

Q9)  $\Rightarrow$  Code, results, Confusion matrix and regions of classification in  $\mathbb{R}^2$  plane are clearly shown in the pdf attached below. (a and b parts)

Regions of classification are marked by red (when  $y = 1$ ) and blue (when  $y = -1$ ).

(c) yes polynomial  $g = x_1 x_2$  classifies the generated points with zero error.

Obtained polynomial  $\rightarrow$

$$f(x) = 0.0338 + 0.0197x_1 + 0.020x_2 + 0.649x_1x_2 + 0.0068x_1^2 - 0.0032x_2^2$$

As we can see  $x_1 x_2$  has by a ~~big~~ big margin the biggest coefficient while other terms have non-zero small coefficients.

October 21, 2021

```
[1]: import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
```

```
[2]: N = 500

def load_data():
    x_train = np.random.randn(N, 2)
    y_train = (x_train[:, 0]*x_train[:, 1] >= 0.) * 2 - 1
    return x_train, y_train

def least_squares(A, b, reg=1.0):
    return np.linalg.inv((A.T @ A) + reg * np.eye(A.shape[1])) @ (A.T @ b)
```

```
[3]: def confusion_matrix(y_true, y_pred, labels=[]):
    matrix = np.zeros((len(labels), len(labels)), dtype=int)
    for i in range(len(y_pred)):
        x = labels.index(y_true[i])
        y = labels.index(y_pred[i])
        matrix[x, y] += 1
    return matrix
```

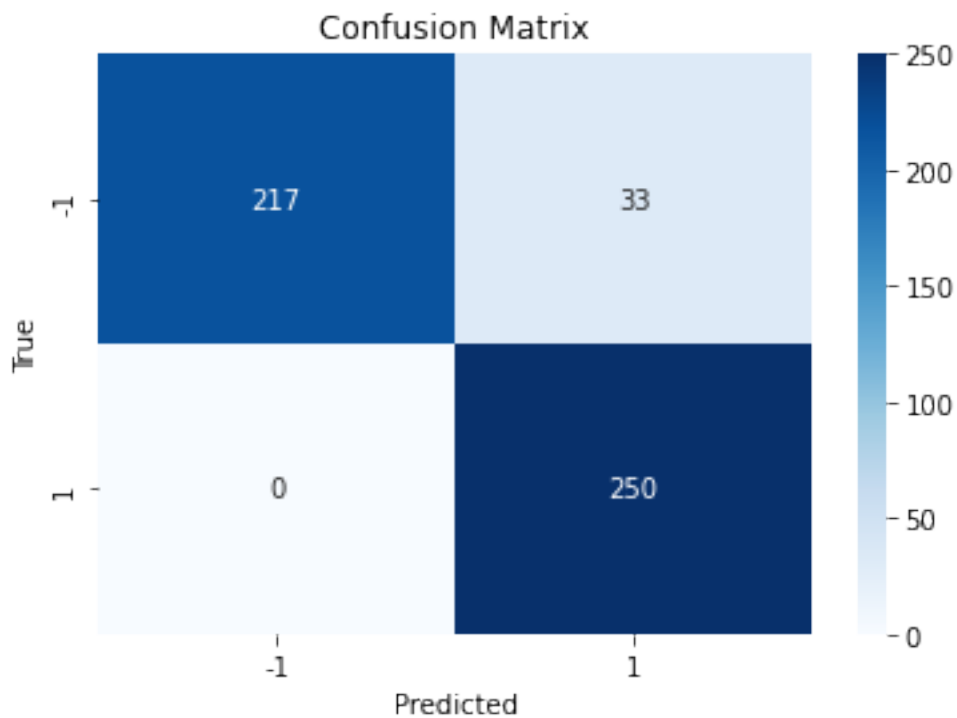
```
[4]: def preprocess_data(x_train):
    a = np.empty((x_train.shape[0], 6))
    a[:, 0] = 1
    a[:, 1:3] = x_train
    a[:, 3] = x_train[:, 0]*x_train[:, 1]
    a[:, 4:6] = x_train**2
    return a
```

```
[5]: x_train, y_train = load_data()
A = preprocess_data(x_train)
x_hat = least_squares(A, y_train)
y_pred = A @ x_hat
y_pred = np.sign(y_pred).astype(np.int32)
```

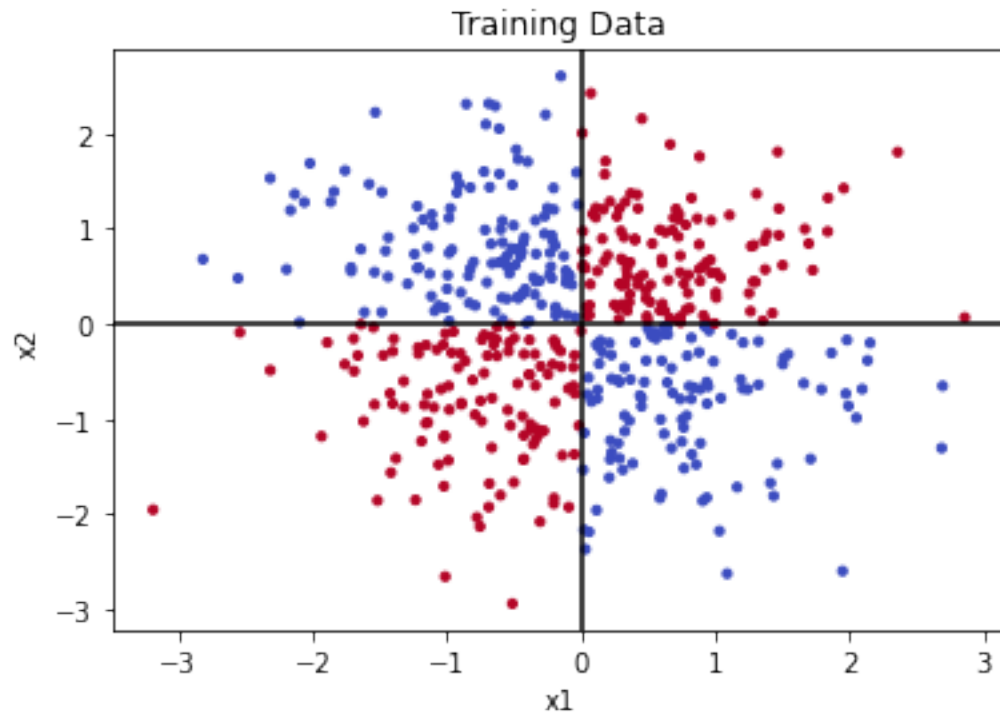
```
[6]: err = np.mean(y_pred != y_train)
print(f"Error: {err*100:.2f}%")
```

Error: 6.60%

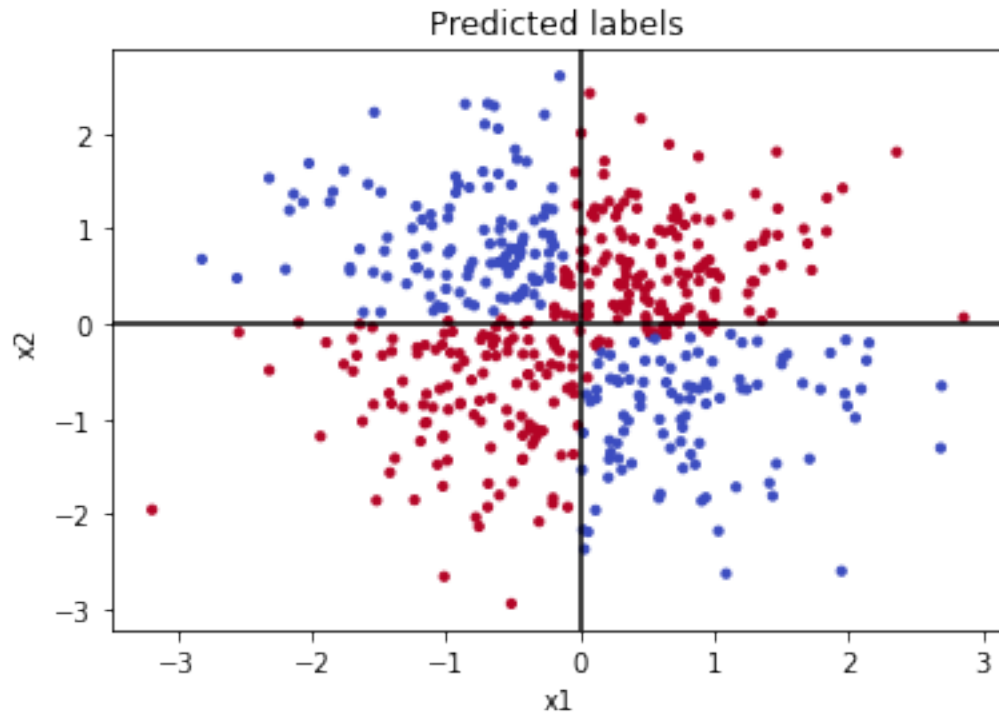
```
[7]: cnf_matrix = confusion_matrix(y_train, y_pred, labels=[-1, 1])
sns.heatmap(cnf_matrix, xticklabels=[
    '-1', '1'], yticklabels=['-1', '1'], annot=True, fmt="d", cmap =_
    ↪ 'Blues')
plt.title("Confusion Matrix")
plt.xlabel("Predicted")
plt.ylabel("True")
plt.show()
```



```
[8]: fig, ax = plt.subplots()
ax.scatter(x_train[:,0], x_train[:,1], c=y_train, s=10, cmap='coolwarm')
# ax.grid(True, which = 'both')
ax.axhline(y=0, color='k')
ax.axvline(x=0, color='k')
ax.set_title("Training Data")
ax.set_xlabel("x1")
ax.set_ylabel("x2")
plt.show()
```

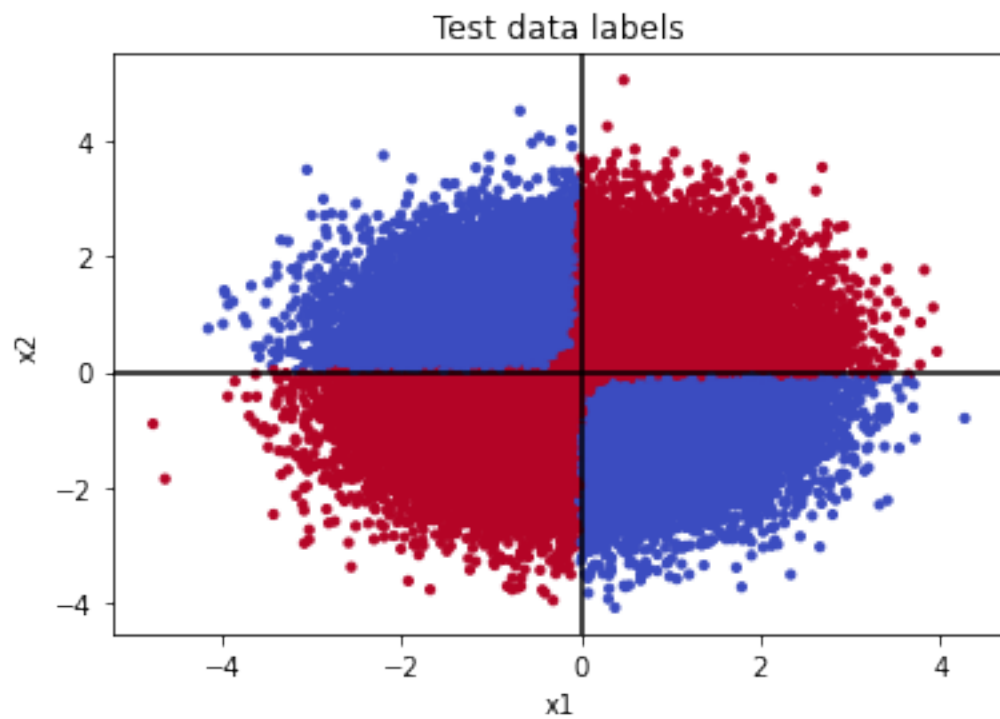


```
[9]: fig, ax = plt.subplots()
ax.scatter(x_train[:,0], x_train[:,1], c=y_pred, s=10, cmap='coolwarm')
# ax.grid(True, which = 'both')
ax.axhline(y=0, color='k')
ax.axvline(x=0, color='k')
ax.set_title("Predicted labels")
ax.set_xlabel("x1")
ax.set_ylabel("x2")
plt.show()
```



```
[10]: POINTS = 100000
x_test = np.random.randn(POINTS, 2)
y_test = (x_test[:, 0]*x_test[:, 1] >= 0.) * 2 - 1
A_test = preprocess_data(x_test)
y_hat = A_test @ x_hat
y_hat = np.sign(y_hat).astype(np.int32)
```

```
[11]: fig, ax = plt.subplots()
ax.scatter(x_test[:, 0], x_test[:, 1], c=y_hat, s=10, cmap='coolwarm')
# ax.grid(True, which = 'both')
ax.axhline(y=0, color='k')
ax.axvline(x=0, color='k')
ax.set_title("Test data labels")
ax.set_xlabel("x1")
ax.set_ylabel("x2")
plt.show()
```



```
[12]: x_hat
```

```
[12]: array([ 0.03380013,  0.01973456,  0.02025738,  0.64938925,  0.00686495,  
          -0.00322861])
```

```
[ ]:
```