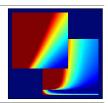
#### Learning From Data

Caltech

http://work.caltech.edu/telecourse

Self-paced version



#### Online Homework # 7

All questions have multiple-choice answers ([a], [b], [c], ...). You can collaborate with others, but do not discuss the selected or excluded choices in the answers. You can consult books and notes, but not homework solutions. Your solutions should be based on your own work. Definitions and notation follow the lectures.

#### Note about the homeworks

- The goal of the homeworks is to facilitate a deeper understanding of the course material. The questions are not designed to be puzzles with catchy answers. They are meant to make you roll your sleeves, face uncertainties, and approach the problem from different angles.
- The problems range from easy to hard, and from theoretical to practical. Some problems require running a full experiment to arrive at the answer.
- The answer may not be obvious or numerically close to one of the choices, but one (and only one) choice will be correct if you follow the exact instructions in each problem. You are encouraged to explore the problem further by experimenting with variations of these instructions, for the learning benefit.
- You are also encouraged to take part in the forum

# http://book.caltech.edu/bookforum

where there are many threads about each homework. We hope that you will contribute to the discussion as well. Please follow the forum guidelines for posting answers (see the "BEFORE posting answers" announcement at the top there).

©2012-2013 Yaser Abu-Mostafa. All rights reserved.

## Validation

In the following problems, use the data provided in the files in.dta and out.dta for Homework #6. We are going to apply linear regression with a nonlinear transformation for classification (without regularization). The nonlinear transformation is given by  $\phi_0$  through  $\phi_7$  which transform  $(x_1, x_2)$  into

1 
$$x_1$$
  $x_2$   $x_1^2$   $x_2^2$   $x_1x_2$   $|x_1-x_2|$   $|x_1+x_2|$ 

To illustrate how taking out points for validation affects the performance, we will consider the hypotheses trained on  $\mathcal{D}_{train}$  (without restoring the full  $\mathcal{D}$  for training after validation is done).

- 1. Split in.dta into training (first 25 examples) and validation (last 10 examples). Train on the 25 examples only, using the validation set of 10 examples to select between five models that apply linear regression to  $\phi_0$  through  $\phi_k$ , with k = 3, 4, 5, 6, 7. For which model is the classification error on the validation set smallest?
  - [a] k = 3
  - [b] k = 4
  - [c] k = 5
  - [d] k = 6
  - [e] k = 7
- 2. Evaluate the out-of-sample classification error using out.dta on the 5 models to see how well the validation set predicted the best of the 5 models. For which model is the out-of-sample classification error smallest?
  - [a] k = 3
  - [b] k = 4
  - [c] k = 5
  - [d] k = 6
  - [e] k = 7
- **3.** Reverse the role of training and validation sets; now training with the last 10 examples and validating with the first 25 examples. For which model is the classification error on the validation set smallest?
  - [a] k = 3
  - [b] k = 4

- [c] k = 5
- [d] k = 6
- [e] k = 7
- 4. Once again evaluate the out-of-sample classification error using out.dta on the 5 models to see how well the validation set predicted the best of the 5 models. For which model is the out-of-sample classification error smallest?
  - [a] k = 3
  - [b] k = 4
  - [c] k = 5
  - [d] k = 6
  - [e] k = 7
- 5. What values are closest to the out-of-sample classification error obtained for the model chosen in each of the above two experiments, respectively?
  - [a] 0.0, 0.1
  - **[b]** 0.1, 0.2
  - $[\mathbf{c}] 0.1, 0.3$
  - $[\mathbf{d}]$  0.2, 0.2
  - [e] 0.2, 0.3

#### **Estimators**

- **6.** Let  $e_1$  and  $e_2$  be independent random variables, distributed uniformly over the interval [0,1]. Let  $e=\min(e_1,e_2)$ . The expected values of  $e_1,e_2,e$  are closest to
  - $[\mathbf{a}] \ 0.5, \ 0.5, \ 0$
  - [b] 0.5, 0.5, 0.1
  - [c] 0.5, 0.5, 0.25
  - $[\mathbf{d}] \ 0.5, \, 0.5, \, 0.4$
  - [e] 0.5, 0.5, 0.5

## **Cross Validation**

- 7. You are given the data points: (-1,0),  $(\rho,1)$ , (1,0),  $\rho \geq 0$ , and a choice between two models: constant  $[h_0(x) = b]$  and linear  $[h_1(x) = ax + b]$ . For which value of  $\rho$  would the two models be tied using leave-one-out cross-validation with the squared error measure?
  - [a]  $\sqrt{\sqrt{3}+4}$
  - [b]  $\sqrt{\sqrt{3}-1}$
  - [c]  $\sqrt{9+4\sqrt{6}}$
  - [d]  $\sqrt{9-\sqrt{6}}$
  - [e] None of the above

#### PLA vs. SVM

Notice: Quadratic Programming packages sometimes need tweaking and have numerical issues, and this is characteristic of packages you will use in practical ML situations. Your understanding of support vectors will help you get to the correct answers.

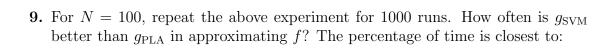
In the following problems, we compare PLA to SVM with hard margin on linearly separable data sets. For each run, you will create your own target function f and data set  $\mathcal{D}$ . Take d=2 and choose a random line in the plane as your target function f (do this by taking two random, uniformly distributed points on  $[-1,1] \times [-1,1]$  and taking the line passing through them), where one side of the line maps to +1 and the other maps to -1. Choose the inputs  $\mathbf{x}_n$  of the data set as random points in  $\mathcal{X} = [-1,1] \times [-1,1]$ , and evaluate the target function on each  $\mathbf{x}_n$  to get the corresponding output  $y_n$ . If all data points are on one side of the line, discard the run and start a new run.

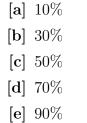
Start PLA with the all-zero vector and pick the misclassified point for each PLA iteration at random. Run PLA to find the final hypothesis  $g_{\text{PLA}}$  and measure the disagreement between f and  $g_{\text{PLA}}$  as  $\mathbb{P}[f(\mathbf{x}) \neq g_{\text{PLA}}(\mathbf{x})]$  (you can either calculate this exactly, or approximate it by generating a sufficiently large separate set of points to evaluate it). Now, run SVM on the same data to find the final hypothesis  $g_{\text{SVM}}$  by solving

$$\min_{\mathbf{w},b} \quad \frac{1}{2}\mathbf{w}^{\mathrm{T}}\mathbf{w}$$
s.t. 
$$y_n(\mathbf{w}^{\mathrm{T}}\mathbf{x}_n + b) \ge 1$$

using quadratic programming on the primal or the dual problem. Measure the disagreement between f and  $g_{\text{SVM}}$  as  $\mathbb{P}[f(\mathbf{x}) \neq g_{\text{SVM}}(\mathbf{x})]$ , and count the number of support vectors you get in each run.

8. For $N = 10$ , repeat the above experiment for 1000 runs. How often is $g_{\text{SVM}}$ better than $g_{\text{PLA}}$ in approximating $f$ ? The percentage of time is closest to:
$[\mathbf{a}]$ 20%
[b] 40%
$[\mathbf{c}] 60\%$
[d] $80\%$





[e] 100%

