

# Homework Assignment 2

## Loss Functions and Support Vector Machines

Lecturer: Kyunghyun Cho

February 9, 2018

**1. Equivalence of negative log probability and logistic loss (10 points)** After replacing the label set from  $\{0, 1\}$  to  $\{-1, 1\}$ , we introduced the log loss

$$D_{\log}(y, \mathbf{x}; M) = \frac{1}{\log 2} \log(1 + \exp(-s(y, \mathbf{x}; M))),$$

as an alternative to the logistic regression distance function above. Show that these two are equivalent up to a constant multiplication for logistic regression.

**2. Hinge loss gradients (10 points)** Unlike the log loss, the hinge loss, defined below, is not differentiable everywhere:

$$D_{\text{hinge}}(y, \mathbf{x}; M) = \max(0, 1 - s(y, \mathbf{x}; M)).$$

Does it mean that we cannot use a gradient-based optimization algorithm for finding a solution that minimizes the hinge loss? If not, what can we do about it?

**3. Model Selection (20 points due to importance)** Consider that we are learning a logistic regression  $M^{(1)}$  and a perceptron  $M^{(2)}$ , and we have three dataset partitions: a training set  $D_{\text{train}}$ , a validation set  $D_{\text{val}}$ , and a test set  $D_{\text{test}}$ .

The two models are iteratively optimized on  $D_{\text{train}}$  over  $T$  steps, and now we have  $T$  logistic regression parameter configurations (i.e. weights and biases)  $M_1^{(1)}, M_2^{(1)}, \dots, M_T^{(1)}$  and  $T$  perceptron configurations  $M_1^{(2)}, M_2^{(2)}, \dots, M_T^{(2)}$ , all with different parameters.

We now evaluate the expected cost for all the  $2T$  models on training set, validation set, and test set. So we have  $6T$  quantities  $\tilde{R}_{\text{train},t}^{(i)}, \tilde{R}_{\text{val},t}^{(i)}, \tilde{R}_{\text{test},t}^{(i)}$  where  $i = 1, 2$  and  $t = 1, \dots, T$ .

- (a) Which  $i$  and  $t$  should we pick as the best model? (10 points)
- (b) How should we report the generalization error? (10 points)

**4. Image Recovery & Numerical Stability (20 points)** Please download [https://github.com/nyu-dl/Intro\\_to\\_ML\\_Lecture\\_Note/blob/master/homeworks/hw2.ipynb](https://github.com/nyu-dl/Intro_to_ML_Lecture_Note/blob/master/homeworks/hw2.ipynb) and follow its instructions.