QUIZ3

1. **Decision Tree**
   Impurity functions play an important role in decision tree branching. For binary classification problems, let μ_+ be the fraction of positive examples in a data subset, and $\mu_- = 1 - \mu_+$ be the fraction of negative examples in the data subset. The Gini index is $1 - \mu_+^2 - \mu_-^2$. What is the maximum value of the Gini index among all $\mu_+ \in [0, 1]$?
   - ◯ 0.5
   - ◯ 0.75
   - ◯ 0.25
   - ◯ 0
   - ◯ 1

2. Following Question 1, there are four possible impurity functions below. We can normalize each impurity function by dividing it with its maximum value among all $\mu_+ \in [0, 1]$ For instance, the classification error is simply $\min(\mu_+, \mu_-)$ and its maximum value is 0.5. So the normalized classification error is $2\min(\mu_+, \mu_-)$. After normalization, which of the following impurity function is equivalent to the normalized Gini index?
   - ◯ the squared regression error (used for branching in classification data sets), which is by definition $\mu_+(1 - (\mu_+ - \mu_-))^2 + \mu_-(-1 - (\mu_+ - \mu_-))^2$.
   - ◯ the entropy, which is $-\mu_+ \ln \mu_+ - \mu_- \ln \mu_-$, with $0 \log 0 \equiv 0$.
   - ◯ the closeness, which is $1 - |\mu_+ - \mu_-|$.
   - ◯ the classification error $\min(\mu_+, \mu_-)$.
   - ◯ none of the other choices

3. **Random Forest**
   If bootstrapping is used to sample $N' = pN$ examples out of N examples and N is very large. Approximately how many of the N examples will not be sampled at all?
   - ◯ $(1 - e^{-1/p}) \cdot N$
   - ◯ $(1 - e^{-p}) \cdot N$
   - ◯ $e^{-1} \cdot N$
   - ◯ $e^{-1/p} \cdot N$
   - ◯ $e^{-p} \cdot N$

4. Consider a Random Forest G that consists of three binary classification trees $\{g_k\}_{k=1}^3$, where each tree is of test 0/1 error $E_{\text{out}}(g_1) = 0.1$, $E_{\text{out}}(g_2) = 0.2$, $E_{\text{out}}(g_3) = 0.3$. Which of the following is the exact possible range of $E_{\text{out}}(G)$?
   - ◯ $0 \le E_{\text{out}}(G) \le 0.1$
   - ◯ $0.1 \le E_{\text{out}}(G) \le 0.6$
   - ◯ $0.2 \le E_{\text{out}}(G) \le 0.3$
   - ◯ $0.1 \le E_{\text{out}}(G) \le 0.3$

◯ $0.1 \leq E_{\text{out}}(G) \leq 0.3$

5. Consider a Random Forest G that consists of K binary classification trees $\{g_k\}_{k=1}^K$, where K is an odd integer. Each g_k is of test 0/1 error $E_{\text{out}}(g_k) = e_k$. Which of the following is an upper bound of $E_{\text{out}}(G)$?
   ◯ $\frac{2}{K+1} \sum_{k=1}^K e_k$
   ◯ $\frac{1}{K} \sum_{k=1}^K e_k$
   ◯ $\frac{1}{K+1} \sum_{k=1}^K e_k$
   ◯ $\min_{1 \leq k \leq K} e_k$
   ◯ $\max_{1 \leq k \leq K} e_k$

6. **Gradient Boosting**
   Let ϵ_t be the weighted 0/1 error of each g_t as described in the AdaBoost algorithm (Lecture 208), and $U_t = \sum_{n=1}^N u_n^{(t)}$ be the total example weight during AdaBoost. Which of the following equation expresses U_{T+1} by ϵ_t?
   ◯ none of the other choices
   ◯ $\prod_{t=1}^T \epsilon_t$
   ◯ $\sum_{t=1}^T (2\sqrt{\epsilon_t(1-\epsilon_t)})$
   ◯ $\sum_{t=1}^T \epsilon_t$
   ◯ $\prod_{t=1}^T (2\sqrt{\epsilon_t(1-\epsilon_t)})$

7. For the gradient boosted decision tree, if a tree with only one constant node is returned as g_1, and if $g_1(\mathbf{x}) = 2$, then after the first iteration, all s_n is updated from 0 to a new constant $\alpha_1 g_1(\mathbf{x}_n)$. What is s_n?
   ◯ 2
   ◯ none of the other choices
   ◯ $\max_{1 \leq n \leq N} y_n$
   ◯ $\min_{1 \leq n \leq N} y_n$
   ◯ $\frac{1}{N} \sum_{n=1}^N y_n$

8. For the gradient boosted decision tree, after updating all s_n in iteration t using the steepest η as α_t, what is the value of $\sum_{n=1}^N s_n g_t(\mathbf{x}_n)$?
   ◯ none of the other choices
   ◯ $\sum_{n=1}^N y_n g_t(\mathbf{x}_n)$
   ◯ $\sum_{n=1}^N y_n^2$
   ◯ $\sum_{n=1}^N y_n s_n$
   ◯ 0

9. **Neural Network**
   Consider Neural Network with sign(s) instead of tanh(s) as the transformation functions. That is, consider Multi-Layer Perceptrons. In addition, we will take $+1$ to mean logic TRUE, and -1 to mean logic FALSE. Assume that all x_i below are either $+1$ or -1. Which of the following perceptron
   $$g_A(\mathbf{x}) = \text{sign}\left(\sum_{i=0}^d w_i x_i\right).$$
   implements
   $$\text{OR}\,(x_1, x_2, \ldots, x_d)\,.$$

- ◯ $(w_0, w_1, w_2, \cdots, w_d) = (d-1, +1, +1, \cdots, +1)$
- ◯ $(w_0, w_1, w_2, \cdots, w_d) = (-d+1, -1, -1, \cdots, -1)$
- ◯ none of the other choices
- ◯ $(w_0, w_1, w_2, \cdots, w_d) = (d-1, -1, -1, \cdots, -1)$
- ◯ $(w_0, w_1, w_2, \cdots, w_d) = (-d+1, +1, +1, \cdots, +1)$

10. Continuing from Question 9, among the following choices of D, which D is the smallest for some 5-D-1 Neural Network to implement $\text{XOR}\big(x_1, x_2, x_3, x_4, x_5\big)$?
    - ◯ 1
    - ◯ 9
    - ◯ 7
    - ◯ 5
    - ◯ 3

11. For a Neural Network with at least one hidden layer and $\tanh(s)$ as the transformation functions on all neurons (including the output neuron), what is true about the gradient components (with respect to the weights) when all the initial weights $w_{ij}^{(\ell)}$ are set to 0?
    - ◯ all the gradient components are zero
    - ◯ only the gradient components with respect to $w_{0j}^{(\ell)}$ for $j > 0$ may non-zero, all other gradient components must be zero
    - ◯ none of the other choices
    - ◯ only the gradient components with respect to $w_{j1}^{(L)}$ for $j > 0$ may be non-zero, all other gradient components must be zero
    - ◯ only the gradient components with respect to $w_{01}^{(L)}$ may be non-zero, all other gradient components must be zero

12. For a Neural Network with one hidden layer and $\tanh(s)$ as the transformation functions on all neurons (including the output neuron), what is always true about the backprop algorithm when all the initial weights $w_{ij}^{(\ell)}$ are set to 1?
    - ◯ none of the other choices
    - ◯ $w_{ij}^{(1)} = w_{i(j+1)}^{(1)}$ for all i and $1 \leq j < d^{(1)} - 1$
    - ◯ all $w_{j1}^{(2)}$ for $j > 0$ are different
    - ◯ $w_{ij}^{(1)} = w_{(i+1)j}^{(1)}$ for $1 \leq i < d^{(0)} - 1$ and all j
    - ◯ the gradient components with respect to all $w_{ij}^{(\ell)}$ are zero

13. **Experiments with Decision Tree**
    Implement the simple C&RT algorithm without pruning using the Gini index as the impurity measure as introduced in the class. For the decision stump used in branching, if you are branching with feature i and direction s, please sort all the $x_{n,i}$ values to form (at most) $N+1$ segments of equivalent θ, and then pick θ within the median of the segment. Run the algorithm on the following set for training:
    hw3_train.dat
    and the following set for testing:
    hw3_test.dat
    How many internal nodes (branching functions) are there in the resulting tree G?
    - ◯ 12
    - ◯ 8

- ◯ 14
- ◯ 10
- ◯ 6

14. Continuing from Question 13, which of the following is closest to the E_{in} (evaluated with 0/1 error) of the tree?
    - ◯ 0.0
    - ◯ 0.1
    - ◯ 0.2
    - ◯ 0.3
    - ◯ 0.4

15. Continuing from Question 13, which of the following is closest to the E_{out} (evaluated with 0/1 error) of the tree?
    - ◯ 0.05
    - ◯ 0.25
    - ◯ 0.35
    - ◯ 0.00
    - ◯ 0.15

16. Now implement the Bagging algorithm with $N' = N$ and couple it with your decision tree above to make a preliminary random forest G_{RS}. Produce $T = 300$ trees with bagging. Repeat the experiment for 100 times and compute average E_{in} and E_{out} using the 0/1 error. Which of the following is true about the average $E_{\text{in}}(g_t)$ for all the 30000 trees that you have generated?
    - ◯ $0.03 \leq$ average $E_{\text{in}}(g_t) < 0.06$
    - ◯ $0.00 \leq$ average $E_{\text{in}}(g_t) < 0.03$
    - ◯ $0.09 \leq$ average $E_{\text{in}}(g_t) < 0.12$
    - ◯ $0.06 \leq$ average $E_{\text{in}}(g_t) < 0.09$
    - ◯ $0.12 \leq$ average $E_{\text{in}}(g_t) < 0.50$

17. Continuing from Question 16, which of the following is true about the average $E_{\text{in}}(G_{RF})$?
    - ◯ $0.06 \leq$ average $E_{\text{in}}(G_{RF}) < 0.09$
    - ◯ $0.09 \leq$ average $E_{\text{in}}(G_{RF}) < 0.12$
    - ◯ $0.12 \leq$ average $E_{\text{in}}(G_{RF}) < 0.50$
    - ◯ $0.12 \leq$ average $E_{\text{in}}(G_{RF}) < 0.50$
    - ◯ $0.03 \leq$ average $E_{\text{in}}(G_{RF}) < 0.06$

18. Continuing from Question 16, which of the following is true about the average $E_{\text{out}}(G_{RF})$?
    - ◯ $0.06 \leq$ average $E_{\text{out}}(G_{RF}) < 0.09$
    - ◯ $0.09 \leq$ average $E_{\text{out}}(G_{RF}) < 0.12$
    - ◯ $0.03 \leq$ average $E_{\text{out}}(G_{RF}) < 0.06$
    - ◯ $0.00 \leq$ average $E_{\text{out}}(G_{RF}) < 0.03$
    - ◯ $0.12 \leq$ average $E_{\text{out}}(G_{RF}) < 0.50$

19. Now, 'prune' your decision tree algorithm by restricting it to have one branch only. That is, the tree is simply a decision stump determined by Gini index. Make a random 'forest' G_{RS} with those decision stumps with Bagging like Questions 16-18 with $T = 300$. Repeat the experiment for 100 times and compute average E_{in} and E_{out} using the 0/1 error. Which of the following is true about the average $E_{\text{in}}(G_{RS})$?

    ○ $0.09 \leq$ average $E_{\text{in}}(G_{RS}) < 0.12$
    ○ $0.03 \leq$ average $E_{\text{in}}(G_{RS}) < 0.06$
    ○ $0.00 \leq$ average $E_{\text{in}}(G_{RS}) < 0.03$
    ○ $0.12 \leq$ average $E_{\text{in}}(G_{RS}) < 0.50$
    ○ $0.06 \leq$ average $E_{\text{in}}(G_{RS}) < 0.09$

20. Continuing from Question 19, which of the following is true about the average $E_{\text{out}}(G_{RS})$?

    ○ $0.06 \leq$ average $E_{\text{out}}(G_{RS}) < 0.09$
    ○ $0.09 \leq$ average $E_{\text{out}}(G_{RS}) < 0.12$
    ○ $0.03 \leq$ average $E_{\text{out}}(G_{RS}) < 0.06$
    ○ $0.00 \leq$ average $E_{\text{out}}(G_{RS}) < 0.03$
    ○ $0.12 \leq$ average $E_{\text{out}}(G_{RS}) < 0.50$