ENGR 421 / Homework 2: Discrimination by Regression

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In homework 2, we are given 1000 images which consist of 784 pixels where each pixel is continuous between 0 and 1.

First, I created trainingset variable from the first 500 images in the data set and testset variable from the last 500 points in the data set. I assigned their corresponding class labels to ytraining and ytest. I also calculated number of classes by using np.max.

I defined a sigmoid function which takes a data matrix, W matrix and w0 vector as parameters and returns the sigmoid calculated by those inputs. I also defined two other functions to calculate gradient of W and gradient of w0 in each iteration while minimizing the error. Gradient functions are from Section 10.8 called discrimination by regression of our textbook.

$$\operatorname{sigmoid}(\boldsymbol{W}^{\top}\boldsymbol{X} + w_0) = \frac{1}{1 + \exp\left[-(\boldsymbol{W}^{\top}\boldsymbol{X} + w_0)\right]}$$

$$\Delta w_{i} = \eta \sum_{t} (r_{i}^{t} - y_{i}^{t}) y_{i}^{t} (1 - y_{i}^{t}) x^{t}$$

$$\Delta w_{i0} = \eta \sum_{t} (r_{i}^{t} - y_{i}^{t}) y_{i}^{t} (1 - y_{i}^{t})$$

Figure 1: Update functions for gradients

$$E(\{\boldsymbol{w}_i, w_{i0}\}_i | \mathcal{X}) = \frac{1}{2} \sum_{t} \|\boldsymbol{r}^t - \boldsymbol{y}^t\|^2 = \frac{1}{2} \sum_{t} \sum_{i} (r_i^t - y_i^t)^2$$

Figure 2: Error function

By using given eta, epsilon and max iteration values, I did the learning iteration using gradient descent to minimize the error whose function is given above. After the iteration is over, I used final W and w0 values to calculate sigmoid of trainingset and testset and the resulting confusion matrices for both are:

y_train	1	2	3	4	5
y_predicted					
1	101	2	11	0	1
2	0	79	1	0	0
3	6	5	100	0	1
4	0	0	0	99	2
5	0	0	0	1	91

Figure 3: Confusion matrix for training set

y_test	1	2	3	4	5
y_predicted					
1	82	1	4	0	2
2	0	87	0	0	0
3	13	3	98	0	3
4	0	0	0	103	1
5	4	0	3	0	96

Figure 4: Confusion matrix for test set