Machine Learning to so taking limit & south use as the concarate sproporty of probled under pointings of limit Monotonicity of loss and regularizer as the regularization The maximum Chose OERM to minimize empirical risk, L(0) + 1 r(0) Intuitionir As 1 moreases, r(0) decreases while L(0) moreases. Suppose, O< N(N. let 0x minimine L(0) + Nr(0) 0x minimize L(0) + ñ r(0) (a) Show r(0*) > r(0*). Given 0* is animized of LOOI + A + (0) : L(0)+1 r(0) = L(0*)+1 r(0*) Similarly for any O* we have, $L(\tilde{o}^*) + \lambda r(\tilde{o}^*) \geq L(o^*) + \lambda r(o^*) \longrightarrow (1)$ Also given, or is minimized of L(0)+xr(0) : L(0) + ñr(0) = L(0*) +ñr(0*) Similarly for any 0^* we have, $L(0^*) + \tilde{\Lambda} r(0^*) \ge L(\tilde{0}^*) + \tilde{\Lambda} r(\tilde{0}^*) \longrightarrow (2)$ Adding (1) and (2), 4(0) + 1 r(0*) + 4(0*) + 1 r(0*) Z L(0*)+1 r(0*)+ L(0*)+ ~ *(0*)

$$(\tilde{\lambda} - \lambda) r(o^*) \geq (\tilde{\lambda} - \lambda) r(\tilde{o}^*)$$

Since
$$\tilde{\lambda} > \lambda$$
 $\tilde{\lambda} - \lambda > 0$
 $\therefore r(\theta^*) \geq r(\tilde{\theta}^*)$

.. Increasing & will never make our regularization error larger.

Rearranging,

from (a), equation (1) and (2)

(1)
$$L(\tilde{o}^*) + \Lambda r(\tilde{o}^*) \geq L(\tilde{o}^*) + \Lambda r(\tilde{o}^*) \times \tilde{\lambda}$$

(2)
$$L(0^*) + \tilde{\lambda}_{\gamma}(0^*) \geq L(\tilde{0}^*) + \tilde{\lambda}_{\gamma}(\tilde{0}^*) \times \lambda$$

multiplying (1) with
$$\tilde{\lambda}$$
 and (2) with λ and adding, we get,

$$\tilde{\lambda} L(\tilde{o}^*) + \lambda L(o^*) = \tilde{\lambda} L(o^*) + \lambda L(\tilde{o}^*)$$

2 202

$$(\tilde{\lambda} - \lambda) L(\tilde{o}^*) \geq (\tilde{\lambda} - \lambda) L(\tilde{o}^*)$$

Since
$$\tilde{\chi} > \lambda$$
, $\tilde{\chi} = \tilde{\chi} = \lambda > 0$.

$$L(\tilde{o}^*) \geq L(o^*)$$

: Increasing & will never decrease our training errors:

(6) = (K-X) = (60) = (X-X) MAP interpretation of regularized empirical loss. (2) mmimizatron. OS K-7 KS A SOCIE

minimize
$$\hat{\Sigma}$$
 -log $p(y, |x, 0)$ - log $p(0)$

Given MAP formulation for estimating O.

log likelihood estimate of p(y/x,0),

$$p(y|x,0) = \prod_{i \ge 1} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2\sigma^2}(y_i - \phi_i^{TO})^2\right)$$

$$(\log p(y|x, 0) = -\frac{h}{2}\log(2\pi\sigma^2) - \frac{1}{2}\sum_{j=1}^{2}(y_j - \phi_j^T 0)^2$$

$$\frac{1}{2} - \frac{n}{2} \log (2\pi\sigma^2) - \frac{1}{2\sigma^2} (y - \phi \pi \theta)^2$$
constant

log likelihood estimate of p(0),

$$\log p(\theta) \approx \frac{m}{2} \log \left(2\pi\sigma_0^2\right) - \frac{1}{2} \|\theta\|^2$$
constant

Ignoring constant toms and in terms of the given man MAP formulation

(d) p(y|x,0): 1 (+exp(-y6T0) where y=±1 and p(0) as in (6) $\log p(y|x,\theta) = -\log (1 + \exp(-y\phi^{T}\theta))$ log likelihood estimate, & p(y/x', 0) log likelihood estimate of p(0) from (6), log (p(0)) = -mlog(2a) - 1 (101) (101 =) que a a report .. In turns of MAP formulation, from (a) log ply(s) (3) = 1 (og (21102) = 1 (y) (0) minimize $\sum_{i=1}^{\infty} \log(1+\exp(-y\phi^{T}\theta)) + \frac{1}{\alpha} ||\theta||_{1}$ 196 2 =- (a) polm -- (a) c pol L1-regularized logistic regression. 1 = 1 Using & common empirical loss
na minimization formulation, Hallorday + Cata- W & siminim =) (also Represented

(c)
$$p(y|x,0) = Pr[yuz0]$$
 where $y=\pm 1$, $p(u|x,0) \sim N(u^{\prime}0,r,t^{\prime})$ and $p(0) \sim N(u^{\prime}0,0,r^{\prime})$ $p(y|x,0) = \begin{cases} 1 & \exp(-\frac{1}{2}(u-yu^{\prime}0)^{2}) \\ \sqrt{2\pi} & \exp(-\frac{1}{2}(u^{\prime}-yu^{\prime}0)^{2}) \end{cases}$ du

$$= \begin{cases} 1 & \exp(-\frac{1}{2}(u^{\prime}-yu^{\prime}0)^{2}) \\ \sqrt{2\pi} & \exp(-\frac{1}{2}(u^{\prime}-yu^{\prime}0)^{2}) \end{cases}$$

$$= \begin{cases} 1 & \exp(-\frac{1}{2}(u^{\prime}-yu^{\prime}0)^{2}) \\ \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

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$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

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$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y|x,0) \end{cases}$$

$$= \begin{cases} 1 & \log p(y|x,0) \\ \log p(y$$

6(A) 5 6) = 62 [An 50] more A= 27 , binto 0) - 4(0,0) By using common empirical toss minimization,

minimize $\frac{1}{n} = \frac{2}{n} = \frac{1}{n} = \frac{2}{n} =$ L2-regularized Probit Regression: Proximal operator for group lasso regularizes, Subdifferential of function 110,11 $\|\boldsymbol{\theta}_{j}\| = \int_{cel}^{z} \theta_{jc}^{2}$ (e. April po) Euclidean norm is not differentiable at 0, . lets consider \$0 case, If Øj≠0, partial differentiation is given as, 0 | 0 | = 0 ; 70 ; | 10 ; 11 mon ((0) g) par ale (0) de .. 0 110; 111=1 0, s(2011 d) pol m = ((0)g) pol Now for, \$ 0; 20, months of the control of The IIII can be written as max atx when $\alpha \neq 0$, the naximum is attained when $\alpha = \frac{\chi}{|\chi|}$ and when $\alpha=0$, the max is attained for any a with $||a||^2 1$:

.. Any vector in unit ball (lall =1) is valid subgradient.

$$\frac{\partial (||o_j||)^2}{\left\{\frac{|o_j|}{||o_j||}\right\}}, \quad 0; \neq 0$$

$$\left\{\frac{||o_j||}{||o_j||}\right\}$$

(6) Derive the solution of minimize $\int_{0}^{\infty} ||\Theta_{j}||^{2} + \frac{1}{2} ||\Theta_{j} - \widetilde{\Theta}_{j}||^{2}$

 \longrightarrow Gradient for preximal term $\left(\frac{1}{2}\right) ||0j-\widetilde{0}j||^2$ is $0j-\widetilde{0}j$

Equating & to 0, since optimal,

$$\partial || \Theta_j || = \frac{1}{p} \left(\widetilde{\Theta}_j - \Theta_j \right) \longrightarrow (1)$$

The know, $0 | 0 | 1 = \begin{cases} 0 & 0 \\ 10 & 0 \end{cases}$, $0 | 0 > 0 \end{cases}$ from (a) $\begin{cases} 0 & 0 \\ 0 & 0 \end{cases}$

If 0j20, (1) become,

$$12 \left(\frac{1}{p}\right) \tilde{\theta}_{j} \parallel \Rightarrow p \geq \|\tilde{\theta}_{j}\|$$

and when 2=0, the max is attained for any a with hall=1

For 0,70, (1) becomes

$$\tilde{O}_{j} = \Theta_{j} \left(\frac{\beta}{||O_{j}||} + 1 \right)$$

That is O's is me direction of O's

Substituting (2) you are a decided

$$\sqrt{21-\frac{1}{1000}}$$
 $\sqrt{21-\frac{1}{1000}}$

puting $\sqrt{2}$

$$\theta_{j}^{2} = \left(1 - \frac{\beta}{\|\tilde{\theta}_{j}\|}\right) \tilde{\theta}_{j}$$
 og ven $\|\tilde{\theta}_{j}\| > \rho$

$$\left\{ \left(\frac{1}{||\widetilde{\theta}_{j}||} \right) \right\} = \begin{cases} 0 & ||\widetilde{\theta}_{j}|| \leq \beta \\ \left(\frac{1}{||\widetilde{\theta}_{j}||} \right) ||\widetilde{\theta}_{j}|| \leq \beta \end{cases}$$

(4) Nows articles classification

minimize
$$\frac{1}{n} \sum_{i=1}^{n} \max_{c} (x_i^T \theta_c - x_i^T \theta_y + 1_{y_i \neq c}) + \lambda \sum_{j=1}^{n} \sqrt{\sum_{c=1}^{k} \theta_{jc}^2}$$

(a) Derive stochastic proximal subgradient algorithm for relying it.

Apply nowwest black soft-thresholding on B. The

$$l(0) = \max \left(x T O_c - x T O_y + 1 y + c\right)$$

for a particular sample 2;,
testes say since only one class attains maximum, the
function is differentiable.

$$\nabla l(0) = 0$$

$$\nabla l(0) = -2;$$
 corresponding to correct class θ_{y_i}

To lot = 2; corresponding to incorrect class.

The intuition is that gradient descent update at most two columns of a natrix, one for correct label and another for predicted label.

$$\nabla_{\theta_{c}} l_{1}(\theta^{(4)}) = \begin{cases} \chi_{1} & c = \hat{y}_{1} \\ -\chi_{1} & c = y_{1} \end{cases}$$

Apply now-wise block soft-thresholding on Q. The horm of each row is calculated and it it's as less than y y'n & then entire now is zero. Otherise o now decreases by your Outil = Out + 8th x; = For moment Oyi 2 Oti +-8 (t) x; = For correct New o for proximal operation, 9th = 0t - 1 subg TL Subgradient is calculated by that above method =) 0 (t+1) = (0 if v = 8(1)) (1- set) 1) of the otherwise here v is the current row/ rowwise norm, of Q(tH) The test of V2 10 (th) 1 tracking that I make the column of a matrix one for cornect label and another for

As A increases the group sparsity is more and more rows are zeroed out. There have more ignored words.

Question 4 Attempt 2

April 22, 2025

```
[1]: import pandas as pd
      from sklearn.feature_extraction.text import TfidfVectorizer
      from sklearn.discriminant_analysis import LinearDiscriminantAnalysis as LDA
      from sklearn.naive bayes import MultinomialNB as MNB
      from sklearn.metrics import accuracy_score
      import math
      import numpy as np
      from numpy.linalg import qr, norm
      import matplotlib.pyplot as plt
      from sklearn.mixture import GaussianMixture
      import matplotlib.cm as cm
      import urllib
[75]: X_train_input = pd.read_csv("20news-bydate/matlab/train.data", delimiter="__

¬",names = ["docIdx", "wordIdx", "freq"],)

      y_train_input = pd.read_csv("20news-bydate/matlab/train.label",
       ⇔names=["labels"])
      X_test_input = pd.read_csv("20news-bydate/matlab/test.data", delimiter=" ",_
       →names = ["docIdx", "wordIdx", "freq"],)
      y test input = pd.read csv("20news-bydate/matlab/test.label", names=["labels"])
      X_train = X_train_input.to_numpy()
      y train = y train input.to numpy()
      X_test = X_test_input.to_numpy()
      y_test = y_test_input.to_numpy()
      samples = max(X_train[:,0])
      test_samples = max(X_test[:,0])
      vocab = len(np.unique(np.concatenate((X_train[:, 1], X_test[:, 1]))))
      train_X = np.zeros((samples, vocab))
      test_X = np.zeros((test_samples, vocab))
      for i in X_train:
          train_X[i[0]-1,i[1]-1] = i[2]
      for i in X test:
          test_X[i[0]-1,i[1]-1] = i[2]
```

```
k = int(max(y_train[:, 0]))
      n,m = train_X.shape
[79]: data = fetch 20newsgroups(subset='all', remove=('headers', 'footers', 'quotes'))
      vec = CountVectorizer(max_features=2000)
      X = vec.fit_transform(data.data).toarray() # shape (N, m)
      y = data.target
      feat_names = vec.get_feature_names_out()
      X_train, X_test, y_train, y_test = train_test_split(
          X, y, test_size=0.2, stratify=y, random_state=0
      n, m = X_train.shape
            = np.unique(y).size
[83]: def stochastic_proximal_gradient_descent_algo(num_iters, lambda_,_
       ⇔step_size_type="diminishing"):
          theta = np.zeros((m,k))
          ret_accuracy = []
          for t in range(1,num_iters):
              if step_size_type == "diminishing":
                  step\_size = 1.0/t
              else:
                  step_size = 0.01
              i = np.random.randint(n)
              x_i = X_{train}[i,:]
              y_i = y_train[i]
              conditional_y = np.ones(k, dtype=int)
              conditional_y[y_i] = 0
              y_i_hat = np.argmax( x_i @ theta - x_i @ theta[:,y_i] + conditional_y)
              theta_temp = theta
              # print(theta_temp.shape)
              # print(theta.shape)
              # # print(x_i.shape)
              if y_i != y_i_hat:
                  theta_temp[:, y_i] = theta[:, y_i] + step_size * x_i
                  theta_temp[:, y_i_hat] = theta[:, y_i_hat] - step_size * x_i
              for j in range(m):
                  v = np.linalg.norm(theta_temp[j])
```

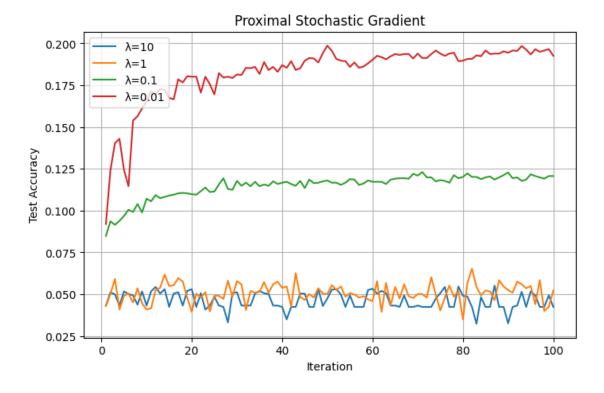
if v <= step_size * lambda_ :</pre>

```
theta_temp[j] = 0
                  else:
                      theta_temp[j] = (1 - ((step_size * lambda_) / v)) *_{\sqcup}
       →theta_temp[j]
              theta = theta temp
              if t\%1000 == 0:
                  print(t, end=" ")
                  ret_accuracy.append(get_prediction_accuracy(theta))
          # print()
          return ret_accuracy, theta
[86]: def get_prediction_accuracy(theta):
          y_pred = np.argmax(X_test @ theta, axis = 1)
          return accuracy score(y test, y pred)
[90]: lambdas = [10, 1, 0.1, 0.01]
      results = {}
      thetas = \{\}
      for i in lambdas:
          print("Lambda =", i)
          results[i], thetas[i] = stochastic_proximal_gradient_descent_algo(100001,i)
     Lambda = 10
     1000 2000 3000 4000 5000 6000 7000 8000 9000 10000 11000 12000 13000 14000 15000
     16000 17000 18000 19000 20000 21000 22000 23000 24000 25000 26000 27000 28000
     29000 30000 31000 32000 33000 34000 35000 36000 37000 38000 39000 40000 41000
     42000 43000 44000 45000 46000 47000 48000 49000 50000 51000 52000 53000 54000
     55000 56000 57000 58000 59000 60000 61000 62000 63000 64000 65000 66000 67000
     68000 69000 70000 71000 72000 73000 74000 75000 76000 77000 78000 79000 80000
     81000 82000 83000 84000 85000 86000 87000 88000 89000 90000 91000 92000 93000
     94000 95000 96000 97000 98000 99000 100000 Lambda = 1
     1000 2000 3000 4000 5000 6000 7000 8000 9000 10000 11000 12000 13000 14000 15000
     16000 17000 18000 19000 20000 21000 22000 23000 24000 25000 26000 27000 28000
     29000 30000 31000 32000 33000 34000 35000 36000 37000 38000 39000 40000 41000
     42000 43000 44000 45000 46000 47000 48000 49000 50000 51000 52000 53000 54000
     55000 56000 57000 58000 59000 60000 61000 62000 63000 64000 65000 66000 67000
     68000 69000 70000 71000 72000 73000 74000 75000 76000 77000 78000 79000 80000
     81000 82000 83000 84000 85000 86000 87000 88000 89000 90000 91000 92000 93000
     94000 95000 96000 97000 98000 99000 100000 Lambda = 0.1
     1000 2000 3000 4000 5000 6000 7000 8000 9000 10000 11000 12000 13000 14000 15000
     16000 17000 18000 19000 20000 21000 22000 23000 24000 25000 26000 27000 28000
     29000 30000 31000 32000 33000 34000 35000 36000 37000 38000 39000 40000 41000
     42000 43000 44000 45000 46000 47000 48000 49000 50000 51000 52000 53000 54000
     55000 56000 57000 58000 59000 60000 61000 62000 63000 64000 65000 66000 67000
     68000 69000 70000 71000 72000 73000 74000 75000 76000 77000 78000 79000 80000
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81000 82000 83000 84000 85000 86000 87000 88000 89000 90000 91000 92000 93000 94000 95000 95000 96000 97000 98000 99000 100000 Lambda = 0.01 1000 2000 3000 4000 5000 6000 7000 8000 9000 10000 11000 12000 13000 14000 15000 16000 17000 18000 19000 20000 21000 22000 23000 24000 25000 26000 27000 28000 29000 30000 31000 32000 33000 34000 35000 36000 37000 38000 39000 40000 41000 42000 43000 44000 45000 46000 47000 48000 49000 50000 51000 52000 53000 54000 55000 56000 57000 58000 59000 60000 61000 62000 63000 64000 65000 66000 67000 68000 69000 70000 71000 72000 73000 74000 75000 76000 77000 78000 79000 80000 91000 92000 93000 94000 95000 95000 96000 97000 98000 99000 1000000
```

```
[91]: plt.figure(figsize=(8,5))
    for res in results:
        plt.plot([i for i in range(1,101)], results[res], label=f" ={res}")

plt.xlabel("Iteration x1000")
    plt.ylabel("Test Accuracy")
    plt.title("Proximal Stochastic Gradient")
    plt.legend()
    plt.grid(True)
    plt.show()
```



```
[95]: dropped = {}
      for res, th in thetas.items():
          norms = np.linalg.norm(th, axis=1)
          zero_idx = np.where(norms < 1e-6)[0]</pre>
          dropped[res] = feat_names[zero_idx]
          print(f"\n ={res}: dropped {len(dropped[res])} terms")
          # print(dropped.tolist())
     =10: dropped 2000 terms
     =1: dropped 1851 terms
     =0.1: dropped 1323 terms
     =0.01: dropped 163 terms
[99]: for res in thetas:
          print(f"\n = \{res\}")
          print(dropped[res].tolist()[:100])
     =10
     ['00', '000', '01', '02', '03', '04', '05', '06', '0d', '0t', '10', '100', '11',
     '12', '128', '13', '14', '145', '15', '150', '16', '17', '18', '19', '1988',
     '1989', '1990', '1991', '1992', '1993', '1d9', '1st', '1t', '20', '200', '21',
     '22', '23', '24', '25', '250', '256', '26', '27', '28', '29', '2di', '2nd',
     '2tm', '30', '300', '31', '32', '33', '34', '34u', '35', '36', '37', '38',
     '386', '39', '3d', '3rd', '3t', '40', '400', '41', '42', '43', '44', '45',
     '47', '48', '486', '49', '50', '500', '51', '52', '53', '54', '55', '56', '57',
     '58', '59', '60', '61', '63', '64', '65', '66', '68', '6ei', '6um', '70', '71',
     '72']
     =1
     ['00', '000', '01', '02', '03', '04', '05', '06', '0d', '0t', '100', '11',
     '128', '13', '14', '145', '15', '150', '16', '17', '18', '19', '1988', '1989',
     '1991', '1992', '1993', '1d9', '1st', '1t', '200', '21', '22', '23', '24', '25',
     '250', '256', '26', '27', '28', '29', '2di', '2nd', '2tm', '30', '300', '31',
     '32', '33', '34', '34u', '35', '36', '37', '38', '386', '39', '3d', '3rd', '3t',
     '400', '41', '42', '43', '44', '45', '46', '47', '48', '486', '49', '50', '500',
     '51', '52', '53', '54', '55', '56', '57', '58', '59', '60', '61', '63', '64',
     '65', '66', '68', '6ei', '6um', '70', '71', '72', '73', '75', '75u', '76', '77']
     =0.1
     ['01', '02', '03', '04', '05', '0d', '0t', '128', '145', '150', '1d9', '1st',
     '1t', '256', '2di', '2nd', '2tm', '300', '34u', '35', '37', '386', '39', '3d',
     '3rd', '3t', '40', '400', '42', '45', '46', '47', '48', '486', '500', '51',
     '52', '53', '54', '55', '56', '57', '58', '59', '60', '63', '64', '65', '6ei',
```

```
'6um', '70', '72', '73', '75', '75u', '76', '77', '78', '7ey', '7u', '80', '800', '82', '84', '85', '86', '88', '90', '91', '92', '95', '99', '9v', '__', 'a86', 'ability', 'able', 'absolutely', 'ac', 'access', 'according', 'account', 'across', 'act', 'actions', 'active', 'activities', 'activity', 'acts', 'actual', 'actually', 'add', 'added', 'additional', 'address', 'adl', 'administration', 'advantage', 'advice', 'afraid']

=0.01
['06', '0d', '1988', '1989', '1d9', '1st', '2di', '2nd', '2tm', '34u', '36', '37', '39', '3t', '43', '49', '51', '53', '57', '59', '68', '6um', '70', '72', '73', '76', '77', '78', '7ey', '84', '9v', 'added', 'advice', 'agencies', 'agents', 'aids', 'alive', 'alternative', 'america', 'army', 'attention', 'audio', 'azerbaijan', 'believed', 'bi', 'block', 'brought', 'bxn', 'carried',
```

'agents', 'aids', 'alive', 'alternative', 'america', 'army', 'attention',
'audio', 'azerbaijan', 'believed', 'bj', 'block', 'brought', 'bxn', 'carried',
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'description', 'determine', 'directly', 'disagree', 'document', 'draw', 'edge',
'education', 'entire', 'expected', 'eye', 'eyes', 'feet', 'fi', 'g9v', 'george',
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'notice', 'nuclear']

[]: