

TUTORIAL-3

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Question 1.

A set $S \subset \mathbb{R}^n$ is convex if for any two points $x, y \in S$ and any $\lambda \in [0, 1]$, the point $z = \lambda x + (1 - \lambda)y$ lies in S . Show that if $S \subset \mathbb{R}^n$ is convex, then

(a) for any 3 points $x_1, x_2, x_3 \in S$ and any $\lambda_1, \lambda_2, \lambda_3 \in [0, 1]$ such that $\lambda_1 + \lambda_2 + \lambda_3 = 1$, the point $z = \lambda_1x_1 + \lambda_2x_2 + \lambda_3x_3$ lies in S .

(b) for any k points $x_1, \dots, x_k \in S$, $k \geq 2$, and any $\lambda_1, \dots, \lambda_k \in [0, 1]$ such that $\sum_{i=1}^k \lambda_i = 1$, the point $z = \sum_{i=1}^k \lambda_i x_i$ lies in S .

Sol:- Base case $k = 2$, it is true by convex property .

Assume true for $k-1$ points,

$z = \lambda_1 x_1 + \lambda_2 x_2 + \lambda_3 x_3 + \dots + \lambda_{k-1} x_{k-1}$ belongs to S

where $\sum(\lambda_i) = 1$

Now consider a point x_k which belongs to S

Now according to convex property,

$\lambda_k x_k + (\lambda_k - 1) z$ belongs to S

Expand z

$\lambda_k x_k + (\lambda_k - 1)(\lambda_1 x_1 + \dots)$.

Now sum coefficients

$\lambda_k + (\lambda_k - 1)(\lambda_1 + \dots)$ (for $k-1$ points summation $\lambda_i = 1$ is true, induction step)

$\lambda_k + (\lambda_k - 1) * 1 = 1$.

Hence shown

Question 2.

Let $X \subset \mathbb{R}^n$ be the set of (corner) vertices of the hypercube $\{0, 1\}^n$. That is, $X = \{(x_1, \dots, x_n) : x_i = 0 \text{ or } 1\}$. We say that a point $x = (x_1, \dots, x_n) \in X$ is good if the last 1 in x is at an even position. That is, $\max\{i : x_i = 1\} = 0 \pmod{2}$. The remaining points of X are bad. Are the good and bad points defined above linearly separable. Prove your answer.

YES, they are linearly separable.

Let the set of good points be $G \subseteq X$, and the set of bad points be $B \subseteq X$.

We can take a special weight vector $a = (-e^{1}, e^{2}, -e^{3}, \dots)$, since we need to give exponential weightage to the $\max\{i : x_i = 1\}$ term.

Subclaim: Here we can see that

$$\begin{aligned} \langle a, x \rangle &< 0 \text{ for bad points} \\ \langle a, x \rangle &> 0 \text{ for good points.} \end{aligned}$$

Proof of sub-claim:

We also have to show that $e^n > \sum(e^i)$ where $i \in [n-1]$.

$$\begin{aligned} \text{Sum of GP for (n) terms} &= (1 - r^n)/(1 - r) \\ &= (e^n - 1)/(e - 1) \end{aligned}$$

(n+1)th term in GP = $e^{n+1} > \text{Sum of GP for (n) terms}$

So for Good points i.e. $x \in G$, $\langle a, x \rangle > 0$

And for Bad points i.e. $x \in B$, $\langle a, x \rangle < 0$

Hence they are linearly separable by hyperplane represented by (a, b) where

$$a = (-e^{1}, e^{2}, -e^{3}, \dots), b = 0$$

Question 3. Find a vector space V and an embedding function $\phi : \mathbb{R}^2 \rightarrow V$ such that the resulting kernel K on $\mathbb{R}^2 \times \mathbb{R}^2$ is the function $K(x, y) = (1 + \langle x, y \rangle)^2$.

$$\phi : \mathbb{R}^2 \rightarrow V$$

$$\begin{aligned} K(x, y) &= (1 + \langle x, y \rangle)^2 \\ &= 1 + (\langle x, y \rangle)^2 + 2(\langle x, y \rangle) \end{aligned}$$

$$\begin{aligned} &= 1 + 2(x_1)y_1 + 2(x_2)y_2 + (x_1y_1)^2 + (x_2y_2)^2 + 2(x_1x_2)(y_1y_2) \\ &= \langle \phi(x), \phi(y) \rangle \end{aligned}$$

Therefore, $\phi(x) = \phi((x_1, x_2)) = (1, \sqrt{2}x_1, \sqrt{2}x_2, (x_1)^2, (x_2)^2, \sqrt{2}(x_1)(x_2))$
 $\forall : R^6$