Exercise Sheet 5

Machine Learning 2, SS16

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Exercise 1 - Kernel Eigenvectors

(a)
We use Lagrange multipliers:

$$\mathcal{L} = v^\top Cv - \lambda(v^\top v - 1)$$
$$\frac{\partial \mathcal{L}}{\partial v} = 2(C - \lambda I)v \overset{!}{=} \mathbf{0} \quad \Longrightarrow \quad Cv \overset{!}{=} \lambda v$$
$$\frac{\partial \mathcal{L}}{\partial v^2} = 2(C - \lambda I)$$

In every matrix C it holds that $eig(C - aI) = (\lambda_i - a)_{i\in\{1,\dots,d\}}$ (see eq. 286 in matrix cookbook) where in this case $a = \max(\{\lambda_i\}_{i\in\{1,\dots,d\}})$. This means that the second order derivative has only negative eigenvalues except for the largest eigenvalue, which is now zero. Hence $\frac{\partial \mathcal{L}}{\partial v^2}$ is negative semi-definite (think of the bilinearform of combinations of eigenvectors, which correspond to the largest eigenvalue). We therefore use another simple criterion, namely using $v^\top v = 1$ and the necessary condition $Cv \overset{!}{=} \lambda v$ in our objective function $v^\top Cv$:

$$\max_v v^\top Cv = \max(\{v^\top Cv\}_v) = \max(\{v^\top \lambda_i v\}_{v,i}) = \max(\{\lambda_i\}_{i\in\{1,\dots,d\}})$$

Since the necessary condition wrt. $v^\top v = 1$ describes an eigenvalue problem, both cases are equivalent.

(b)

$$\lambda v = Cv \quad \Longleftrightarrow \quad v = \frac{Cv}{\lambda} \quad \overset{\text{def. C}}{\Longleftrightarrow} \quad v = \sum_{i=1}^{N} \phi(x_i) \underbrace{\frac{\phi(x_i)^\top v}{\lambda}}_{\alpha_i}$$

Comparing the coefficients with the given equation $v = \Phi^\top \alpha = \sum_{i=1}^{N} \phi(x_i)\alpha_i$, we get:

$$\frac{\phi(x_i)^\top v}{\lambda} = \alpha_i \quad \Longleftrightarrow \quad \phi(x_i)^\top v = \lambda\alpha_i \quad \Longleftrightarrow \quad \Phi v = \lambda\alpha \tag{1}$$

We now conclude:

$$K\alpha = \Phi\Phi^\top\alpha = \Phi v \overset{(1)}{=} \lambda\alpha$$

Exercise 2

Define

$$s := (s_i)_{i=1,\dots,N}$$

and the matrix of eigenvectors

$$U := (u_i^T)_{i=1,\dots,N}.$$

Then

$$Uy = s.$$

Because all eigenvectors are orthogonal, U is an orthogonal matrix. This means in particular, that

$$||Uy||_2^2 = ||y||_2^2.$$

All in all we get

$$\sum_{i=1}^{N} s_i^2 = ||s||_2^2 = ||Uy||_2^2 = ||y||_2^2$$