

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 $z = \lambda_1 x_1 + \lambda_2 x_2 + \lambda_3 x_3$ 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,

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

$$\text{where } \sum_{i=1}^{k-1} \lambda_i = 1$$

Now consider a point x_k which belongs to S

Now according to convex property,

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

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 $\sum_{i=1}^{k-1} \lambda_i = 1$ is true, induction step)

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

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

Subclaim: Here we can see that

$\langle \mathbf{a}, \mathbf{x} \rangle < 0$ for bad points

$\langle \mathbf{a}, \mathbf{x} \rangle > 0$ for good points.

Proof of sub-claim:

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

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

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

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

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

Hence they are linearly separable by hyperplane represented by (\mathbf{a}, b) where

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

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 $K(\mathbf{x}, \mathbf{y}) = (1 + \langle \mathbf{x}, \mathbf{y} \rangle)^2$.

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

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

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

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