

Project 1

BASICS ON CURVE FITTING

Part 1 and 2

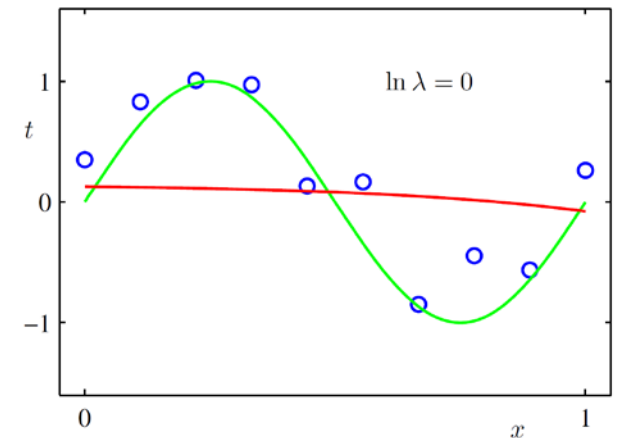
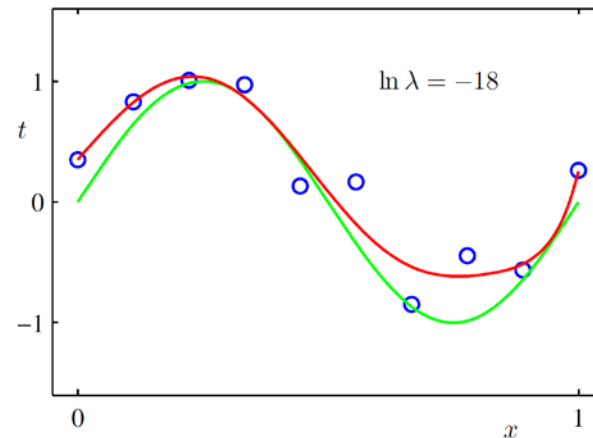
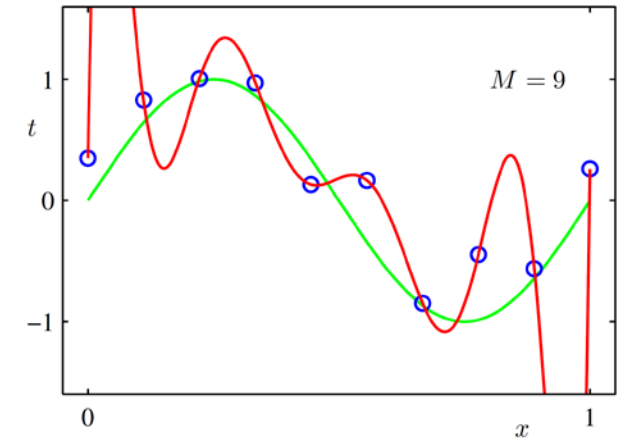
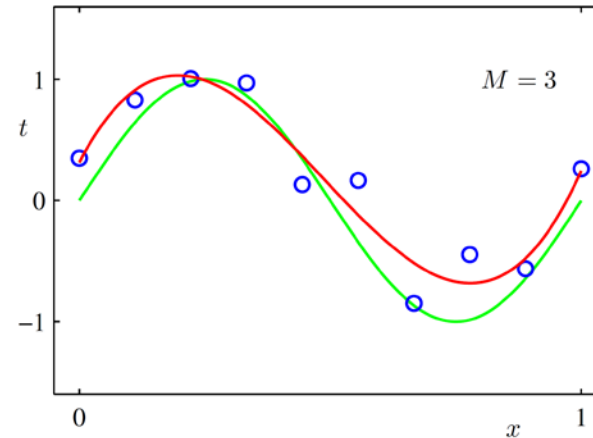
► Energy Minimization

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N \{y(x_n, \mathbf{w}) - t_n\}^2$$

► Energy Minimization with Regulation

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N \{y(x_n, \mathbf{w}) - t_n\}^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2$$

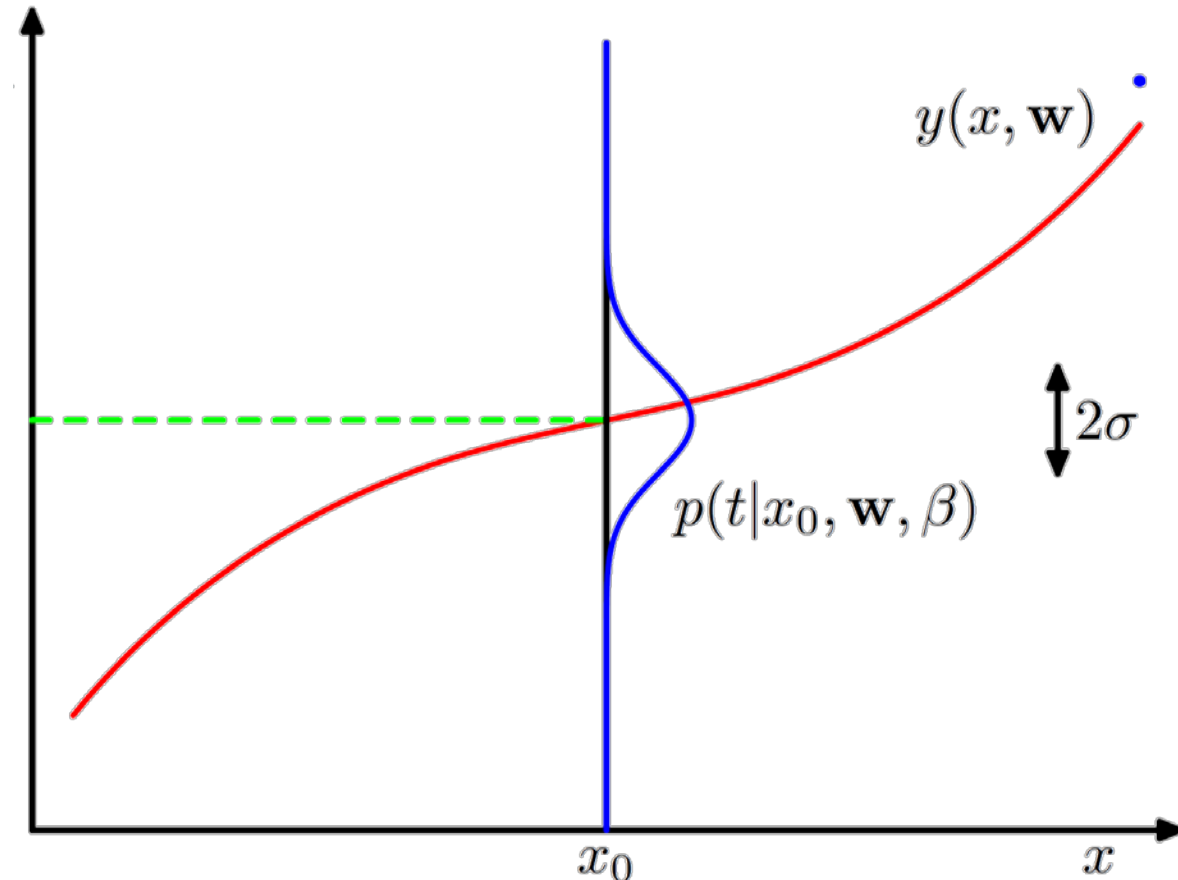
- Note: when $\ln \lambda = 0$, it is the same as without regularization



Part 3

- ▶ Maximum Likelihood
 - ▶ Find the beta parameter around the line by minimizing:

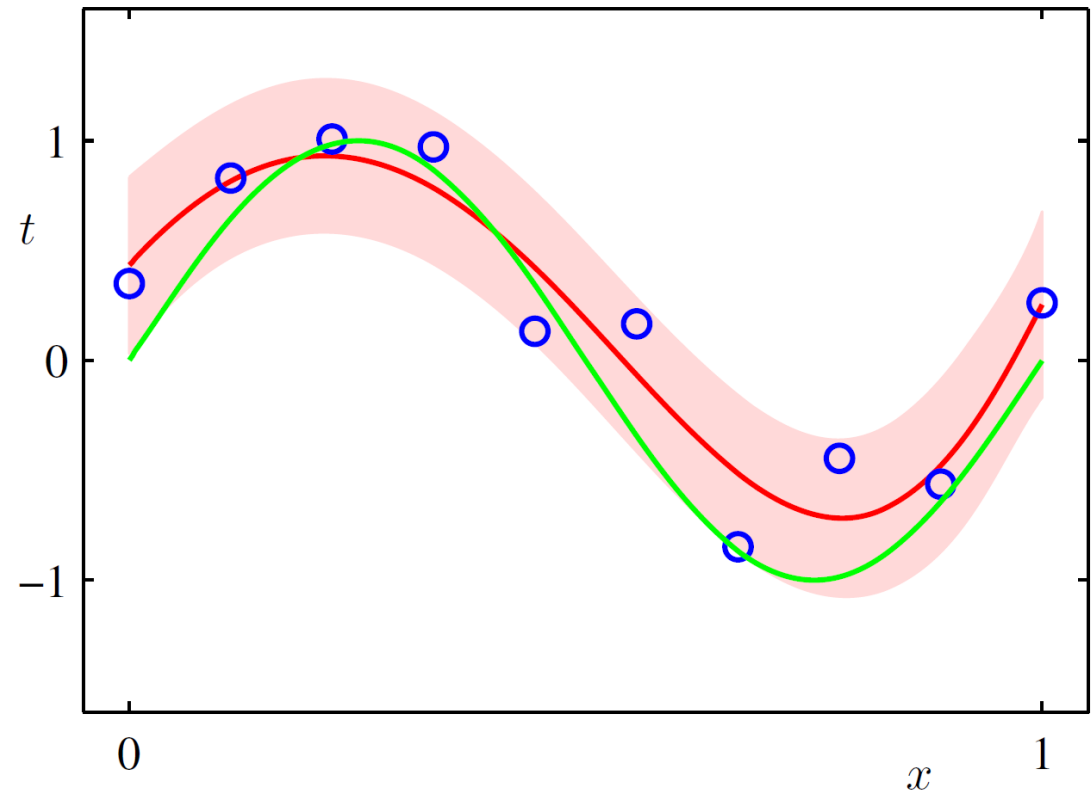
$$\ln p(\mathbf{t}|\mathbf{x}, \mathbf{w}, \beta) = -\frac{\beta}{2} \sum_{n=1}^N \{y(x_n, \mathbf{w}) - t_n\}^2 + \frac{N}{2} \ln \beta - \frac{N}{2} \ln(2\pi).$$



Part 4

- ▶ Maximum a Posteriori
 - ▶ Regularizing weights with *hyperparameter* alpha

$$\frac{\beta}{2} \sum_{n=1}^N \{y(x_n, \mathbf{w}) - t_n\}^2 + \frac{\alpha}{2} \mathbf{w}^T \mathbf{w}$$



Tips

- ▶ Do not wait until the last minute
 - ▶ Things usually take longer than expected
- ▶ Do not use inbuilt matlab functions for the core functions (such as polyfit)
 - ▶ When we say "write a function", you have to write it
- ▶ Use backslash Matlab operator to solve linear system of equations (much faster and better)
 - ▶ E.g. to solve " $\vec{y} = A\vec{x}$ " for a known " \vec{y} " and " A " you can use " $\vec{x} = A \backslash \vec{y}$ "

How to write a good report

- ▶ Mimic what you see in research papers.
 - ▶ Use at least one figure or table to back up each point
 - ▶ Every figure and table has a descriptive caption
 - ▶ Separate out the report into logical sections
 - ▶ Use Latex to make it look decent and **Submit a PDF!!!**
 - ▶ Show Your work on how you derive EACH equation