Regression + Assignments 1, 2

(Neural Networks Implementation and Application Tutorial)

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17th November 2021

Overview

- Assignment 1
- Regression
- Assignment 2

Update

Up to 2 points for participation.

Assignment 1

Organization

- Late submissions (>10mins) will not be accepted unless previously agreed upon
- Other questions?

Notes

- Very nice solutions!
- Reconstruction error on original space, not standardized (we did the same mistake)





Assignment 1

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

• What is the difference between classification and regression? **



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 - $\hat{\mathbf{y}} = \mathbf{x}^T \cdot \boldsymbol{\beta} + \boldsymbol{\beta}_c$ (parameters $\boldsymbol{\beta}, \boldsymbol{\beta}_c$)

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Which of the following are regression (and linear/polynomial) models? 9 1. 5

- $\mathbf{2} \ 4 \cdot x_1 + 5$
- $4 \cdot x_1 + 3 \cdot x_1 \cdot x_2 + 5$
- $\begin{cases}
 4 \cdot x_1 + 5 & \text{if } x_2 \ge 10 \\
 3 \cdot x_1 + 4 & \text{if } x_2 < 10
 \end{cases}$

Regression to Classification 👺 🤔



Assume that we have a function that outputs a score for every class, e.g. Predict sentiment into (positive, negative, neutral):

$$(15.0, -2.3, 4.1)$$

• How do we use this for classification?

Regression to Classification 🤔 🤔



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- Can we get a probability distribution?
 - Softmax: $\frac{\exp x_i}{\sum_{i} \exp x_k}$

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Regularization

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- Lasso regression uses L_1 penalty: minimize arg min $L_2^{\frac{7}{2}}(\hat{Y}, Y) + \lambda ||\beta||_1$
- 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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Bias-variance tradeoff

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- Large variance corresponds to ...?
 - Overfitting

Assignment 2

• Any questions?