

Scaling to Huge Datasets & Online Learning

10 试题

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1.

(True/False) Stochastic gradient ascent often requires fewer passes over the dataset than batch gradient ascent to achieve a similar log likelihood.

☒

True

☐

False

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2.

(True/False) Choosing a large batch size results in less noisy gradients

☒

True

☐

False

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3.

(True/False) The set of coefficients obtained at the last iteration represents the best coefficients found so far.



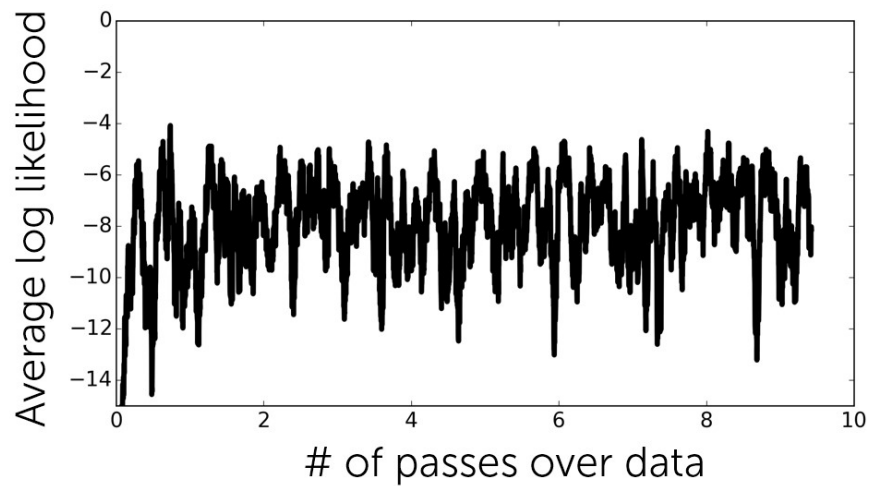
☐ True

☒ False

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4.

Suppose you obtained the plot of log likelihood below after running stochastic gradient ascent.



Which of the following actions would help the most to improve the rate of convergence?

☐ Increase step size

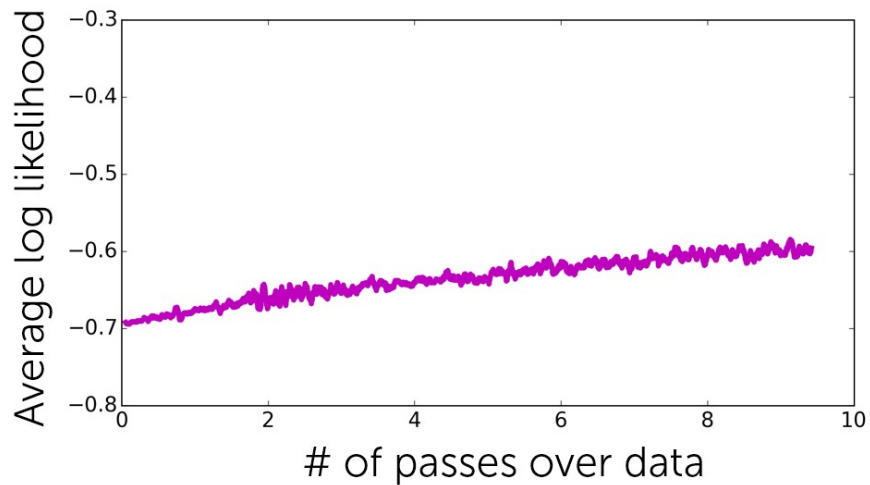
☒ Decrease step size

☐ Decrease batch size

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5.

Suppose you obtained the plot of log likelihood below after running stochastic gradient ascent.



Which of the following actions would help to improve the rate of convergence?

- ☐ Increase batch size
- ☒ Increase step size
- ☐ Decrease step size

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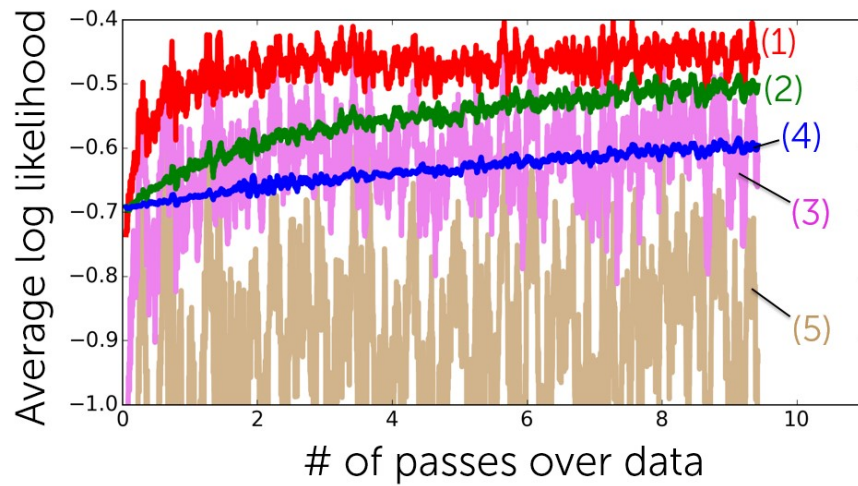
6. Suppose it takes about 1 milliseconds to compute a gradient for a single example. You run an online advertising company and would like to do online learning via mini-batch stochastic gradient ascent. If you aim to update the coefficients once every 5 minutes, how many examples can you cover in each update? Overhead and other operations take up 2 minutes, so you only have 3 minutes for the coefficient update.

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7.

In search for an optimal step size, you experiment with multiple step sizes and obtain the following convergence plot.



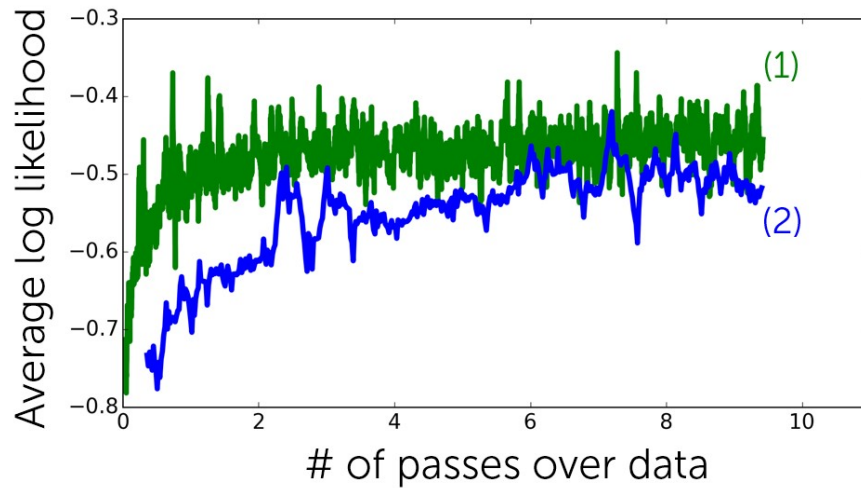
Which line corresponds to the best step size?

- ☒ (1)
- ☐ (2)
- ☐ (3)
- ☐ (4)
- ☐ (5)

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8.

Suppose you run stochastic gradient ascent with two different batch sizes. Which of the two lines below corresponds to the smaller batch size (assuming both use the same step size)?



- ☒ (1)
- ☐ (2)

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9.

Which of the following is NOT a benefit of stochastic gradient ascent over batch gradient ascent? Choose all that apply.

- ☐ Each coefficient step is very fast.
- ☒ Log likelihood of data improves monotonically.
- ☐ Stochastic gradient ascent can be used for online learning.
- ☐ Stochastic gradient ascent can achieve higher likelihood than batch gradient ascent for the same amount of running time.
- ☒ Stochastic gradient ascent is highly robust with respect to parameter choices.

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10.

Suppose we run the stochastic gradient ascent algorithm described in the lecture with batch size of 100. To make 10 passes over a dataset consisting of 15400 examples, how many iterations does it need to run?

1540



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