Problem set 2 Classification algorithms

Excercise 1

In the lecture we saw how Perceptron updates the weights and the threshold if it misclassifies a positive object (i.e. when y = +1). Conduct a similar analysis when the algorithm misclassifies a negative instance (i.e. when y = -1).

Solution Updated Weight Vector
$$W'=W+YX$$
 Updated Activation $a'=W'^TX=(W+YX)X=(W-X)X$, since $Y=-1$ Hence $a'=WX-X^2=a-X^2$ $[a=WX]$

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Excercise 2

Provide a geometric interpretation for the update rule in Perceptron when a negative instance is mistaken to be positive (in the lecture we conidered the case when a positive instance is mistaken to be positive).

Solution

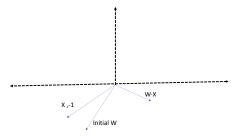


Figure 1: Caption

Excercise 3

Let us consider the loss function $(y - \overline{W}^T \overline{X})^2$. Given a train dataset $D = \{(\overline{X}_i, y_i)\}_{i=1}^N$, we define the loss of classifying an instance (\overline{X}_n, y_n) by y_n –

 $\overline{W}^T \overline{X}_n)^2$. Here, $y_n \in \{1, -1\}$ is the target label of the instance \overline{X}_n . Answer the following questions.

- 1. Compute the derivative of the loss function w.r.t W.
- 2. Write the gradient descent rule for obtaining a new vector $\overline{W}^{(t+1)}$ from the current weight vector $\overline{W}^{(t)}$ after observing a train instance (\overline{X}_n, y_n) . Assume step-size to be γ .

Solution

- Updation rule is $W^{t+1} = W^t + 2(Y W^{t^T}X)(X)$