

Exercise 1: prove by induction:

Base case: $t=1$, by the algorithm of AdaBoost: $w_i = [1/n, 1/n, \dots]$ $\in \mathbb{R}^n$. $\tilde{w}_i = w_i$ for initialization, $\tilde{p}_i^t = \frac{\tilde{w}_i^t}{\sum_{j=1}^n \tilde{w}_j^t} = \frac{\tilde{w}_i^t}{\sum_{j=1}^n w_j^t} = \tilde{p}_i^t$

Induction step: If $P_i^t = \tilde{P}_i^t$ for all i , the $P_i^{t+1} = \tilde{P}_i^{t+1}$ for all i .

claim: $h_t(x_i) \neq y_i$ \Leftrightarrow $\tilde{h}_t(x_i) \neq \tilde{y}_i$: If $h_t(x_i) \neq y_i$, then $\frac{h_t(x_i)+1}{2} \neq \frac{y_i+1}{2} \Rightarrow \tilde{h}_t(x_i) \neq \tilde{y}_i$; If $\tilde{h}_t(x_i) \neq \tilde{y}_i \Rightarrow \frac{h_t(x_i)+1}{2} \neq \frac{y_i+1}{2} \Rightarrow h_t(x_i) \neq y_i$. we proved the claim. So:

$$E_t = \sum_{i=1}^n [h_t(x_i) \neq y_i] = \sum_{i=1}^n [\tilde{h}_t(x_i) \neq \tilde{y}_i] = \tilde{E}_t$$

Two Cases: ① If $h_t(x_i) = y_i$, $\tilde{h}_t(x_i) = \tilde{y}_i$, then $w_i^{t+1} = w_i^t e^{-\epsilon_t p_i^t h_t(x_i)} = w_i^t e^{-\epsilon_t p_i^t y_i} (y_i \neq t+1, y_i \neq 1) = w_i^t e^{\frac{1}{2} \log \frac{\epsilon_t}{1-\epsilon_t}} = w_i^t \sqrt{\frac{\epsilon_t}{1-\epsilon_t}}$.
 $\tilde{w}_i^{t+1} = \tilde{w}_i^t \left(\frac{\epsilon_t}{1-\epsilon_t} \right)^{1-h_t(x_i)-y_i} = \tilde{w}_i^t \left(\frac{\epsilon_t}{1-\epsilon_t} \right)$.

② If $h_t(x_i) \neq y_i$, $\tilde{h}_t(x_i) \neq \tilde{y}_i$, then $w_i^{t+1} = w_i^t e^{-\epsilon_t p_i^t h_t(x_i)} = w_i^t e^{\frac{1}{2} \log \frac{\epsilon_t}{1-\epsilon_t}} = w_i^t$.

$$\tilde{w}_i^{t+1} = \tilde{w}_i^t \left(\frac{\epsilon_t}{1-\epsilon_t} \right)^{1-h_t(x_i)-y_i} = \tilde{w}_i^t, \text{ so that}$$

$$\text{So: } \frac{w_i^{t+1}}{\tilde{w}_i^{t+1}} = \frac{w_i^t}{\tilde{w}_i^t} \cdot \frac{\epsilon_t}{1-\epsilon_t} \text{ and. } P_i^t = \tilde{P}_i^t : \frac{P_i^t}{\tilde{P}_i^t} = \frac{\frac{w_i^t}{\sum_{j=1}^n w_j^t}}{\frac{\tilde{w}_i^t}{\sum_{j=1}^n \tilde{w}_j^t}} = 1 \quad \xrightarrow{\text{So.}} \quad \frac{w_i^t}{w_i^t} = \frac{\frac{n}{\sum_{j=1}^n w_j^t} \tilde{w}_i^t}{\frac{n}{\sum_{j=1}^n \tilde{w}_j^t} w_i^t} = \alpha$$

$$\frac{\frac{n}{\sum_{j=1}^n w_j^t}}{\frac{n}{\sum_{j=1}^n \tilde{w}_j^t}} = \frac{\frac{n}{\sum_{j=1}^n \tilde{w}_j^t}}{\frac{\epsilon_t \cdot \frac{n}{\sum_{j=1}^n \tilde{w}_j^t} w_i^t}{1-\epsilon_t}} = \frac{\frac{n}{\sum_{j=1}^n \tilde{w}_j^t}}{\frac{\epsilon_t}{1-\epsilon_t} \cdot \alpha \frac{n}{\sum_{j=1}^n \tilde{w}_j^t}} = \alpha \cdot \frac{1-\epsilon_t}{\epsilon_t}$$

$$\frac{P_i^{t+1}}{\tilde{P}_i^{t+1}} = \frac{\frac{w_i^{t+1}}{\sum_{j=1}^n w_j^{t+1}}}{\frac{\tilde{w}_i^{t+1}}{\sum_{j=1}^n \tilde{w}_j^{t+1}}} = \frac{w_i^t}{\tilde{w}_i^t} \cdot \frac{\epsilon_t}{1-\epsilon_t} \cdot \alpha \cdot \frac{1-\epsilon_t}{\epsilon_t} = \alpha \cdot \alpha^{-1} = 1, \text{ so}$$

$$\frac{P_i^{t+1}}{\tilde{P}_i^{t+1}} = 1, \text{ then } P_i^{t+1} = \tilde{P}_i^{t+1}$$

$\frac{\sum_{j=1}^n \tilde{w}_j^t}{\sum_{j=1}^n w_j^t}$ is a constant

By induction, we proved $P_i^t = \tilde{P}_i^t$, then the updates listed are equivalent.

$$(b) \text{ for } y \in \{-1, 1\}, \text{ then: } \min_{H \in \mathcal{H}} E[\exp(-yH) | X=x] = \min_{H \in \mathcal{H}} P(y=1 | X=x) \cdot e^{-H} + P(y=-1 | X=x) \cdot e^H$$

The minimizer $H^* = \arg \min_{H \in \mathcal{H}} P(y=1 | X=x) \cdot e^{-H} + P(y=-1 | X=x) \cdot e^H$, we find the derivative of such a function:

Let $a = P(y=1 | X=x)$, so: $f(H) = a \cdot e^{-H} + (1-a) \cdot e^H$; $f'(H) = -ae^{-H} + (1-a)e^H$, $f''(H) = ae^{-H} + (1-a)e^H > 0$. so: $f(H)$ keeps increasing, when $f(H)$ reaches 0, $f(H)$ reaches minimum.

$$-a \cdot e^{-H} + (1-a) e^H = 0 \Rightarrow (1-a) e^H = a \cdot e^{-H} \quad e^{H^*} = \frac{a}{1-a}$$

$$H^* = \frac{1}{2} \cdot C \cdot \log \frac{P(y=1 | X=x)}{P(y=-1 | X=x)} \quad (C \text{ is a constant for ln-log interchange})$$

So $H^* \propto \log \frac{P(y=1 | X=x)}{P(y=-1 | X=x)}$ as required.

(c) Yes, we get the same result in 4):

$$\text{If } \tilde{h}_t(x) = -h_t(x), \text{ then } E[\tilde{h}_t] = \sum_{j=1}^n P_j^t \cdot [\tilde{h}_t(x_j) + y_j] = \sum_{j=1}^n P_j^t \cdot [h_t(x_j) + y_j] = \sum_{j=1}^n P_j^t \cdot (1 - [h_t(x_j) / y_j]) = \sum_{j=1}^n P_j^t - \sum_{j=1}^n P_j^t \cdot [h_t(x_j) / y_j]$$

$$P_j^t = \frac{w_j^t}{\sum_{j=1}^n w_j^t} \quad \forall j=1 \dots n, \quad \sum_{j=1}^n P_j^t = \frac{\sum_{j=1}^n w_j^t}{\sum_{j=1}^n w_j^t} = 1, \quad E[\tilde{h}_t] = 1 - E[h_t]$$

$$\beta_t(\tilde{h}_t) = \frac{1}{2} \log \frac{1 - E[\tilde{h}_t]}{E[\tilde{h}_t]} = \frac{1}{2} \log \frac{E[h_t]}{1 - E[h_t]} \quad W_j^{th}(\tilde{h}_t) = W_j^t \cdot e^{\frac{1}{2} \log E[h_t] \cdot \tilde{h}_t(x_j)} \quad W_j^{th}(h_t) = W_j^t \cdot e^{\frac{1}{2} \log E[h_t] \cdot h_t(x_j)}$$

$$\frac{W_j^{th}(\tilde{h}_t)}{W_j^{th}(h_t)} = \frac{W_j^t \cdot e^{\frac{1}{2} \log E[h_t] \cdot \tilde{h}_t(x_j)}}{W_j^t \cdot e^{\frac{1}{2} \log E[h_t] \cdot h_t(x_j)}} = \frac{e^{\frac{1}{2} \log E[h_t] \cdot \tilde{h}_t(x_j)}}{e^{\frac{1}{2} \log E[h_t] \cdot h_t(x_j)}} = \frac{\left(\frac{E[h_t]}{1 - E[h_t]} \right)^{\frac{1}{2} \tilde{h}_t(x_j)}}{\left(\frac{E[h_t]}{1 - E[h_t]} \right)^{\frac{1}{2} h_t(x_j)}} = \left(\frac{E[h_t]}{1 - E[h_t]} \right)^{\frac{1}{2} \tilde{h}_t(x_j) + \frac{1}{2} h_t(x_j)}$$

$$\text{Since } \tilde{h}_t(x_i) = -h_t(x_i), \quad \frac{1}{2} \tilde{h}_t(x_i) + \frac{1}{2} h_t(x_i) = 0. \quad \frac{W_j^{th}(\tilde{h}_t)}{W_j^{th}(h_t)} = 1. \quad W_j^{th}(h_t) = W_j^{th}(\tilde{h}_t)$$

We get the same update for w in 4)

$$(d) \text{ The minimizer } \beta^* = \arg \min_{\beta \in \mathcal{H}} E_t e^{\frac{1}{2} \beta^* h_t(x)}$$

$$= \arg \min_{\beta \in \mathcal{H}} P[y \neq h_t(x) | (x, y)] \cdot e^\beta + P[y = h_t(x) | (x, y)] \cdot e^{-\beta}, \quad (\text{let } a = P[y = h_t(x) | (x, y)])$$

$$= \arg \min_{\beta \in \mathcal{H}} (1-a) \cdot e^\beta + a \cdot e^{-\beta}$$

$$f(\beta) = (1-a) e^\beta + a \cdot e^{-\beta} \Rightarrow f'(\beta) = (1-a) e^\beta - a \cdot e^{-\beta} = 0 \quad \beta^* = \frac{1}{2} \log \frac{a}{1-a} = \frac{1}{2} \log \frac{P[y \neq h_t(x) | (x, y)]}{P[y = h_t(x) | (x, y)]}$$

Considering the distribution: $P[y \neq h_t(x) | (x, y)] = \sum_{h_t(x) \neq y} P_j^t = \sum_{j=1}^n P_j^t \cdot [\tilde{h}_t(x_j) \neq y] = \varepsilon_t$, so the minimizer is:

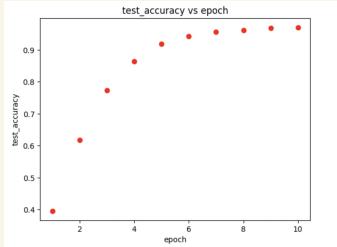
$$\beta^* = \frac{1}{2} \frac{1 - \varepsilon_t}{\varepsilon_t} \quad \text{as stated in (3)} \quad 1 - \beta^* \cdot \varepsilon_t$$

$$(e) \text{ First: } P_j^t = \frac{\exp(-y_j H_t(x_j))}{\sum_{j=1}^n \exp(-y_j H_t(x_j))} \quad E[\tilde{h}_t](h_t) = \frac{\sum_{j=1}^n \exp(-y_j H_t(x_j)) \cdot \exp(\beta_t)}{\sum_{j=1}^n \exp(-y_j H_t(x_j)) \cdot \exp(\beta_t) + \sum_{j=1}^n \exp(-y_j H_t(x_j)) \cdot \exp(-\beta_t)}, \quad (\text{let } B = \sum_{j=1}^n \exp(-y_j H_t(x_j)))$$

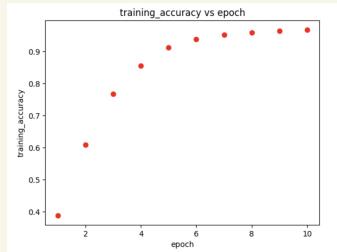
$$\sum_{h_t(x) \neq y} \exp(-y_j H_t(x_j)) = B \cdot \varepsilon_t, \quad \text{so} \quad E[\tilde{h}_t](h_t) = \frac{B \cdot \varepsilon_t \cdot \exp(\beta_t)}{B \cdot \varepsilon_t \exp(\beta_t) + (B - B \cdot \varepsilon_t) \exp(-\beta_t)} = \frac{\varepsilon_t \cdot \frac{1 - \varepsilon_t}{\varepsilon_t}}{\varepsilon_t \cdot \frac{1 - \varepsilon_t}{\varepsilon_t} + 1 - \varepsilon_t} = \frac{1 - \varepsilon_t}{2 - 2\varepsilon_t} = \frac{1}{2}$$

question 2:

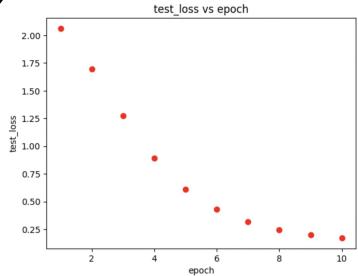
(b) (i)



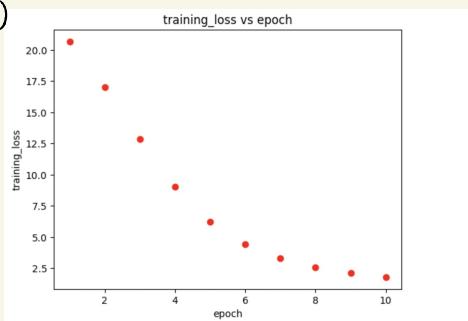
(ii)



iii)



(iv)



(i) I tried the two flip suggested in the function. Here are the results.

Horizontally flip test data.

```
labels = labels.to
output = model(imag
loss = criterion(ou
total_test_loss +=
_, predicted_label
total_test_correct
print(total_test_cor
print(total_test_los:
```

5375 → Correct prediction
1.5957660675048828
out of 10000
loss

Vertically flip the test data.

```
total_test_loss += loss.item()
_, predicted_labels = torch.max(output, 1)
total_test_correct += (predicted_labels == labels).sum().item()
print(total_test_correct)
print(total_test_loss)
```

3775 → Correct prediction (out of 10000)
2.5160036087036133 → loss

As we can see, Augmented data has a low Accuracy Rate in our training model.

ii) Gaussian Noise:

```
total_test_correct += (predicted_labels == labels).sum().item()
print(total_test_correct)
print(total_test_loss)
```

9556
0.22907468676567078

As we could see, the noise slightly impact our accuracy, but over 95% of calculations are still correct.

d) This is the number of correct prediction with augmented data in Training and without

' With Augmented Data.

Without Augmented data.

→ 28734

14.555351978167892

Accuracy Rate: 95.78%

```
with torch.no_grad():
    total_test_loss = 0
    total_test_correct =
for i, (images, labe:
    images = images.to
    labels = labels.to
    output = model(imag
    loss = criterion(o
    total_test_loss +=
    _, predicted_label
    total_test_correct
print(total_test_cor
print(total_test_lo:
```

→ 18394
72.10601663589478

Accuracy rate: 61.31%