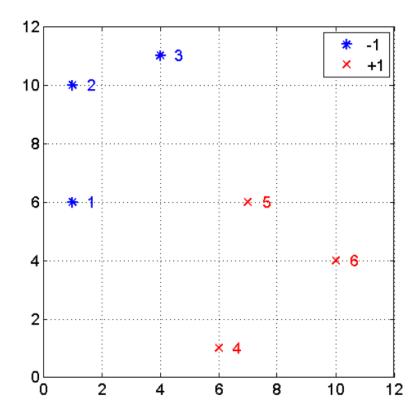
Supervised Learning

1 SVM

The two following classes are given:

$$\begin{aligned} \{[1,6],[1,10],[4,11]\} \text{ with } y_k &= -1 \\ \{[6,1],[7,6],[10,4]\} \text{ with } y_k &= 1 \end{aligned}$$

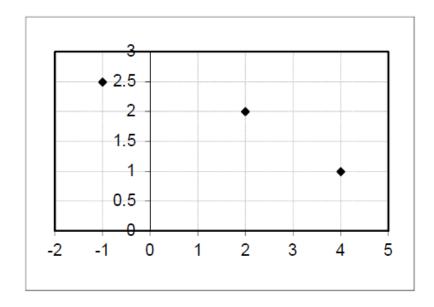


- a. What is the linear SVM classifier? What are the support vectors?
- b. The optimal values of the dual problem are: a = [0.0356, 0, 0.04, 0, 0.0756, 0]. Match these values to the given vectors.
- c. Calculate the margin.

2 Regression

We are given with following learning set:

$${x_i, y_i}_{i=1}^3 = {(-1.2, 5), (2, 2), (4, 1)}.$$



- a. What is the linear regression model for this learning set? Calculate the optimal adequate parameters.
- b. What is the second order polynomial model for this set? Calculate the optimal adequate parameters.
- c. What is the third order polynomial model for this set? Is there a single solution in this case? Calculate the optimal adequate parameters for the case where $w_0 = 0$ and $w_2 = 0$. Which of the solutions is preferred?
- d. Calculate the optimal parameters of the following model:

$$\hat{f}(x) = \sum_{m=1}^{3} w_m \phi_m(x)$$
$$\phi_m(x) = e^{-\frac{(x - \mu_m)^2}{\sigma_m}}$$

The adequate vectors are:

$$\bar{\mu} = \begin{pmatrix} -1\\2\\4 \end{pmatrix}, \, \bar{\sigma} = \begin{pmatrix} 1.5\\1\\1 \end{pmatrix}$$

e. What is the empirical error for each of these models?