

1) The table below gives a clear idea how convergence varies wrt the learning criterion and eps.

Learning_rate	Eps	epochs	Parameters	Error	Error difference
0.001	1E-09	6902	[0.995621180.00133885]	1.69370E-06	
0.01	1E-09	803	[0.9963085,0.00133978]	1.24333E-06	9.85678E-10
0.1	1E-08	78	[0.996351290.00133983]	1.230919E-06	8.47481E-09
1	1E-08	2	[0.99662010.0013402]	1.1947898E-06	2.9646E-21

So, I could have chosen the learning rate to be 1 as it converges faster with $\text{eps}=1\text{e-}8$. But for visualization and plotting, I chose **learning_rate= 0.1 with eps=1e-9.**

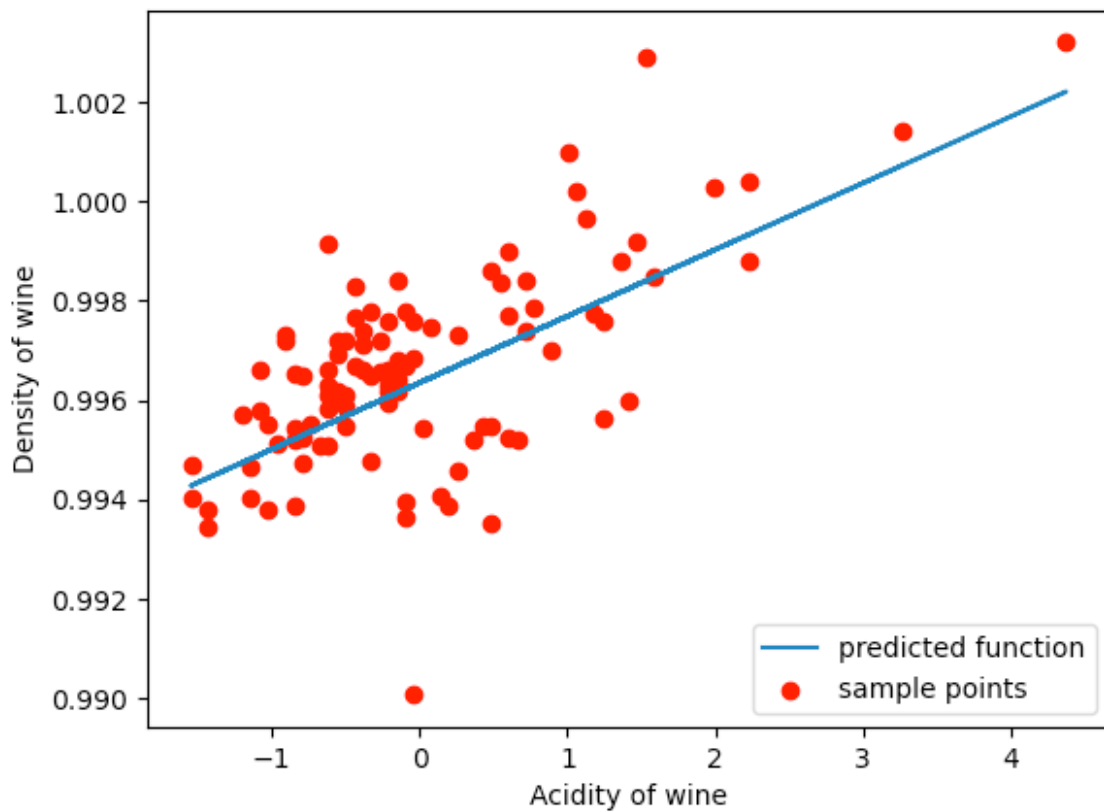
Command to run: python q1.py --eps 1e-9 --lr 0.1

Parameter vector is:

```
[[0.99653574]
 [0.00134008]]
```

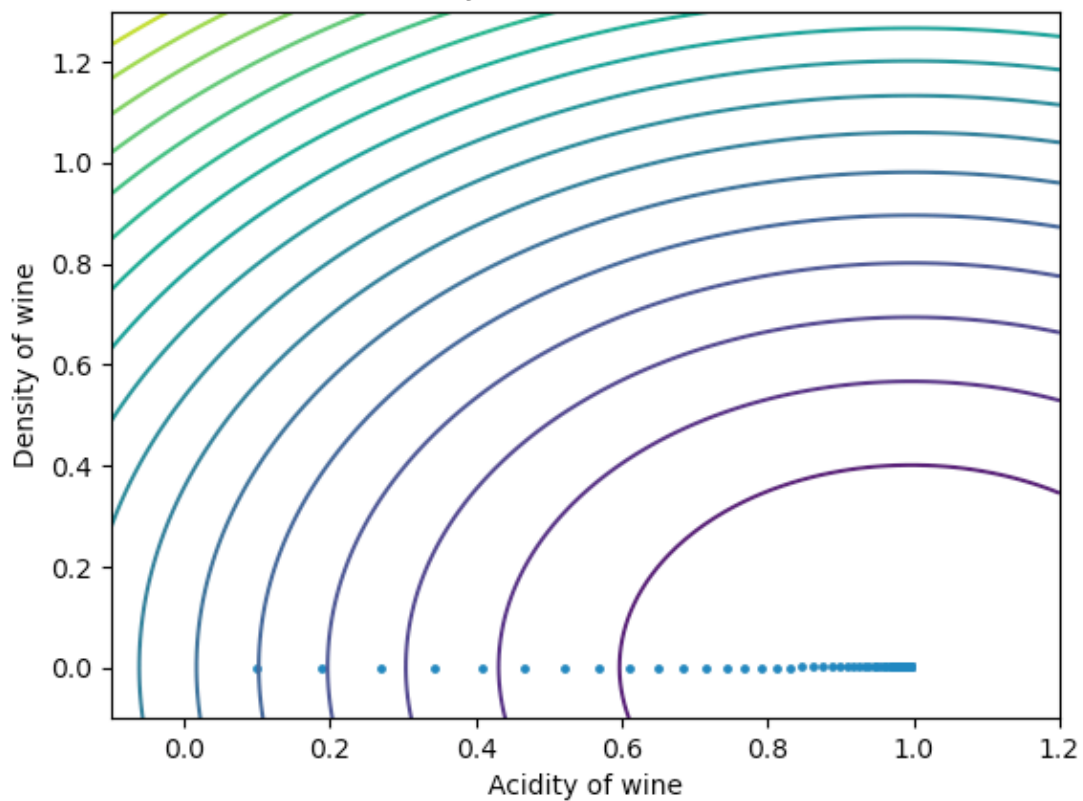
No of iterations is: 89

Fitting data using linear regression and gradient Descent



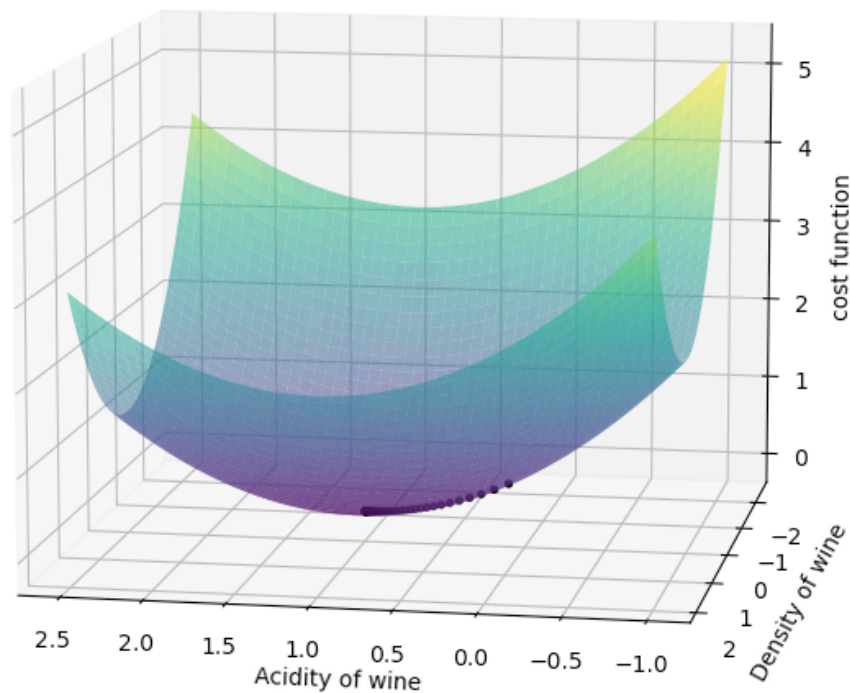
x=1.73 y=0.99392

Contour plot of the cost function



x=0.332 y=0.677

Surface plot of the cost function

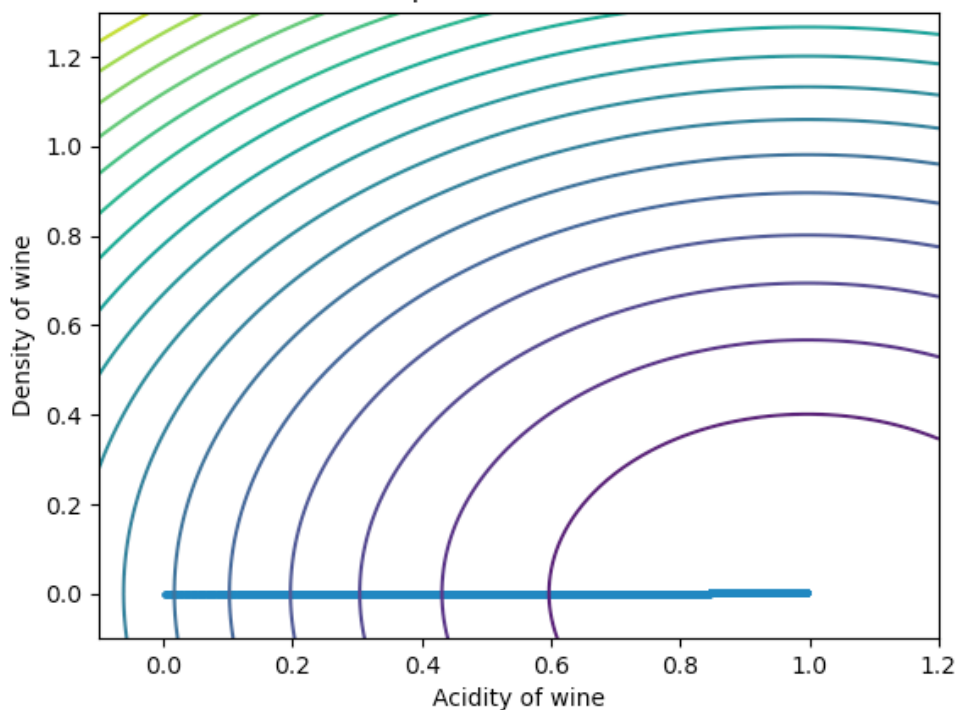


Learning_rate=0.001

Command to run: `python q1.py --eps 1e-9 --lr 0.001`

No of iterations is: 6902

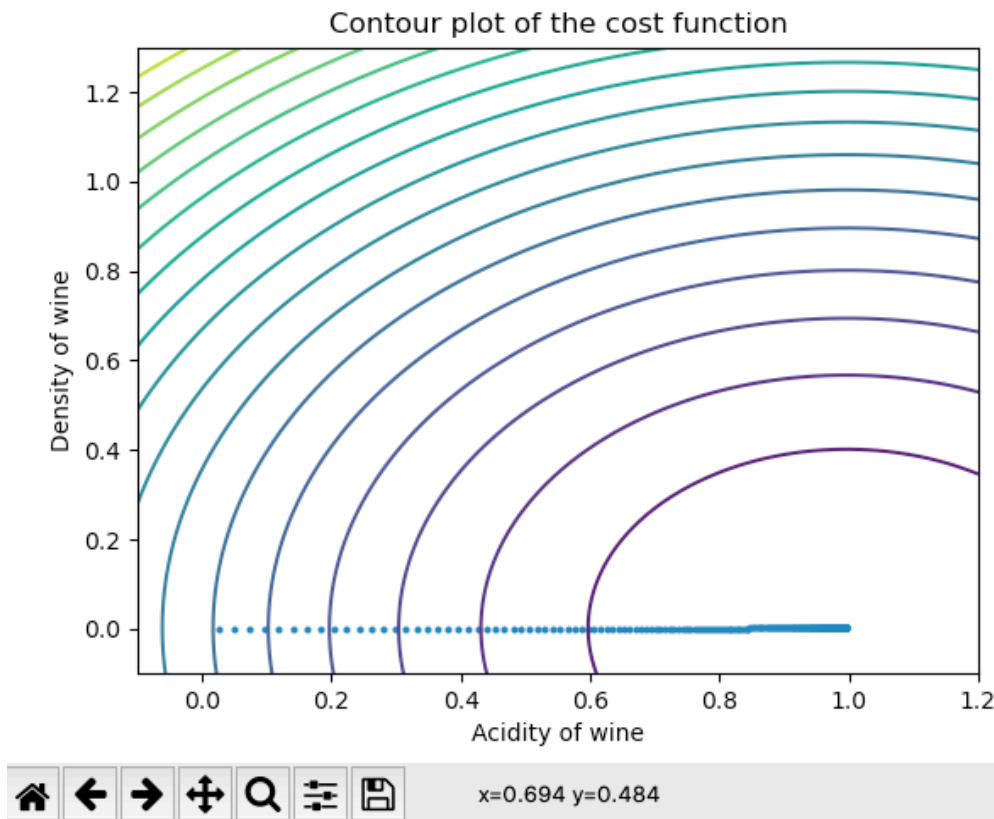
Contour plot of the cost function



Learning_rate=0.025

Command to run: `python q1.py --eps 1e-9 --lr 0.025`

No of iterations is: 338



As we can see, the number of iterations increases manifold as we keep decreasing the learning_rate. Also, if the learning_rate is small, then threshold/eps value has to be kept lower to get the same precision in the final parameters.

Q2)python q2.py --eps 1e-8 --bs 1

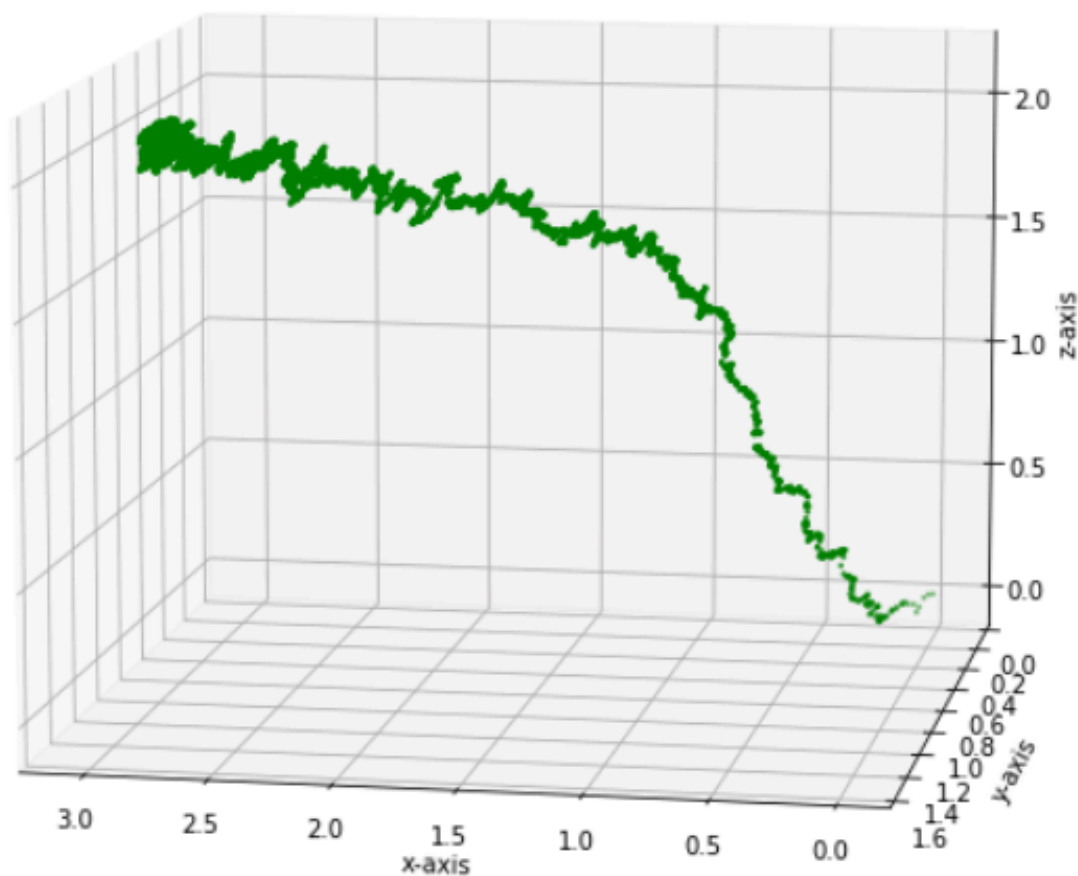
Note: K- it is the no of iterations after which we take the average of the cost so remove the spurious oscillations.

Error wrt the original hypothesis is: `[[1.96589384]]`

Batch_size=1

Error wrt the learned hypothesis is: `[[1.97123999]]`

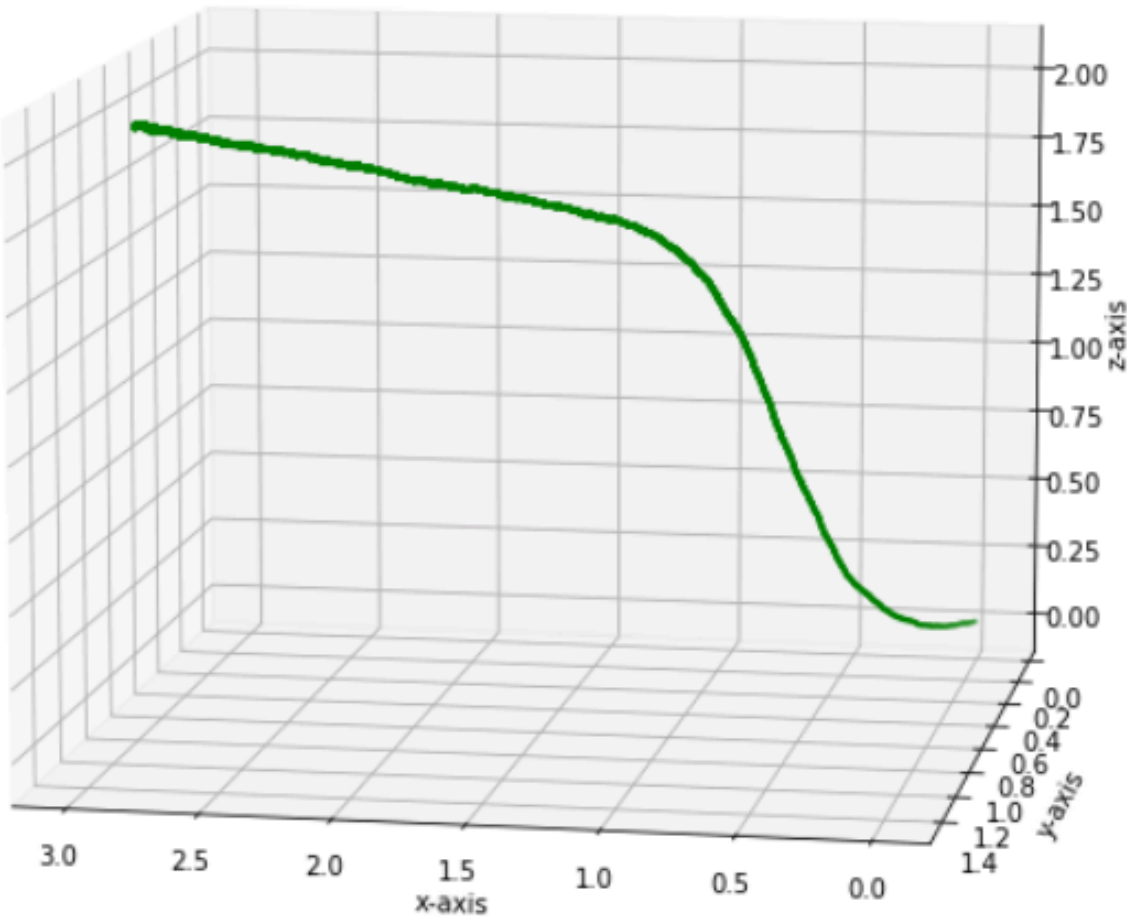
K	Time taken	Epochs	Parameters	Error difference
100	4.1007	30000	[3.01699166] [1.00603733] [2.00643416]	0.0157



Batch_size=100

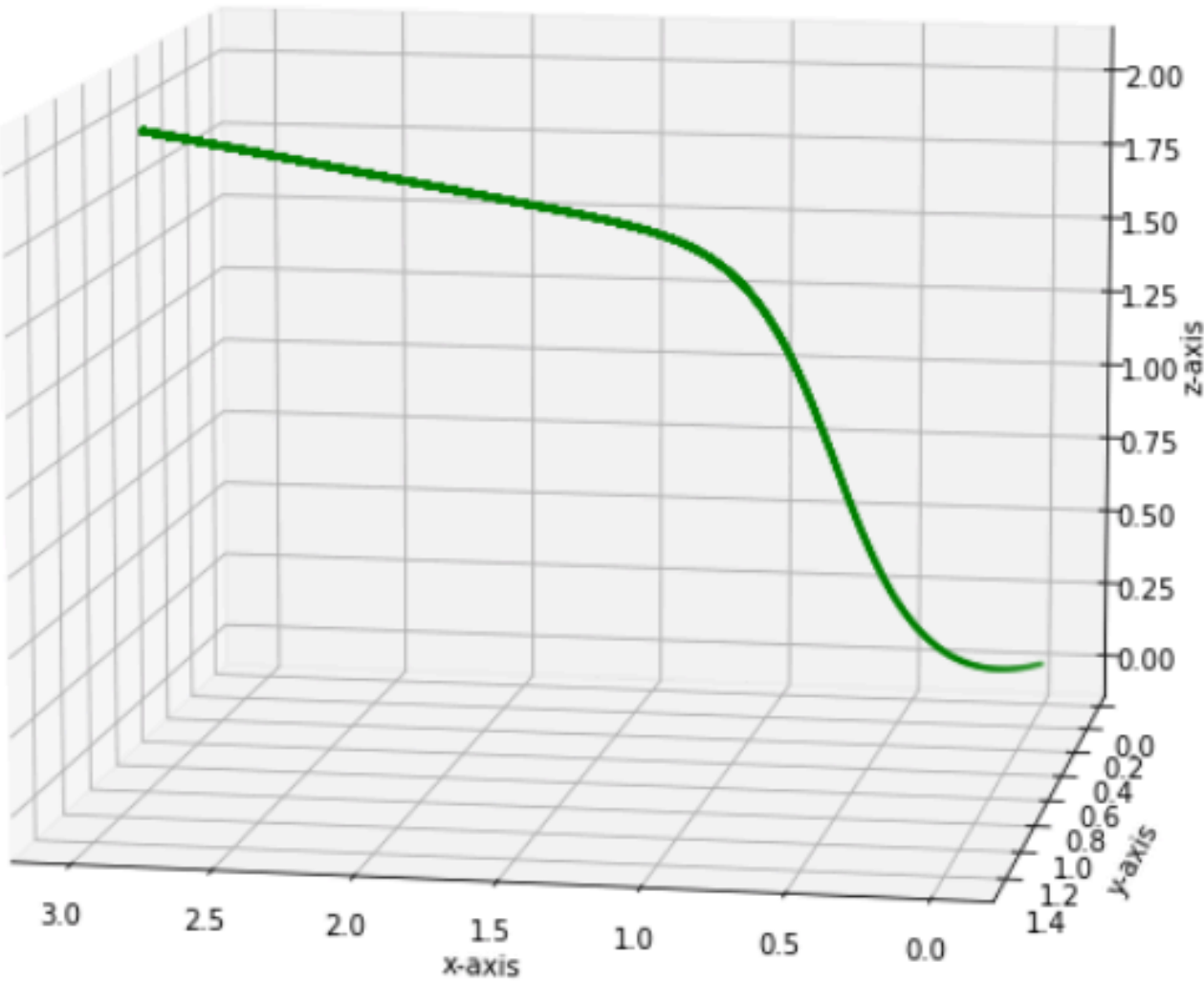
K	Time	Epochs	Parameter s	Error difference	
	5	3.85	20000	<div>[2.98572244] [1.001279] [1.99553391]</div>	0.0666

Error wrt the learned hypothesis is: 1.9693803717273972

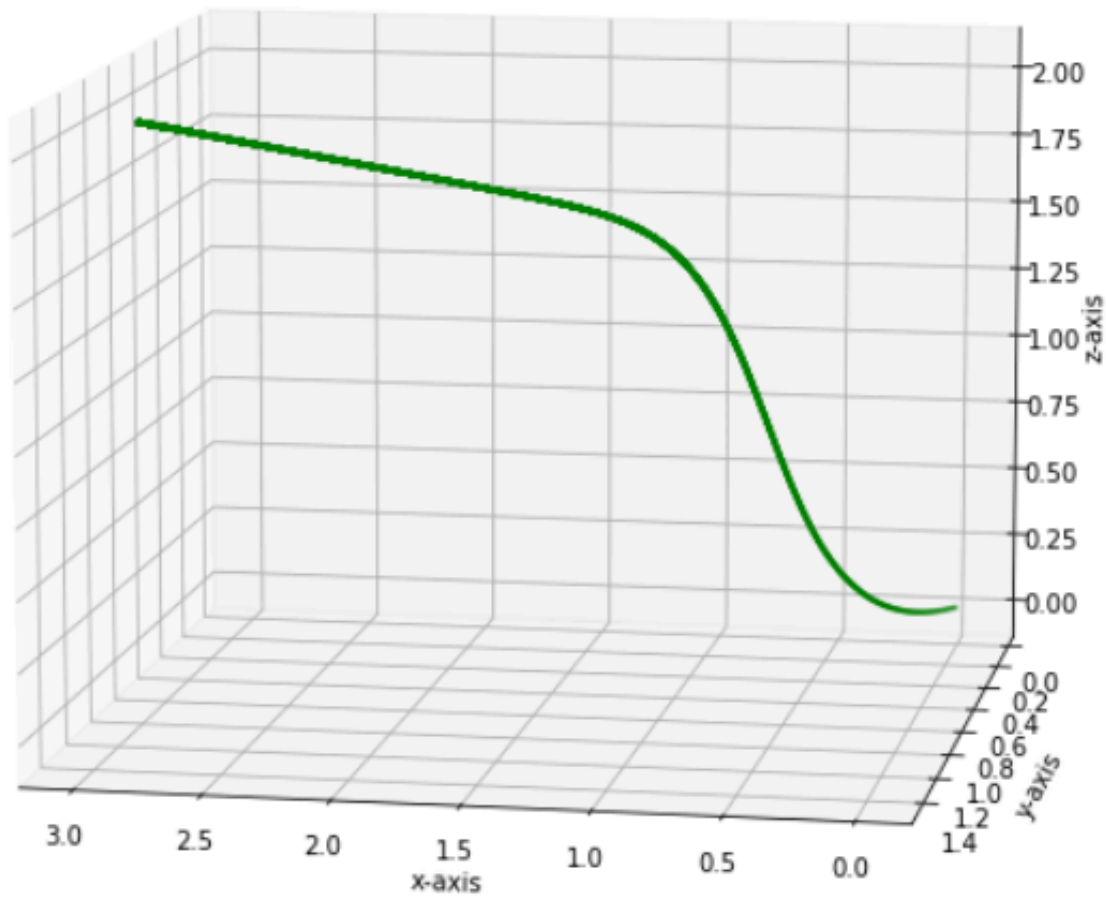


Batch_size=10000
Error wrt the learned hypothesis is: 1.96670090

Eps	K	Time	Epochs	Parameters	Error difference
1E-05	2	22.95	22000	[2.99227157] [1.00116254] [1.99839991]	0.00869



Batch_size=1000000, epochs=25000
Error wrt the learned hypothesis is: 1.96650090



Q3) `python q3.py --lr 1 --eps 1e-8`

`lr=learning_rate`

`eps= threshold for convergence`

Parameter vector is:

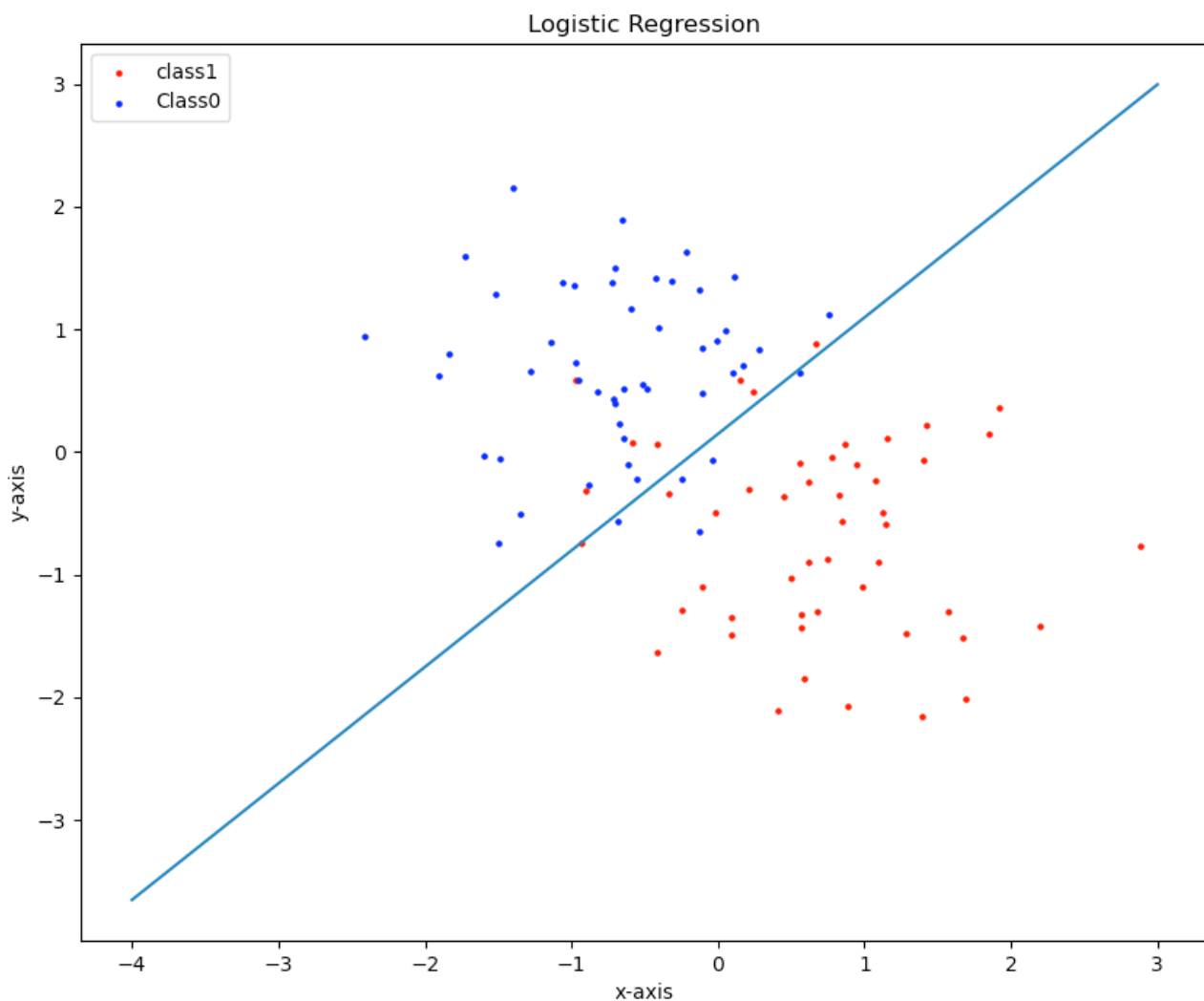
`[[0.40114656]`

`[2.58823623]`

`[-2.72525064]]`

Equation of the decision boundary is:

$0.4011 + 2.5882x - 2.7252y = 0$



Qs4) Command to run: python q4.py

Gaussian Discriminant Analysis:

case 1: $\Sigma_0 \neq \Sigma_1$

The decision boundary is defined where

$$P(x|y=0; \theta) P(y=0; \theta) = P(x|y=1; \theta) P(y=1; \theta)$$

$$\Rightarrow \frac{P(x|y=0; \theta) P(y=0; \theta)}{P(x|y=1; \theta) P(y=1; \theta)} = 1$$

$$\Rightarrow \log \left[\frac{P(x|y=0; \theta) P(y=0; \theta)}{P(x|y=1; \theta) P(y=1; \theta)} \right] = 0 \quad \text{--- (1)}$$

& we know

$$P(x|y=0; \theta) = \frac{1}{(2\pi)^{d/2} |\Sigma_0|^{1/2}} e^{-\frac{(x-\mu_0)^T \Sigma_0^{-1} (x-\mu_0)}{2}}$$

$$P(x|y=1; \theta) = \frac{1}{(2\pi)^{d/2} |\Sigma_1|^{1/2}} e^{-\frac{(x-\mu_1)^T \Sigma_1^{-1} (x-\mu_1)}{2}}$$

$$P(y=0; \theta) = 1 - \phi \quad \text{sample proportions}$$

$$P(y=1; \theta) = \phi$$

Eqn (1) becomes

$$\log \left[\frac{1-\phi}{\phi} \frac{|\Sigma_1|^{1/2}}{|\Sigma_0|^{1/2}} \right] - \frac{1}{2} \left[(x-\mu_0)^T \Sigma_0^{-1} (x-\mu_0) - (x-\mu_1)^T \Sigma_1^{-1} (x-\mu_1) \right] = 0$$

Case 2: $\Sigma_0 = \Sigma_1$, Equation 1 becomes

$$C + \frac{1}{2} \left[x^T (\Sigma_1^{-1} - \Sigma_0^{-1}) x - 2(\mu_1^T \Sigma_1^{-1} - \mu_0^T \Sigma_0^{-1}) x + \mu_1^T \Sigma_1^{-1} \mu_1 - \mu_0^T \Sigma_0^{-1} \mu_0 \right] = 0$$

$$\Rightarrow C + \frac{1}{2} (\mu_1^T \Sigma_0^{-1} \mu_1 - \mu_0^T \Sigma_0^{-1} \mu_0) - (\mu_1^T - \mu_0^T) \Sigma_0^{-1} x = 0$$

Mean of

```
class Canada:
    [[ 0.75529433]
     [-0.68509431]]
```

Mean of class Alaska:

```
[[ -0.75529433]
```

```
[ 0.68509431]]
```

Covariance matrix of class Canada is:

```
[[0.47747117 0.1099206 ]
```

```
[0.1099206  0.41355441]]
```

Covariance matrix of class Alaska is:

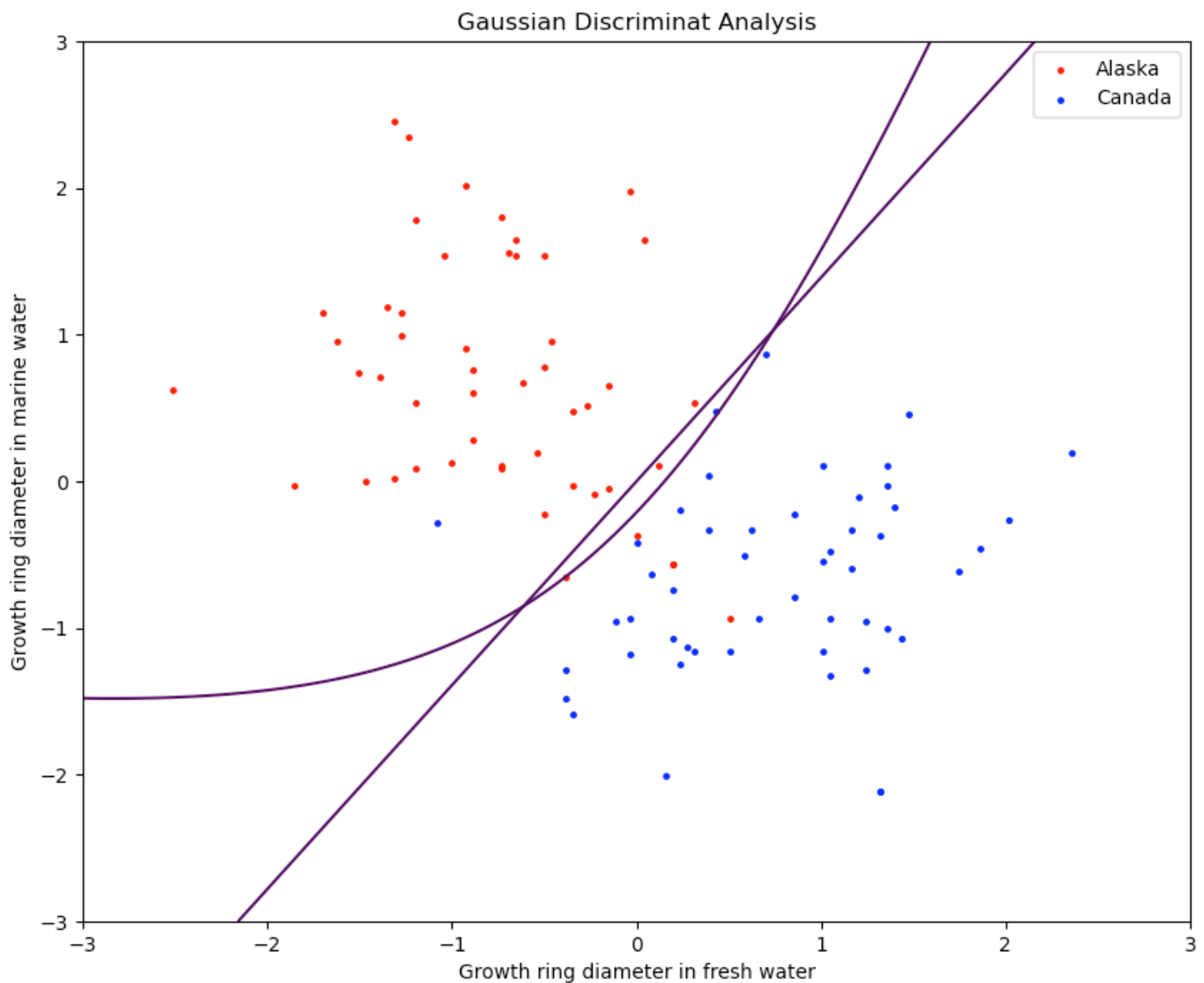
```
[[ 0.38158978 -0.15486516]
```

```
[-0.15486516  0.64773717]]
```

Covariance matrix for in the linear case is:

```
[[ 0.42953048 -0.02247228]
```

```
[-0.02247228  0.53064579]]
```



The quadratic boundry gives more space of the x-y plane to class Canada which might cause underfitting as it is not evident from the training data.