

# COMP9417 – Machine Learning

## Tutorial: Kernel Methods

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### Question 4. (Kernels and their Feature Representations)

$$(a) \quad k(x, y) = (2 \langle x, y \rangle + 3)^3 = (2 \sum_{i=1}^n x_i y_i + 3)^3 = 8(\sum_{i=1}^n x_i y_i)^3 + 54 \sum_{i=1}^n x_i y_i + 36(\sum_{i=1}^n x_i y_i)^2 + 27$$

$$= 8 \sum_{i=1}^n (x_i)^3 (y_i)^3 + 24 \sum_{i=2}^n \sum_{j=1}^{i-1} (x_i^2 x_j) (y_i^2 y_j) + 54 \sum_{i=1}^n x_i y_i + 36 \sum_{i=1}^n (x_i)^2 (y_i)^2 + 72 \sum_{i=2}^n \sum_{j=1}^{i-1} (x_i x_j) (y_i y_j) + 27$$

Therefore,  $\varphi(x) = \langle 8x_n^3, \dots, 8x_1^3, 2\sqrt{6}x_n^2x_{n-1}, \dots, 2\sqrt{6}x_n^2x_1, 2\sqrt{6}x_{n-1}^2x_{n-2}, \dots, 2\sqrt{6}x_{n-1}^2x_1, \dots, 2\sqrt{6}x_2^2x_1, \dots, 54x_n, \dots, 54x_1, 36x_n^2, \dots, 36x_1^2, 6\sqrt{2}x_nx_{n-1}, \dots, 6\sqrt{2}x_nx_1, 6\sqrt{2}x_{n-1}x_{n-2}, \dots, 6\sqrt{2}x_{n-1}x_1, \dots, 6\sqrt{2}x_2x_1, 3\sqrt{3} \rangle$

### Question 7. (Support Vector Machines)

1. The Gram matrix is

$$X^T X = \begin{bmatrix} 10 & 5 & 3 \\ 5 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix} \quad X'^T X' = \begin{bmatrix} 10 & 5 & -3 \\ 5 & 5 & -1 \\ -3 & -1 & 1 \end{bmatrix}$$

2. Expression to be minimized

$$L(w, t, \alpha) = \frac{1}{2} \|w\|^2 - \sum_{i=1}^N \alpha_i y_i (w x_i + t) + \sum_{i=1}^N \alpha_i$$

- 3 and 4. Take partial derivatives and set 0

$$\nabla_w L(w, t, \alpha) = w - \sum_{i=1}^N \alpha_i y_i x_i = 0$$

$$\nabla_t L(w, t, \alpha) = - \sum_{i=1}^N \alpha_i y_i = 0$$

5. Solve for w

$$w = \sum_{i=1}^N \alpha_i y_i x_i$$

6. Solve for t

$$t = y_j - \sum_{i=1}^N \alpha_i y_i (x_i x_j)$$