.6985	1.5286	1.9631
19	3.1347	1.8865	2.255
20	3.2905	1.8746	2.4209
21	12.8301	7.446	9.3004
22	5.2491	3.1203	3.7844
23	9.6805	5.7236	6.9741
24	14.1133	8.0835	10.2968
25	22.9415	13.9185	16.5549

**Table 6:** RMSE error on dataset 2 using no regularization

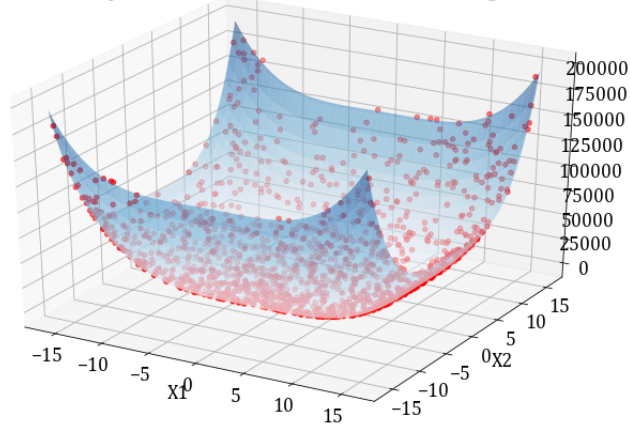
The variation of cross-validation error with the number of clusters is as in [Figure 10](#). We can infer from the table and the figure, the optimal number of clusters is **18**.



**Figure 10:** Plot of CV error with number of clusters, on dataset 2 and no regularization

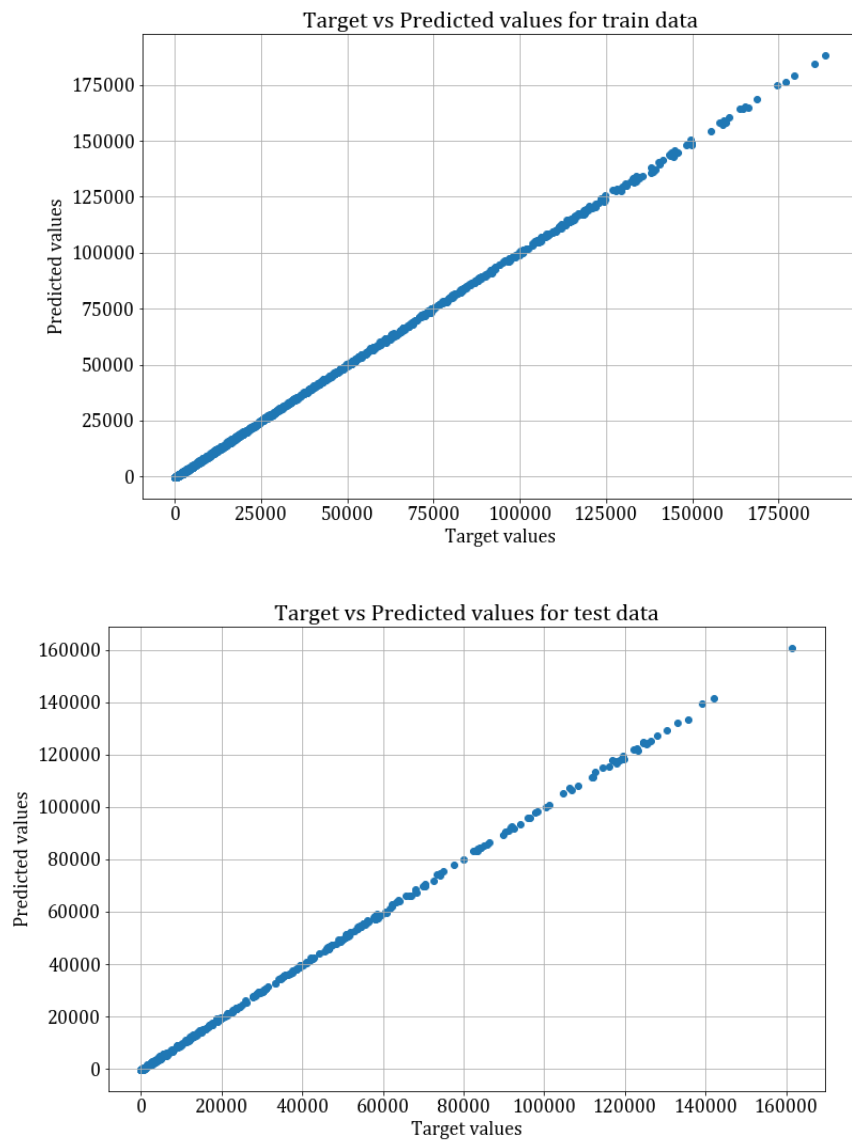
Using the model with 18 clusters on the training and test data, the function in [Figure 11](#) was built.

Surface plot of the model function with training data



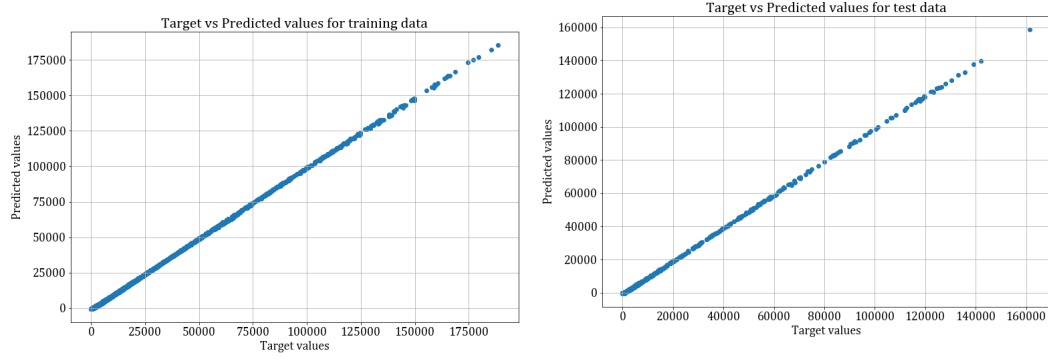
**Figure 11:** Best model of gaussian basis with no regularization for dataset2, with training data superimposed.

The performance on training and test data are shown in figure



**Figure 12:** Predictions on train and test data using gaussian basis functions with no regularization on dataset2





**Figure 13:** Gaussian basis model with 18 clusters on dataset2

### 3.1.2 Quadratic regularization

Performing Quadratic regularization as described in section 2, a gridsearch was performed for the best regularization parameter and number of clusters, as given in table

# Clusters	$\lambda$	RMSE Train	RMSE Validation	RMSE Test
18	0.0	2.6985134796772834	1.5285957608210223	1.9631288801298807
20	0.0	2.681204953001542	1.613071604114337	1.9164824549157762
17	0.0	3.128923936435656	1.8347588397388905	2.2262086604808635
24	0.01	14.71757792573221	8.948471098461457	10.660107175821452
25	0.1	15.142958099393923	9.24852934254955	10.90862571546022
25	10.0	22.114643225700025	13.782499591873748	15.551481922955125
6	1000.0	27.407069161075942	16.96777342493705	19.158454661062827
17	1000.0	27.72140301283469	17.134252536950655	19.38277985738888
1	1000.0	27.607212916192754	17.23244585077812	19.255153595855838

**Table 7:** Top 3 RMSE and other representative on the Training, Validation and Testing dataset, across different number of clusters, on dataset 2 using quadratic regularization

The best model on validation data does not require any regularization. The optimum number of clusters is similar to the no regularization case of 18. Applying this model on the training and test data, we get the [Figure 13](#)

### 3.1.3 Tikhonov regularization

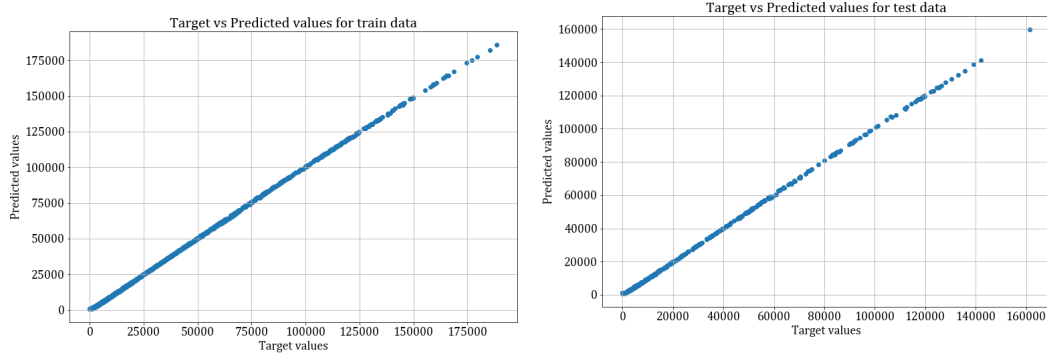
The Tikhonov regularization term is given by  $\vec{\omega} = (\Phi^T \Phi + \lambda \tilde{\Phi})^{-1} \Phi^T \vec{t}$ . The  $\tilde{\Phi}$  term is defined as

$$\tilde{\Phi} = [\tilde{\phi}]_{i,j=1}^K \quad (13)$$

and

$$\tilde{\phi}_{ij} = \exp\left(\frac{-|\vec{\mu}_i - \vec{\mu}_j|^2}{\sigma^2}\right) \quad (14)$$

where K is the number of clusters and  $\lambda$  is the regularization parameter. Running gridsearch on regularization parameter and number of clusters, the result is as given in the table a



**Figure 14:** Gaussian basis model with 17 clusters on dataset 2

# Clusters	$\lambda$	RMSE Train	RMSE Validation	RMSE Test
17	0.0	2.9468387558366933	1.6547584906306898	2.071988832871694
20	0.0	2.8053483856903716	1.6793919262797414	2.025259227794651
18	0.0	2.8170364466530855	1.7038783533934139	2.010177058256246
16	0.0	3.3805491988873277	2.0535920023124983	2.406981516312691
15	0.0	4.548082875715493	2.731925954934872	3.096909165927102
24	0.001	13.43938595610601	8.277187948754543	10.036253692369383
18	0.01	14.86361500203557	9.043945721398089	10.755205727447175
25	1.0	16.38323282900813	10.256712214375325	11.813474754310901
16	10.0	24.413162366509727	15.120135672677915	17.144734122954514
24	100.0	27.07933463241804	16.715731647995742	18.961955749041806

**Table 8:** Top 5 RMSE and 5 other representative errors on the Training, Validation and Testing dataset, across different number of clusters, using tikhonov regularization

We can see in the tables that no regularization is required, and the optimal number of clusters is 17 (similar to the previous two cases). Applying this model on training and test data, we get the [Figure 14](#)

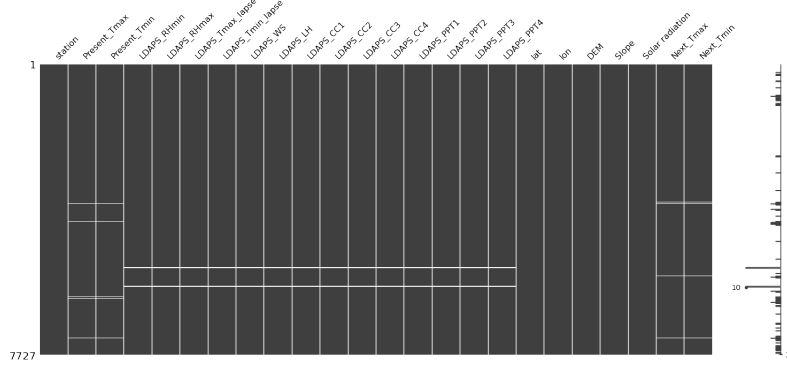
### 3.1.4 Observations

- Comparing the different regularization methods, we can see that there is no overfitting on the data. Applying any form regularization on the full data worsens the errors.
- The lowest  $E_{rms}$  values obtained are as follows:
  - Training  $E_{rms}$ : 2.6985
  - Testing  $E_{rms}$ : 1.9631
- As we can see in the tables 6, 7 and 8, the best gaussian model for the data is the one with no regularization and having 18/17 clusters.
- Compared to the best polynomial model (degree 6 with no regularization), the errors in gaussian basis model are orders of magnitude higher. Hence for Dataset 2, polynomial model gives the best fit.

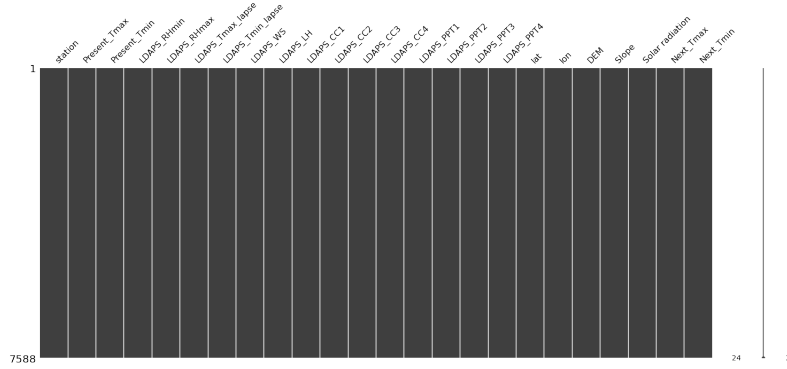
## 3.2 Dataset 3

As the dataset was a real world dataset, the following preprocessing steps were carried out.

- NaN values: All datapoints that had NaN values in any of the columns were removed.



**Figure 15:** Visualization of the original dataset. White lines indicate NaNs.



**Figure 16:** Visualization of the dataset after the removal of NaNs.

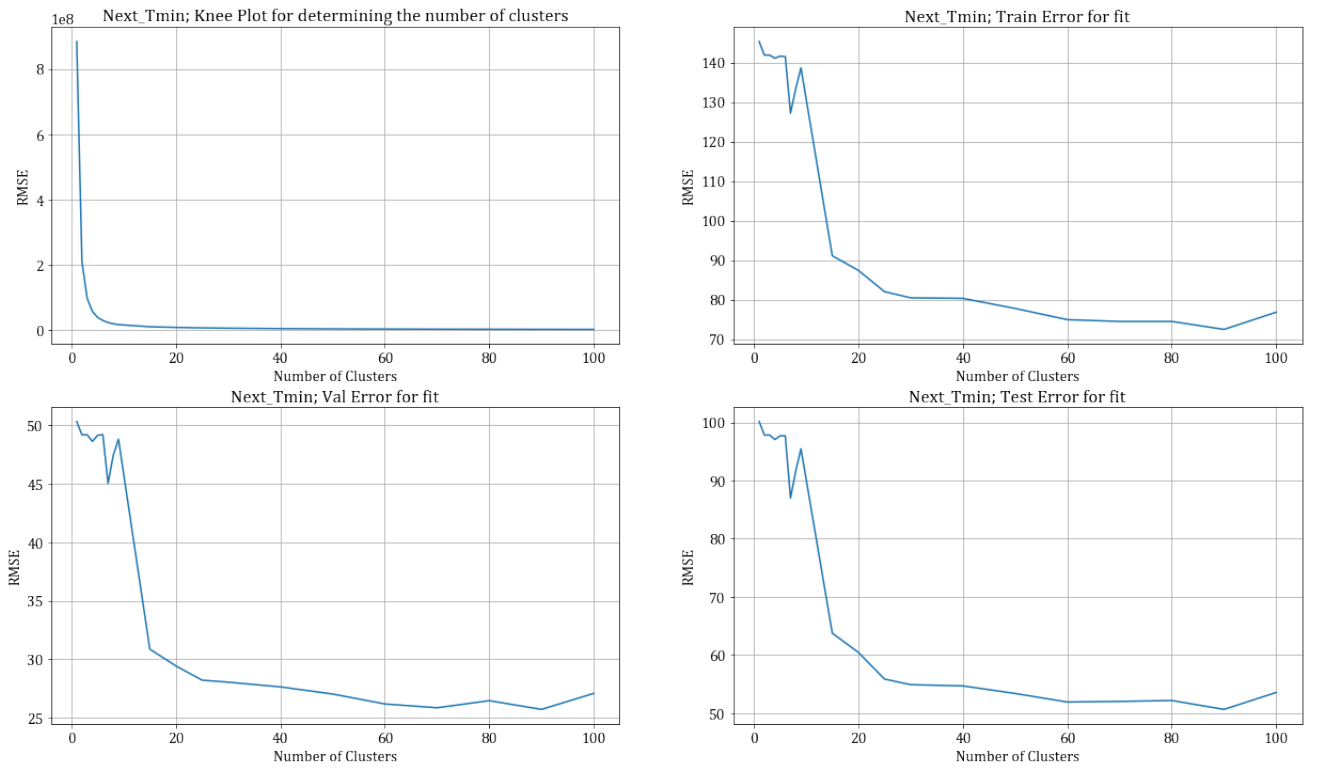
- Highly correlated factors were removed. A threshold of 0.75 was used to identify highly correlated features and they were sequentially removed.
- Features that resulted in a high Variance Inflation Factor (VIF) were also removed.
- The analysis involving correlated features and VIF was performed on the training data and was then extended to the validation and testing data.

### 3.2.1 No Regularization

The hyperparameter - number of clusters was swept and the value that resulted in the lowest validation RMSE was chosen. The following cluster numbers were swept for: [1, 2, 3, 4, 5, 6, 7, 8, 9, 15, 20, 25, 30, 40, 50, 60, 70, 80, 90, 100].

#### 3.2.1.1 Predicting: Next\_Tmin

The  $E_{rms}$  on the training and validation dataset and the RMSE distances of samples to their closest cluster center obtained across the number of clusters is as follows:



**Figure 17:** K-Means inertia, RMSE on training and validation data from the left to right respectively.

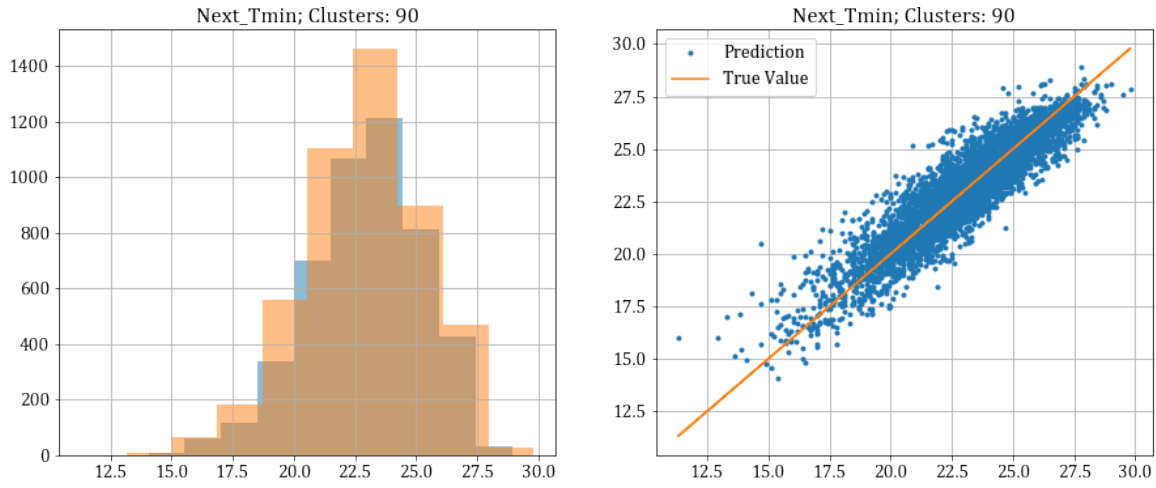
The errors obtained in tabular format is as follows:

# Clusters	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
90	1.0480926961558428	1.1145328487370127	1.0612317092745545
70	1.077282613356503	1.1205646601791848	1.0900393186117472
60	1.0838258289557656	1.1347092563134056	1.0878633208966022
80	1.0773257656133501	1.1469280060128313	1.0933190935289967
50	1.124898166939697	1.171619621385478	1.1186915649161837

**Table 9:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for 5 hyper parameters that result in the lowest  $E_{rms}$ .

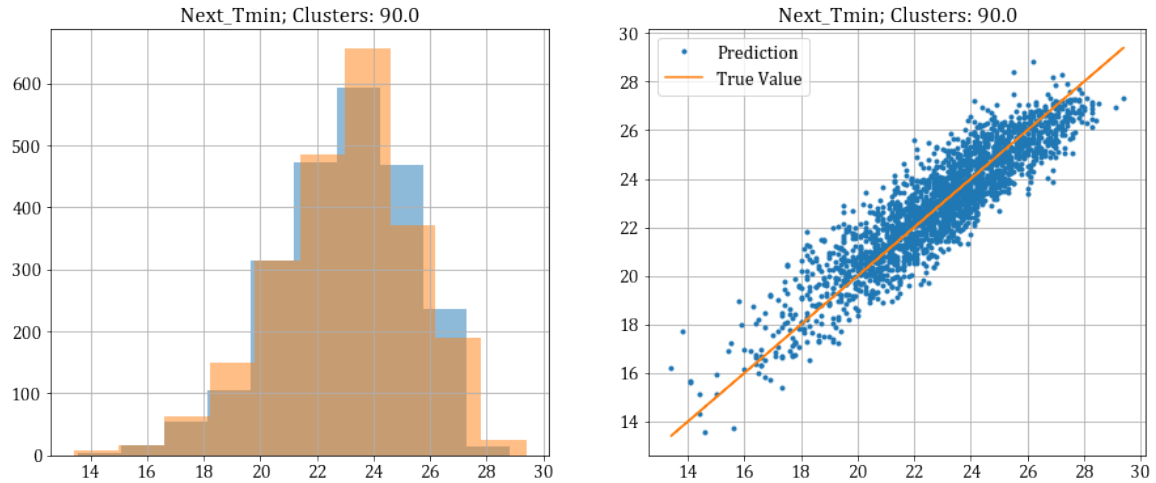
The the number of clusters that resulted in the lowest RMSE is 90. In addition to the scatter plot, histograms were plotted to understand the variance in the data.

The histogram and scatter plot of the target and the model output is as follows (train data):



**Figure 18:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0$

The histogram and scatter plot of the target and the model output is as follows (test data):



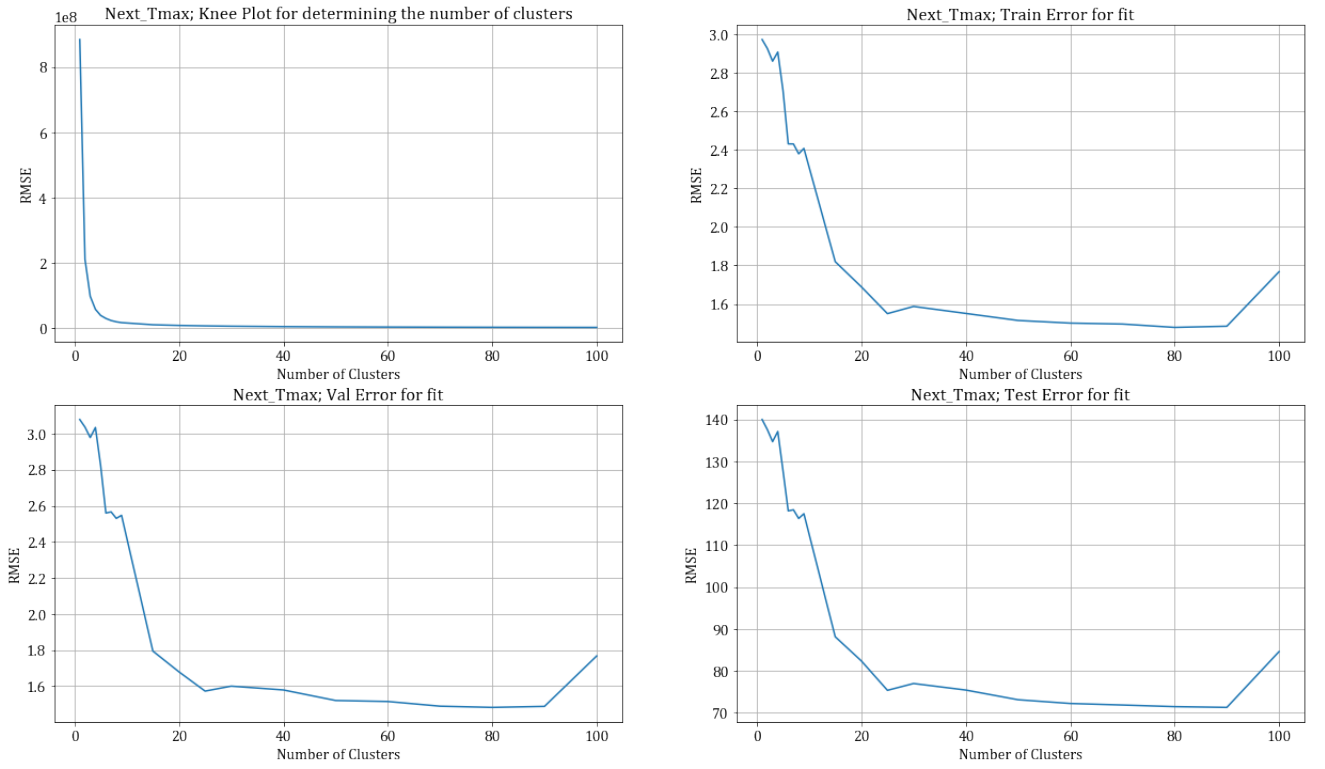
**Figure 19:** Histogram and Scatter plot of the target values against the model prediction for testing dataset, using linear regression with gaussian basis and  $\lambda : 0$

The lowest Erms values obtained (number of clusters: 90) are as follows:

- Training  $E_{rms}$ : 1.0480926961558428
- Testing  $E_{rms}$ : 1.0612317092745545

### 3.2.1.2 Predicting: Next\_Tmax

The Erms on the training and validation dataset and the RMSE distances of samples to their closest cluster center obtained across the number of clusters is as follows:



**Figure 20:** K-Means inertia, RMSE on training and validation data from the left to right respectively.

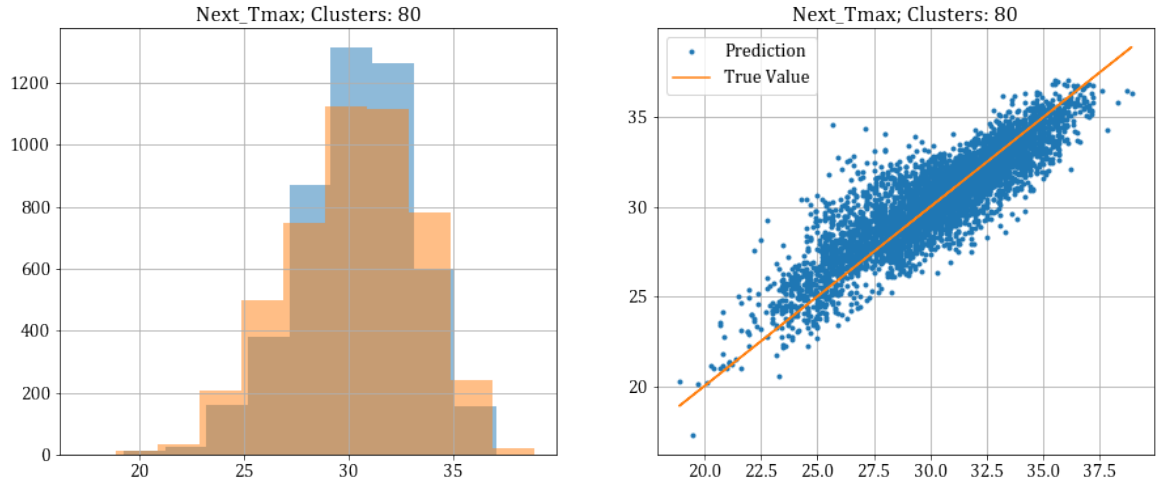
The errors obtained in tabular format is as follows:

# Clusters	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
80	1.4786466027685028	1.482350293596334	1.4982621391957776
90	1.484803258559306	1.4880444688982468	1.494427196289964
70	1.4960679385931273	1.4890949206178046	1.506337114473912
60	1.5009698930597348	1.5150336590549258	1.5139975307535112
50	1.5146941030926666	1.5205650411093423	1.5327334181249275

**Table 10:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for 5 hyper parameters that result in the lowest  $E_{rms}$ .

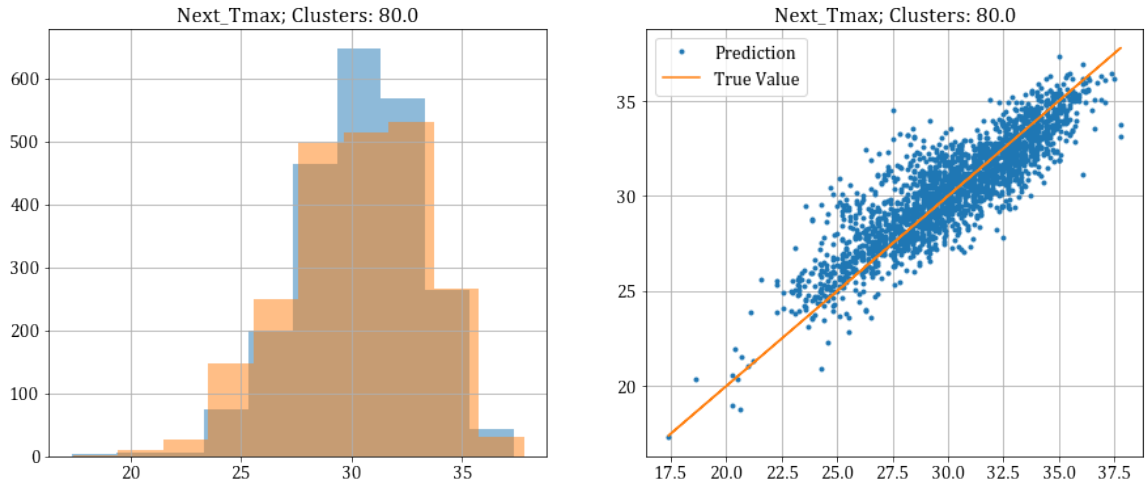
The the number of clusters that resulted in the lowest RMSE is 80. In addition to the scatter plot, histograms were plotted to understand the variance in the data.

The histogram and scatter plot of the target and the model output is as follows (train data):



**Figure 21:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0$

The histogram and scatter plot of the target and the model output is as follows (test data):



**Figure 22:** Histogram and Scatter plot of the target values against the model prediction for testing dataset, using linear regression with gaussian basis and  $\lambda : 0$

The lowest  $E_{rms}$  values obtained (number of clusters: 80) are as follows:

- Training  $E_{rms}$ : 1.4786466027685028
- Testing  $E_{rms}$ : 1.4982621391957776

### 3.2.2 Quadratic Regularization

Optimal parameters using quadratic regularization is given by  $\vec{\omega}^* = (\Phi^T \Phi + \lambda I)^{-1} \Phi^T \vec{t}$ ;

$\lambda$  is the regularization parameter. The RMSE on the cross-validation set was calculated for each value. The best performing model was selected as the one having least RMSE on CV data

The hyperparameter - number of clusters and  $\lambda$  were swept and the value that resulted in the lowest validation RMSE was chosen. The following cluster numbers were swept for:  $\{1\} \cup \{10 : 200 : 10\}$  and the following  $\lambda$  values were swept:  $[0.01, 0.1, 1.0, 5.0, 10.0]$ .

### 3.2.2.1 Predicting: Next\_Tmin

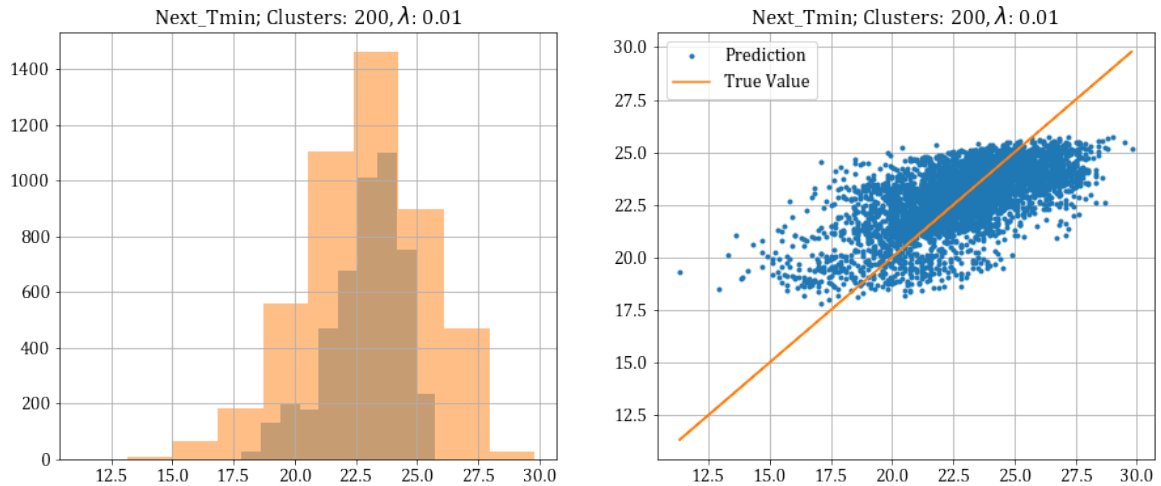
The Erms on the training and validation dataset and the RMSE distances of samples to their closest cluster center obtained across the number of clusters is as follows:

# Clusters	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
200	0.01	1.9013040128753353	1.9965582216927813	1.9047855943641792
190	0.01	1.904933411245413	1.9990574601548905	1.908742610287438
180	0.01	1.906872845452907	1.9994072596187717	1.9109215864242062
170	0.01	1.916154510430869	2.007065870193715	1.9205837284324376
160	0.01	1.9265592590375111	2.0159961584465105	1.9311538203795762

**Table 11:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for 5 hyper parameters that result in the lowest  $E_{rms}$ .

The the number of clusters that resulted in the lowest RMSE is 200 and  $\lambda$  is 0.01. In addition to the scatter plot, histograms were plotted to understand the variance in the data.

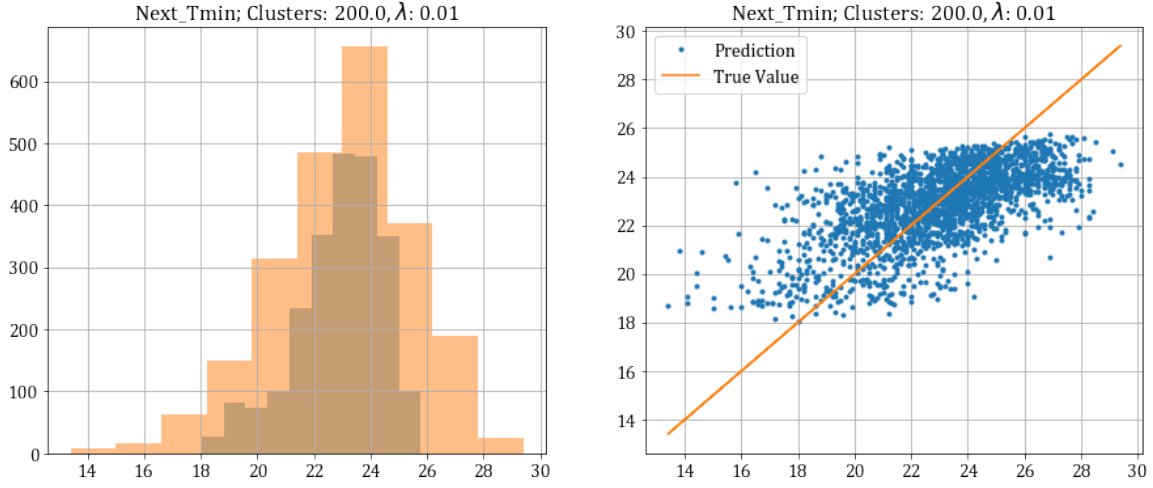
The histogram and scatter plot of the target and the model output is as follows (train data):



**Figure 23:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda$  : 0.01

The histogram and scatter plot of the target and the model output is as follows (test data):





**Figure 24:** Histogram and Scatter plot of the target values against the model prediction for testing dataset, using linear regression with gaussian basis and  $\lambda : 0.01$

The lowest Erms values obtained are as follows:

- Training  $E_{rms}$ : 1.9013040128753353
- Testing  $E_{rms}$ : 1.9047855943641792

### 3.2.2.2 Predicting: Next\_Tmax

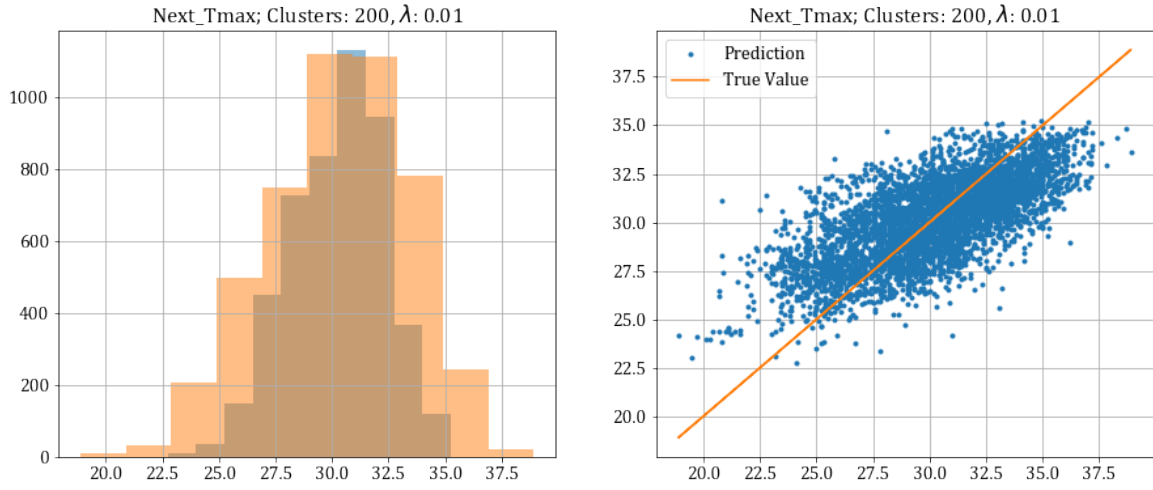
The Erms on the training and validation dataset and the RMSE distances of samples to their closest cluster center obtained across the number of clusters is as follows:

# Clusters	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
200	0.01	2.249936156869166	2.399288774682482	2.302560104383557
190	0.01	2.2523172411109824	2.4004581548123065	2.3045855076045143
180	0.01	2.2602647948690384	2.4079528711983964	2.313110392501987
170	0.01	2.2640439964624384	2.4103143785285273	2.3164194038569397
160	0.01	2.2690106265072445	2.414998730544044	2.32150961586746

**Table 12:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for 5 hyper parameters that result in the lowest  $E_{rms}$ .

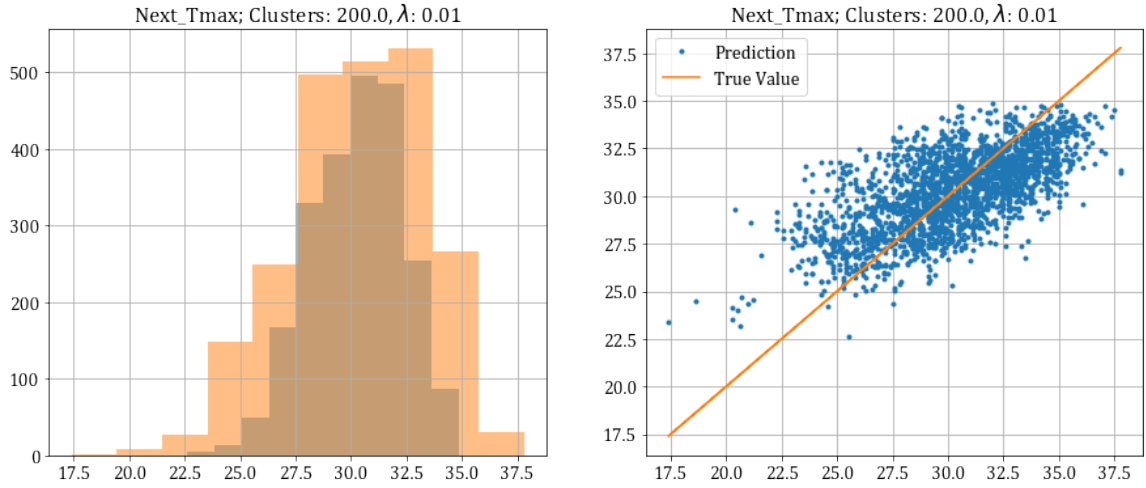
The the number of clusters that resulted in the lowest RMSE is 200 and  $\lambda$  is 0.01. In addition to the scatter plot, histograms were plotted to understand the variance in the data.

The histogram and scatter plot of the target and the model output is as follows (train data):



**Figure 25:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0.01$

The histogram and scatter plot of the target and the model output is as follows (test data):



**Figure 26:** Histogram and Scatter plot of the target values against the model prediction for testing dataset, using linear regression with gaussian basis and  $\lambda : 0.01$

The lowest Erms values obtained are as follows:

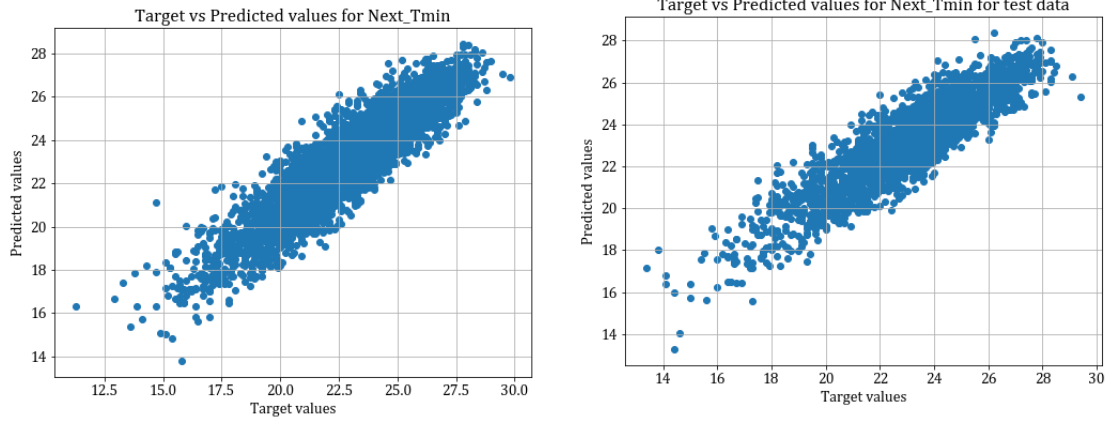
- Training  $E_{rms}$ : 2.249936156869166
- Testing  $E_{rms}$ : 2.302560104383557

### 3.2.3 Tikhonov Regularization

As defined in section 3.1, tikhonov regularization was applied to data set 3. Using the regularization coefficient and number of clusters as hyperparameters, gridsearch was done on the train, validation and test set and the model performing best on validation set was chosen.

#### 3.2.3.1 Predicting: Next\_Tmin

The following table gives the Erms using different combinations of hyperparameter values:



**Figure 27:** Gaussian basis model on dataset3 using tikhonov regularization for Next\_Tmin

# Clusters	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
90	10.0	1.038	1.102	1.063
80	5.0	1.049	1.11	1.066
80	0.1	1.054	1.111	1.068
90	0.01	1.055	1.112	1.083
70	1.0	1.06	1.113	1.068
100	1.0	1.065	1.114	1.077
70	0.01	1.061	1.114	1.069
70	5.0	1.059	1.116	1.068
90	5.0	1.073	1.116	1.095

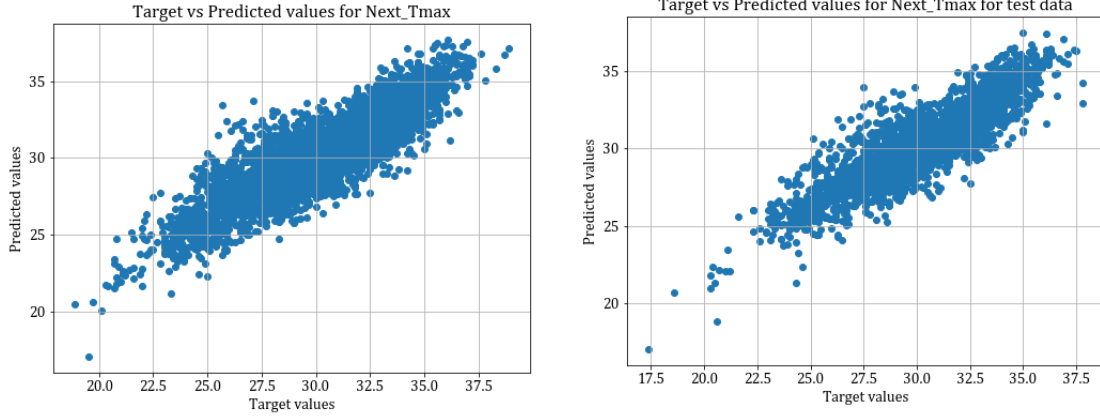
**Table 13:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for hyper parameters that result in the lowest  $E_{rms}$ , using Tikhonov regularization for Next\_Tmin.

As seen in the table, the optimum value of the hyperparameters for Next\_Tmin is **90** clusters and  $\lambda$  value of **10**. Using these values on the training and test data gives us the scatter plots in Figure 27 The lowest Erms values obtained are as follows:

- Training  $E_{rms}$ : 1.038
- Testing  $E_{rms}$ : 1.063

### 3.2.3.2 Predicting: Next\_Tmax

The following table gives the Erms using different combinations of hyperparameter values:



**Figure 28:** Gaussian basis model on dataset3 using tikhonov regularization for Next\_Tmax

# Clusters	$\lambda$	$E_{rms}$ Train	$E_{rms}$ Validation	$E_{rms}$ Test
90	0.01	1.454	1.467	1.474
90	5.0	1.444	1.469	1.466
80	0.1	1.473	1.477	1.491
80	5.0	1.48	1.479	1.505
90	10.0	1.464	1.482	1.497
80	0.01	1.475	1.483	1.504
90	1.0	1.47	1.484	1.497
70	5.0	1.472	1.484	1.493
70	0.1	1.468	1.485	1.49
70	0.01	1.477	1.486	1.497

**Table 14:**  $E_{rms}$  on the Training, Validation and Testing dataset, across different number of clusters, for 5 hyper parameters that result in the lowest  $E_{rms}$ , using Tikhonov regularization for Next\_Tmax.

As seen in the table, the optimum value of the hyperparameters for Next\_Tmax is **90** clusters and  $\lambda$  value of **0.01**. Using these values on the training and test data gives us the scatter plots in Figure 28 The lowest Erms values obtained are as follows:

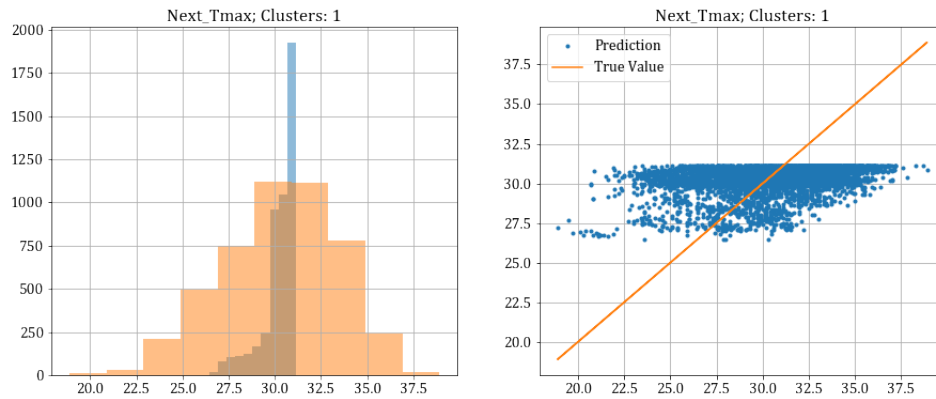
- Training  $E_{rms}$ : 1.454
- Testing  $E_{rms}$ : 1.474

### 3.2.4 Inference

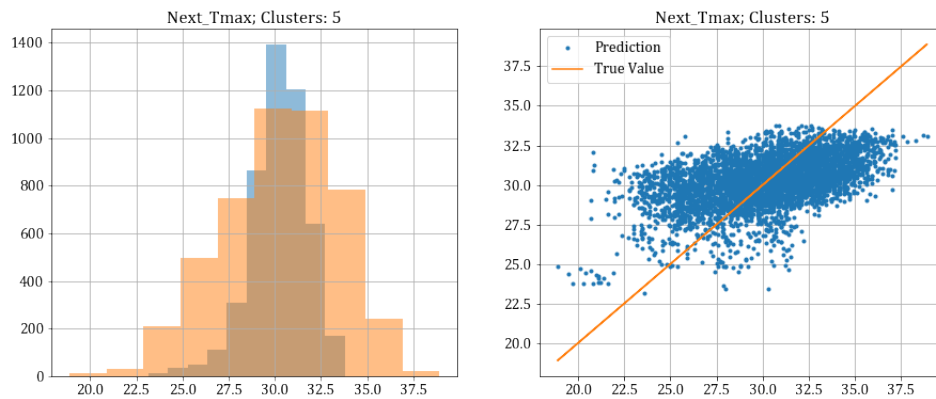
From the above plots we observe that:

- The model predictions for Next\_Tmax are better when Tikhonov regularization is applied and No Regularization predicts Next\_Tmin better. The  $E_{rms}$  when quadratic regularization is applied is marginally higher than when  $\lambda$  is 0.
- The predictions of the model is better when the number of clusters considered is larger and hence, the  $E_{rms}$  is smaller.

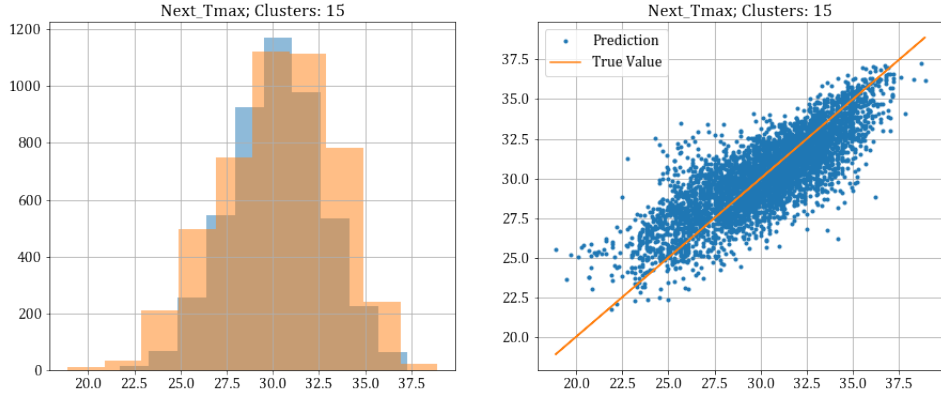
- In case of no-regularization, we observed that the training, validation and testing  $E_{rms}$  increased at the highest number of clusters considered (100/200). This could be potentially due to improper initialization.
- In addition we see that the variance in the prediction is lower when the number of clusters considered is lower. This can be observed in the plots below:



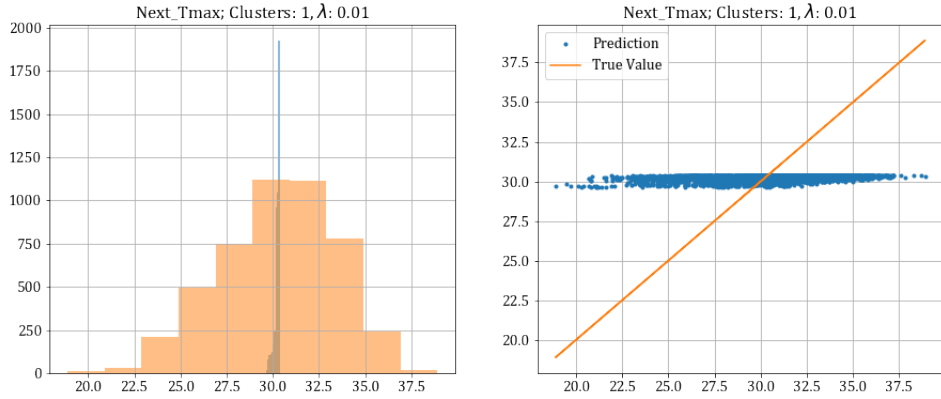
**Figure 29:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0$



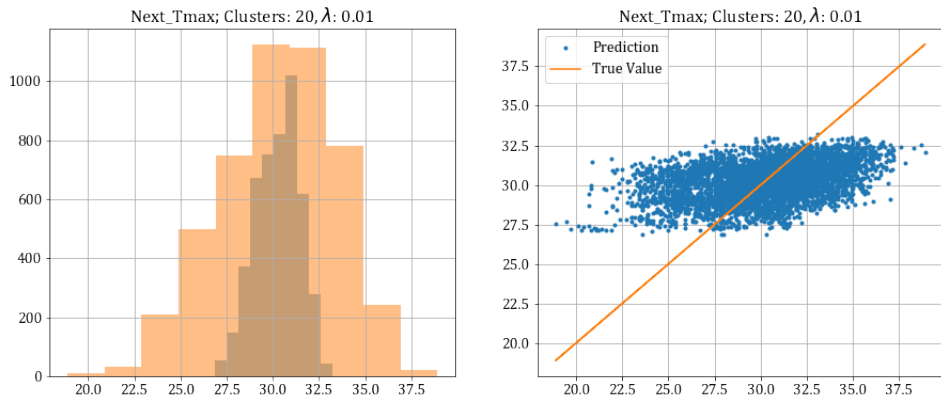
**Figure 30:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0$



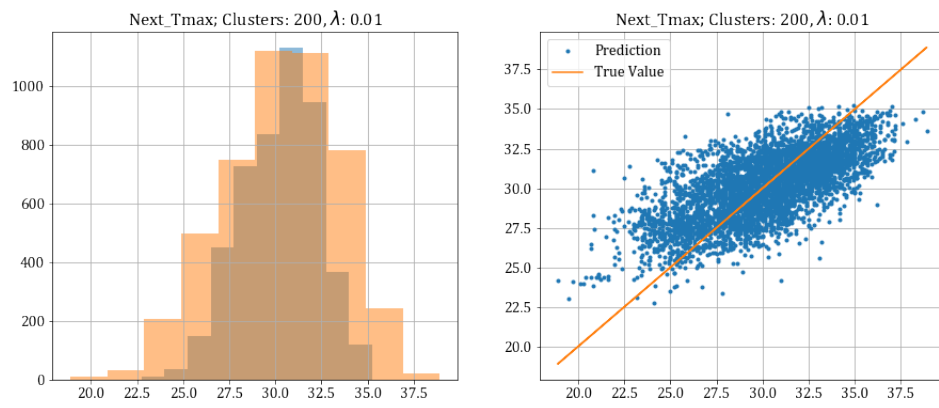
**Figure 31:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0$



**Figure 32:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0.1$



**Figure 33:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0.1$



**Figure 34:** Histogram and Scatter plot of the target values against the model prediction for training dataset, using linear regression with gaussian basis and  $\lambda : 0.1$