Labs
Machine Learning Course
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Problem Set 3, Oct 3, 2019
(Theory Questions Part)

1. Warmup :

(a) We want to show that the sum of two convex functions is convex as well.
Let $f, g, h \colon X \to \mathbb{R}$ such that $\forall x \in X \quad h(x) = f(x) + g(x)$ and f, g are convex. Then $\forall x \in X \quad \lambda \in [0, 1]$:

$$
\begin{aligned}
h(\lambda x + (1 - \lambda)y) &= f(\lambda x + (1 - \lambda)y) + g(\lambda x + (1 - \lambda)y) \\
&\leq \lambda f(x) + (1 - \lambda)f(y) + \lambda g(x) + (1 - \lambda)g(y) \\
&= \lambda \left[f(x) + g(x) \right] + (1 - \lambda) \left[f(y) + g(y) \right] \\
&= \lambda h(x) + (1 - \lambda)h(y)
\end{aligned}
$$

Therefore the sum of two convex fonction is also convex.

(b) In order to see wether we can solve $\mathbf{A}\boldsymbol{x} = \boldsymbol{b}$ we want to look at the relative rank of $\mathbf{A}$ and $[\mathbf{A}|\boldsymbol{b}]$ (the extended matrix). Suppose that $\mathbf{A}$ and $\boldsymbol{b}$ have size respectively $m \times n$ and m then $[\mathbf{A}|\boldsymbol{b}]$ has size $m \times (n + 1)$. Then :

- $\mathbf{A}$ is a square matrix s.t. $rank(\mathbf{A}) = m$: the system has a **unique solution**
- $rank(\mathbf{A}) < rank([\mathbf{A}|\boldsymbol{b}])$: the system has **no solution**
- $rank(\mathbf{A}) = rank([\mathbf{A}|\boldsymbol{b}]) < n$: the system has **infinitely many solutions**

(c) The computational complexity of (supposing that we start with $\boldsymbol{w}$ for GD and SGD):

- Grid Search : Let $|W|_i$ be the number of different values we consider for the ith dimension of $\boldsymbol{w}$ then $O((\prod_i |W|_i) \times N)$. (if we consider the same number of steps for each dimension then $O(|W|^D \times N)$.
- GD for Linear regression with MSE : $O(N.D)$
- SGD for Linear regression with MSE : Let B be the batch. We have the MSE loss function :

$$
\mathcal{L}_B(\boldsymbol{w}) = \frac{1}{2|B|} \sum_{n \in B} (y_n - \sum_{l=1}^{D} x_{nl} w_l)^2 \tag{1}
$$

Then if we compute the partial differential w.r.t. $\boldsymbol{w}_j$ we have :

$$
\frac{\partial \mathcal{L}_B}{\partial w_j}(\boldsymbol{w}) = -\frac{1}{B} \sum_{n \in B} \underbrace{(y_n - \underbrace{\sum_{l=1}^{D} x_{nl} w_l}_{\alpha_n}) \times x_{nj}}_{O(|B|) \text{ considering } \alpha_n \text{ a constant}} \tag{2}
$$

Notice that α_n doesn't depend on j, its computation takes $O(D)$ and is computed only once for all dimensions per sample. Therefore computing $\{\alpha_n : n \in B\}$ takes $O(|B|.D)$ and can be considered as constant for the rest of the analysis.
Then to compute all the dimensions of the gradient, we will need all the partial derivatives. Therefore the total complexity is $O(|B|D + |B|D) = O(|B|D)$

(d) We wish to find $\boldsymbol{w} = (w_1, w_2)$ such that it satisfies $\boldsymbol{x}^\top \boldsymbol{w} = w_1 x_1 + w_2 x_2 = y$. To do so we solve the systems (computation behind fairly easy we won't give any detail here) :
For the first case :

$$
\begin{cases}
w_1 = -100 \\
w_2 = -200
\end{cases}
$$

For the second case :

$$\begin{cases} w_1 = 40'000 \\ w_2 = 79'800 \end{cases}$$

2. Cost Functions :

   (a) No need for correction (remember that the cost function is in a 3-dimensional space)

   (b) We want to compute the gradient of :

$$\mathcal{L} = \frac{1}{N} \sum_{n=1}^{N} \frac{[x_n^\top \boldsymbol{w} - y_n]^2}{y_n^2 + \epsilon}$$

   A good first approach to compute a gradient is to compute one of its component :

$$\frac{\partial \mathcal{L}}{\partial w_i} = \frac{1}{N} \sum_{n=1}^{N} \frac{2 x_{ni} [\boldsymbol{x}_n^\top \boldsymbol{w} - y_n]}{y_n^2 + \epsilon}$$

   (c) Then we can identify :

$$\nabla_w \mathcal{L} = \frac{2}{N} \mathbf{X}^\top \mathbf{D} (\mathbf{X} \boldsymbol{w} - \boldsymbol{y}) = \frac{2}{N} \mathbf{X}^\top \mathbf{D} (-\boldsymbol{e}) \tag{3}$$

   with $\mathbf{D} = diag(\frac{1}{y_1^2 + \epsilon}, .., \frac{1}{y_N^2 + \epsilon})$ a diagonal matrix.

   Finally :

$$\nabla_w \mathcal{L} = -\frac{2}{N} \mathbf{X}^\top \mathbf{D} \boldsymbol{e} \tag{4}$$

   (d) You can see that the function is very sensitive to outliers, as the relative error is extremely high. If we call $\mathcal{L}_1$ the cost function we've been working with for the whole exercise and $\mathcal{L}_2$ the one that we want to compare it with we have :

	$\mathcal{L}_1$	$\mathcal{L}_2$
$y = 1$ and $\hat{y} = 10$	40.5	≈ 0.54814
$y = 1$ and $\hat{y} = 100$	$4'900.5$	≈ 2.90120