Large woights can lead to overfitting in logistic regress ion because data

Large weights can lead to overfitting in logistic regression because data around 0 would be clarified very clearly whether 0 or I, and the probability of one date to be in which class is not represented well in overfitting model.

(2) max II P(K | X: was well) P(We was well) with prior of N(2 I)

(2) max $\prod_{i \in I} P(Y_i | X_i, w_0, ..., w_d) P(w_0, ..., w_d)$, with prior of N(0, I) $L(w) = -\log I P(y_i | x_i'; w_i) - \log P(w_i)$ Since we came all w_i 's are independent $P(w_i) = \int_{i=1}^{n} \int_{i=1}^{n} \exp(-\frac{w_i^2}{2})$

 $\frac{2(w) = -\frac{3}{12} \log P(y'|x';w) - \frac{3}{5} \log \frac{1}{\sqrt{2}} + \frac{3}{3} \frac{w^2}{\sqrt{2}}}{2}$ Then we can have to gradient:

Then we can have to gradient i $\frac{\partial \mathcal{L}(x)}{\partial w_j} = w_j - \frac{1}{2} \times i \left[P(y^i | x^i; w) - y^i \right]$

The gradient descent update rule this is

 $W_{5} \leftarrow W_{5} + \alpha \frac{\partial \mathcal{L}(w)}{\partial W_{5}}$ $W_{5} \leftarrow (1+\alpha)W_{5} - \sum_{i=1}^{n} x^{i} [P(y^{i} | x^{i} | w) - y^{i}]$

The prior constrict the weight w to not being to large so that

dwaset (d features
$$n$$
 entries) $\frac{1}{2} \frac{1}{2} \frac{1}$

$$= -\frac{\sum_{j=1}^{n} \sum_{c=1}^{k} \left[y_c^{j} \ln \frac{exp(w_c^{j}x_j^{i})}{z_c^{i} exp(w_c^{j}x_j^{i})} \right]}$$

$$= -\sum_{j=1}^{n} \sum_{c=1}^{k} \left[y_c^{j} (w_c^{j}x_j^{i}) - y_c^{j} \ln \left(\sum_{c} exp(w_c^{j}x_j^{i}) \right) \right]$$
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 $\int (w) = -\sum_{j=1}^{n} \sum_{i=1}^{n} y_{i}^{2} \ln \left[p \left(y_{i}^{2} \mid x^{3}, w \right) \right]$

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$$= \underbrace{\left(\frac{\xi}{\zeta_{c}}, y_{c}^{2}\right)}_{\xi_{c}} \underbrace{\frac{1}{\xi_{c}} \exp(w_{c}^{T} x^{j})}_{\xi_{c}} \cdot \exp(w_{c}^{T} x^{j}) \cdot x^{j}}_{\xi_{c}} \right] \quad (w_{c} \neq w_{c} \text{ is ignored})$$

$$= \underbrace{\frac{\exp(w_{c}^{T} x^{j})}{\xi_{c}}}_{\xi_{c}} x^{j} \qquad \text{for } \alpha \text{ fixed } j$$

$$\underbrace{\frac{\exp(w_{c}^{T} x^{j})}{\xi_{c}}}_{\xi_{c}} x^{j} - \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}} \underbrace{\frac{\exp(w_{c}^{T} x^{j})}{\xi_{c}}}_{\xi_{c}} x^{j}}_{\xi_{c}} x^{j}$$

$$= \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} y_{c}^{j} x^{j} - \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j}}_{\xi_{c}^{T}} x^{j} + \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j}}_{\xi_{c}^{T}} x^{j}$$

$$= \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} y_{c}^{j} x^{j} - \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j} - \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j} + \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j}}_{\xi_{c}^{T}} x^{j} + \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}} x^{j} + \underbrace{\frac{y}{\xi_{c}^{T}}}_{\xi_{c}^{T}}$$

QZ (3) Vm & yi h (Z. exp(wē xi))

 $= \sum_{i=1}^{n} x^{i} \left[y_{c}^{i} - p(y_{c}^{i} = | x^{i}; W) \right]$ (5) The gradient ascent rule is $W_c^{t+1} \leftarrow W_c^t + \eta \nabla_{W_c} L(W)$

where $\nabla_{wc} L(w) = \int_{-\infty}^{\eta} \chi^{j} (y_{c}^{j} - p(y_{c}^{j} = 1 \mid \chi^{j}; w^{t}))$

$$W_{c}^{t+1} \leftarrow W_{c}^{t} + \eta \cdot V_{w_{c}} \perp (w)$$

$$W_{c}^{t+1} \leftarrow W_{c}^{t} + \eta \cdot \sum_{j=1}^{n} x^{j} \left(y_{c}^{j} - p(y_{c}^{j} = 1 \mid x^{j}; w^{t}) \right)$$

$$W_{c}^{t+1} \leftarrow W_{c}^{t} + \eta \cdot \sum_{j=1}^{n} x^{j} \left(y_{c}^{j} - p(y_{c}^{j} = 1 \mid x^{j}; w^{t}) \right)$$

If use kernel, we can have the SVM
$$\chi_1^2 + \chi_2^2 = \left(\frac{\sqrt{2} + 1}{2}\right)^2$$

which is roughly

(2) By expanding
$$X = \begin{bmatrix} x_1 \\ 2x_2 \end{bmatrix}$$
 to $z = \begin{bmatrix} x_1^2 \\ x_2^2 \end{bmatrix}$, remite the point value

(1) I couldn't, since these points are not linear separable in 2-dimensional

Class -1:
$$\{(0,1), (\frac{1}{2}, \frac{1}{2}), (\frac{1}{2}, \frac{1}{2})\}$$
, Class +1: $\{(0,2), (1,1), (1,1)\}$

Q3

Space

The SVIM:
$$x_1^2 + x_2^2 = \frac{3}{2}$$

For the now point $(-\frac{1}{2}, \Delta z) \Rightarrow \frac{1}{4} + 2 = \frac{7}{4} > \frac{3}{2}$

The SVIN:
$$x_1^2 + x_2^2 = \frac{1}{2}$$
For the now point $(-\frac{1}{2}, \sqrt{z}) \Rightarrow \frac{1}{4} + 2 = \frac{7}{4} > \frac{3}{2}$
The point $(-\frac{1}{2}, \sqrt{z})$ belongs to Class + I

Qy (3) Thus, the chall form is

$$\max_{\alpha^*,\alpha} \sum_{i=1}^{n} y_i(\alpha_i^* - \alpha_i) - \epsilon \sum_{i=1}^{n} (\alpha_i^* + \alpha_i) - \sum_{i=1}^{n} \sum_{j=1}^{n} (\alpha_i^* - \alpha_j) \times \sum_{j=1}^{n} \beta_j^* (\alpha_j^* - \alpha_j$$

(4) Yes, since part
$$-\frac{3}{2}\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_2^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_2^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_2^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_2^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_2^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)(x_1^2-\alpha_1^2)\frac{3}{5}(x_1^2-\alpha_1^2)\frac$$

(5) Define
$$M = 1$$
; $\{0 < \alpha_i^* < C\}$ $N = 1$; $\{0 < \alpha_5 < C\}$

(b)
$$w = \frac{1}{3}(\alpha_i^* - \alpha_i) x_i$$

For sample X

$$\hat{y}_{j} = \sum_{i=1}^{N} (\alpha_{i}^{*} - \alpha_{i}) \chi_{i}^{T} \chi_{j} \qquad \forall j=1,...,n$$

(7) Yes, we can replace xitx5 by
$$\phi(x_i, x_5)$$

(total loss & cost)
(8) € 2 ⇒ width of the boundary 2 ⇒ loss function value 1 QY => may lead to overfitting E1 > width of the boundary 1 >> Total loss & -> meny lead to underfitting (9) C V => penalty on loss V => cust V > may lead to underfitting CI >> penalty on loss I >> cost I > may lead to overfitting

$$=\frac{|\Omega|}{|\Omega|}(-\frac{|\Omega_1|}{|\Omega|}\log_2\frac{|\Omega_2|}{|\Omega_1|}-\frac{|\Omega_2|}{|\Omega_1|}\log_2\frac{|\Omega_2|}{|\Omega_2|})+\frac{|\Omega_2|}{|\Omega_2|}(-\frac{|\Omega_2|}{|\Omega_2|}\log_2\frac{|\Omega_2|}{|\Omega_2|})$$

$$+\frac{|\Omega_2|}{|\Omega_1|}(-\frac{|\Omega_2|}{|\Omega_2|}\log_2\frac{|\Omega_2|}{|\Omega_2|}-\frac{|\Omega_2|}{|\Omega_2|}\log_2\frac{|\Omega_2|}{|\Omega_2|})$$

$$\approx\frac{1}{2}(0.9710+0.9710+0.7219)\approx0.8880$$
We also note that under attribute age:
$$H^0(\Omega_1) \approx 0.9710 \qquad |H^{(2)}(\Omega_2) \approx 0.9710 \qquad |H^{(2)}(\Omega_3) \approx 0.7219$$

$$g(0), age) = H(0) - H(0) (age) \approx 0.0830$$

$$H_{age}(0) = -\frac{3}{2} \frac{|\Omega_2|}{|\Omega_2|}\log_2\frac{|\Omega_2|}{|\Omega_2|} = -(\frac{1}{3}\log_2\frac{1}{3})\times3 \approx 1.5850$$

$$g(0), age) = \frac{g(0), age}{H_{age}(0)} \approx \frac{9.0379}{1.55350} \approx 0.0524$$

$$(D) \text{ For attribute work: } n=2 . \quad \alpha_1: \text{Yes., } |\Omega_2| = 5 ; \quad \alpha_2: \text{Nb., } |\Omega_2| = 10$$

$$|D_{12}|: |D_{11}| = 5 , \quad |D_{12}| = 0; \quad |D_{21}| = 4, \quad |D_{22}| = 6$$

$$H^{(2)}(0), work) = \frac{1}{3} H^{(3)}(0, 1) + \frac{2}{3} H^{(2)}(0, 2) = \frac{1}{3}(-\frac{1}{3}\log_2\frac{1}{3}) + \frac{2}{3}(-\frac{1}{3}\log_2\frac{1}{3}) + \frac{$$

Under attribute work $H^{(2)}(D_i) = 0$, $H^{(2)}(D_2) \approx 0.9710$

Givon D with |D| = 15, There are 2 classes: C_1 : Yes, C_2 : No $|C_1| = 9$, $|C_2| = 6$

 $H^{1}(D) = -\frac{k}{|D|} \frac{|C_{4}|}{|D|} \log_{2} \frac{|C_{4}|}{|D|} = -\frac{3}{5} \log_{2} \frac{3}{5} - \frac{2}{5} \log_{2} \frac{2}{5} \approx 0,9710$

14 (Dlage) = 5 [17] 1977;) = - 3 [D] & [Dik] logo [17]

= \frac{3}{101} \big - \frac{|\overline{D_1}|}{|\overline{D_1}|} \big \frac{|\overline{D_1}|}{|\overline{D_1}|} - \frac{|\overline{D_2}|}{|\overline{D_1}|} \big \frac{|\overline{D_1}|}{|\overline{D_1}|} - \frac{|\overline{D_2}|}{|\overline{D_1}|} \big \frac{|\overline{D_1}|}{|\overline{D_1}|} \big \frac{|\overline{D_2}|}{|\overline{D_1}|} \big \frac{|\overline{D_1}|}{|\overline{D_1}|} \big \frac{|\

(25

1

The first decision

$$Q5 \qquad g(D, work) = H(D) - H(D|work) \approx 0.3237$$

$$H_{work}(D) = \frac{3}{52} \frac{|B|}{|D|} \log_2 \frac{|B|}{|D|} = -\frac{1}{3} \log_2 \frac{2}{3} - \frac{2}{3} \log_2 \frac{2}{3} \approx 0.9183$$

$$g_R(D, work) = \frac{g(B_{work})}{H_{work}(B)} \approx 0.3525$$

$$(C) For attribute house : n=2 \quad cu: Yes, |D|=6; \quad cu: No, |D|=9$$

$$|D_{ik}|: |D_{1}|=b, |D_{1}|=0; |D_{2}|=3, |D_{2}|=6$$

$$H^{(1)}(D|house) = \frac{9}{54} \frac{|D|}{|D|} H^{(D)}_{(D)} = \frac{2}{5} (-\frac{6}{5} \log_2 \frac{6}{5} - \frac{6}{5} \log_2 \frac{6}{5}) + \frac{2}{5} (-\frac{1}{3} \log_2 \frac{1}{3} - \frac{2}{3} \log_2 \frac{2}{3})$$

$$\approx \frac{2}{5} \times 0 + \frac{2}{5} \times 0.9183 \approx 0.5510$$
Under outtribute house, $H^{(2)}(D_{1}) = 0$, $H^{(1)}(D_{2}) \approx 0.5510$

 $Q(D, house) = H(D) - H(D(house) \approx 2.4200$ $H_{house}(D) = -\frac{2}{5} \frac{|D|}{|D|} \log_{10} \frac{|D|}{|D|} = -\frac{2}{5} \log^{\frac{3}{5}} \frac{3}{5} \log_{\frac{3}{5}} \approx 2.9710$ $g_{R}(D, house) = \frac{g(D, house)}{H_{Loop}(D)} \approx 0.4325$

$$g_{R}(D, house) = \frac{g(D, house)}{H_{house}(D)} \approx 0.4325$$

$$(Cl) For attribute coedat is now all normal, |vil=5; as good, |vz|=b; as exadent, |vz|=4$$

 $|D_{ik}|: |D_{ii}|=1, |D_{ij}|=4; |D_{ij}|=4, |D_{22}|=2; |D_{31}|=4, |D_{32}|=0$ $H^{(2)}(D|\text{creelit}) = \frac{3}{4} \frac{|D|}{|D|} H^{(2)}(D_i) = \frac{1}{3} (-\frac{1}{5} \log_5 - \frac{4}{5} \log_5 + \frac{2}{5} (-\frac{2}{5} \log_5 - \frac{2}{5} \log_5 - \frac{1}{5} \log_5 + \frac{4}{5} \times 0)$ $\approx \frac{1}{5} \times 0.7219 + \frac{2}{5} \times 0.9183 + \frac{4}{5} \times 0 \approx 0.6080$

Under credit, H(1)(D1) = 0.7219, H(1)(D2) = 0.9183, H(1)(D3) = 0 $g(D, aredit) = H(D) - H(D|aredit) \approx 0.3630$ Horedit (D) = - 3 15 10 10 10 = - 3 10 - 3 1 $g_R(D, uedit) = \frac{g(D, uedit)}{H_{const}(D)} \approx 0.23 |q|$

20524 < 0.2319 < 0.3525 < 0.4325 05 $g_{\mathbf{r}}(D, age) < g_{\mathbf{r}}(D, adit) < g_{\mathbf{r}}(D, work) < g_{\mathbf{r}}(D, house)$ Chase house for the first decision attribute D, (14, 8, 9, 10, 11, 12), D2(1, 2, 3, 5, 6, 7, 13, 14, 15) Note that duta in D. puvely belong to class 1: Yes, we don't need to create branch for this node For D_2 , we have $H^{(2)}(D_1) \approx 2.9183$ (Z) D denotes the former Dz: The second Let |D| = 9, $|C_1| = 3$, $|C_2| = b$ Worle Credit decision Age Class H(D) & 0.9183 エク Y Nor N n G N n VJ G 4 N Nor n N Nor m N N G m lη Y G, D 4 Ex 0 N Nor Ca) For attribute age: n=3, a; young, |D|=4; az: middle, |D|=2; az: old, |D|=3 $|D_{1k}|$: $|D_{11}|$ = 1, $|D_{12}|$ = 3; $|D_{21}|$ = 0, $|D_{22}|$ = 2; $|D_{31}|$ = 2, $|D_{32}|$ = 1 ≈ 4 x a8113 + = x0 + \frac{1}{2} x 2,9183 ~ 0,6667

Under outbribute age: $H(O_1) \approx 2.8113$, $H(O_2) = 2$, $H(O_3) \approx 2.9183$

9(D, age) = H(D)-H(Dlage) & 0,2516

$$g(D, work) = H(D) - [H(D|work)] = H(D) \approx 0.9183$$

$$H_{work}(D) = -\frac{3}{2} \frac{|D|}{|D|} \log_2 \frac{|D|}{|D|} = -\frac{1}{2} \log_2 \frac{1}{3} - \frac{2}{3} \log_2 \frac{2}{3} \approx 0.9183$$

$$g_R(D, work) = \frac{g(D, work)}{H_{work}(D)} = 1$$

$$C(2) \quad For cold rim te wed it : n = 3 , \alpha_1 : hormal : |D| = 4 ; \alpha_1 : good, |D_2| = 4; |D_3| = 1 , |D_3| = 1 ,$$

 $G_{\mathbb{Z}}(D, age) = \frac{G(D, age)}{M_{ode}(D)} \approx 0.1644$

Q5

Actually at here we could bell the training set is provely separated and the decision tree can be explicitly constructed, but keep on as an algorithm. $M(D|wark) = \frac{2}{5} \frac{|\Omega|}{|D|} H(D_i) = \frac{1}{3} (\frac{3}{3} \log_2 \frac{3}{5} - \frac{9}{3} \log_3 \frac{9}{3}) + \frac{2}{3} (-\frac{9}{5} \log_2 \frac{9}{5} - \frac{9}{5} \log_2 \frac{9}{5}) = 0$

(b) For attribute worle:
$$n=2$$
, α : Yes, $|D_1|=3$; α : No, $|D_2|=1$ $|D_{12}|$: $|D_{11}|=3$, $|D_{12}|=0$, $|D_{21}|=0$, $|D_{22}|=b$

Actually at here we could tell the training set is proved separated and the decision tree can be explicitly and but keep on as an algorithm.

$$M(D|work) = \frac{2}{10} \frac{|D_1|}{|D_1|} H(D_1) = \frac{1}{3} (\frac{3}{3} \log_2 \frac{3}{3} - \frac{3}{3} \log_2 \frac{3} - \frac{3}{3} \log_2 \frac{3}{3} - \frac{3}{3} \log_2 \frac{3}{3} - \frac{3}{3} \log_2 \frac{3}$$

(6) For attribute world: n=2. $a: Yes, |D_1|=3; a:No, |D_2|=6$ $|D_{12}|: |D_{11}|=3, |D_{12}|=0; |D_{21}|=0, |D_{22}|=6$

 $H_{age}(D) = \frac{3}{5} \frac{|k|}{|D|} \log_{1} \frac{|D|}{|D|} = -\frac{1}{5} \log_{2} \frac{1}{9} - \frac{2}{5} \log_{2} \frac{2}{9} - \frac{1}{5} \log_{3} \frac{1}{9} \approx 1.5305$

 $g(D, credit) = H(D) - H(D|credit) \approx 0.4739$ $H_{arealit}(D) = \frac{5}{7} \frac{191}{191} \frac{191}{191} = -\frac{4}{9} log_{29} - \frac{4}{9} log_{29} - \frac{1}{9} log_{29} \approx 1.3921$

0,2516<0,3404<1 D5 $g_{iz}(D, age) < g_{iz}(D, (vedit)) < g_{iz}(D, worde)$ Charse work as the second decision attribute Di= 13,13,143, Dz= (1,2,5,6,7,15) Note that data in D, purely belong to class I: Yes while data in Pz purely belong to class Z: No Thus, the decision tree can be explicitly constructed with "House" as the attribute for the first distribution and "Worle" as the attribute for the second distribution which is: House Work 4.8,9,10,11,12 Pure class: Yes 1,2,5,6,7,1 pure class: (es pure dass: No