Exercises

**Data Mining: Learning from Large Data Sets** FS 2016

# Series 3, Oct 27th, 2016 (Online Convex Programming)

# LAS Group, Institute for Machine Learning

Dept. of Computer Science, ETH Zürich

Prof. Dr. Andreas Krause

Web: http://las.ethz.ch/teaching/dm-f16/

**Email questions to:** 

Carlos Cotrini, ccarlos@inf.ethz.ch

It is not mandatory to submit solutions and sample solutions will be published after one week. If you choose to submit your solution, please send an e-mail from your ethz.ch address with subject Exercise3 containing a PDF (ETEX or scan) to ccarlos@inf.ethz.ch until Wednesday, Nov 2nd 2016.

## Problem 1 (Online SVM):

For this exercise, you will implement an online support vector machine algorithm to classify handwritten digits. The data set you will use is included in the hw3-sup.zip file available on the course webpage. It consists of 11500 training examples, and 1900 test examples, taken from the MNIST handwritten digits dataset (3s and 5s). Each row in the files Xtrain.csv and Xtest.csv contains features that represent pixel intensities. The other two files, Ytrain.csv and Ytest.csv, contain labels with -1 corresponding to digit 5, and 1 to digit 3.

- (a) Implement the online SVM algorithm presented in the lecture, and shown again in Algorithm 1 below.
- (b) Find a suitable value for the regularization parameter  $\lambda$ , for example, using cross-validation. You should only use the training set for this task, and not modify the value based on test set results.
- (c) By training the SVM on random subsets of the full training set, compute the classification error of the test set as a function of the number of training examples, and create a plot that illustrates this dependence.

#### **Algorithm 1** Online support vector machine

```
1: function ocp_svm(X,Y,\lambda)

2: \mathbf{w} \leftarrow 0

3: for t=1,2,\ldots do

4: \eta_t = 1/\sqrt{t}

5: if y_t \mathbf{w}^T \mathbf{x}_t < 1 then

6: \mathbf{w} \leftarrow \mathbf{w} + \eta_t y_t \mathbf{x}_t

7: \mathbf{w} \leftarrow \mathbf{w} \min \left(1,1/(\sqrt{\lambda}\|\mathbf{w}\|)\right)

8: end if

9: end for

10: return \mathbf{w}
```

## Problem 2 (Online Logistic Regression):

Modify the code of the previous problem, and repeat the steps described above, to implement the online logistic regression algorithm discussed in the tutorial session:

$$\min_{\mathbf{w}} \sum_{i=1}^{N} \log \left( 1 + \exp \left( -y_i \mathbf{w}^T x_i \right) \right) \qquad \text{s.t. } \|\mathbf{w}\|_1 \le \frac{1}{\sqrt{\lambda}},$$

where  $\|\cdot\|_1$  is the  $\ell_1$ -norm. Compare the accuracy and runtime of the two algorithms.

Note: For the projection step onto the  $\ell_1$ -ball, you can use the algorithm described by Duchi et al. [1] in Section 4 of their paper.

# References

[1] John Duchi, Shai Shalev-Shwartz, Yoram Singer, and Tushar Chandra. Efficient projections onto the  $\ell_1$ -ball for learning in high dimensions. In *International Conference on Machine Learning (ICML)*, 2008.