

<u>Unit 2 Nonlinear Classification</u>, <u>Linear regression, Collaborative</u>

Course > Filtering (2 weeks)

5. The Kernel Perceptron Algorithm

> Lecture 6. Nonlinear Classification >

#### **Audit Access Expires May 11, 2020**

You lose all access to this course, including your progress, on May 11, 2020. Upgrade by Mar 25, 2020 to get unlimited access to the course as long as it exists on the site. **Upgrade now** 

# 5. The Kernel Perceptron Algorithm Computational Efficiency





Video

Download video file

**Transcripts** 

<u>Download SubRip (.srt) file</u> Download Text (.txt) file

## How the Kernel Perceptron Algorithm Works: Initalization

1/1 point (graded)

Recall that the original Perceptron Algorithm is given as the following:

$$\begin{aligned} \text{Perceptron}\Big(\big\{\left(x^{(i)},y^{(i)}\right),i=1,\ldots,n\big\},T\Big): \\ &\text{initialize $\theta=0$ (vector);} \\ &\text{for $t=1,\ldots,T$,} \\ &\text{for $i=1,\ldots,n$,} \\ &\text{if $y^{(i)}\left(\theta\cdot x^{(i)}\right)\leq 0$,} \\ &\text{then update $\theta=\theta+y^{(i)}x^{(i)}$.} \end{aligned}$$

In the lecture, it was introduced that we can always express heta as

$$heta = \sum_{j=1}^n lpha_j y^{(j)} \phi\left(x^{(j)}
ight)$$

where values of  $\alpha_1, \ldots, \alpha_n$  may vary at each step of the algorithm. In other words, we can reformulate the algorithm so that we somehow initialize and update  $\alpha_j$ 's, instead of  $\theta$ .

The reformulated algorithm, or **kernel perceptron** , can be given in the following form:

Kernel Perceptron 
$$\left(\left\{\left(x^{(i)},y^{(i)}\right),i=1,\ldots,n,T\right\}
ight)$$
 Initialize  $lpha_1,lpha_2,\ldots,lpha_n$  to some values; for  $t=1,\ldots,T$  for  $i=1,\ldots,n$  if (Mistake Condition Expressed in  $lpha_i$ )

Update  $\alpha_i$  appropriately

Look at the initialization statement of the algorithm. Which of the following is an equivalent way to initialize  $\alpha_1, \alpha_2, \ldots, \alpha_n$ , if we want the same result as initializing  $\theta=0$ ?

$$\bigcap \alpha_1 = \ldots = \alpha_n = \theta$$

$$\bigcirc \alpha_1 = \ldots = \alpha_n = 1$$

$$\alpha_1 = \ldots = \alpha_n = -1$$



#### **Solution:**

Since  $\, heta=\sum_{j=1}^{n}lpha_{j}y^{(j)}\phi\left(x^{(j)}
ight),\,\,$  setting  $lpha_{j}=0$  for all j leads to heta=0.

Submit

You have used 1 of 1 attempt

**1** Answers are displayed within the problem

## How the Kernel Perceptron Algorithm Works: The Update

1/1 point (graded)

As in the previous problem, our goal is to correctly reformulate the original perceptron algorithm. In other words, we want the algorithm to be about updating  $\alpha_j$ 's instead of  $\theta$ .

Kernel Perceptron
$$\left(\left\{\left.\left(x^{(i)},y^{(i)}
ight),i=1,\ldots,n,T\right.
ight\}
ight)$$

initialize 
$$lpha_1, lpha_2, \ldots, lpha_n$$
 to some values; for  $t=1,\ldots,T$  for  $i=1,\ldots,n$  if (Mistake Condition Expressed in  $lpha_j$ ) Update  $lpha_j$  appropriately

Now look at the line "**Update**  $\alpha_j$  **appropriately**" in the above algorithm. Remember that we express  $\theta$  as

$$heta = \sum_{j=1}^n lpha_j y^{(j)} \phi\left(x^{(j)}
ight)$$

Assuming that there was a mistake in classifying the ith data point i.e.

$$y^{(i)}\left( heta\cdot x^{(i)}
ight)\leq 0$$

which of the following conditions about  $\alpha_1,\ldots,\alpha_n$  is equivalent to

$$heta = heta + y^{(i)} \phi\left(x^{(i)}
ight),$$

the update condition of the original algorithm?

$$lee lpha_i = lpha_i + 1$$

$$\bigcirc lpha_i = lpha_i - 1$$

$$igcap lpha_j = lpha_j + 1$$
 for all  $j \in 1, \dots, n$ 



**Solution:** 

Expand  $\theta$  in the last equation and it turns out only  $\alpha_i$  gets updated:

$$lpha_i y^{(i)} \phi\left(x^{(i)}
ight) + y^{(i)} \phi\left(x^{(i)}
ight) = \left(lpha_i + 1
ight) y^{(i)} \phi\left(x^{(i)}
ight).$$

Submit

You have used 1 of 1 attempt

**1** Answers are displayed within the problem

## How the Kernel Perceptron Algorithm Works: The Mistake Condition

1/1 point (graded)

$$\begin{array}{l} \text{Kernel Perceptron}\Big(\big\{\left(x^{(i)},y^{(i)}\right),i=1,\ldots,n,T\big\}\Big) \\ \text{initialize } \alpha_1,\alpha_2,\ldots,\alpha_n \text{ to some values;} \\ \text{for } t=1,\ldots,T \\ \text{for } i=1,\ldots,n \\ \text{if } \big(\text{Mistake Condition Expressed in } \alpha_j\big) \\ \text{Update } \alpha_j \text{ appropriately} \end{array}$$

Now look at the line "**Mistake Condition Expressed in**  $\alpha_j$ " in the above algorithm. Remember that we express  $\theta$  as

$$heta = \sum_{j=1}^n lpha_j y^{(j)} \phi\left(x^{(j)}
ight)$$

Which of the following conditions is equivalent to  $y^{(i)}$   $(\theta \cdot \phi(x^{(i)})) \leq 0$ ? Remember from the video lecture above that given feature vectors  $\phi(x)$  and  $\phi(x')$ , we define the Kernel function K as

$$K(x, x') = \phi(x) \phi(x')$$
.

$$oldsymbol{igle} y^{(i)} \sum_{j=1}^n lpha_j y^{(j)} K\left(x^j, x^i
ight) \leq 0$$

$$igcup y^{(i)} \sum_{j=1}^n lpha_i y^{(j)} K\left(x^j, x^i
ight) \leq 0$$

$$igcup y^{(i)} \sum_{j=1}^n lpha_j y^{(i)} K\left(x^j, x^i
ight) \leq 0$$

$$igcup y^{(i)} \sum_{j=1}^n lpha_j y^{(j)} \phi\left(x^{(j)}
ight) \leq 0$$



#### **Solution:**

Substitute heta with  $\sum_{j=1}^{n} lpha_{j} y^{(j)} \phi\left(x^{(j)}
ight)$  in  $y^{(i)}\left( heta \cdot \phi\left(x^{(i)}
ight)
ight) \leq 0$ .

Submit

You have used 1 of 1 attempt

**1** Answers are displayed within the problem

### Discussion

**Hide Discussion** 

**Topic:** Unit 2 Nonlinear Classification, Linear regression, Collaborative Filtering (2 weeks):Lecture 6. Nonlinear Classification / 5. The Kernel Perceptron Algorithm

Add a Post

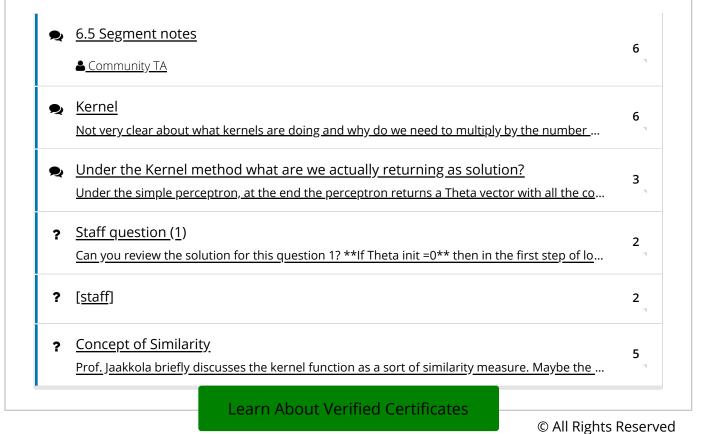
Show all posts by recent activity

? Doesn't this make each Perceptron epoch O(n^2)

5

5. The Kernel Perceptron Algorithm | Lecture 6. ...

https://courses.edx.org/courses/course-v1:MITx+...



7 of 7