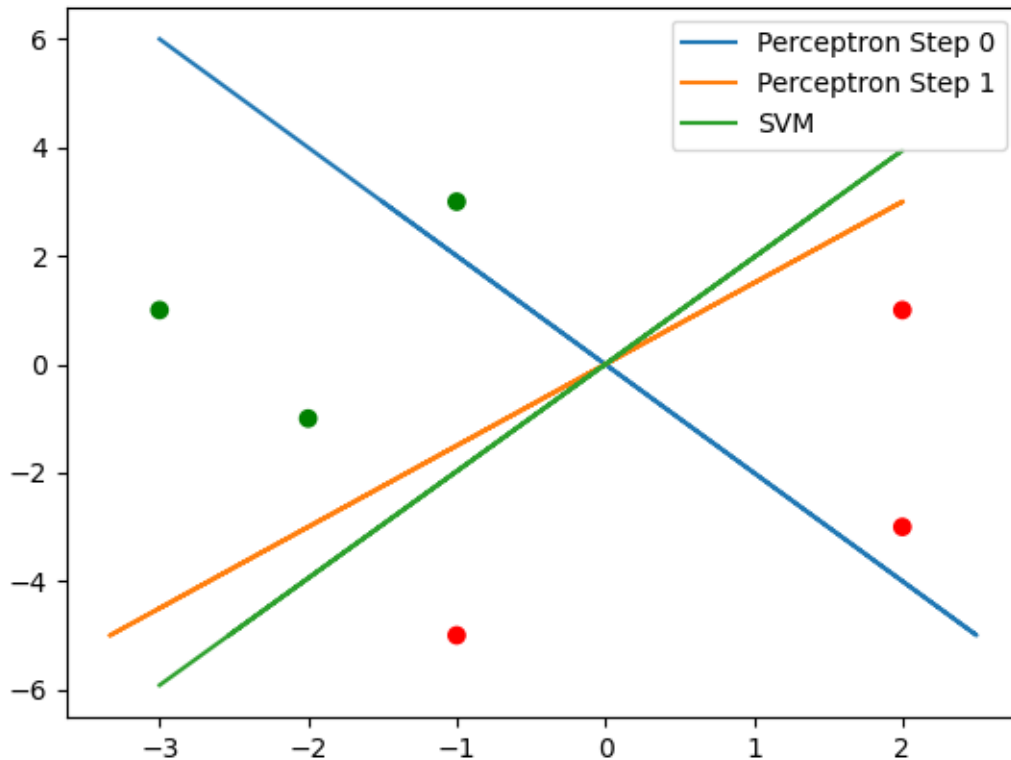


## Exercise 1

See Referencesappendix for code.



(a) Perceptron Learning:

Updating vector  $w = (0, 0)$  using  $(x, y) = ((2, 1), -1)$   
 $w = (-2, -1) \rightarrow w = (0, 0) + y = -1 * x = (2, 1)$

Updating vector  $w = (-2, -1)$  using  $(x, y) = ((-1, 3), 1)$   
 $w = (-3, 2) \rightarrow w = (-2, -1) + y = 1 * x = (-1, 3)$

Margin: 1.1094003924504583

(b) SVM Learning:

$w^* : (-0.6074814098863559, 0.30790724037405226)$   
 Margin: 1.331824259573374

## Exercise 2

- (a)  $\hat{w} = \mathbf{1} = (1, \dots, 1) \in \{1\}^n$  is a suitable weight vector, since  $\langle \hat{w}, x \rangle$  is only positive, iff  $x$  contains more 1's than -1's.
- (b)  $\lambda = n$ , since  $\|x\|$  is maximum when  $x$  consists of either only 1's or only -1's.  
 $\gamma = \frac{1}{n}$  since the margin is minimal for a  $x$  which consists of an by one number off amount of 1's and -1's. Thus,  $\frac{|\langle w, x \rangle|}{\|w\|} = \frac{1}{n}$   
 Using Theorem 1.13 we can derive that the perceptron algorithm finds a linear separator after at most  $\left(\frac{\lambda}{\gamma}\right)^2 = \left(\frac{n}{\frac{1}{n}}\right)^2 = n^4$  updates.
- (c) The smallest possible number of updates is 1. Let  $(x_1 := (1, \dots, 1), y_1 := 1)$  be the first element in  $S$ .  
 Initially the weight vector is  $w = ((0, \dots, 0))$ . Thus,  $\text{sgn}(\langle w, x_1 \rangle) \neq y_1$  holds and we update  $w \leftarrow w + y_1 x_1 = (1, \dots, 1)$ .  
 As discussed previously, this is already a suitable weight vector, therefore we do not have to update  $w$  ever again.
- (d)

## Exercise 3

- (a)
- $$\tau : \mathbb{R}^2 \rightarrow \mathbb{R}^4, (x, y) \mapsto (x, y, (\sin(xy))^2, (\cos(xy))^2)$$
- (b)
- $$\tau' : \mathbb{R}^2 \rightarrow \mathbb{R}^3, (x, y) \mapsto (x, y, (\sin(xy))^2)$$

We make use of  $1 = (\sin(\phi))^2 + (\cos(\phi))^2$ . Hence:

$$\begin{aligned} h(x, y) &= \text{sgn}(w_1 x + w_2 y + w_3 (\sin(xy))^2 + w_4 (\cos(xy))^2 - b) \\ &= \text{sgn}(w_1 x + w_2 y + w_3 (\sin(xy))^2 + w_4 (1 - (\sin(xy))^2) - b) \\ &= \text{sgn}(w_1 x + w_2 y + w_3 (\sin(xy))^2 + w_4 - w_4 (\sin(xy))^2 - b) \\ &= \text{sgn}(w_1 x + w_2 y + (w_3 + w_4) \cdot (\sin(xy))^2 - (b - w_4)) \\ &= \text{sgn}(w_1 x + w_2 y + w'_3 \cdot (\sin(xy))^2 - b') \\ &=: h'(x, y) \end{aligned}$$

where  $w'_3 := w_3 + w_4$  and  $b' := b - w_4$ .

## Exercise 4

See Referencesappendix for code.

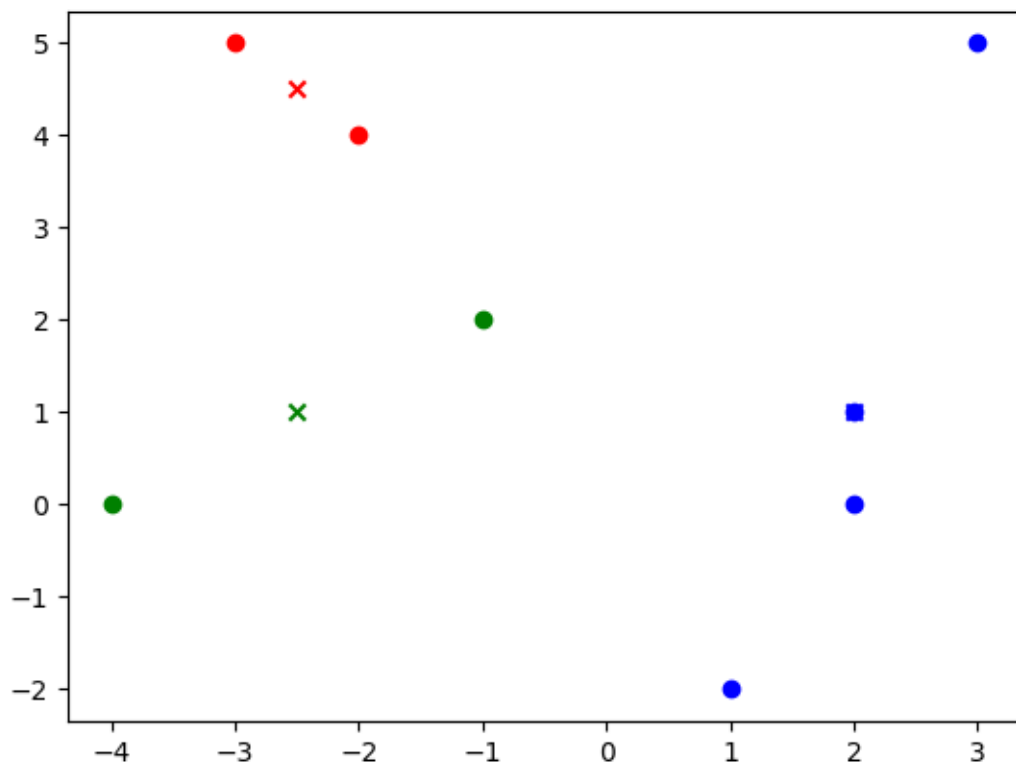
- (a) Clusters:  $[[], [], []]$   
 Centres:  $[(-3, 5), (-2, 4), (-1, 2)]$

Clusters:  $[[-3, 5], [-2, 4], [(-1, 2), (-4, 0), (1, -2), (2, 0), (2, 1), (3, 5)]]$   
 Centres:  $[(-3.0, 5.0), (-2.0, 4.0), (0.5, 1.0)]$

Clusters:  $[(-3, 5)], [(-2, 4), (-4, 0)], [(-1, 2), (1, -2), (2, 0), (2, 1), (3, 5)]$   
 Centres:  $[(-3.0, 5.0), (-3.0, 2.0), (1.4, 1.2)]$

Clusters:  $[(-3, 5), (-2, 4)], [(-1, 2), (-4, 0)], [(1, -2), (2, 0), (2, 1), (3, 5)]$   
 Centres:  $[(-2.5, 4.5), (-2.5, 1.0), (2.0, 1.0)]$

Final Clusters:  $[(-3, 5), (-2, 4)], [(-1, 2), (-4, 0)], [(1, -2), (2, 0), (2, 1), (3, 5)]$   
 Final Centers:  $[(-2.5, 4.5), (-2.5, 1.0), (2.0, 1.0)]$



(b)

(c) Circumcenter  $c = (-0.25, 2.75)$

Line 1:  $y = 2.75$  (separating red and green)

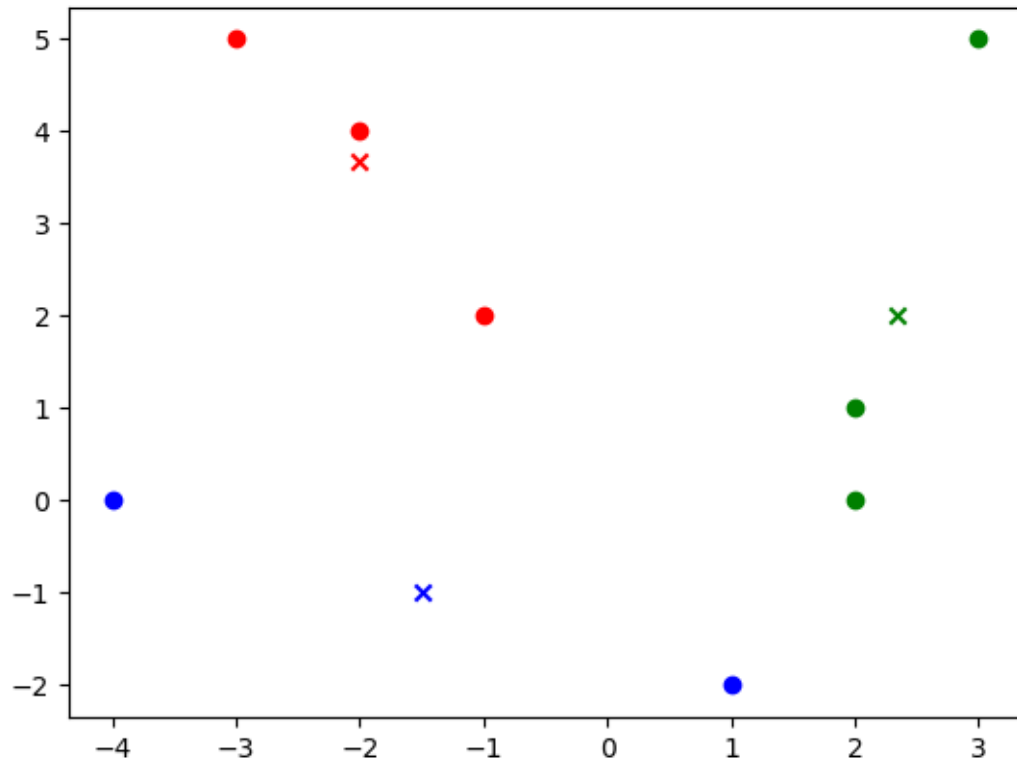
Line 2:  $x = -0.25$  (separating green and blue)

Line 3:  $y = 2.75 + \frac{x+0.25}{3.5} \cdot 0.5$  (separating red and blue)

(d)

$$z^1 = x_1 = (-3, 5), z^2 = x_8 = (3, 5), z^2 = x_4 = (-4, 0)$$

produces following clustering:



(e) Yes, for example  $z^1 = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$ ,  $z^2 = \begin{bmatrix} -1.5 \\ 3 \end{bmatrix}$ ,  $z^3 = \begin{bmatrix} 2 \\ -2 \end{bmatrix}$ ,

## Exercise 5

(a)

$$\mathbb{E}[Y_n] = \mathbb{E}\left[\prod_{i=1}^n X_i\right] = \prod_{i=1}^n \mathbb{E}[X_i] = \prod_{i=1}^n 3.5 = 3.5^n$$

$$\begin{aligned} \text{Var}(Y_n) &= \mathbb{E}[(Y_n - \mathbb{E}[Y_n])^2] = \mathbb{E}[(Y_n - 3.5^n)^2] = \mathbb{E}[Y_n^2 - 2 \cdot 3.5^n \cdot Y_n + 3.5^{2n}] \\ &= \mathbb{E}[Y_n^2] - 2 \cdot 3.5^n \cdot \mathbb{E}[Y_n] + 3.5^{2n} \\ &= \mathbb{E}[Y_n] \cdot \mathbb{E}[Y_n] - 2 \cdot 3.5^n \cdot 3.5^n + 3.5^{2n} \\ &= 3.5^n \cdot 3.5^n - 2 \cdot 3.5^n \cdot 3.5^n + 3.5^{2n} \\ &= 0 \end{aligned}$$

(b) (i)

$$Pr(Z_{300} \leq 10) = Pr(-Z_{300} \geq -10) \leq \frac{E(-Z_{300})}{-10} = \frac{E_{300}}{10} = \frac{\frac{300}{6}}{10} = 5$$

(ii)

(iii)

(iv)

**Exercise 6**

(a)

$$\begin{aligned}
H(X|Y) + H(X) &\Leftrightarrow \left( \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \left( \sum_{x \in \text{rg}(X)} \Pr(X = x|Y = y) \cdot \log\left(\frac{1}{\Pr(X = x|Y = y)}\right) \right) \right) \\
&+ \left( \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \cdot \log\left(\frac{1}{\Pr(Y = y)}\right) \right) \\
&\Leftrightarrow \left( \sum_{y \in \text{rg}(Y)} \sum_{x \in \text{rg}(X)} \left( \Pr(X = x, Y = y) \cdot \log\left(\frac{\Pr(Y = y)}{\Pr(X = x, Y = y)}\right) \right) \right) \\
&+ \left( \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \cdot \log\left(\frac{1}{\Pr(Y = y)}\right) \right) \\
&\Leftrightarrow \left( \sum_{y \in \text{rg}(Y)} \sum_{x \in \text{rg}(X)} (\Pr(X = x, Y = y) \cdot (\log(\Pr(Y = y)) - \log(\Pr(X = x, Y = y)))) \right) \\
&- \left( \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \cdot \log(\Pr(Y = y)) \right) \\
&\Leftrightarrow \left( \sum_{y \in \text{rg}(Y)} \sum_{x \in \text{rg}(X)} (\Pr(X = x, Y = y) \cdot \log(\Pr(Y = y))) \right) \\
&+ \left( \sum_{y \in \text{rg}(Y)} \sum_{x \in \text{rg}(X)} (\Pr(X = x, Y = y) \cdot -\log(\Pr(X = x, Y = y))) \right) \\
&- \left( \sum_{\substack{y \in \text{rg}(Y) \\ x \in \text{rg}(X)}} \Pr(Y = y, X = x) \cdot \log(\Pr(Y = y)) \right) \\
&\Leftrightarrow \left( \sum_{y \in \text{rg}(Y)} \sum_{x \in \text{rg}(X)} (\Pr(X = x, Y = y) \cdot \log(\Pr(Y = y))) \right) \\
&+ H(X, Y) \\
&- \left( \sum_{\substack{y \in \text{rg}(Y) \\ x \in \text{rg}(X)}} \Pr(Y = y, X = x) \cdot \log(\Pr(Y = y)) \right) \\
&\Leftrightarrow H(X, Y)
\end{aligned}$$

(b)

$$\begin{aligned}
H(X|Y) &\Leftrightarrow \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \left( \sum_{x \in \text{rg}(X)} \Pr(X = x|Y = y) \cdot \log\left(\frac{1}{\Pr(X = x|Y = y)}\right) \right) \\
&\Leftrightarrow \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \left( \sum_{x \in \text{rg}(X)} \Pr(X = x) \cdot \log\left(\frac{1}{\Pr(X = x)}\right) \right) \\
&\Leftrightarrow \sum_{y \in \text{rg}(Y)} \Pr(Y = y) (H(X)) \\
&\Leftrightarrow H(X) \cdot \sum_{y \in \text{rg}(Y)} \Pr(Y = y) \\
&\Leftrightarrow H(X)
\end{aligned}$$

# Appendix

## Code for Exercise 1

```
1 from matplotlib import pyplot
2 from sklearn.svm import LinearSVC
3 from math import sqrt
4
5 S = [
6     ((2, 1), -1),
7     ((-1, 3), 1),
8     ((-3, 1), 1),
9     ((-2, -1), 1),
10    ((-1, -5), -1),
11    ((2, -3), -1),
12 ]
13
14
15 def plot(S, w_percs, w_svm):
16     # scatter points
17     x_values = [s[0][0] for s in S]
18     y_values = [s[0][1] for s in S]
19     colors = ['green' if s[1] == 1 else 'red' for s in S]
20
21     pyplot.scatter(x_values, y_values, c=colors)
22
23     # plot linear separators
24     x_min = min(x_values)
25     x_max = max(x_values)
26     y_min = min(y_values)
27     y_max = max(y_values)
28
29     w_list = list(w_percs + [w_svm])
30
31     for i in range(len(w_list)):
32         w = w_list[i]
33         ortho_w = (-w[1], w[0])
34
35         p_1 = (x_min, ortho_w[1] * (x_min / ortho_w[0]))
36         p_2 = (x_max, ortho_w[1] * (x_max / ortho_w[0]))
37         p_3 = (ortho_w[0] * (y_min / ortho_w[1]), y_min)
38         p_4 = (ortho_w[0] * (y_max / ortho_w[1]), y_max)
39
40         p_x_values = (p_1[0], p_2[0], p_3[0], p_4[0])
41         p_y_values = (p_1[1], p_2[1], p_3[1], p_4[1])
42
43         pyplot.plot(p_x_values, p_y_values, label=('SVM' if w==w_svm else f'
44         Perceptron Step {i}'))#
45
46     pyplot.legend()
47
48     # save to file
49     pyplot.savefig(f'exercice_01.png')
50
51 def sgn(value) -> int:
52     if value > 0:
53         return 1
54     elif value == 0:
55         return 0
```

```

56     else:
57         return -1
58
59
60 def dot_product(a, b) -> int:
61     return a[0] * b[0] + a[1] * b[1]
62
63
64 def check_consistency(S, w) -> bool:
65     for s in S:
66         if sgn(dot_product(s[0], w)) != s[1]:
67             return False
68     return True
69
70
71 def perceptron(S) -> list:
72     w_list = list()
73     w = (0, 0)
74     while not check_consistency(S, w):
75         for s in S:
76             if sgn(dot_product(s[0], w)) != s[1]:
77                 w_old = w
78                 # w <- w + yx
79                 w_x = w[0] + s[1] * s[0][0]
80                 w_y = w[1] + s[1] * s[0][1]
81                 w = (w_x, w_y)
82                 w_list.append(w)
83                 # printing formatted for latex. Just copy and paste
84                 print(f'Updating vector $w=\{w\_old\}$ using $(x,y)=\{s\}$ \\\\'
85                       f'$w=\{w\}$ \\\rightarrow w=\{w\_old\} + y=\{s[1]\} * x=\{s[0]\}$'
86                       '\\\\ \n\\bigskip \n')
87     return w_list
88
89
90 def margin(S, w) -> float:
91     distances = [abs(dot_product(w, s[0]))/sqrt(dot_product(w, w)) for s in S]
92     distances = sorted(distances)
93     return distances[0]
94
95
96 def svm(S) -> tuple:
97     classifier = LinearSVC(fit_intercept=False) # force heterogenous (
98     fit_intercept=False)
99     classifier.fit([[s[0][0], s[0][1]] for s in S], [s[1] for s in S])
100     return (classifier.coef_[0][0], classifier.coef_[0][1])
101
102 if __name__ == '__main__':
103     print(f'Perceptron Learning: \\\ \n\\bigskip \n')
104     w_percs = perceptron(S)
105     print(f'Margin: ${margin(S, w\_percs[-1])}$')
106
107     print(f'SVM Learning: \\\ \n\\bigskip \n')
108     w_svm = svm(S)
109     print(f'$w^*: \{w\_svm\}$ \\\')
110     print(f'Margin: ${margin(S, w\_svm)}$')
111
112     plot(S, w_percs, w_svm)

```

## Code for Exercise 4

```
1 from math import sqrt
2 from matplotlib import pyplot
3
4 X = [
5     (-3, 5),
6     (-2, 4),
7     (-1, 2),
8     (-4, 0),
9     (1, -2),
10    (2, 0),
11    (2, 1),
12    (3, 5),
13 ]
14
15 Z = [X[0], X[1], X[2]] # a+b
16 #Z = [X[0], X[7], X[3]] # d
17
18 def plot(C, Z, k=3):
19     colors = ['red', 'green', 'blue']
20     for j in range(k):
21         x_values = [cj[0] for cj in C[j]]
22         y_values = [cj[1] for cj in C[j]]
23         pyplot.scatter(x_values, y_values, c=colors[j])
24         pyplot.scatter([Z[j][0]], [Z[j][1]], marker='x', c=colors[j])
25
26     # save to file
27     pyplot.savefig(f'exercise_04.png')
28
29
30 def equals_list_of_lists(C_1, C_2) -> bool:
31     ll_1 = list([set(l_1) for l_1 in C_1])
32     ll_2 = list([set(l_2) for l_2 in C_2])
33     for l_1 in list(ll_1):
34         for l_2 in list(ll_2):
35             if l_1 == l_2:
36                 ll_1.remove(l_1)
37                 ll_2.remove(l_2)
38             break
39
40     return len(ll_1) == 0 and len(ll_2) == 0
41
42
43 def dot_product(a, b) -> float:
44     return a[0] * b[0] + a[1] * b[1]
45
46
47 def k_means(X, Z, k=3) -> tuple:
48     C = [[] for j in range(k)]
49     C_ = list(C) # copy of C_
50     first_iteration = True
51     while not equals_list_of_lists(C, C_) or first_iteration:
52         first_iteration = False
53         C = list(C_)
54         C_ = [[] for j in range(k)]
55
56         print(f'Clusters: {C} \\\n')
57         print(f'Centres: {Z} \\\n\n')
```



```
59     for x in X:
60         distances = list()
61         for j in range(k):
62             # x_i - z_j
63             tmp = (x[0] - Z[j][0], x[1] - Z[j][1])
64             distances.append((j, sqrt(dot_product(tmp, tmp))))
65         # get min j
66         min_distance = float('inf')
67         min_j = float('inf')
68         for d in distances:
69             j = d[0]
70             distance = d[1]
71             if distance < min_distance:
72                 min_distance = distance
73                 min_j = j
74             elif distance == min_distance and j < min_j:
75                 min_j = j
76         # add x_i to C_j
77         C_ = [C_[j] if j != min_j else C_[j] + [x] for j in range(k)]
78         # update z_j
79         Z = [(sum([x[0] for x in C_[j]])/len(C_[j]), sum([x[1] for x in C_[j]
80 ])/len(C_[j])) if len(C_[j]) != 0 else Z[j] for j in range(k)]
81         return (C_, Z)
82
83 if __name__ == '__main__':
84     (C, Z) = k_means(X, Z, k=3)
85     print(f'Final Clusters: {C} \\\n')
86     print(f'Final Centers: {Z} \\\n')
87     plot(C, Z, k=3)
```