

## Validation

In the following experiments, use the data provided in the files **in.dta** and **out.dta**. We are going to apply linear regression with a nonlinear transformation for classification (without regularization). The nonlinear transformation is given by  $\varphi_0$  through  $\varphi_7$  which transform  $(x_1, x_2)$  into

$$x_1 \quad x_2 \quad x_1^2 \quad x_2^2 \quad x_1 x_2 \quad |x_1 - x_2| \quad |x_1 + x_2|$$

To illustrate how taking out points for validation affects the performance, we will consider the hypotheses trained on  $\mathcal{D}_{\text{train}}$  (without restoring the full  $\mathcal{D}$  for training after validation is done).

```
(* Clear globals *)
Clear[NoValidationSelector, ElValidationSelector, GenerateX,
  DoLinearRegressionExperiment, ClassificationE, ixD, ixy]
Clear[phi, phi3, phi4, phi5, phi6, phi7]

ixD = 1;
ixy = 2;
NoValidationSelector[D_, y_] := Module[{
  (* does no validation selection; returns parameters unchanged *)
  Dval = {}, yval = {}
},
  {{D, y}, {Dval, yval}}
]
ElValidationSelector[D_, y_] := Module[{
  (* this function isolates data
  and validation points as required by experiment 1 *)
  Dval = {}, yval = {}
},
  {{Part[D, 1 ;; 25], Part[y, 1 ;; 25]},
   {Part[D, 26 ;; 35], Part[y, 26 ;; 35]}}
]
E2ValidationSelector[D_, y_] := Module[{
  (* this function isolates data
  and validation points as required by experiment 3 *)
  Dval = {}, yval = {}
},
  {{Part[D, 26 ;; 35], Part[y, 26 ;; 35]},
   {Part[D, 1 ;; 25], Part[y, 1 ;; 25]}}
]
ElTestValidationSelector[D_, y_] := Module[{
  (* this function isolates data and
  validation points as required by test experiment 1 *)
  Dval = {}, yval = {}
},
  {{Part[D, 1 ;; 15], Part[y, 1 ;; 15]},
   {Part[D, 16 ;; 25], Part[y, 16 ;; 25]}}
]

GenerateX[OptionsPattern[]] :=
```

```

Module[ {
  Dy, Dval, D, y, yval, f, d = 2,
  f1, f2,
  m, a, b, c,
  t1, t2,
  dotTest1, dotTest2, DotTest
},

f1 = RandomReal[{-1, 1}, {1, d}][[1]];
f2 = RandomReal[{-1, 1}, {1, d}][[1]];

m =  $\frac{f1[[2]] - f2[[2]]}{f1[[1]] - f2[[1]]}$ ;
a = -m;
b = 1;
c = m f1[[1]] - f1[[2]];
f = {{c}, {a}, {b}};

(* f should not dot to zero for our two original points! *)
t1 = {1, f1[[1]], f1[[2]]};
t2 = {1, f2[[1]], f2[[2]]};

DotTest[v_, s_] := If[Abs[v] > 0.00000000001, Throw[s], 0];
DotTest[t1.f, "t1 dot test failed"];
DotTest[t2.f, "t2 dot test failed"];

(*D = RandomReal[{-1,1},{OptionValue[DSize],d}];*)
Dy = Import[OptionValue[R2DataFile], "Table"];
D = Dy[All(*1;;15*), {1, d}];
y = Dy[All(*1;;15*), d + 1];
{{D, y}, {Dval, yval}} = OptionValue[ValidationSelector][D, y];
{{D, y}, {Dval, yval}, f}
]

Options[GenerateX] =
  {R2DataFile → "in.dta", ValidationSelector → NoValidationSelector};

LinearTarget[f_, X_] := Sign[X.f];

NoFeature[X_] := X;
φ[X_, n_] :=
  Part[{1, #2, #3, #22, #32, #2 #3, Abs[#2 - #3], Abs[#2 + #3]}, 1 ;; n] & @@@ X;
(*Part[{1, #2 + #3, #2 - #3, #23, #33, #22 + #32, 0, 0}, 1 ;; n] & @@@ X; *)
φ[X_] := φ[X, 8];
φ1[X_] := φ[X, 2];
φ2[X_] := φ[X, 3];
φ3[X_] := φ[X, 4];
φ4[X_] := φ[X, 5];
φ5[X_] := φ[X, 6];
φ6[X_] := φ[X, 7];
φ7[X_] := φ[X, 8];
NoRegularizer[X_, λ_] := PseudoInverse[X] (*Inverse[XT.X].XT *);

```

```

Tikhonov[X_, λ_] := Inverse[XT.X + λ IdentityMatrix[Dimensions[X][[2]]]].XT;
DoLinearRegressionExperiment[X_, OptionsPattern[]] :=
Module[{
  D, f, y, Y,
  X, Xf, Xfdag,
  w
},
{D, f, y} = X;
X = Function[x, Prepend[x, 1]] /@ D;
Xf = OptionValue[DataFeature][X];
Y = y;
Xfdag = OptionValue[Regularizer][Xf, OptionValue[λ]];
w = Xfdag.Y;
{w, X, Y, D, f}
]
Options[DoLinearRegressionExperiment] = {TargetFunction → LinearTarget,
  DataFeature → φ, Regularizer → NoRegularizer, λ → 0};

ClassificationE[X_, w_, Y_, OptionsPattern[]] :=
(*
Determine classification error for hypothesis w when
given data collection X and labels Y. NOTE that this is a
generic classification error function that is Ein/Eout-agnostic
*)
Module[{
  N, misses, sumOfMisses
},
N = Length[Y];
misses =
  MapThread[If[#1 ≠ #2, 1, 0] &, {Sign[OptionValue[DataFeature][X].w], Y}];
sumOfMisses = Total[misses];
1
— sumOfMisses
N
]
Options[ClassificationE] = {DataFeature → φ};

```

### Validation, $E_{in}$

Split **in.dta** into training (first 25 examples) and validation (last 10 examples). Train on the 25 examples only, using the validation set of 10 examples to select between five models that apply linear regression to  $\varphi_0$  through  $\varphi_k$ , with  $k = 3, 4, 5, 6, 7$ . Note which validation set has the smallest classification error.

### Validation, $E_{out}$

Evaluate the out-of-sample classification error using **out.dta** on the 5 models to see how well the validation set predicted the best of the 5 models. Note for which model the out-of-sample classification error is smallest.

```
(* Clear globals *)  
Clear[Experiment1, e1Eval, e1Eout]
```

```

Experiment1[] :=
(*
Perform linear regression using the provided in-
sample file with some data held back for validation,
then use validation data to estimate  $E_{out}$ .
*)
Module[{
  Eout = {}, Eval = {},
  D, y,
  Dval, yval,
  Din, Dout,
  Xval,
  Xin, Xout,
  yin, yout,
  w, f, d = 2
},

  {{D, y}, {Dval, yval}, f} =
    GenerateX[R2DataFile → "in.dta", ValidationSelector → ElValidationSelector];
  {{Dout, yout}, empty, f} = GenerateX[R2DataFile → "out.dta"];
  Xval = Function[x, Prepend[x, 1]] /@ Dval;
  Xout = Function[x, Prepend[x, 1]] /@ Dout;

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_3$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_3$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_3$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_4$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_4$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_4$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_5$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_5$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_5$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_6$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_6$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_6$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_7$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_7$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_7$ ]];

  {Eval, Eout}
]

{elEval, elEout} = Experiment1[];
StringForm["\n $\phi$ =3: Eval=`, Eout=`", elEval[[1]] × 1., elEout[[1]] × 1.]
StringForm["\n $\phi$ =4: Eval=`, Eout=`", elEval[[2]] × 1., elEout[[2]] × 1.]
StringForm["\n $\phi$ =5: Eval=`, Eout=`", elEval[[3]] × 1., elEout[[3]] × 1.]
StringForm["\n $\phi$ =6: Eval=`, Eout=`", elEval[[4]] × 1., elEout[[4]] × 1.]
StringForm["\n $\phi$ =7: Eval=`, Eout=`", elEval[[5]] × 1., elEout[[5]] × 1.]

```

$\phi=3$ : E<sub>val</sub>=0.3`, E<sub>out</sub>=0.42`

$\phi=4$ :  $E_{\text{val}}=0.5^{\sim}$ ,  $E_{\text{out}}=0.416^{\sim}$

$\phi=5$ :  $E_{\text{val}}=0.2^{\sim}$ ,  $E_{\text{out}}=0.188^{\sim}$

$\phi=6$ :  $E_{\text{val}}=0.^{\sim}$ ,  $E_{\text{out}}=0.084^{\sim}$

$\phi=7$ :  $E_{\text{val}}=0.1^{\sim}$ ,  $E_{\text{out}}=0.072^{\sim}$

```

Experiment1Test[] :=
(*
Perform linear regression using the provided in-
sample file with some data held back for validation,
then use validation data to estimate  $E_{out}$ .
*)
Module[{
  Eout = {}, Eval = {},
  D, y,
  Dval, yval,
  Din, Dout,
  Xval,
  Xin, Xout,
  Yin, Yout,
  gs = {},
  w, f, d = 2
},

  {{D, y}, {Dval, yval}, f} = GenerateX[
    R2DataFile → "in.dta", ValidationSelector → ElTestValidationSelector];
  {{Dout, Yout}, empty, f} = GenerateX[R2DataFile → "out.dta",
    ValidationSelector → ElTestValidationSelector];
  Xval = Function[x, Prepend[x, 1]] /@ Dval;
  Xout = Function[x, Prepend[x, 1]] /@ Dout;

  {w, Xin, Yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_1$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_1$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, Yout, DataFeature →  $\phi_1$ ]];
  AppendTo[gs, w];

  {w, Xin, Yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_3$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_3$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, Yout, DataFeature →  $\phi_3$ ]];
  AppendTo[gs, w];

  {w, Xin, Yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_5$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_5$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, Yout, DataFeature →  $\phi_5$ ]];
  AppendTo[gs, w];

  {Eval, Eout, gs}
]

{elEval, elEout, plgs} = Experiment1Test[];
StringForm["\n $\phi=1$ :  $E_{val}=\`$ ,  $E_{out}=\`$ ,  $g^-=\`$ ",
  elEval[[1]] × 1., elEout[[1]] × 1., plgs[[1]]]
StringForm["\n $\phi=3$ :  $E_{val}=\`$ ,  $E_{out}=\`$ ,  $g^-=\`$ ",
  elEval[[2]] × 1., elEout[[2]] × 1., plgs[[2]]]
StringForm["\n $\phi=5$ :  $E_{val}=\`$ ,  $E_{out}=\`$ ,  $g^-=\`$ ",
  elEval[[3]] × 1., elEout[[3]] × 1., plgs[[3]]]

```

$\phi=1$ :  $E_{val}=0.5\`$ ,  $E_{out}=0.5333333333333333\`$ ,  $g^-=\{0.184054, 0.159572\}$

```
 $\phi=3$ :  $E_{val}=0.5^$ ,  $E_{out}=0.533333333333333^$ ,  

 $g^-=\{0.173737, 0.173344, 0.119423, 0.0195201\}$ 
```

```
 $\phi=5$ :  $E_{val}=0.1^$ ,  $E_{out}=0.133333333333333^$ ,  

 $g^-=\{-0.525701, 0.4197, 0.0159055, 0.0304904, 1.43639, -1.58619\}$ 
```

### Test/validation role reversal, $E_{in}$

Reverse the role of training and validation sets; now training with the last 10 examples and validating with the first 25 examples. Note for which model the classification error on the validation set is smallest.

### Test/validation role reversal, $E_{out}$

Once again, evaluate the out-of-sample classification error using **out.dta** on the 5 models to see how well the validation set predicted the best of the 5 models. Note for which model the out-of-sample classification error is smallest.

```
(* Clear globals *)  
Clear[Experiment2, e2Eval, e2Eout]
```



```

Experiment2[] :=
(*
Perform linear regression using the provided in-
sample file with some data held back for validation,
then use validation data to estimate  $E_{out}$ .
*)
Module[{
  Eout = {}, Eval = {},
  D, y,
  Dval, yval,
  Din, Dout,
  Xval,
  Xin, Xout,
  yin, yout,
  w, f, d = 2
},

  {{D, y}, {Dval, yval}, f} =
    GenerateX[R2DataFile → "in.dta", ValidationSelector → E2ValidationSelector];
  {{Dout, yout}, empty, f} = GenerateX[R2DataFile → "out.dta"];
  Xval = Function[x, Prepend[x, 1]] /@ Dval;
  Xout = Function[x, Prepend[x, 1]] /@ Dout;

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_3$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_3$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_3$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_4$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_4$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_4$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_5$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_5$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_5$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_6$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_6$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_6$ ]];

  {w, Xin, yin, Din, f} = DoLinearRegressionExperiment[{D, f, y}, DataFeature →  $\phi_7$ ];
  AppendTo[Eval, ClassificationE[Xval, w, yval, DataFeature →  $\phi_7$ ]];
  AppendTo[Eout, ClassificationE[Xout, w, yout, DataFeature →  $\phi_7$ ]];

  {Eval, Eout}
]

{elEval, elEout} = Experiment2[];
StringForm["\n $\phi$ =3: Eval=`, Eout=`", elEval[[1]] × 1., elEout[[1]] × 1.]
StringForm["\n $\phi$ =4: Eval=`, Eout=`", elEval[[2]] × 1., elEout[[2]] × 1.]
StringForm["\n $\phi$ =5: Eval=`, Eout=`", elEval[[3]] × 1., elEout[[3]] × 1.]
StringForm["\n $\phi$ =6: Eval=`, Eout=`", elEval[[4]] × 1., elEout[[4]] × 1.]
StringForm["\n $\phi$ =7: Eval=`, Eout=`", elEval[[5]] × 1., elEout[[5]] × 1.]

```

$\phi=3$ : E<sub>val</sub>=0.28`, E<sub>out</sub>=0.396`

$\phi=4$ :  $E_{val}=0.36$ ,  $E_{out}=0.388$

$\phi=5$ :  $E_{val}=0.2$ ,  $E_{out}=0.284$

$\phi=6$ :  $E_{val}=0.08$ ,  $E_{out}=0.192$

$\phi=7$ :  $E_{val}=0.12$ ,  $E_{out}=0.196$

## Validation Bias

### Problem 6

Let  $e_1$  and  $e_2$  be independent random variables, distributed uniformly over the interval  $[0, 1]$ . Let  $e = \min(e_1, e_2)$ . Observe the expected values of  $e_1$ ,  $e_2$ ,  $e$ .

```
Experiment3[n_] :=
Module[{
  i,
  e1, e2,
  els = {}, e2s = {}, eMin = {}
},
For[i = 1, i ≤ n, i++, (
  e1 = RandomReal[];
  e2 = RandomReal[];
  AppendTo[els, e1];
  AppendTo[e2s, e2];
  AppendTo[eMin, Min[e1, e2]];
)];
{Total[els]/n, Total[e2s]/n, Total[eMin]/n}
```

```
Experiment3[10 000]
.4 - .3333
.3333 - .25
{0.502401, 0.500103, 0.332812}
0.0667
0.0833
```

## Cross Validation

### Problem 7

We have the data points  $(x, y)$ :  $(-1, 0)$ ,  $(\rho, 1)$ ,  $(1, 0)$ ,  $\rho \geq 0$ , and a choice between two models: constant  $\{h_0(x) = b\}$  and linear  $\{h_1(x) = ax + b\}$ . Let's find out for which value of  $\rho$  would the two models

be tied using leave-one-out cross- validation with the squared error measure.

```

E11[ρ_] :=  $\left(\frac{2}{\rho + 1}\right)^2$ ;
E12[ρ_] :=  $\left(\frac{-2}{\rho - 1}\right)^2$ ;
E13[ρ_] :=  $(1)^2$ ;

E21[] :=  $\left(\frac{1}{2}\right)^2$ ;
E22[] :=  $\left(\frac{1}{2}\right)^2$ ;
E23[] :=  $(1)^2$ ;

E1[ρ_] := E11[ρ] + E12[ρ] + E13[ρ];
E2[] := E21[] + E22[] + E23[];

E1[ $\sqrt{\sqrt{3} + 4}$ ] × 1.
E1[ $\sqrt{\sqrt{3} - 1}$ ] × 1.
E1[ $\sqrt{9 + 4\sqrt{6}}$ ] × 1.
E1[ $\sqrt{9 - \sqrt{6}}$ ] × 1.
E2[] × 1.
3.40513
193.995
1.5
2.96065
1.5

```

### PLA vs. SVM

(We're using MathSVM.m, available at [www.mathematica-journal.com/issue/v10i1/download](http://www.mathematica-journal.com/issue/v10i1/download), for quadratic programming functionality. Just open the file and run it before executing the following code.)

In the following experiments, we compare PLA to SVM with hard margin ( $C \rightarrow \infty$ ) on linearly separable data sets. For each run, we create our own target function  $f$  and data set  $\mathcal{D}$ . We take  $d = 2$  and choose a random line in the plane as our target function  $f$  (we do this by taking two random, uniformly distributed points on  $[-1, 1] \times [-1, 1]$  and taking the line passing through them), where one side of the line maps to +1 and the other maps to -1. We then choose the inputs  $\mathbf{x}_n$  of the data set as random points in  $\mathcal{X} = [-1, 1] \times [-1, 1]$ , and evaluate the target function on each  $\mathbf{x}_n$  to get the corresponding output  $y_n$ . If all data points are on one side of the line, we discard the run and start a new

one.

We will start PLA with the all-zero vector and pick the misclassified point for each PLA iteration at random. We run PLA to find the final hypothesis  $g_{\text{PLA}}$  and measure the disagreement between  $f$  and  $g_{\text{PLA}}$  as  $\mathbb{P}[f(\mathbf{x}) \neq g_{\text{PLA}}(\mathbf{x})]$  (we could either calculate this exactly, or approximate it by generating a sufficiently large, separate set of points to evaluate it—we'll choose the latter path). Now, we run SVM on the same data to find the final hypothesis  $g_{\text{SVM}}$  by solving

$$\begin{aligned} \min_{\mathbf{w}, b} &= \frac{1}{2} \mathbf{w}^T \mathbf{w} \\ \text{s.t. } & y_n(\mathbf{w}^T \mathbf{x}_n + b) \geq 1 \end{aligned}$$

using quadratic programming on the primal or the dual problem. We then measure the disagreement between  $f$  and  $g_{\text{SVM}}$  as  $\mathbb{P}[f(\mathbf{x}) \neq g_{\text{SVM}}(\mathbf{x})]$ , and count the number of support vectors you get in each run.

```
(* Clear globals *)
Clear[GenerateRandomX]
Clear[DoPLAExperiment, DoInteractivePLAExperiment, DoEoutTest]

(*<<MathSVM.m*)
GenerateRandomX[OptionsPattern[]] :=
Module[{
  D, f, d = 2,
  f1, f2,
  m, a, b, c,
  t1, t2,
  dotTest1, dotTest2, DotTest
},
  f1 = RandomReal[{-1, 1}, {1, d}][[1]];
  f2 = RandomReal[{-1, 1}, {1, d}][[1]];

  m = (f1[[2]] - f2[[2]]) /
    (f1[[1]] - f2[[1]]);
  a = -m;
  b = 1;
  c = m f1[[1]] - f1[[2]];
  f = {{c}, {a}, {b}};

  (* f should not dot to zero for our two original points! *)
  t1 = {1, f1[[1]], f1[[2]]};
  t2 = {1, f2[[1]], f2[[2]]};

  DotTest[v_, s_] := If[Abs[v] > 0.00000000001, Throw[s], 0];
  DotTest[t1.f, "t1 dot test failed"];
  DotTest[t2.f, "t2 dot test failed"];

  D = RandomReal[{-1, 1}, {OptionValue[DSize], d}];

  {D, f}
```

```

]
Options[GenerateRandom $\chi$ ] = {DSize  $\rightarrow$  100};

DoPLAStep[w_, f_,  $\mathcal{D}$ _, Converged_, Misses_] :=
Module[{
   $\mathbb{X}$ , h, chk,
  missedPoints,
  misses,
  numSamples,
  converged,
  w,
  i, ri
},
converged = Converged;
misses = Misses;
w = w;
If[converged == 0, (
  converged = 1;
  missedPoints = {};
  numSamples = Length[ $\mathcal{D}$ ];

  For[i = 1, i  $\leq$  numSamples, i++, (
    (* cycle through the samples looking for misses *)
     $\mathbb{X}$  = Transpose[ArrayReshape[Prepend[ $\mathcal{D}$ [[i]], 1], {1, 3}]];
    h = Sign[(Transpose[w]. $\mathbb{X}$ ) [[1, 1]]];
    chk = Sign[(Transpose[f]. $\mathbb{X}$ ) [[1, 1]]];

    If[chk  $\neq$  h, (
      (* if we have a miss...*)
      converged = 0;
      AppendTo[missedPoints,  $\mathbb{X}$ ];
      (*iterMisses++*)
      0, 0]
    )];

  If[converged == 0, (
    (* if we've missed any points,
    then pick one of them at random for the hypothesis update *)
    misses++;
    ri = RandomInteger[{1, Length[missedPoints]}];
     $\mathbb{X}$  = missedPoints[[ri]];
    h = Sign[(Transpose[w]. $\mathbb{X}$ ) [[1, 1]]];
    chk = Sign[(Transpose[f]. $\mathbb{X}$ ) [[1, 1]]];
    w = w + chk *  $\mathbb{X}$ ; (* avoiding "cannot assign to raw object 0" *)
    (*w=q*) (* ...maybe because it was self-
    assigning and the last value in a "block" thing? *)
    (*ah no I think it's because it's declared as a parameter!*)
    )];
  )];
{w, converged, misses}
]

DoPLAExperiment[ $\chi$ _, OptionsPattern[]] :=
Module[{

```

```

     $\mathcal{D}$ ,  $f$ ,  $w$ ,  $g$ ,
    misses = 0,
    converged = 0
  },
  { $\mathcal{D}$ ,  $f$ } =  $\chi$ ;
  w = OptionValue[w];

  While[converged == 0, (
    {w, converged, misses} = DoPLASStep[w,  $f$ ,  $\mathcal{D}$ , converged, misses];
  )];

  g = w;
  {g, Length[ $\mathcal{D}$ ], misses}
]
Options[DoPLAExperiment] = {w → {{0}, {0}, {0}}};

DoInteractivePLAExperiment[ $\chi$ _] :=
DynamicModule[{
   $\mathcal{D}$ ,  $f$ ,  $w$ ,  $g$ ,
   $\mathcal{D}$ pos,  $\mathcal{D}$ neg,
  fm, fb, sm, sb,
  misses = 0,
  converged = 0,
  i = 0
},
  { $\mathcal{D}$ ,  $f$ } =  $\chi$ ;
  w = {{0.000000001}, {0.000000001}, {0.000000001}};
  {w, converged, misses} = DoPLASStep[w,  $f$ ,  $\mathcal{D}$ , converged, misses];

  EventHandler[Dynamic[(
    {fm, fb} = GetYInterceptForm[ $f$ ];
    {sm, sb} = GetYInterceptForm[w];
     $\mathcal{D}$ pos = Select[ $\mathcal{D}$ , Sign[ArrayReshape[Prepend[#, 1], {1, 3}]. $f$ ][[1, 1]] ≥ 0 &];
     $\mathcal{D}$ neg = Select[ $\mathcal{D}$ , Sign[ArrayReshape[Prepend[#, 1], {1, 3}]. $f$ ][[1, 1]] < 0 &];
    Show[
      ListPlot[{ $\mathcal{D}$ pos,  $\mathcal{D}$ neg}, PlotMarkers → {"+", "-"}, PlotLabel → StringForm[
        "i=``, misses=``, i, misses]], Plot[{fm x + fb, sm x + sb}, {x, -2, 2}]
    ]
  )],
  {"KeyDown" ⇒ ({w, converged, misses} = If[converged == 0,
    DoPLASStep[w,  $f$ ,  $\mathcal{D}$ , converged, misses], {w, converged, misses}]; i++)}
]
]

(*
DoLRtoPLASeries[runs_] :=
Module[{
  g,  $\mathbb{X}$ ,  $\mathbb{Y}$ ,  $\mathcal{D}$ ,  $f$ , i, n,
  iterations, iterationses, avIterations
},
  iterationses = {};
  For[i = 1, i ≤ runs, i++, (
    {g,  $\mathbb{X}$ ,  $\mathbb{Y}$ ,  $\mathcal{D}$ ,  $f$ } = DoLinearRegressionExperiment[Generate $\chi$ [ $\mathcal{D}$ Size → 10]];
    {g, n, iterations} = DoPLAExperiment[{ $\mathcal{D}$ ,  $f$ }, w → g];
    AppendTo[iterationses, iterations];
  )];

```

```

    ]];
    avIterations=Mean[iterationses];
    {runs,Length[D],avIterations}
  ]
*)

(* interactive version *)
(*Problem7[]:=DoInteractivePLAExperiment[GenerateX[]]
  Problem7[]*)

(* single-run test version *)
(*Problem7[]:=DoPLAExperiment[GenerateX[]];
{p7g,p7n,p7iterations}=Problem7[];
StringForm["PLA results\n(N=``):\niterations to convergence=``",
  p7n, p7iterations]*)

DoSVMExperiment[X_, Y_, OptionsPattern[]] :=
Module[{
  X, Q, A, p, a, b, c, α, N, w, b,
  svi, bias,
  numSupportVectors,
  dontcaref
},
  {X, dontcaref} = X;
  N = Length[X];
  (*Q=Y.Y^T.X.X^T;*)
  Q = Outer[#1.#2 &, X, X, 1] * Outer[Times, Y, Y];
  (*A={Y,-1Y,IdentityMatrix[Length[Y]]};*)
  p = Table[-1, {N}]; (*Array[-1&,Length[Y]];*)
  a = Table[0, {N}];
  b = Table[∞, {N}];
  c = 0;

  α = QPSolve[Q, p, a, b, c, Y, OptionValue[τ]];
  
$$w = \sum_{n=1}^N Y[[n]] \alpha[[n]] X[[n]];$$

  (*b=Y-w.X;*)
  numSupportVectors = Count[α, x_ /; x ≠ 0];

  svi = SparseArray[α][["NonzeroPositions"]][[1]];
  bias =  $\left( \frac{1}{Y[[svi]]} - w.X[[svi]][[1]] \right)[[1]];$ 
  (*checkbias = Bias[α,X,Y];*)

  {w, bias, numSupportVectors}
]
Options[DoSVMExperiment] = {τ → 0.01};

DoEoutTest[f_, g_] :=
Module[{

```

```

n = 1000,
yf, yg,
X,
χ, D, dontcaref,
numMisses,
i},

χ = GenerateRandomχ[DSize → n];
{D, dontcaref} = χ;
X = Function[x, Prepend[x, 1]] /@ D;
yf = Sign[X.f];
yg = Sign[X.g];
numMisses = Total[MapThread[If[(#1 ≠ #2), 1, 0] &, {yf, yg}]];

numMisses
n
]

(* linear regression to PLA version *)
(*
Problem7[] := DoLRtoPLASeries[1000];
{p7runs, p7n, p7AveIterations} = Problem7[];
StringForm[
  "LR to PLA results\n(runs=`, N=`):\naverage iterations to convergence=`,",
  p7runs, p7n, p7AveIterations×1.]
*)

```

### SVM v. PLA, N=10, 1000 runs

For N = 10, repeat the above experiment for 1000 runs. Observe how often is  $g_{\text{SVM}}$  better than  $g_{\text{PLA}}$  in approximating  $f$ .

```

(* clear globals *)
Clear[Experiment4, e4SVMbeatsPLApct, e4AveNumSupportVectors, e4runs, e4N]

(* linear regression to PLA version *)
Experiment4[OptionsPattern[]] := Module[{
  run, runs = 1000,
  i,
  X, y, Y,
  χ, D, f,
  gPLA, gPLAlengthD, gPLAmisses,
  PgPLAnotEqualsf, PgSVMnotEqualsf,
  SVMbeatsPLAtally = {},
  SVMweights, SVMbias,
  gSVM,
  numSupportVectors = {}, supportVectorCount,
  haveSplitData
},
  For[run = 1, run ≤ runs, run++, (

```



```

haveSplitData = False;
While[~ haveSplitData, (
   $\mathcal{X}$  = GenerateRandom $\mathcal{X}$ [DSize → OptionValue[n]];
  { $\mathcal{D}$ , f} =  $\mathcal{X}$ ;
   $\mathbb{X}$  = Function[x, Prepend[x, 1]] /@  $\mathcal{D}$ ;
   $\mathbb{Y}$  = Sign[ $\mathbb{X}$ .f];
  haveSplitData = Abs[Total[Flatten[ $\mathbb{Y}$ ]]] < Length[ $\mathbb{Y}$ ]
  (* FAIL if all pos or all neg *)
)]

{gPLA, gPLAlength $\mathcal{D}$ , gPLAmisses} = DoPLAExperiment[ $\mathcal{X}$ ];
PgPLANotEqualsf = DoEoutTest[f, gPLA];

 $\mathbb{Y}$  =  $\mathbb{Y}^T$ [[1]];
{SVMweights, SVMbias, supportVectorCount} = DoSVMExperiment[ $\mathcal{X}$ ,  $\mathbb{Y}$ ];
gSVM = {Flatten[{SVMbias, SVMweights}]}T;
PgSVMnotEqualsf = DoEoutTest[f, gSVM];
AppendTo[numSupportVectors, supportVectorCount];

AppendTo[SVMbeatsPLAtally, If[PgSVMnotEqualsf ≤ PgPLANotEqualsf, 1, 0]];

If[Mod[run,  $\frac{1}{100}$ OptionValue[IncrementNotificationPct] × runs] == 0,
  Print[StringForm["` of ` complete (SVM wins=`%, ave. supports=`)...",
    run, runs,  $\frac{\text{Total[SVMbeatsPLAtally]}}{\text{Length[SVMbeatsPLAtally]}} \times 100.$ , Mean[numSupportVectors] × 1.]]];
)]

Print["...Done"];

{ $\frac{\text{Total[SVMbeatsPLAtally]}}{\text{Length[SVMbeatsPLAtally]}} \times 100$ , runs, Length[ $\mathcal{D}$ ], Mean[numSupportVectors]}
]

Options[Experiment4] = {n → 10, IncrementNotificationPct → 10};

{e4SVMbeatsPLApct, e4runs, e4N, e4AveNumSupportVectors} = Experiment4[];
StringForm["PLA v. SVA P[miss] results (runs=`",
  N=`): \nSVG awesomerness=`%\nave. no. support vectors=`",
  e4runs, e4N, e4SVMbeatsPLApct × 1., e4AveNumSupportVectors × 1.]
100 of 1000 complete (SVM wins=60.`, ave. supports=2.83`)...
200 of 1000 complete (SVM wins=63.`, ave. supports=2.845`)...
300 of 1000 complete (SVM wins=60.66666666666667`, ave. supports=2.8533333333333335`)...
400 of 1000 complete (SVM wins=59.75`, ave. supports=2.8625`)...
500 of 1000 complete (SVM wins=60.8`, ave. supports=2.87`)...
600 of 1000 complete (SVM wins=60.83333333333333`, ave. supports=2.8716666666666666`)...
700 of 1000 complete (SVM wins=61.42857142857143`, ave. supports=2.87`)...
800 of 1000 complete (SVM wins=61.5`, ave. supports=2.87`)...

```

```

900 of 1000 complete (SVM wins=61.44444444444444`%, ave. supports=2.8633333333333333`)...
1000 of 1000 complete (SVM wins=61.199999999999996`%, ave. supports=2.863`)...
...Done
PLA v. SVA  $\mathbb{P}$ [miss] results (runs=1000, N=10):
SVG awesomerness=61.2`%
ave. no. support vectors=2.863`

```

### SVM v. PLA, N=10, 1000 runs

We repeat the above experiment for  $N=100$ , 1000 runs. Note how often is  $g_{\text{SVM}}$  better than  $g_{\text{PLA}}$  in approximating  $f$ .

### Number of support vectors

For the case  $N = 100$ , also note the average number of support vectors of  $g_{\text{SVM}}$  (averaged over the 1000 runs).

```

(* clear globals *)
Clear[e5SVMbeatsPLApct, e4runs, e4N, e4AveNumSupportVectors]

{e5SVMbeatsPLApct, e4runs, e4N, e4AveNumSupportVectors} =
  Experiment4[n → 100, IncrementNotificationPct → 0.1];
StringForm["PLA v. SVA  $\mathbb{P}$ [miss] results (runs=``, N=``):\nSVG
  awesomerness=``%\nave. no. support vectors=``",
  e4runs, e4N, e5SVMbeatsPLApct × 1., e4AveNumSupportVectors × 1.]
1 of 1000 complete (SVM wins=0.`%, ave. supports=3.`)...
2 of 1000 complete (SVM wins=50.`%, ave. supports=3.`)...
3 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...
4 of 1000 complete (SVM wins=75.`%, ave. supports=3.`)...
5 of 1000 complete (SVM wins=80.`%, ave. supports=3.`)...
6 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...
7 of 1000 complete (SVM wins=57.14285714285714`%, ave. supports=3.`)...
8 of 1000 complete (SVM wins=62.5`%, ave. supports=3.`)...
9 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...
10 of 1000 complete (SVM wins=60.`%, ave. supports=3.`)...
11 of 1000 complete (SVM wins=63.63636363636363`%, ave. supports=3.`)...
12 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...
13 of 1000 complete (SVM wins=69.23076923076923`%, ave. supports=3.`)...
14 of 1000 complete (SVM wins=71.42857142857143`%, ave. supports=3.`)...
15 of 1000 complete (SVM wins=73.33333333333333`%, ave. supports=3.`)...
16 of 1000 complete (SVM wins=75.`%, ave. supports=3.`)...
17 of 1000 complete (SVM wins=70.58823529411765`%, ave. supports=3.`)...

```

18 of 1000 complete (SVM wins=72.2222222222221`%, ave. supports=3.`)...  
 19 of 1000 complete (SVM wins=73.68421052631578`%, ave. supports=3.`)...  
 20 of 1000 complete (SVM wins=70.`%, ave. supports=3.`)...  
 21 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 22 of 1000 complete (SVM wins=68.181818181817`%, ave. supports=3.`)...  
 23 of 1000 complete (SVM wins=65.21739130434783`%, ave. supports=3.`)...  
 24 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 25 of 1000 complete (SVM wins=68.`%, ave. supports=3.`)...  
 26 of 1000 complete (SVM wins=69.23076923076923`%, ave. supports=3.`)...  
 27 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 28 of 1000 complete (SVM wins=67.85714285714286`%, ave. supports=3.`)...  
 29 of 1000 complete (SVM wins=65.51724137931035`%, ave. supports=3.`)...  
 30 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 31 of 1000 complete (SVM wins=67.74193548387096`%, ave. supports=3.`)...  
 32 of 1000 complete (SVM wins=68.75`%, ave. supports=3.`)...  
 33 of 1000 complete (SVM wins=69.6969696969697`%, ave. supports=3.`)...  
 34 of 1000 complete (SVM wins=70.58823529411765`%, ave. supports=3.`)...  
 35 of 1000 complete (SVM wins=68.57142857142857`%, ave. supports=3.`)...  
 36 of 1000 complete (SVM wins=69.4444444444444`%, ave. supports=3.`)...  
 37 of 1000 complete (SVM wins=67.56756756756756`%, ave. supports=3.`)...  
 38 of 1000 complete (SVM wins=68.42105263157895`%, ave. supports=3.`)...  
 39 of 1000 complete (SVM wins=69.23076923076923`%, ave. supports=3.`)...  
 40 of 1000 complete (SVM wins=70.`%, ave. supports=3.`)...  
 41 of 1000 complete (SVM wins=68.29268292682927`%, ave. supports=3.`)...  
 42 of 1000 complete (SVM wins=69.04761904761905`%, ave. supports=3.`)...  
 43 of 1000 complete (SVM wins=67.44186046511628`%, ave. supports=3.`)...  
 44 of 1000 complete (SVM wins=65.9090909090909`%, ave. supports=3.`)...  
 45 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 46 of 1000 complete (SVM wins=67.3913043478261`%, ave. supports=3.`)...  
 47 of 1000 complete (SVM wins=65.95744680851064`%, ave. supports=3.`)...  
 48 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 49 of 1000 complete (SVM wins=65.3061224489796`%, ave. supports=3.`)...  
 50 of 1000 complete (SVM wins=66.`%, ave. supports=3.`)...  
 51 of 1000 complete (SVM wins=66.6666666666666`%, ave. supports=3.`)...  
 52 of 1000 complete (SVM wins=67.3076923076923`%, ave. supports=3.`)...  
 53 of 1000 complete (SVM wins=66.0377358490566`%, ave. supports=3.`)...

54 of 1000 complete (SVM wins=64.81481481481481`%, ave. supports=3.`)...  
 55 of 1000 complete (SVM wins=65.45454545454545`%, ave. supports=3.`)...  
 56 of 1000 complete (SVM wins=66.07142857142857`%, ave. supports=3.`)...  
 57 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...  
 58 of 1000 complete (SVM wins=67.24137931034483`%, ave. supports=3.`)...  
 59 of 1000 complete (SVM wins=67.79661016949152`%, ave. supports=3.`)...  
 60 of 1000 complete (SVM wins=68.33333333333333`%, ave. supports=3.`)...  
 61 of 1000 complete (SVM wins=67.21311475409836`%, ave. supports=3.`)...  
 62 of 1000 complete (SVM wins=66.12903225806451`%, ave. supports=3.`)...  
 63 of 1000 complete (SVM wins=65.07936507936508`%, ave. supports=3.`)...  
 64 of 1000 complete (SVM wins=64.0625`%, ave. supports=3.`)...  
 65 of 1000 complete (SVM wins=64.61538461538461`%, ave. supports=3.`)...  
 66 of 1000 complete (SVM wins=65.15151515151516`%, ave. supports=3.`)...  
 67 of 1000 complete (SVM wins=64.17910447761194`%, ave. supports=3.`)...  
 68 of 1000 complete (SVM wins=64.70588235294117`%, ave. supports=3.`)...  
 69 of 1000 complete (SVM wins=65.21739130434783`%, ave. supports=3.`)...  
 70 of 1000 complete (SVM wins=64.28571428571429`%, ave. supports=3.`)...  
 71 of 1000 complete (SVM wins=63.38028169014085`%, ave. supports=3.`)...  
 72 of 1000 complete (SVM wins=63.888888888888886`%, ave. supports=3.`)...  
 73 of 1000 complete (SVM wins=63.013698630136986`%, ave. supports=3.`)...  
 74 of 1000 complete (SVM wins=63.51351351351351`%, ave. supports=3.`)...  
 75 of 1000 complete (SVM wins=64.`%, ave. supports=3.`)...  
 76 of 1000 complete (SVM wins=64.47368421052632`%, ave. supports=3.`)...  
 77 of 1000 complete (SVM wins=64.93506493506493`%, ave. supports=3.`)...  
 78 of 1000 complete (SVM wins=65.38461538461539`%, ave. supports=3.`)...  
 79 of 1000 complete (SVM wins=65.82278481012658`%, ave. supports=3.`)...  
 80 of 1000 complete (SVM wins=65.`%, ave. supports=3.`)...  
 81 of 1000 complete (SVM wins=65.4320987654321`%, ave. supports=3.`)...  
 82 of 1000 complete (SVM wins=65.85365853658537`%, ave. supports=3.`)...  
 83 of 1000 complete (SVM wins=66.26506024096386`%, ave. supports=3.`)...  
 84 of 1000 complete (SVM wins=66.66666666666666`%, ave. supports=3.`)...  
 85 of 1000 complete (SVM wins=67.05882352941175`%, ave. supports=3.`)...  
 86 of 1000 complete (SVM wins=67.44186046511628`%, ave. supports=3.`)...  
 87 of 1000 complete (SVM wins=67.81609195402298`%, ave. supports=3.`)...  
 88 of 1000 complete (SVM wins=67.04545454545455`%, ave. supports=3.`)...  
 89 of 1000 complete (SVM wins=66.29213483146067`%, ave. supports=3.`)...

90 of 1000 complete (SVM wins=65.55555555555556`, ave. supports=3.`)...  
 91 of 1000 complete (SVM wins=64.83516483516483`, ave. supports=3.`)...  
 92 of 1000 complete (SVM wins=65.21739130434783`, ave. supports=3.`)...  
 93 of 1000 complete (SVM wins=65.59139784946237`, ave. supports=3.`)...  
 94 of 1000 complete (SVM wins=65.95744680851064`, ave. supports=3.`)...  
 95 of 1000 complete (SVM wins=65.26315789473685`, ave. supports=3.`)...  
 96 of 1000 complete (SVM wins=65.625`, ave. supports=3.`)...  
 97 of 1000 complete (SVM wins=65.97938144329896`, ave. supports=3.`)...  
 98 of 1000 complete (SVM wins=65.3061224489796`, ave. supports=3.`)...  
 99 of 1000 complete (SVM wins=64.64646464646465`, ave. supports=3.`)...  
 100 of 1000 complete (SVM wins=65.`, ave. supports=3.`)...  
 101 of 1000 complete (SVM wins=65.34653465346535`, ave. supports=3.`)...  
 102 of 1000 complete (SVM wins=64.70588235294117`, ave. supports=3.`)...  
 103 of 1000 complete (SVM wins=65.0485436893204`, ave. supports=3.`)...  
 104 of 1000 complete (SVM wins=64.42307692307693`, ave. supports=3.`)...  
 105 of 1000 complete (SVM wins=63.8095238095238`, ave. supports=3.`)...  
 106 of 1000 complete (SVM wins=64.15094339622641`, ave. supports=3.`)...  
 107 of 1000 complete (SVM wins=64.48598130841121`, ave. supports=3.`)...  
 108 of 1000 complete (SVM wins=64.81481481481481`, ave. supports=3.`)...  
 109 of 1000 complete (SVM wins=65.13761467889908`, ave. supports=3.`)...  
 110 of 1000 complete (SVM wins=64.54545454545455`, ave. supports=3.`)...  
 111 of 1000 complete (SVM wins=64.86486486486487`, ave. supports=3.`)...  
 112 of 1000 complete (SVM wins=64.28571428571429`, ave. supports=3.`)...  
 113 of 1000 complete (SVM wins=64.60176991150442`, ave. supports=3.`)...  
 114 of 1000 complete (SVM wins=64.91228070175438`, ave. supports=3.`)...  
 115 of 1000 complete (SVM wins=64.34782608695652`, ave. supports=3.`)...  
 116 of 1000 complete (SVM wins=63.793103448275865`, ave. supports=3.`)...  
 117 of 1000 complete (SVM wins=63.24786324786324`, ave. supports=3.`)...  
 118 of 1000 complete (SVM wins=63.559322033898304`, ave. supports=3.`)...  
 119 of 1000 complete (SVM wins=63.02521008403361`, ave. supports=3.`)...  
 120 of 1000 complete (SVM wins=63.33333333333333`, ave. supports=3.`)...  
 121 of 1000 complete (SVM wins=63.63636363636363`, ave. supports=3.`)...  
 122 of 1000 complete (SVM wins=63.934426229508205`, ave. supports=3.`)...  
 123 of 1000 complete (SVM wins=64.22764227642277`, ave. supports=3.`)...  
 124 of 1000 complete (SVM wins=64.51612903225806`, ave. supports=3.`)...  
 125 of 1000 complete (SVM wins=64.`, ave. supports=3.`)...

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126 of 1000 complete (SVM wins=64.28571428571429`, ave. supports=3.`)...
127 of 1000 complete (SVM wins=64.56692913385827`, ave. supports=3.`)...
128 of 1000 complete (SVM wins=64.84375`, ave. supports=3.`)...
129 of 1000 complete (SVM wins=65.11627906976744`, ave. supports=3.`)...
130 of 1000 complete (SVM wins=64.61538461538461`, ave. supports=3.`)...
131 of 1000 complete (SVM wins=64.12213740458014`, ave. supports=3.`)...
132 of 1000 complete (SVM wins=64.39393939393939`, ave. supports=3.`)...
133 of 1000 complete (SVM wins=64.66165413533834`, ave. supports=3.`)...
134 of 1000 complete (SVM wins=64.92537313432835`, ave. supports=3.`)...
135 of 1000 complete (SVM wins=65.18518518518519`, ave. supports=3.`)...
136 of 1000 complete (SVM wins=64.70588235294117`, ave. supports=3.`)...
137 of 1000 complete (SVM wins=64.96350364963503`, ave. supports=3.`)...
138 of 1000 complete (SVM wins=65.21739130434783`, ave. supports=3.`)...
139 of 1000 complete (SVM wins=65.46762589928058`, ave. supports=3.`)...
140 of 1000 complete (SVM wins=65.`, ave. supports=3.`)...
141 of 1000 complete (SVM wins=65.24822695035462`, ave. supports=3.`)...
142 of 1000 complete (SVM wins=65.49295774647888`, ave. supports=3.`)...
143 of 1000 complete (SVM wins=65.03496503496503`, ave. supports=3.`)...
144 of 1000 complete (SVM wins=65.27777777777779`, ave. supports=3.`)...
145 of 1000 complete (SVM wins=64.82758620689654`, ave. supports=3.`)...
146 of 1000 complete (SVM wins=64.38356164383562`, ave. supports=3.`)...
147 of 1000 complete (SVM wins=64.62585034013605`, ave. supports=3.`)...
148 of 1000 complete (SVM wins=64.1891891891892`, ave. supports=3.`)...
149 of 1000 complete (SVM wins=63.758389261744966`, ave. supports=3.`)...
150 of 1000 complete (SVM wins=63.33333333333333`, ave. supports=3.`)...
151 of 1000 complete (SVM wins=62.913907284768214`, ave. supports=3.`)...
152 of 1000 complete (SVM wins=63.1578947368421`, ave. supports=3.`)...
153 of 1000 complete (SVM wins=63.39869281045751`, ave. supports=3.`)...
154 of 1000 complete (SVM wins=62.98701298701299`, ave. supports=3.`)...
155 of 1000 complete (SVM wins=63.2258064516129`, ave. supports=3.`)...
156 of 1000 complete (SVM wins=63.46153846153846`, ave. supports=3.`)...
157 of 1000 complete (SVM wins=63.69426751592356`, ave. supports=3.`)...
158 of 1000 complete (SVM wins=63.92405063291139`, ave. supports=3.`)...
159 of 1000 complete (SVM wins=64.15094339622641`, ave. supports=3.`)...
160 of 1000 complete (SVM wins=64.375`, ave. supports=3.`)...
161 of 1000 complete (SVM wins=64.59627329192547`, ave. supports=3.`)...

```

```

162 of 1000 complete (SVM wins=64.81481481481481`, ave. supports=3.0) ...
163 of 1000 complete (SVM wins=64.41717791411043`, ave. supports=3.0) ...
164 of 1000 complete (SVM wins=64.63414634146342`, ave. supports=3.0) ...
165 of 1000 complete (SVM wins=64.84848484848484`, ave. supports=3.0) ...
166 of 1000 complete (SVM wins=64.45783132530121`, ave. supports=3.0) ...
167 of 1000 complete (SVM wins=64.07185628742515`, ave. supports=3.0) ...
168 of 1000 complete (SVM wins=63.69047619047619`, ave. supports=3.0) ...
169 of 1000 complete (SVM wins=63.905325443786985`, ave. supports=3.0) ...
170 of 1000 complete (SVM wins=63.52941176470588`, ave. supports=3.0) ...
171 of 1000 complete (SVM wins=63.74269005847953`, ave. supports=3.0) ...
172 of 1000 complete (SVM wins=63.372093023255815`, ave. supports=3.0) ...
173 of 1000 complete (SVM wins=63.005780346820806`, ave. supports=3.0) ...
174 of 1000 complete (SVM wins=62.643678160919535`, ave. supports=3.0) ...
175 of 1000 complete (SVM wins=62.857142857142854`, ave. supports=3.0) ...
176 of 1000 complete (SVM wins=63.06818181818182`, ave. supports=3.0) ...
177 of 1000 complete (SVM wins=63.2768361581921`, ave. supports=3.0) ...
178 of 1000 complete (SVM wins=63.48314606741573`, ave. supports=3.0) ...
179 of 1000 complete (SVM wins=63.687150837988824`, ave. supports=3.0) ...
180 of 1000 complete (SVM wins=63.888888888888886`, ave. supports=3.0) ...
181 of 1000 complete (SVM wins=64.08839779005525`, ave. supports=3.0) ...
182 of 1000 complete (SVM wins=63.73626373626373`, ave. supports=3.0) ...
183 of 1000 complete (SVM wins=63.387978142076506`, ave. supports=3.0) ...
184 of 1000 complete (SVM wins=63.58695652173913`, ave. supports=3.0) ...
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196 of 1000 complete (SVM
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 203 of 1000 complete (SVM wins=64.5320197044335`%, ave. supports=3.0049261083743843`)...  
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267 of 1000 complete (SVM wins=62.92134831460674`%, ave. supports=3.00749063670412`)...  
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 853 of 1000 complete (SVM wins=64.36107854630716`%, ave. supports=3.007033997655334`)...  
 854 of 1000 complete (SVM wins=64.40281030444966`%, ave. supports=3.0070257611241216`)...  
 855 of 1000 complete (SVM wins=64.44444444444444`%, ave. supports=3.007017543859649`)...  
 856 of 1000 complete (SVM wins=64.48598130841121`%, ave. supports=3.0070093457943927`)...  
 857 of 1000 complete (SVM wins=64.52742123687281`%, ave. supports=3.0070011668611434`)...  
 858 of 1000 complete (SVM wins=64.45221445221445`%, ave. supports=3.006993006993007`)...  
 859 of 1000 complete (SVM wins=64.49359720605355`%, ave. supports=3.0069848661233993`)...  
 860 of 1000 complete (SVM wins=64.4186046511628`%, ave. supports=3.0069767441860464`)...  
 861 of 1000 complete (SVM wins=64.45993031358886`%, ave. supports=3.008130081300813`)...  
 862 of 1000 complete (SVM wins=64.50116009280742`%, ave. supports=3.008120649651972`)...  
 863 of 1000 complete (SVM wins=64.42641946697567`%, ave. supports=3.00811123986095`)...  
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 865 of 1000 complete (SVM wins=64.39306358381502`%, ave. supports=3.008092485549133`)...  
 866 of 1000 complete (SVM wins=64.43418013856814`%, ave. supports=3.008083140877598`)...  
 867 of 1000 complete (SVM wins=64.3598615916955`%, ave. supports=3.008073817762399`)...  
 868 of 1000 complete (SVM wins=64.28571428571429`%, ave. supports=3.0080645161290325`)...

869 of 1000 complete (SVM wins=64.32681242807826`, ave. supports=3.008055235903337`)...  
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 900 of 1000 complete (SVM wins=64.22222222222223`, ave. supports=3.0077777777777777`)...  
 901 of 1000 complete (SVM wins=64.26193118756936`, ave. supports=3.0077691453940067`)...  
 902 of 1000 complete (SVM wins=64.30155210643017`, ave. supports=3.007760532150776`)...  
 903 of 1000 complete (SVM wins=64.34108527131784`, ave. supports=3.007751937984496`)...  
 904 of 1000 complete (SVM wins=64.38053097345133`, ave. supports=3.0077433628318584`)...

905 of 1000 complete (SVM wins=64.41988950276243`%, ave. supports=3.007734806629834`)...  
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 907 of 1000 complete (SVM wins=64.49834619625138`%, ave. supports=3.007717750826902`)...  
 908 of 1000 complete (SVM wins=64.42731277533039`%, ave. supports=3.0077092511013217`)...  
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 910 of 1000 complete (SVM wins=64.50549450549451`%, ave. supports=3.0076923076923077`)...  
 911 of 1000 complete (SVM wins=64.43468715697036`%, ave. supports=3.00768386388584`)...  
 912 of 1000 complete (SVM wins=64.3640350877193`%, ave. supports=3.0076754385964914`)...  
 913 of 1000 complete (SVM wins=64.40306681270536`%, ave. supports=3.0076670317634173`)...  
 914 of 1000 complete (SVM wins=64.33260393873084`%, ave. supports=3.0076586433260393`)...  
 915 of 1000 complete (SVM wins=64.37158469945355`%, ave. supports=3.0076502732240438`)...  
 916 of 1000 complete (SVM wins=64.41048034934498`%, ave. supports=3.0076419213973797`)...  
 917 of 1000 complete (SVM wins=64.44929116684843`%, ave. supports=3.0076335877862594`)...  
 918 of 1000 complete (SVM wins=64.37908496732027`%, ave. supports=3.0076252723311545`)...  
 919 of 1000 complete (SVM wins=64.41784548422198`%, ave. supports=3.0076169749727963`)...  
 920 of 1000 complete (SVM wins=64.34782608695652`%, ave. supports=3.007608695652174`)...  
 921 of 1000 complete (SVM wins=64.38653637350706`%, ave. supports=3.007600434310532`)...  
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 923 of 1000 complete (SVM wins=64.46370530877573`%, ave. supports=3.0075839653304444`)...  
 924 of 1000 complete (SVM wins=64.5021645021645`%, ave. supports=3.007575757575758`)...  
 925 of 1000 complete (SVM wins=64.43243243243244`%, ave. supports=3.0075675675675675`)...  
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 928 of 1000 complete (SVM wins=64.4396551724138`%, ave. supports=3.007543103448276`)...  
 929 of 1000 complete (SVM wins=64.47793326157158`%, ave. supports=3.007534983853606`)...  
 930 of 1000 complete (SVM wins=64.51612903225806`%, ave. supports=3.00752688172043`)...  
 931 of 1000 complete (SVM wins=64.4468313641246`%, ave. supports=3.007518796992481`)...  
 932 of 1000 complete (SVM wins=64.48497854077253`%, ave. supports=3.007510729613734`)...  
 933 of 1000 complete (SVM wins=64.41586280814576`%, ave. supports=3.007502679528403`)...  
 934 of 1000 complete (SVM wins=64.45396145610277`%, ave. supports=3.007494646680942`)...  
 935 of 1000 complete (SVM wins=64.3850267379679`%, ave. supports=3.0074866310160426`)...  
 936 of 1000 complete (SVM wins=64.42307692307693`%, ave. supports=3.0074786324786325`)...  
 937 of 1000 complete (SVM wins=64.35432230522946`%, ave. supports=3.007470651013874`)...  
 938 of 1000 complete (SVM wins=64.28571428571429`%, ave. supports=3.0074626865671643`)...  
 939 of 1000 complete (SVM wins=64.32374866879658`%, ave. supports=3.007454739084132`)...  
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941 of 1000 complete (SVM wins=64.29330499468651`, ave. supports=3.0074388947927737`)...  
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 976 of 1000 complete (SVM wins=64.34426229508196`, ave. supports=3.007172131147541`)...

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977 of 1000 complete (SVM wins=64.38075742067554`, ave. supports=3.007164790174002`)...
978 of 1000 complete (SVM wins=64.31492842535788`, ave. supports=3.007157464212679`)...
979 of 1000 complete (SVM wins=64.24923391215526`, ave. supports=3.007150153217569`)...
980 of 1000 complete (SVM wins=64.18367346938776`, ave. supports=3.007142857142857`)...
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982 of 1000 complete (SVM wins=64.15478615071282`, ave. supports=3.0071283095723014`)...
983 of 1000 complete (SVM wins=64.1912512716175`, ave. supports=3.0071210579857577`)...
984 of 1000 complete (SVM wins=64.1260162601626`, ave. supports=3.0071138211382116`)...
985 of 1000 complete (SVM wins=64.06091370558376`, ave. supports=3.0071065989847714`)...
986 of 1000 complete (SVM wins=64.09736308316431`, ave. supports=3.0070993914807302`)...
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994 of 1000 complete (SVM wins=64.1851106639839`, ave. supports=3.007042253521127`)...
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996 of 1000 complete (SVM wins=64.2570281124498`, ave. supports=3.0070281124497993`)...
997 of 1000 complete (SVM wins=64.29287863590773`, ave. supports=3.0070210631895686`)...
998 of 1000 complete (SVM wins=64.22845691382766`, ave. supports=3.0070140280561124`)...
999 of 1000 complete (SVM wins=64.26426426426426`, ave. supports=3.007007007007007`)...
1000 of 1000 complete (SVM wins=64.3`, ave. supports=3.007`)...
...Done

PLA v. SVA  $\mathbb{P}$ [miss] results (runs=1000, N=100):
SVG awesomeness=64.3`%
ave. no. support vectors=3.007`

```

**(\* managed to get this to work by manually opening  
the package .m file and hitting the run button \*)? QPSolve**

QPSolve[Q,p,a,b,c,y, $\tau$ ] solves the quadratic programming problem  $\min \alpha.Q.\alpha + p.\alpha$ , subject to  $a \leq \alpha \leq b$  and  $y.\alpha = c$ . QPSolve uses the GSMO algorithm described by Keerthi et al.  $\tau$  is a solution tolerance parameter (0.01 or so is usually good enough for SVMs). Q must be a positive semidefinite matrix to guarantee convergence.