Cambridge Al+

Lecture 6: Perceptron

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Outline

Introduction

Perceptron

Conclusion, Problems and Solutions

Additional Material: Why Perceptron Works

Landscape of Machine Learning Algorithms

Training Set provided initially

Supervised Learning

Nearest Neighbour, Regression, Logistic Regression, Decision Trees and Random Forests, Perceptron, Naive Bayes, Boosting, Support Vector Machines, Neural Networks Predict unseen data

Landscape of Machine Learning Algorithms

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No Training Set

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Nearest Neighbour, Regression, Logistic Regression, Decision Trees and Random Forests, Perceptron, Naive Bayes, Boosting, Support Vector Machines, Neural Networks Predict unseen data

Unsupervised Learning

Density Estimation (Maximum Likelihood), Feature Extraction: Dimensionality Reduction, Principal Component Analysis, Singular Value Decomposition, Clustering

Extract Knowledge

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Predict unseen data

Feedback after Decisions

Online/Reinforcement Learning

Online Perceptron, Weighted-Majority, Markov Chains, Hidden-Markov Models, Markov Decision Processes: Temporal Difference, Q-Learning, SARSA

Maximise Reward

Unsupervised Learning

Density Estimation (Maximum Likelihood), Feature Extraction: Dimensionality Reduction, Principal Component Analysis, Singular Value Decomposition, Clustering

Extract Knowledge

No Training Set

Outline

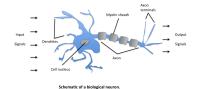
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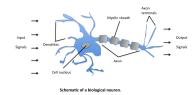
Additional Material: Why Perceptron Works

- The Perceptron algorithm was invented 1958 by Frank Rosenblatt
- inspired by a biological neuron: output 1 only if input is above a certain threshold



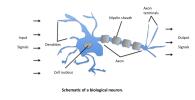
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- Relaxing and smoothing threshold
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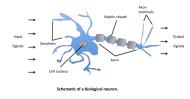
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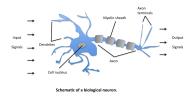


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The Set-Up

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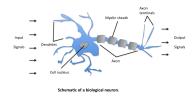


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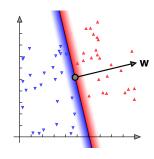


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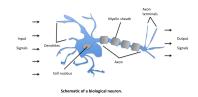


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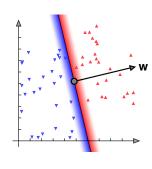
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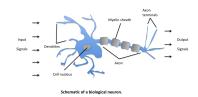
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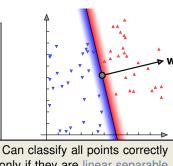
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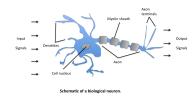
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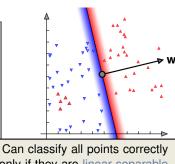
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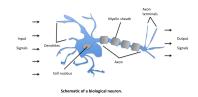
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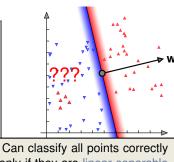
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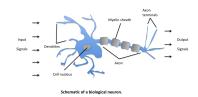
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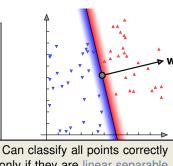
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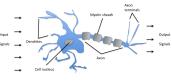
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Schematic of a biological neuron

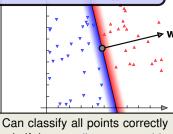
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We assume that the input to Perceptron is **linearly separable**.

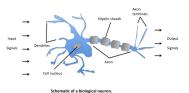
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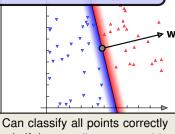
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$$h_{\mathbf{w},b}(\mathbf{x}) = \langle \mathbf{w}, \mathbf{x} \rangle + b = \left(\sum_{i=1}^d w_i \cdot x_i\right) + b.$$

• A linear function is parameterised by a normal vector $\mathbf{w} \in \mathbb{R}^d$ and bias (scalar) b so that for every $\mathbf{x} \in \mathbb{R}^d$,

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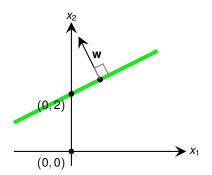
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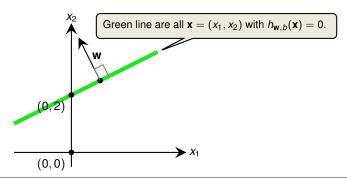
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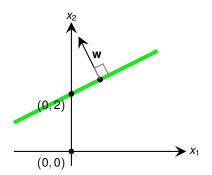
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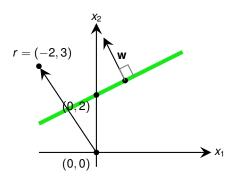
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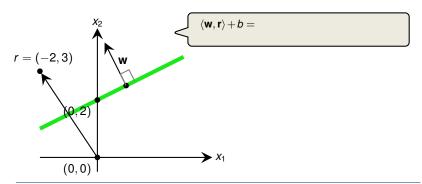
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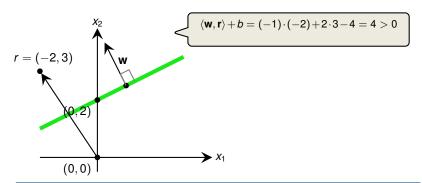
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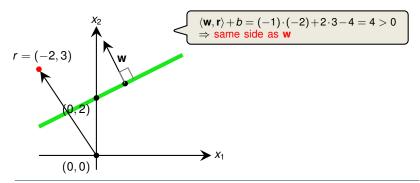
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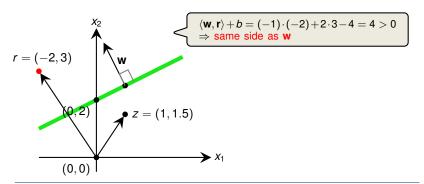
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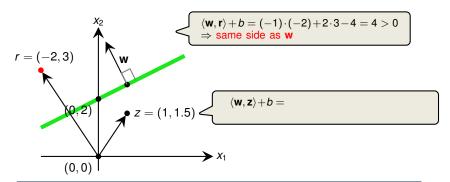
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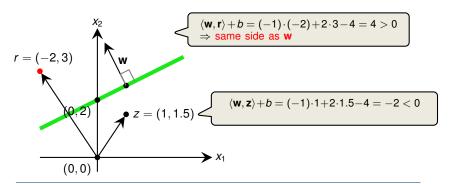
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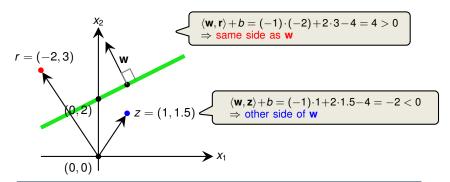
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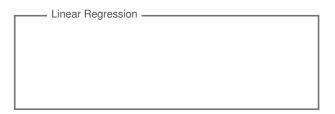


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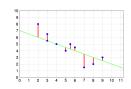
Linear Regression versus Perceptron



Linear Regression versus Perceptron

Linear Regression ———

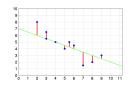
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Linear Regression versus Perceptron

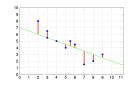
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- Optimisation: Minimise Squared Error
- Solution: (Stochastic) Gradient Descent



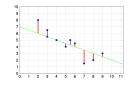
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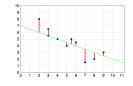


Perceptron ———

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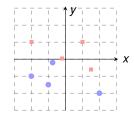
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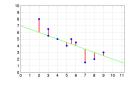
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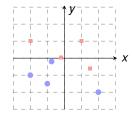


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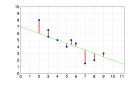


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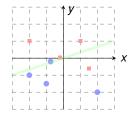


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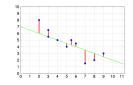


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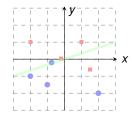


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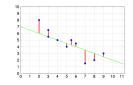


- Input: Data set with d features and one class
- Find: $y = sign(\langle w, x \rangle + b)$ to separate classes
- Condition: No point should be misclassified

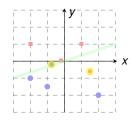


Linear Regression ————

- Input: Data set with d features and one outcome
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- Optimisation: Minimise Squared Error
- Solution: (Stochastic) Gradient Descent

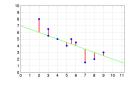


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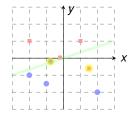


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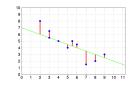


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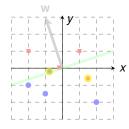


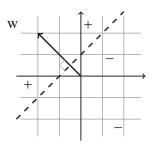
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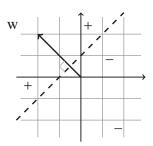


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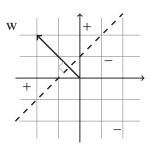




• Let
$$\mathbf{w}' = (b, w_1, w_2, \dots, w_d) \in \mathbb{R}^{d+1}$$



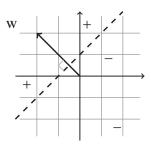
- Let $\mathbf{w}' = (b, w_1, w_2, \dots, w_d) \in \mathbb{R}^{d+1}$ Let $\mathbf{x}' = (1, x_1, x_2, \dots, x_d) \in \mathbb{R}^{d+1}$



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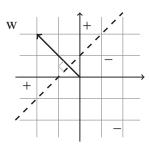
 \Rightarrow Then

$$h_{\mathbf{w},b}(x) = \langle \mathbf{w}, \mathbf{x} \rangle + b = \langle \mathbf{w}', \mathbf{x}' \rangle$$



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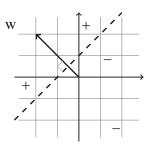
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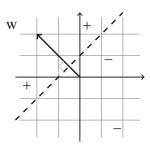
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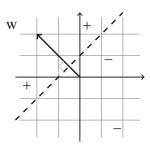
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The Perceptron Algorithm

Batch Perceptron

```
input: A training set (\mathbf{x}_1, y_1), \dots, (\mathbf{x}_m, y_m)

initialize: \mathbf{w}^{(1)} = (0, \dots, 0)

for t = 1, 2, \dots

if (\exists i \text{ s.t. } y_i \langle \mathbf{w}^{(t)}, \mathbf{x}_i \rangle \leq 0) then \mathbf{w}^{(t+1)} = \mathbf{w}^{(t)} + y_i \mathbf{x}_i

else

output \mathbf{w}^{(t)}
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Check whether there is a point

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- We will now see an illustration of this algorithm on a small data set

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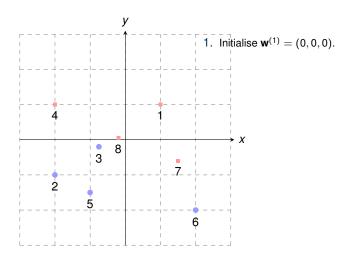
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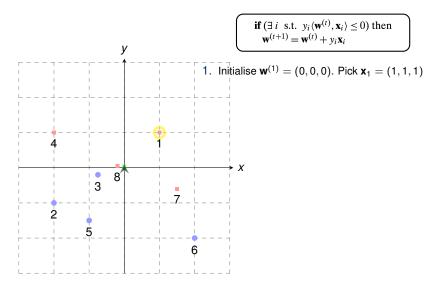
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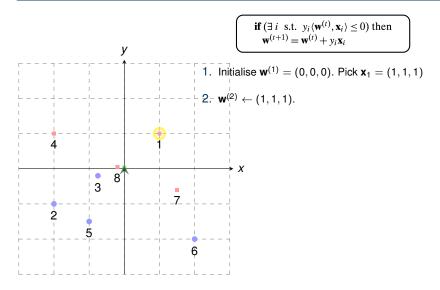
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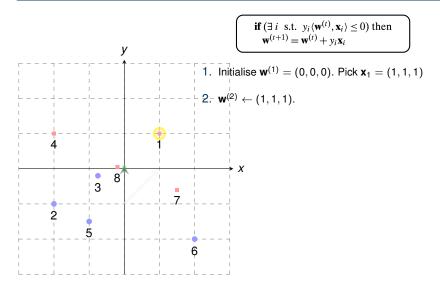
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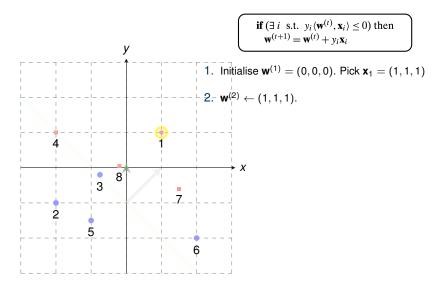
$$b = w'_1, w_1 = w'_2 \text{ and } w_2 = w'_3!$$

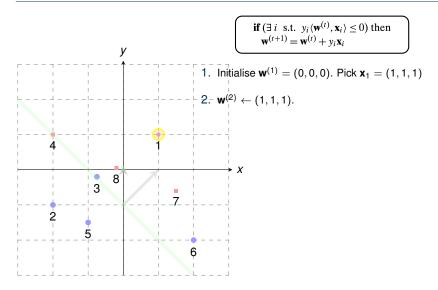


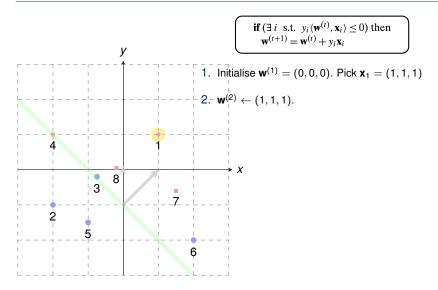


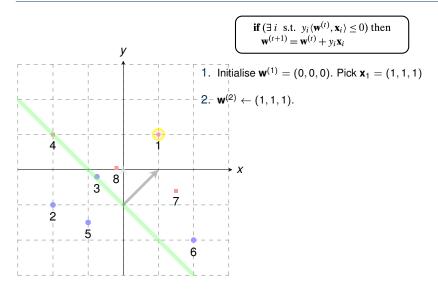


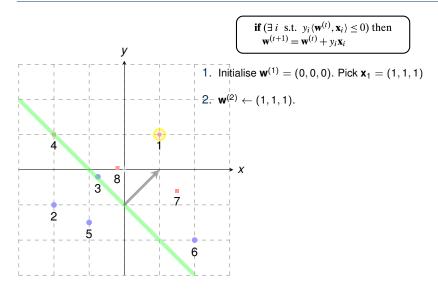


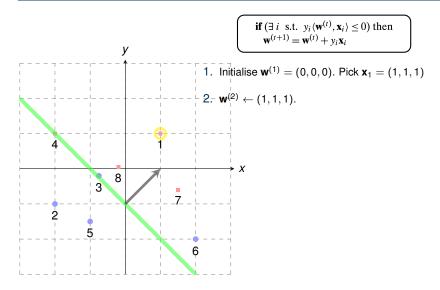


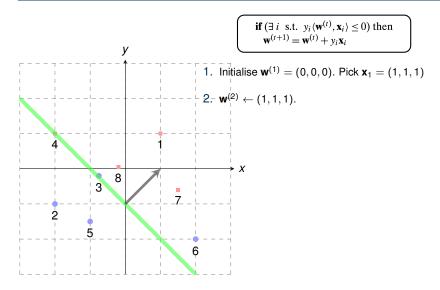


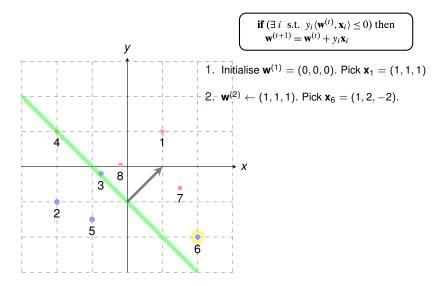


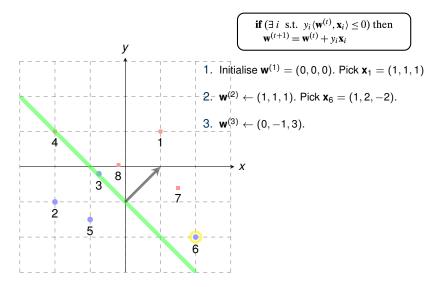


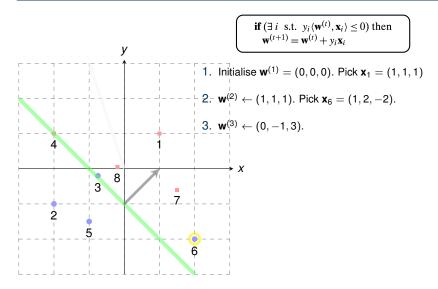


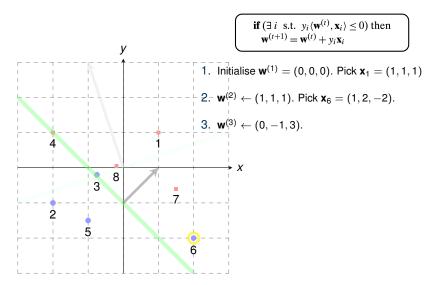


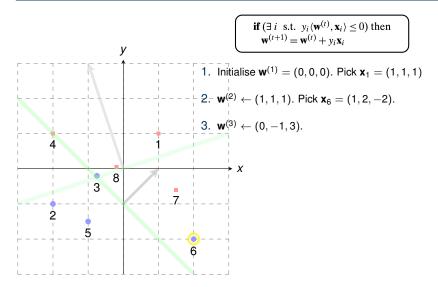


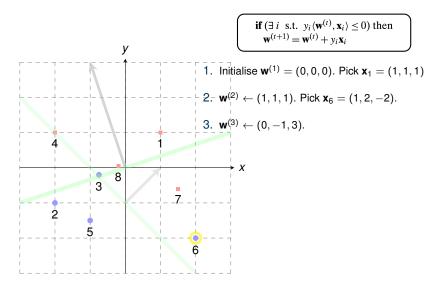


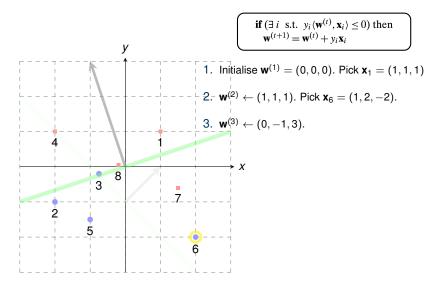


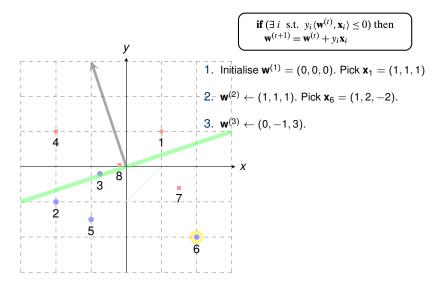


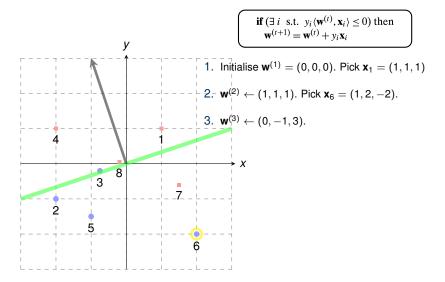


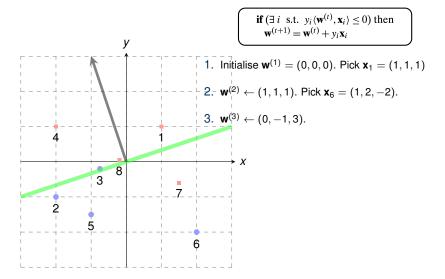


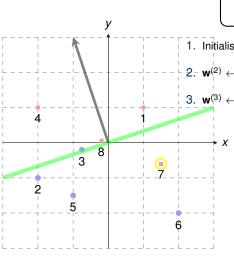












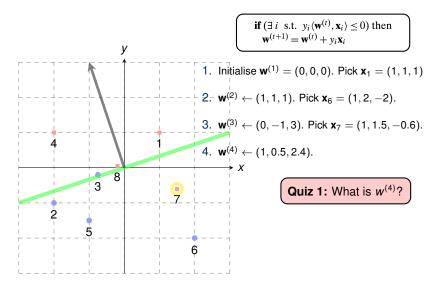
if
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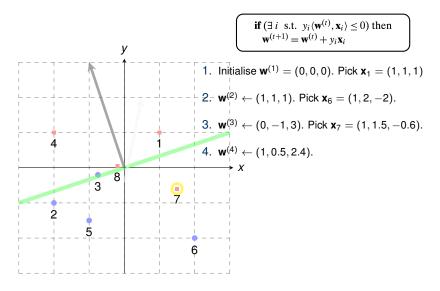
1. Initialise $\mathbf{w}^{(1)} = (0,0,0)$. Pick $\mathbf{x}_1 = (1,1,1)$

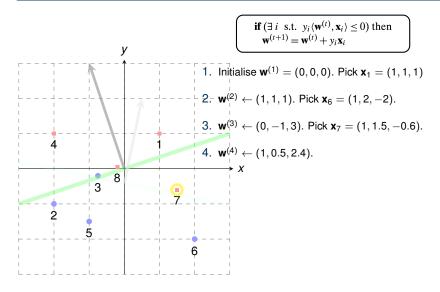
 $\mathbf{z} = \mathbf{z} \cdot \mathbf{w}^{(2)} \leftarrow (1, 1, 1)$. Pick $\mathbf{x}_6 = (1, 2, -2)$.

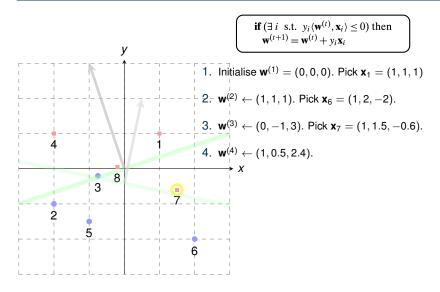
3. $\mathbf{w}^{(3)} \leftarrow (0, -1, 3)$. Pick $\mathbf{x}_7 = (1, 1.5, -0.6)$.

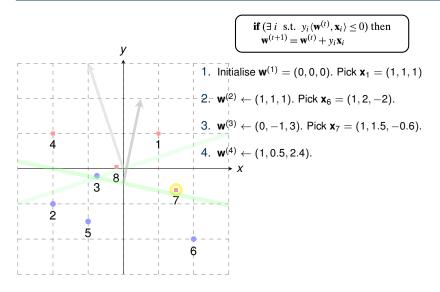
Quiz 1: What is $w^{(4)}$?

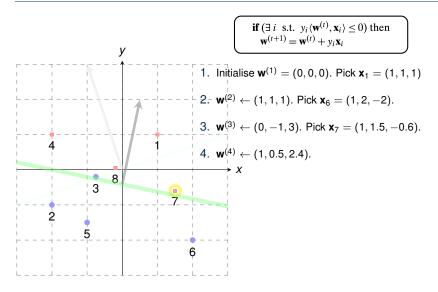


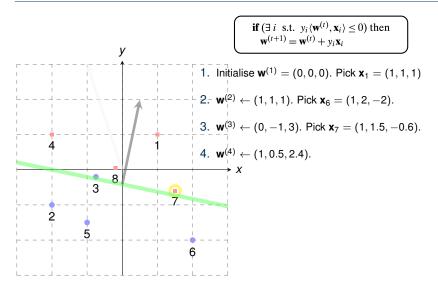


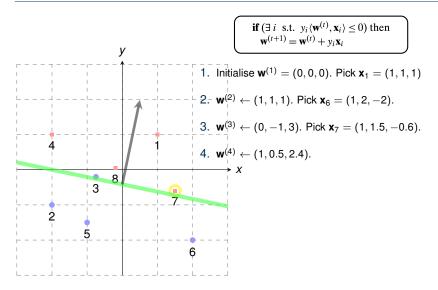


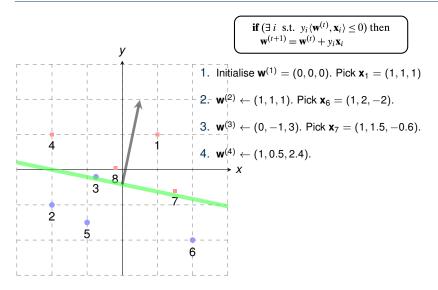


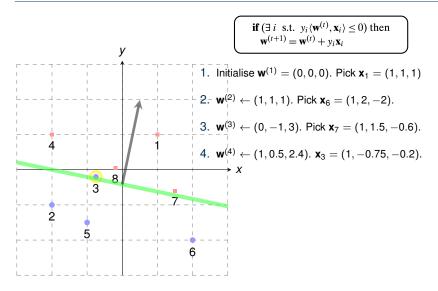


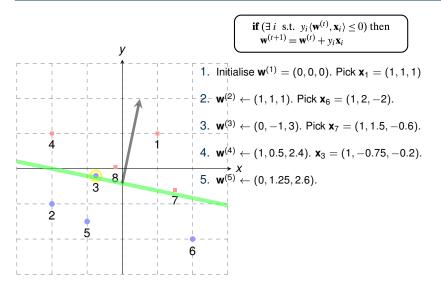


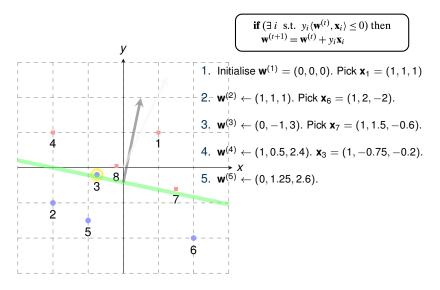


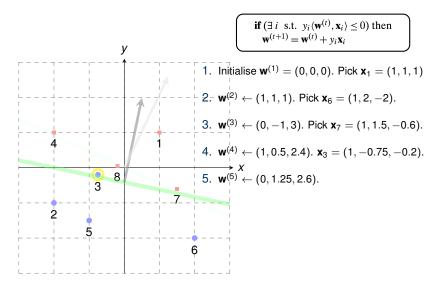


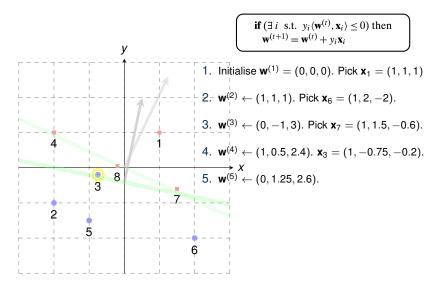


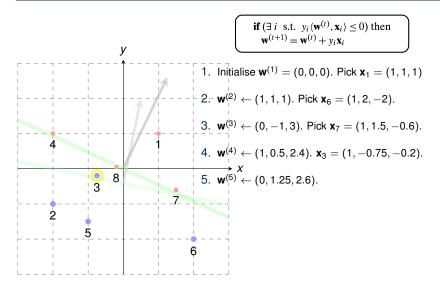


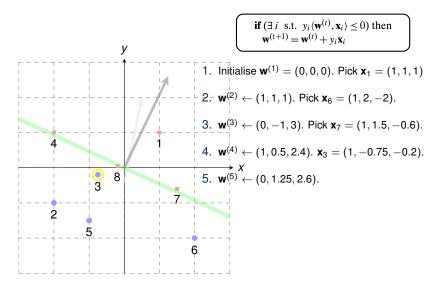


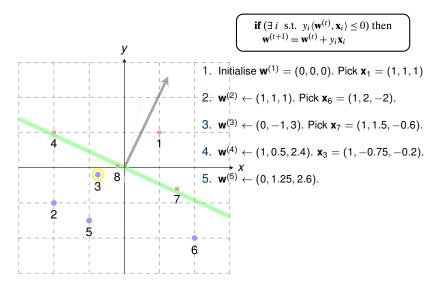


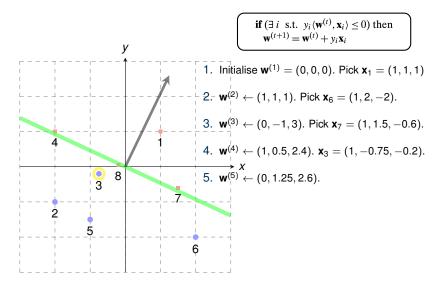


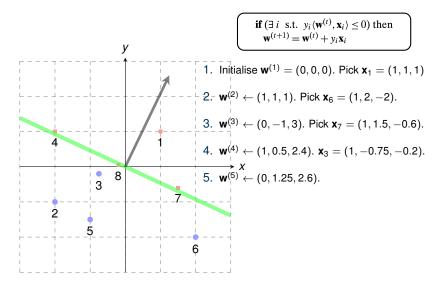


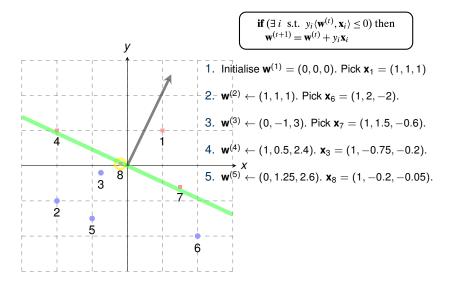


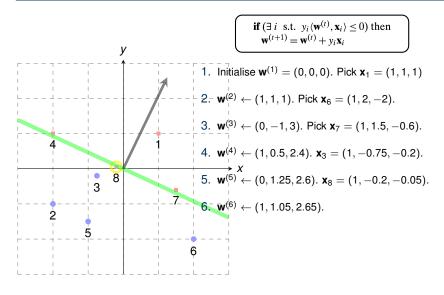


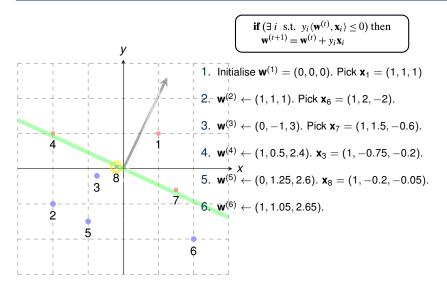


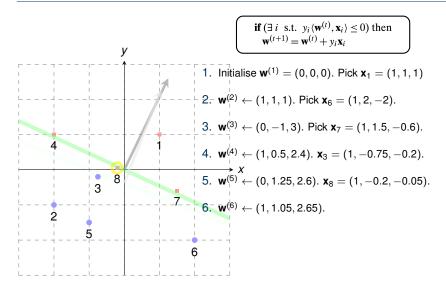


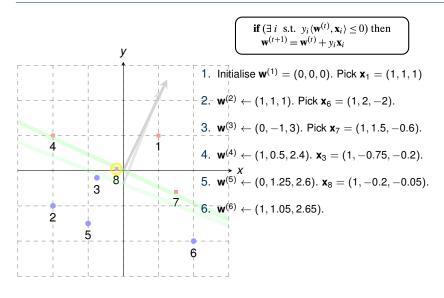


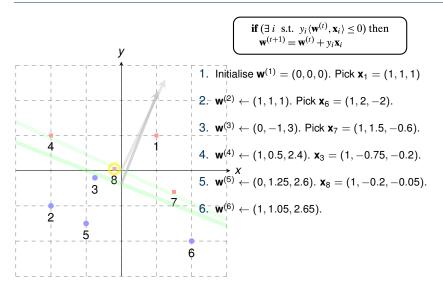


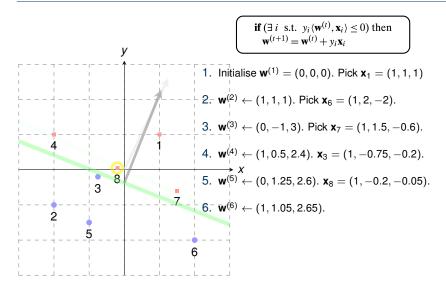


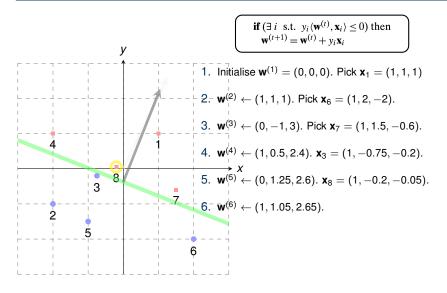


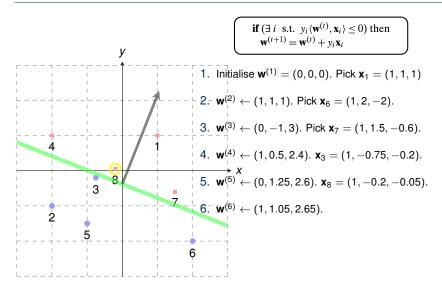


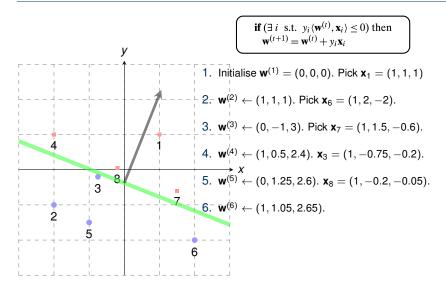


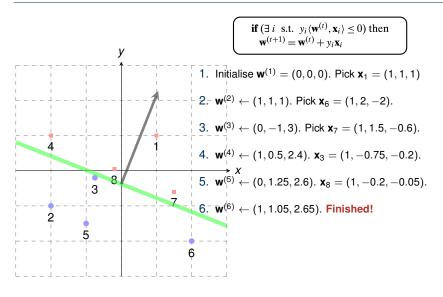


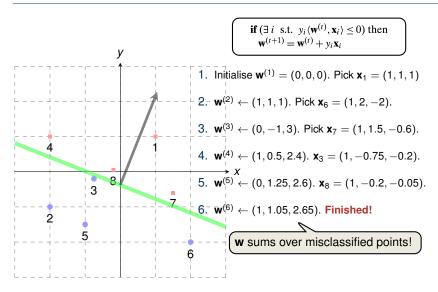


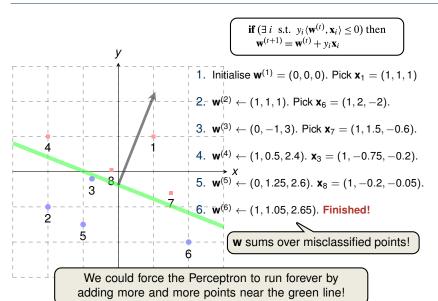




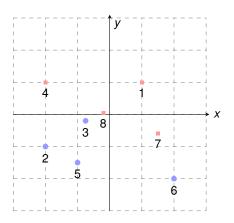




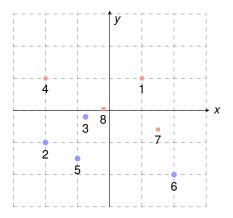




Why does the Perceptron Algorithm make progress?

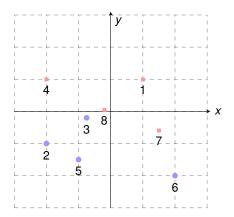


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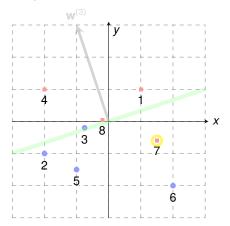
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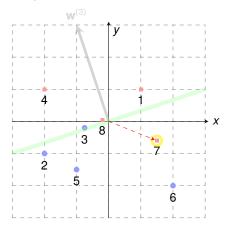
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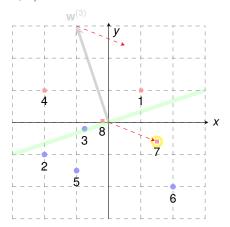
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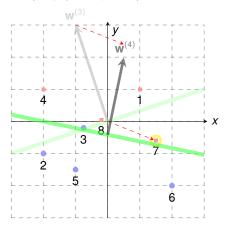
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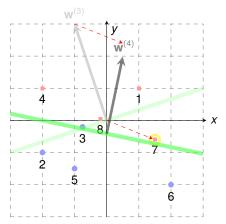
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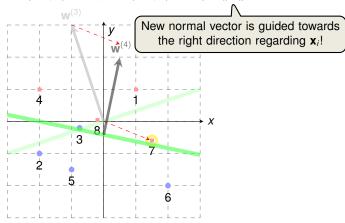
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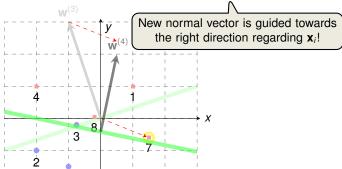
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Why does the Perceptron Algorithm make progress?

The Perceptron guides the solution to be "more correct" on the *i*-th example:

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.



Using this argument carefully one can prove that the Perceptron will **terminate** and find a **correct classifier** (see additional material)!

Consider the following example of a training set for spam classification

(based on a set taken from Leskovec, Rajaraman, Ullman "Mining of Massive Data Sets"):

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X ₁	1	1	0	1	1	+1 pos.
\mathbf{X}_2	0	0	1	1	0	-1 neg.
\mathbf{x}_3	0	1	1	0	0	+1 pos.
\mathbf{X}_4	1	0	0	1	0	-1 neg.
\mathbf{X}_5	1	0	1	0	1	+1 pos.
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- Run Perceptron and update normal vector using data points x₁, x₂, x₃, x₄ in that order
- Final normal vector of hyperplane is:

Quiz 2: Classify email that contains words "buy", "offer", "the" and "of"

$$\mathbf{w}^{(5)} = (0, 2, 0, -1, 1),$$

and bias is 0

Interpretation: The words "offer" and "sale" are indicative of SPAM, while the word "of" is indicative of non-SPAM. The other words are neutral.

Outline

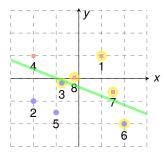
Introduction

Perceptron

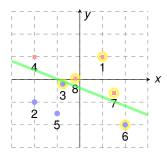
Conclusion, Problems and Solutions

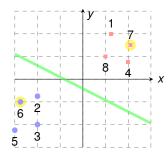
Additional Material: Why Perceptron Works

Convergence may be slow (depends on geometry of point set)

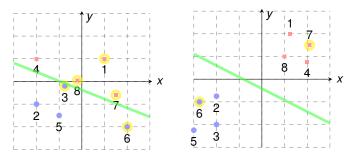


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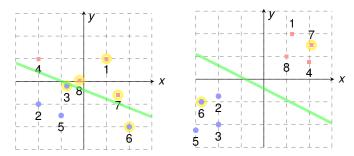




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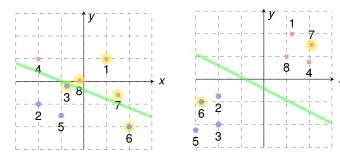


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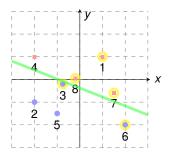
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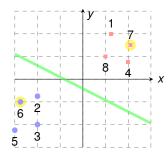
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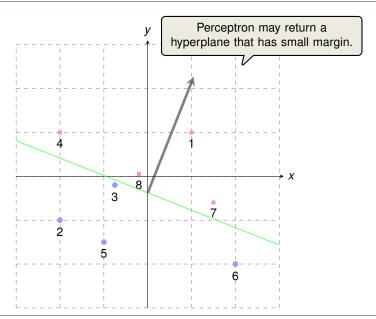
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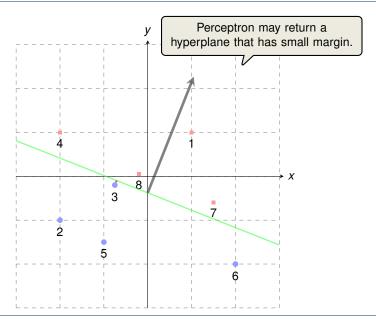
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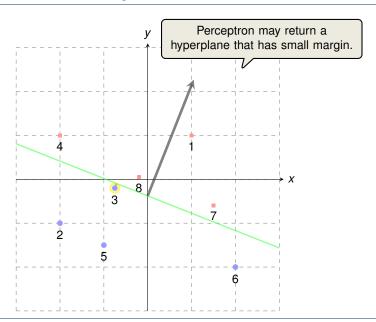


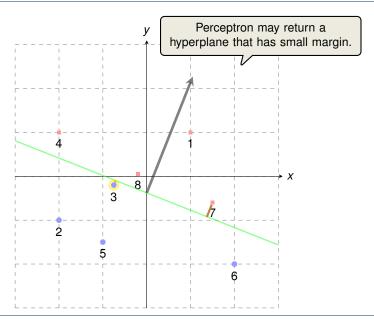


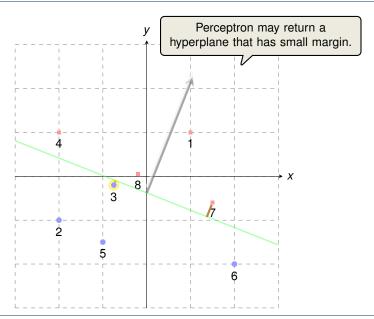
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- Big Problem: Perceptron cannot handle data that is not linearly separable
 - if points are almost linearly separable, could use Average or Voted Perceptron (idea: store successful classifier like in Stochastic Gradient Descent)
 - if points are far from linearly separable, better use other methods like SVM, SVM with Kernels or Neutral Networks

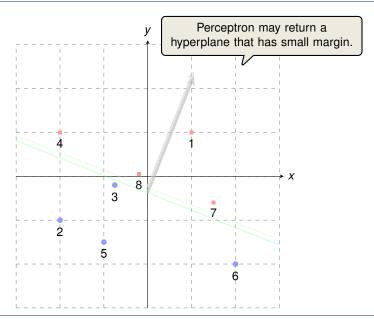


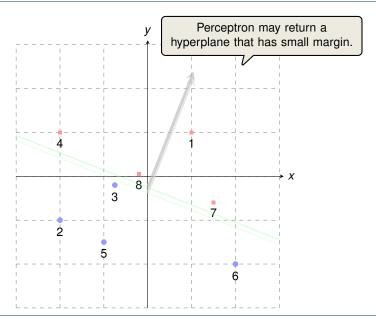


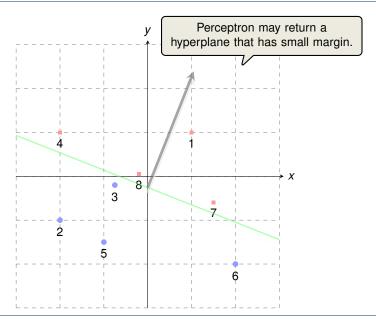


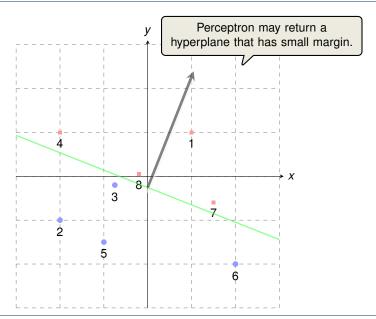


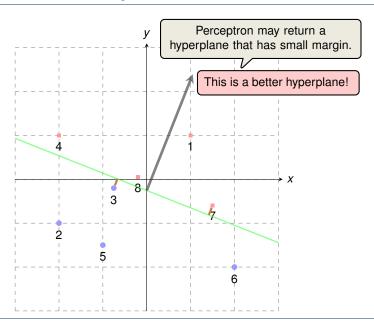


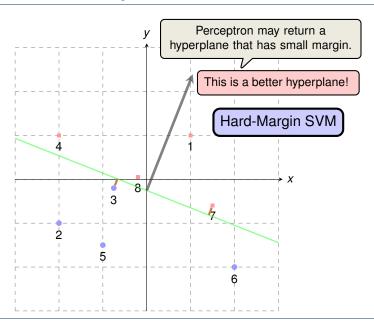


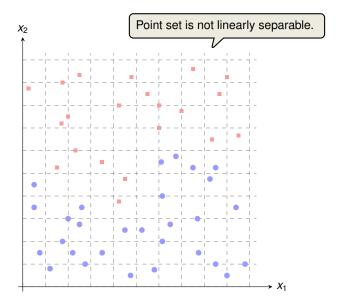


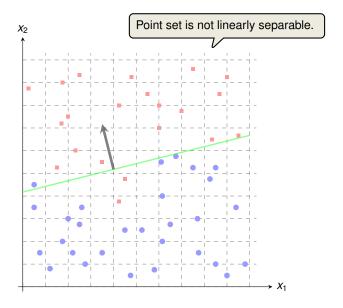


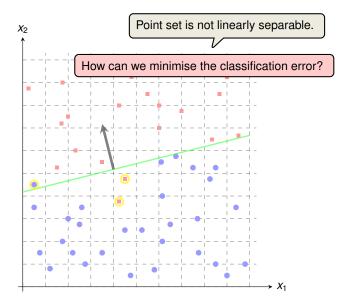


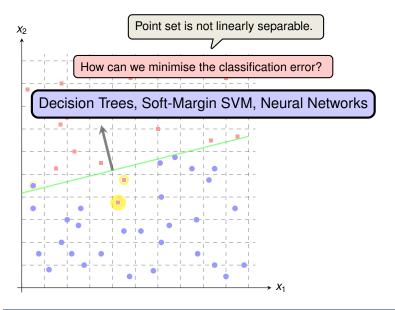


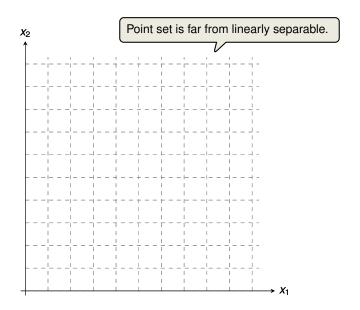


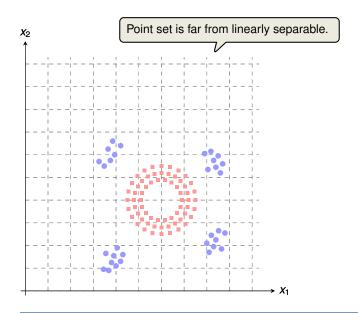


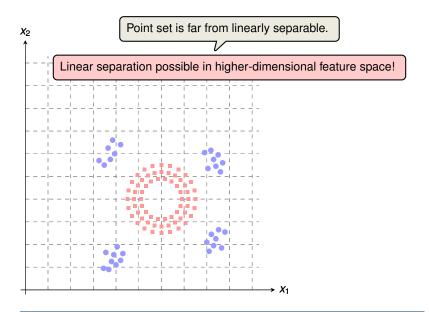


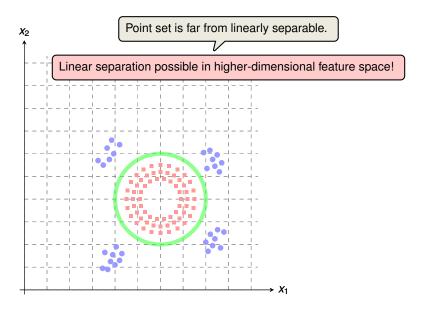


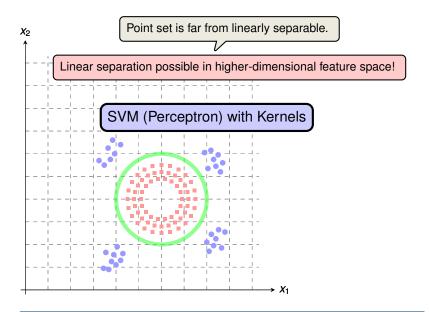


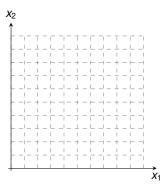


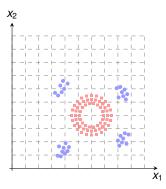


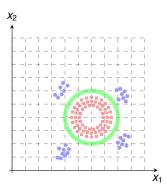


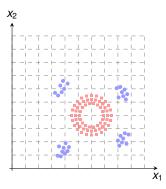


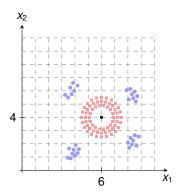




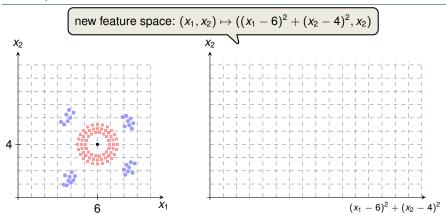


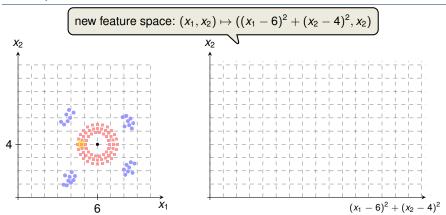


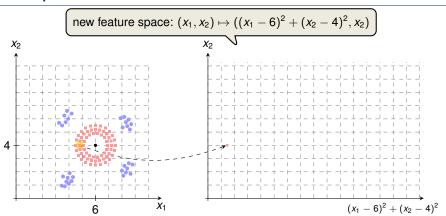


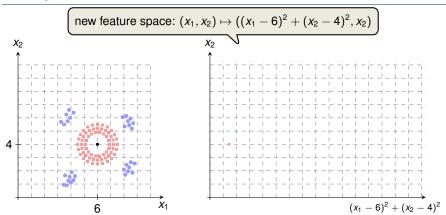


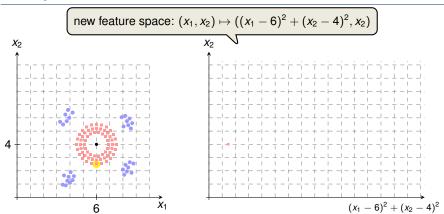
new feature space: $(x_1, x_2) \mapsto ((x_1 - 6)^2 + (x_2 - 4)^2, x_2)$ X_2 X_1

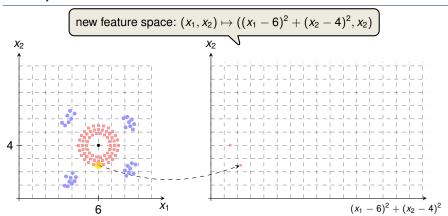


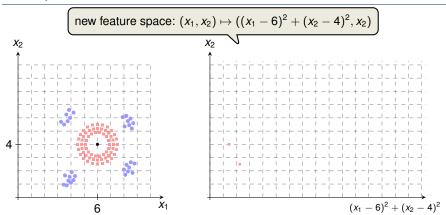


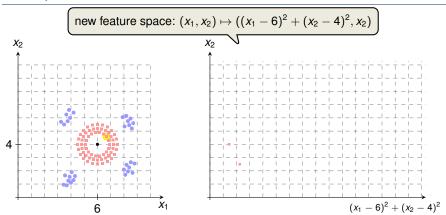


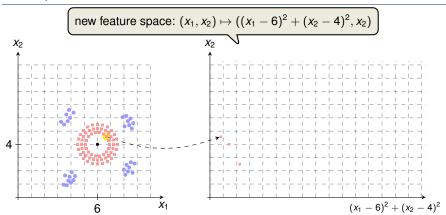


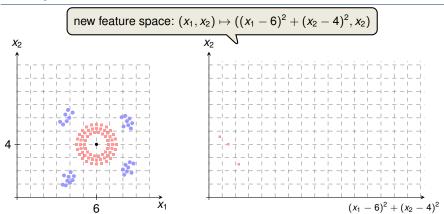


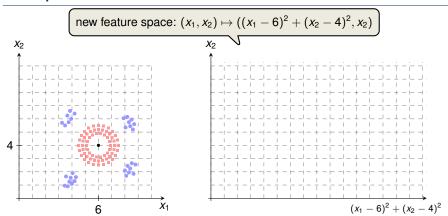


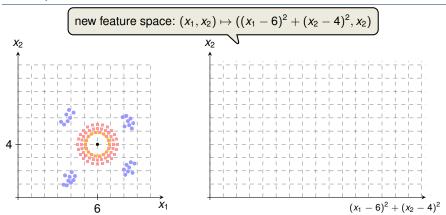


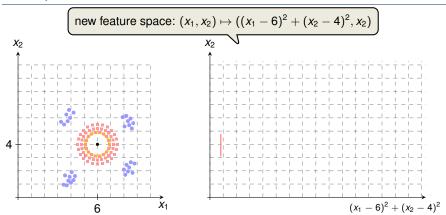


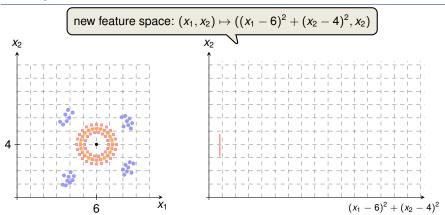


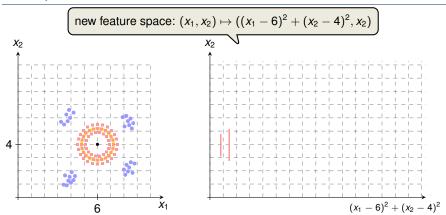


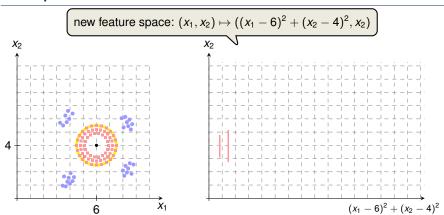


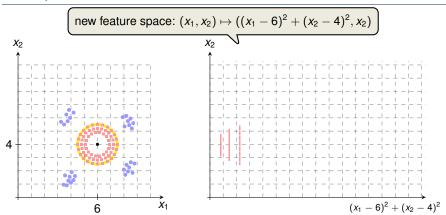


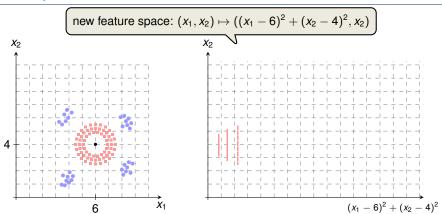


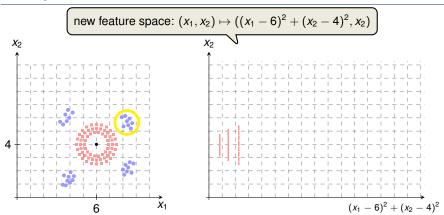


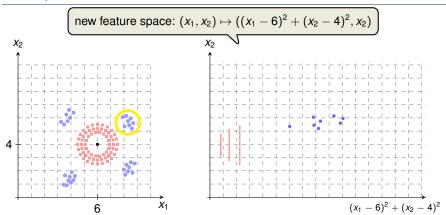


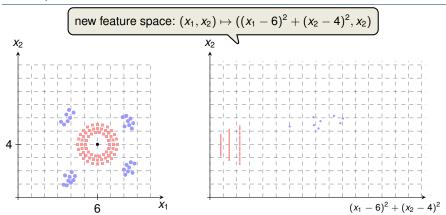


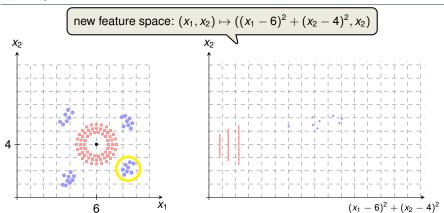


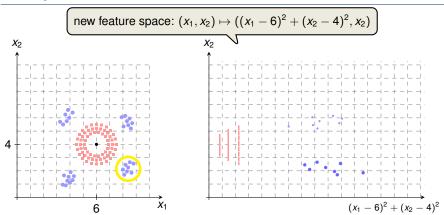


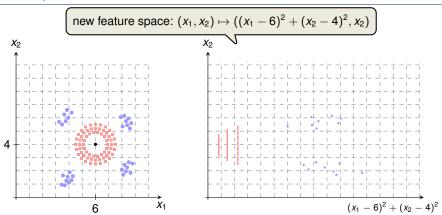


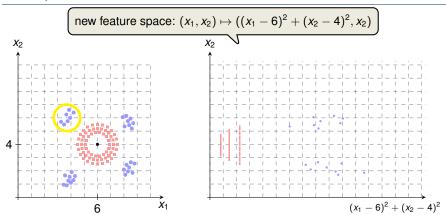


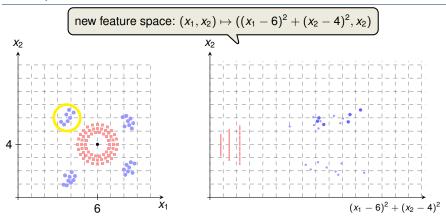


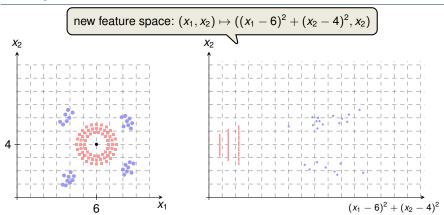


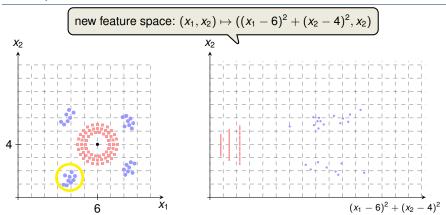


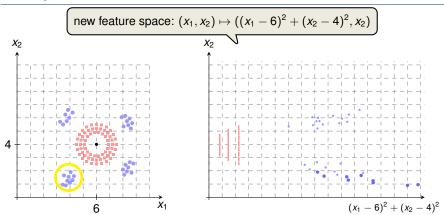


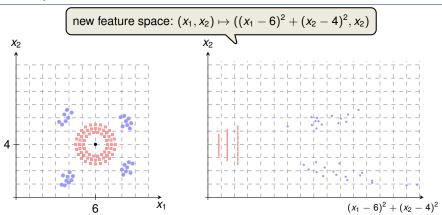


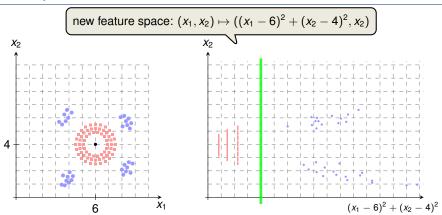


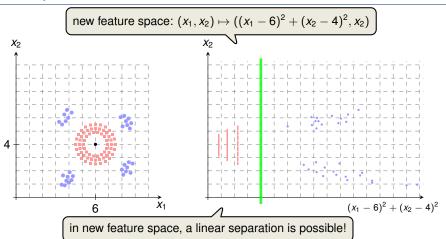


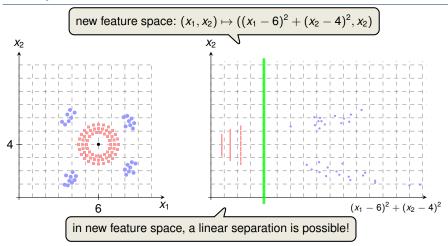












- How do we choose a proper feature space?
- How do we compute the linear classifier efficiently?
- How do we obtain a non-linear classifier in the original space?

Outline

Introduction

Perceptron

Conclusion, Problems and Solutions

Additional Material: Why Perceptron Works

Batch Perceptron

```
input: A training set (\mathbf{x}_1, y_1), \dots, (\mathbf{x}_m, y_m)

initialize: \mathbf{w}^{(1)} = (0, \dots, 0)

for t = 1, 2, \dots

if (\exists i \text{ s.t. } y_i \langle \mathbf{w}^{(t)}, \mathbf{x}_i \rangle \leq 0) then

\mathbf{w}^{(t+1)} = \mathbf{w}^{(t)} + y_i \mathbf{x}_i

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- Analysis

Assume $(\mathbf{x}_1, y_1), \ldots, (\mathbf{x}_m, y_m)$ are separable by a hyperplane. Let $R := \max_{1 \leq i \leq m} \|\mathbf{x}_i\|$ and let \mathbf{w}^* be a vector with $\|\mathbf{w}^*\| = 1$ such that $y_i \langle \mathbf{w}^*, x_i \rangle \geq \gamma$ for all $1 \leq i \leq m$.

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■ Correctness: Clear that when it terminates, all points are correctly classified

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 - Since cosine is at most 1, this implies termination after $(R/\gamma)^2$ steps

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$$\langle \mathbf{w}^*, \mathbf{w}^{(t+1)} \rangle = \langle \mathbf{w}^*, \mathbf{w}^{(t)} + y_i \cdot \mathbf{x}_i \rangle = \langle \mathbf{w}^*, \mathbf{w}^{(t)} \rangle + y_i \cdot \langle \mathbf{w}^*, \mathbf{x}_i \rangle$$
$$\geq \langle \mathbf{w}^*, \mathbf{w}^{(t)} \rangle + \gamma.$$

- 3. Step 3: The norm is at most $\|\mathbf{w}^{(t+1)}\|^2 < t \cdot R^2$:
 - Proof:

$$\|\mathbf{w}^{(t+1)}\|^{2} = \|\mathbf{w}^{(t)} + y_{i} \cdot \mathbf{x}_{i}\|^{2}$$

$$= \|\mathbf{w}^{(t)}\|^{2} + 2y_{i}\langle\mathbf{w}^{(t)}, \mathbf{x}_{i}\rangle + \|\mathbf{x}_{i}\|^{2}$$

$$\leq \|\mathbf{w}^{(t)}\|^{2} + R.$$

$$\sqrt{t} \cdot R \ge \|\mathbf{w}^{(t+1)}\| \ge \langle \mathbf{w}^{(t+1)}, \mathbf{w}^* \rangle$$

Proof consists of 3 Key Steps:

- 1. Step 1: We can always find a \mathbf{w}^* with $\|\mathbf{w}^*\| = 1$ and $\langle \mathbf{w}^*, \mathbf{x} \rangle \ge \gamma > 0$.
 - Proof: If w separates all points correctly, then $\alpha \cdot$ w does as well.
- 2. **Step 2**: The inner product increases: $\langle \mathbf{w}^*, \mathbf{w}^{(t+1)} \rangle \geq t \cdot \gamma$
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$$\sqrt{t} \cdot R > ||\mathbf{w}^{(t+1)}|| > \langle \mathbf{w}^{(t+1)}, \mathbf{w}^* \rangle > t \cdot \gamma$$

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$$||\mathbf{w}^{(t+1)}||^2 = ||\mathbf{w}^{(t)} + y_i \cdot \mathbf{x}_i||^2$$
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\leq ||\mathbf{w}^{(t)}||^2 + B.

Since
$$\|\mathbf{w}^*\| = 1$$

$$\sqrt{t} \cdot R \ge \|\mathbf{w}^{(t+1)}\| \ge \langle \mathbf{w}^{(t+1)}, \mathbf{w}^* \rangle \ge t \cdot \gamma$$

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Proof consists of 3 Key Steps:

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- 3. Step 3: The norm is at most $\|\mathbf{w}^{(t+1)}\|^2 \le t \cdot R^2$:
 - Proof:

$$||\mathbf{w}^{(t+1)}||^2 = ||\mathbf{w}^{(t)} + y_i \cdot \mathbf{x}_i||^2$$
=\|\mathbf{w}^{(t)}||^2 + 2y_i \langle \mathbf{w}^{(t)}, \mathbf{x}_i \rangle + ||\mathbf{x}_i||^2
\leq ||\mathbf{w}^{(t)}||^2 + B.

4. Combining:

Since
$$\|\mathbf{w}^*\| = 1$$

$$\sqrt{t} \cdot \mathbf{R} \ge \|\mathbf{w}^{(t+1)}\| \ge \langle \mathbf{w}^{(t+1)}, \mathbf{w}^* \rangle \ge t \cdot \gamma$$

Runtime bound independent of number of points and dimensionality!