

Machine Learning with Large Datasets

04-04-00-10-42-16-1-13300

Assignment 2

November 11, 2017

1. Results:

Table 1: Accuracies of In Multiclass Logistic Regression using Stochastic Gradient Descent in %

| Train | Test | Development |
|-------|------|-------------|
| 98.7 | 91.8 | 90.9 |

Table 2: Training Time And Testing Time in Seconds

| Train | Test |
|-------|------|
| 30219 | 60 |

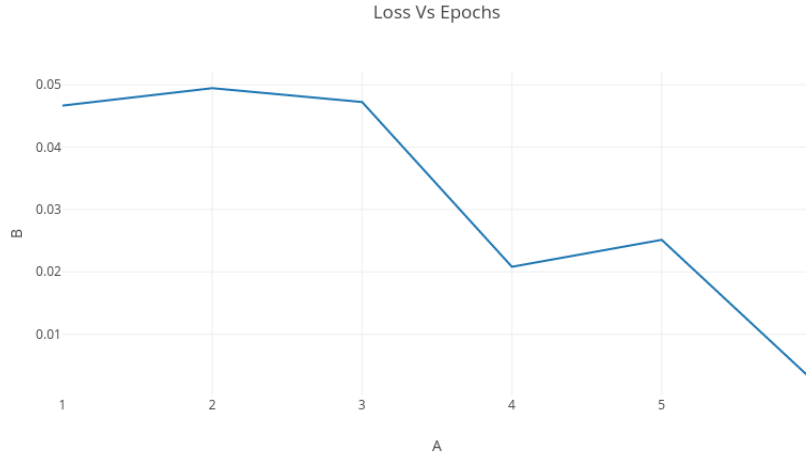


Figure 1: Plot of Loss vs Epoch

Reason For Numbers: Since the learning method is a stochastic approach, we are approximating the gradient by taking one row for its calculation. Hence the loss increased slightly first and then decreased.

Table 3: Accuracies of In Multiclass Logistic Regression using Stochastic Gradient Descent in % with increasing learning rate

| Train | Test | Development |
|-------|------|-------------|
| 98.7 | 83.3 | 82.7 |

Table 4: Training Time And Testing Time in Seconds

| Train | Test |
|-------|------|
| 18590 | 59 |

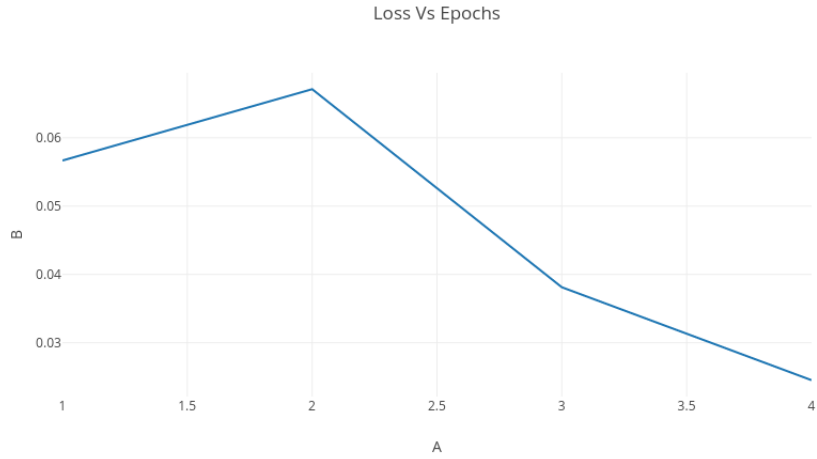


Figure 2: Plot of Loss vs Epoch

Reason For Numbers: Since the learning method is a stochastic approach, we are approximating the gradient by taking one row for its calculation. Hence the loss increased slightly first and then decreased. Since the learning rate is increasing, the rate of convergence is high because it is taking huge steps at a time. However, this huge steps means values can go high sometimes by skipping the minima. Hence the alternating increased in the graph

Table 5: Accuracies of In Multiclass Logistic Regression using Stochastic Gradient Descent in % with decreasing learning rate

| Train | Test | Development |
|-------|------|-------------|
| 98.9 | 87.9 | 88.9 |

Table 6: Training Time And Testing Time in Seconds

| Train | Test |
|-------|------|
| 37289 | 59 |

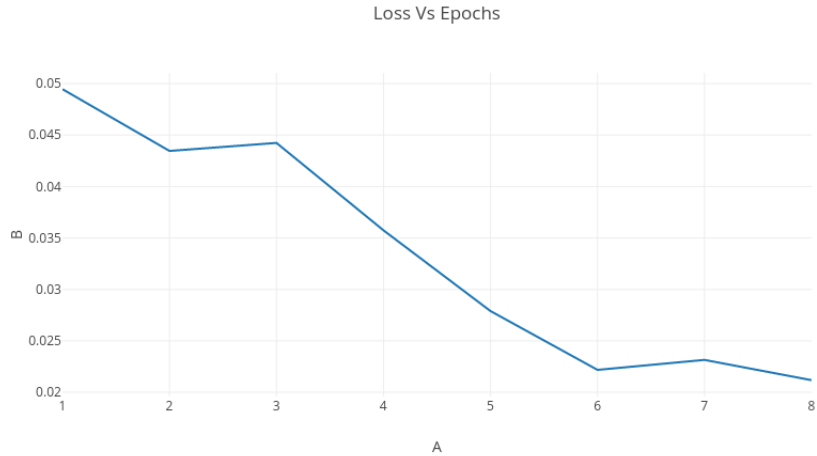


Figure 3: Plot of Loss vs Epoch

Reason For Numbers: Since the learning method is a stochastic approach, we are approximating the gradient by taking one row for its calculation. Hence the loss increased slightly first and then decreased. Since the learning rate is decreasing, the training will take longer time to converge as it takes small steps to converge.

2. The frozen hyperparameter alpha was 0.01 and lambda was 0.001. It is an API to be used in spark. For the second part, I have tried to implement the parameter server using DistML API. I didn't get enough time to implement the parameter server since there was no support for the same API available in the internet. I did run a Logistic regression on the spark machine once, using 1 parameter server, however it was holding all the resources and took around 8-9 hours to finish for training. It was an BSP implementation with maximum lag size of 2. I got a training accuracy of 96 % and a test accuracy of 71 %. I didn't get time to implement the rest.