

Regression + Assignments 2, 3

(Neural Networks Implementation and Application Tutorial)

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Overview

- Assignment 2
- Regression
- Assignment 3

Assignment 2

- *Tutor cue:* go through the assignment
- Questions?
- Did it work?
- Were you able to collaborate?

Regression

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Which of the following are regression (and linear/polynomial) models? 🤔 1. 5

- 2 $4 \cdot x_1 + 5$
- 3 $4 \cdot x_1 + 3 \cdot x_2^2 + 5$
- 4 $4 \cdot x_1 + 3 \cdot x_1 \cdot x_2 + 5$
- 5 $4 \cdot x_1 + 3 \cdot \sin(x_2^2) + 5$
- 6 $\begin{cases} 4 \cdot x_1 + 5 & \text{if } x_2 \geq 10 \\ 3 \cdot x_1 + 4 & \text{if } x_2 < 10 \end{cases}$

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 - ▶ Softmax: $\frac{\exp x_i}{\sum_k \exp x_k}$

Loss & Regularization

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- ElasticNet regression uses both: *minimize* $\arg \min L_2^2(\hat{Y}, Y) + \lambda_1 \|\beta\|_1 + \lambda_2 \|\beta\|_2^2$

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- Large variance corresponds to ...?
 - ▶ Overfitting

Assignment 3

- Any questions?