Homework 7

ESE 402/542

Ungraded

Problem 1. Assume we have 1000 data points that are 50-dimensional, i.e. $\{x_i \in \mathbb{R}^{50}\}_{i=1}^{1000}$. Suppose the singular values of the data matrix are given by $\sigma_1 = 10, \sigma_2 = 9, \sigma_3 = 8, \ldots, \sigma_{10} = 1, \sigma_{11} = 0, \sigma_{12} = 0, \ldots$ We would like to find a low-dimensional representation of the data points in a way that at least 50% of the energy of the data is kept. What is the minimum value of the dimension that we can use for the low-dimensional representation of the data?

Problem 2. Let \mathcal{H} be the class of functions of the form $h_{a,b}: \mathbb{R} \mapsto \{0,1\}$, where

$$h_{a,b}(x) = \mathbb{1}_{\{x \in [a,b]\}}$$

for all $a, b \in \mathbb{R}$. Our goal will be to show that $VCdim(\mathcal{H}) = 2$.

(a) Let $C = \{c_1, \ldots, c_k\} \subset \mathbb{R}$. Recall that the restriction of \mathcal{H} to C, denoted by \mathcal{H}_C , is the set of all binary k-tuples that can be derived from evaluating the functions in \mathcal{H} on the set C. That is,

$$\mathcal{H}_C = \{(h(c_1), \dots, h(c_k)) : h \in \mathcal{H}\}\$$

Compute \mathcal{H}_C for $C = \{1, 2\}$, and $C = \{1, 2, 3\}$.

- (b) For any set C with |C| = 2, show that $|\mathcal{H}_C| = 4$. Also, can we say that for any set C with |C| = 3 we have $|\mathcal{H}_C| < 8$?
- (c) Recall that a function class \mathcal{H} shatters a set C if $|\mathcal{H}_C| = 2^{|C|}$. Given the specific choice of \mathcal{H} as above, does \mathcal{H} shatter any set C of size 2? Is there a set C of size 3 that is shattered by \mathcal{H} ?
- (d) Recall that the VC dimension of \mathcal{H} is the maximal size of a set C that can be shattered by \mathcal{H} . What is the VC dimension of the class \mathcal{H} considered in the question?

Problem 1. Short answer:

- (a) In your own words, define what it means for a hypothesis class to be *PAC learnable*.
- (b) Let \mathcal{H} be the class of all functions from \mathbb{R} to $\{0,1\}$. What is the VC dimension of \mathcal{H} ?
- (c) For a finite function class \mathcal{H} with m functions h_1, \ldots, h_m , such that $h_i : \mathcal{X} \to \{0, 1\}$, explain why $\operatorname{VCdim}(\mathcal{H}) \leq \log_2 m$. Are there cases where the VC dimension is exactly $\log_2 m$?