COMP 5630 Fall 2022 Assignment 5

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1. Linear Regression

(a) Write down an expression for $P(y|x_1,x_2)$

$$P(y|x_1, x_2) = \frac{1}{\sqrt{2\pi}\sigma} \exp{-\frac{(y - w_1 x_1 - w_2 x_2)^2}{2\sigma^2}}$$
(1)

(b) Find the conditional log-likelihood

$$L(\theta) = \prod_{i=1}^{n} P(y|x_{1}^{i}, x_{2}^{i}; \theta)$$

$$= \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi}\sigma} \exp{-\frac{(y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}}{2\sigma^{2}}}$$

$$\ell(\theta) = \log{(\prod_{i=1}^{n} \frac{1}{\sqrt{2\pi}\sigma} \exp{-\frac{(y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}}{2\sigma^{2}}})}$$

$$= \sum_{i=1}^{n} [\log{(\frac{1}{\sqrt{2\pi}\sigma})} + \log{(\exp{-\frac{(y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}}{2\sigma^{2}}})}]$$

$$= \sum_{i=1}^{n} -\frac{(y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}}{2}}$$
(2)

Dropping all constants that do not depend on w_0, w_1, orw_2

(c) Demonstrate the MLE of the conditional log-likelihood is equivalent to minimizing least squares

$$MLE = -\ell(\theta)$$

$$= -\sum_{i=1}^{n} -\frac{(y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}}{2}$$

$$= \frac{1}{2} \sum_{i=1}^{n} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2}$$
(3)

2. Regularization

(a) Find the partial derivative

$$\frac{\partial}{\partial w_i} \left[\frac{1}{2} \sum_{i=1}^n (y^i - w_0 - w_1 x_1^i - w_2 x_2^i)^2 + \frac{\lambda}{2} \|w_1, w_2\|_2^2 \right] \tag{4}$$

$$\frac{1}{2} \sum_{i=1}^{n} \frac{\partial}{\partial w_i} (y^i - w_0 - w_1 x_1^i - w_2 x_2^i)^2 + \frac{\lambda}{2} (\frac{\partial}{\partial w_i} (w_1^2 + w_2^2))$$
 (5)

Where w_0

$$= \frac{1}{2} \sum_{i=1}^{n} \frac{\partial}{\partial w_0} (y^i - w_0 - w_1 x_1^i - w_2 x_2^i)^2$$

$$= \frac{1}{2} \sum_{i=1}^{n} -2(y^i - w_0 - w_1 x_1^i - w_2 x_2^i)^1$$

$$= -\sum_{i=1}^{n} (y^i - w_0 - w_1 x_1^i - w_2 x_2^i)$$
(6)

Where w_1

$$= \frac{1}{2} \sum_{i=1}^{n} \frac{\partial}{\partial w_{1}} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2} + \frac{\lambda}{2} (\frac{\partial}{\partial w_{1}} (w_{1}^{2} + w_{2}^{2}))$$

$$= \frac{1}{2} \sum_{i=1}^{n} -2x_{1}^{i} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{1} + \frac{\lambda}{2} 2w_{1}$$

$$= -\sum_{i=1}^{n} x_{1}^{i} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i}) + \lambda w_{1}$$

$$(7)$$

Where w_2

$$= \frac{1}{2} \sum_{i=1}^{n} \frac{\partial}{\partial w_{2}} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{2} + \frac{\lambda}{2} (\frac{\partial}{\partial w_{2}} (w_{1}^{2} + w_{2}^{2}))$$

$$= \frac{1}{2} \sum_{i=1}^{n} -2x_{2}^{i} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i})^{1} + \frac{\lambda}{2} 2w_{2}$$

$$= -\sum_{i=1}^{n} x_{2}^{i} (y^{i} - w_{0} - w_{1}x_{1}^{i} - w_{2}x_{2}^{i}) + \lambda w_{2}$$
(8)

Gradient Descent Rules

$$w_i^{t+1} = w_i^t + \frac{\partial E(X, w)}{\partial w_i} \tag{9}$$

$$w_0^{t+1} = w_0^t + \sum_{i=1}^n (y^i - w_0 - w_1 x_1^i - w_2 x_2^i)$$
(10)

$$w_1^{t+1} = w_1^t + \sum_{i=1}^n x_1^i (y^i - w_0 - w_1 x_1^i - w_2 x_2^i) + \lambda w_1$$
 (11)

$$w_2^{t+1} = w_2^t + \sum_{i=1}^n x_2^i (y^i - w_0 - w_1 x_1^i - w_2 x_2^i) + \lambda w_2$$
 (12)

(13)

3. Implementing Linear Regression (code at: github.com/wumphlett)

The learning rate of .01 outperformed the learning rate of .001. This is evidenced by its ability to more effectively minimize loss (17.4 v 34.8).

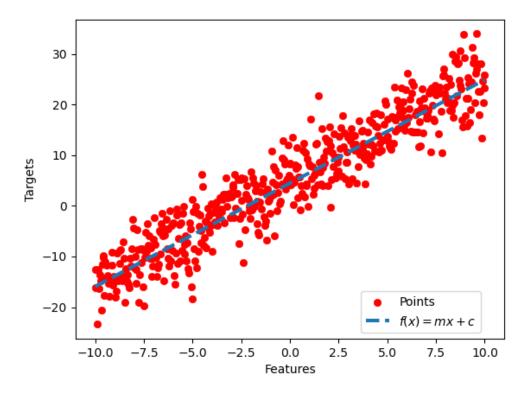


Figure 1: Linear Regression (lr fixed at .01)

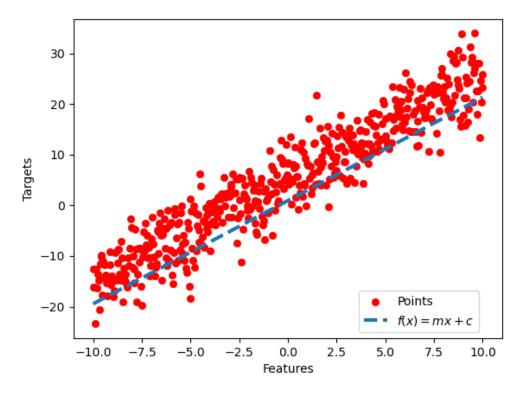


Figure 2: Linear Regression (lr fixed at .001)

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Epoch 1, m: 0.13658349190618496, b:0.010312358814106724, Loss: 164.80508456949963
Epoch 2, m: 0.2640249224302726, b:0.02060409291058523, Loss: 149.00149960714552
Epoch 3, m: 0.3829362050996417, b:0.03087524353887078, Loss: 135.22943429119377
Epoch 4, m: 0.4938882957025641, b:0.04112585186589976, Loss: 123.22608820443448
Epoch 5, m: 0.5974139337480965, b:0.05135595897627468, Loss: 112.76266383116672
Epoch 6, m: 0.6940102004294589, b:0.061565605872428854, Loss: 103.63996700446963
Epoch 7, m: 0.7841409053730308, b:0.07175483347479072, Loss: 95.68457660100776
Epoch 8, m: 0.8682388136330049, b:0.08192368262194787, Loss: 88.74550982980175
Epoch 9, m: 0.9467077236246761, b:0.0920721940708107, Loss: 82.69131899125422
Epoch 10, m: 1.0199244059736183, b:0.10220040849677581, Loss: 77.40756387953363
Epoch 11, m: 1.0882404125901863, b:0.11230836649388898, Loss: 72.79461122472588
Epoch 12, m: 1.1519837646556654, b:0.12239610857500792, Loss: 68.76571885986522
Epoch 13, m: 1.2114605276249781, b:0.1324636751719646, Loss: 65.24536777297833
Epoch 14, m: 1.266956280808369, b:0.1425111066357274, Loss: 62.167809970895874
Epoch 15, m: 1.3187374885883023, b:0.15253844323656268, Loss: 59.47580423146677
Epoch 16, m: 1.3670527798555108, b:0.16254572516419627, Loss: 57.119515433746685
Epoch 17, m: 1.4121341418074391, b:0.1725329925279746, Loss: 55.055556301200994
Epoch 18, m: 1.4541980338411422, b:0.18250028535702537, Loss: 53.246153131444586
Epoch 19, m: 1.4934464268890222, b:0.19244764360041805, Loss: 51.65841947019918
Epoch 20, m: 1.5300677731878056, b:0.20237510712732393, Loss: 50.26372376282578
Epoch 21, m: 1.5642379111371314, b:0.212282715727176, Loss: 49.03713882389985
Epoch 22, m: 1.5961209095924542, b:0.22217050910982836, Loss: 47.95696253858988
Epoch 23, m: 1.6258698556461584, b:0.23203852690571541, Loss: 47.00430057932756
Epoch 24, m: 1.6536275896794341, b:0.2418868086660107, Loss: 46.16270311376041
Epoch 25, m: 1.6795273912142903, b:0.2517153938627854, Loss: 45.417848518184684
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Epoch 27, m: 1.726242307418559, b:0.271313632059495, Loss: 44.170105935915046
Epoch 28, m: 1.747281725040616, b:0.2810833636094827, Loss: 43.64691101082227
Epoch 29, m: 1.766912893066327, b:0.2908335556963705, Loss: 43.17945465256065
Epoch 30, m: 1.785230071087912, b:0.3005642473990845, Loss: 42.76057275977556
Epoch 31, m: 1.8023212095385133, b:0.31027547771839303, Loss: 42.38402798602196
Epoch 32, m: 1.8182683719886135, b:0.319967285577063, Loss: 42.04438982994041
Epoch 33, m: 1.8331481291765226, b:0.3296397098200156, Loss: 41.73693024027347
Epoch 34, m: 1.8470319266648803, b:0.3392927892144823, Loss: 41.45753272829492
Epoch 35, m: 1.8599864278884861, b:0.34892656245016007, Loss: 41.202613239959604
Epoch 36, m: 1.872073834240612, b:0.3585410681393665, Loss: 40.96905126621258
Epoch 37, m: 1.8833521837346998, b:0.3681363448171945, Loss: 40.75412986676654
Epoch 38, m: 1.893875629675476, b:0.37771243094166684, Loss: 40.555483454055086
Epoch 39, m: 1.9036947006775309, b:0.38726936489389024, Loss: 40.37105233329189
Epoch 40, m: 1.912856543279849, b:0.3968071849782092, Loss: 40.199043124479026
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Epoch 42, m: 1.9293815621634105, b:0.41582563637762154, Loss: 39.88624621241109
Epoch 43, m: 1.9368240837764934, b:0.42530634391897304, Loss: 39.74291492399707
Epoch 44, m: 1.943768448632308, b:0.4347680900452418, Loss: 39.606869521849205
Epoch 45, m: 1.9502480002893565, b:0.44421091267925805, Loss: 39.47721229526082
Epoch 46, m: 1.956293850492807, b:0.45363484966800627, Loss: 39.353161506362255
Epoch 47, m: 1.9619350285583912, b:0.463039938782777, Loss: 39.23403638539313
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Epoch 64, m: 2.0163552088387706, b:0.6200789657228052, Loss: 37.59735409372296
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Epoch 87, m: 2.0356518199409392, b:0.8242126820288899, Loss: 35.768263747195235
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Epoch 98, m: 2.0382766785421236, b:0.9185686126871314, Loss: 34.95903912896947
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Epoch 100, m: 2.038573888032826, b:0.9355021054214189, Loss: 34.81576802915489
2.038573888032826 0.9355021054214189 34.81576802915489
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Epoch 44, m: 2.0405737263828234, b:3.03647476692655, Loss: 21.494665059922305
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Epoch 54, m: 2.0405737263828234, b:3.424226386972391, Loss: 20.00117856231476
Epoch 55, m: 2.0405737263828234, b:3.4588654473740106, Loss: 19.882391976269563
Epoch 56, m: 2.0405737263828234, b:3.4928117265675978, Loss: 19.768309339031752
Epoch 57, m: 2.0405737263828234, b:3.526079080177313, Loss: 19.65874437422856
Epoch 58, m: 2.0405737263828234, b:3.558681086714834, Loss: 19.55351818203158
Epoch 59, m: 2.0405737263828234, b:3.5906310531216046, Loss: 19.4524589470456
Epoch 60, m: 2.0405737263828234, b:3.62194202020024, Loss: 19.355401657765057
Epoch 61, m: 2.0405737263828234, b:3.6526267679373023, Loss: 19.262187837140033
Epoch 62, m: 2.0405737263828234, b:3.6826978207196235, Loss: 19.172665283811753
Epoch 63, m: 2.0405737263828234, b:3.712167452446298, Loss: 19.086687823595277
Epoch 64, m: 2.0405737263828234, b:3.7410476915384394, Loss: 19.004115070803373
Epoch 65, m: 2.0405737263828234, b:3.769350325848738, Loss: 18.924812199022025
Epoch 66, m: 2.0405737263828234, b:3.7970869074728304, Loss: 18.848649720963223
Epoch 67, m: 2.0405737263828234, b:3.824268757464441, Loss: 18.775503277035547
Epoch 68, m: 2.0405737263828234, b:3.8509069704562195, Loss: 18.705253432287407
Epoch 69, m: 2.0405737263828234, b:3.8770124191881625, Loss: 18.637785481391294
Epoch 70, m: 2.0405737263828234, b:3.9025957589454667, Loss: 18.572989261350664
Epoch 71, m: 2.0405737263828234, b:3.927667431907625, Loss: 18.510758971623645
Epoch 72, m: 2.0405737263828234, b:3.9522376714105394, Loss: 18.450993001369817
Epoch 73, m: 2.0405737263828234, b:3.976316506123396, Loss: 18.39359376353804
Epoch 74, m: 2.0405737263828234, b:3.9999137641419953, Loss: 18.3384675355244
Epoch 75, m: 2.0405737263828234, b:4.023039077000223, Loss: 18.2855243061401
Epoch 76, m: 2.0405737263828234, b:4.045701883601286, Loss: 18.234677628639417
Epoch 77, m: 2.0405737263828234, b:4.067911434070327, Loss: 18.18584447956777
Epoch 78, m: 2.0405737263828234, b:4.089676793529987, Loss: 18.138945123199353
Epoch 79, m: 2.0405737263828234, b:4.111006845800455, Loss: 18.093902981343128
Epoch 80, m: 2.0405737263828234, b:4.131910297025513, Loss: 18.050644508304405
Epoch 81, m: 2.0405737263828234, b:4.15239567922607, Loss: 18.009099070798015
Epoch 82, m: 2.0405737263828234, b:4.172471353782616, Loss: 17.969198832616886
Epoch 83, m: 2.0405737263828234, b:4.192145514848031, Loss: 17.930878643867725
Epoch 84, m: 2.0405737263828234, b:4.211426192692137, Loss: 17.894075934593026
Epoch 85, m: 2.0405737263828234, b:4.230321256979361, Loss: 17.858730612605616
Epoch 86, m: 2.0405737263828234, b:4.248838419980841, Loss: 17.8247849653689
Epoch 87, m: 2.0405737263828234, b:4.266985239722292, Loss: 17.79218356576276
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Epoch 88, m: 2.0405737263828234, b:4.284769123068913, Loss: 17.760873181581026 Epoch 89, m: 2.0405737263828234, b:4.302197328748602, Loss: 17.73080268861288 Epoch 90, m: 2.0405737263828234, b:4.319276970314697, Loss: 17.70192298716628 Epoch 91, m: 2.0405737263828234, b:4.336015019049471, Loss: 17.67418692189696 Epoch 92, m: 2.0405737263828234, b:4.3524183068095486, Loss: 17.64754920481231 Epoch 93, m: 2.0405737263828234, b:4.368493528814425, Loss: 17.62196634132421 Epoch 94, m: 2.0405737263828234, b:4.3842472463792035, Loss: 17.59739655923024 Epoch 95, m: 2.0405737263828234, b:4.3996858895926865, Loss: 17.573799740507187 Epoch 96, m: 2.0405737263828234, b:4.4148157599419, Loss: 17.551137355805572 Epoch 97, m: 2.0405737263828234, b:4.429643032884129, Loss: 17.529372401538136 Epoch 98, m: 2.0405737263828234, b:4.444173760367513, Loss: 17.508469339459698 Epoch 99, m: 2.0405737263828234, b:4.45841387330123, Loss: 17.469113719731904 2.0405737263828234, b:4.472369183976272, Loss: 17.469113719731904 2.0405737263828234, b:4.472369183976272, Loss: 17.469113719731904