

Question 3:

SVM HW6, ML

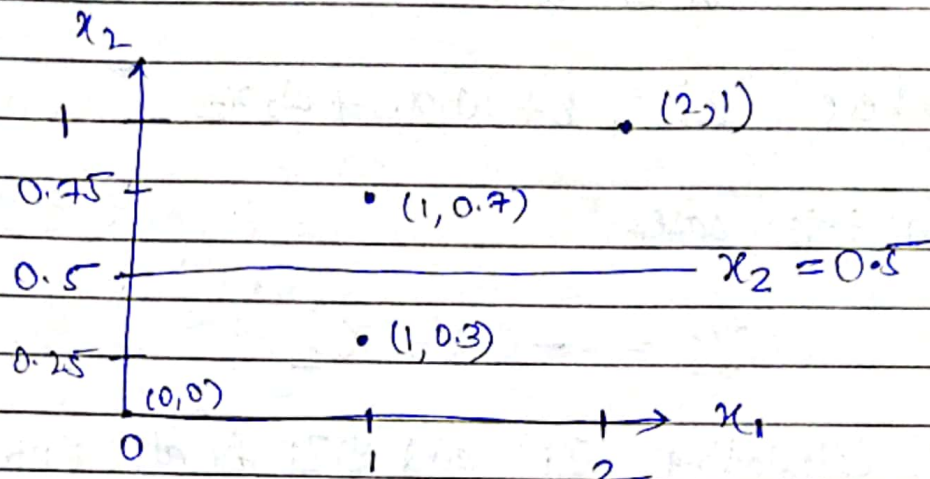
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Date:

Page No.

a)

x_{i1}	0	1	1	2
x_{i2}	0	0.3	0.7	1
y_i	-1	-1	1	1



$\therefore x_2 = 0.5$ separates the two classes.

$x_2 = 0.5$ can also be written as.

$$0x_1 + 1x_2 - 0.5 = 0.$$

$$\hat{y} = \begin{cases} 1 & , \quad 0x_1 + 1x_2 - 0.5 > 0 \\ -1 & , \quad 0x_1 + 1x_2 - 0.5 < 0 \end{cases}$$

\therefore Comparing this with $b + w_1x_1 + w_2x_2$ gives

us, $\boxed{b = -0.5, w_1 = 0, w_2 = 1}$

b.) We know,

$$y_i (b + w^T x) \geq \gamma$$

$$y_i z_i \geq \gamma$$

where $z_i = b + w_1 x_1 + w_2 x_2$

In this case,

$$z_i = -0.5 + x_2$$

\therefore Calculating z_i and $y_i z_i$ for all entries,

x_{i1}	0	1	1	2
x_{i2}	0	0.3	0.7	1
y_i	-1	-1	1	1
z_i	-0.5	-0.2	0.2	0.5
$y_i z_i$	0.5	0.2	0.2	0.5

since $y_i z_i \geq \gamma$
 $\gamma \leq y_i z_i$

\therefore The largest value of γ that we can have is
0.2.

$$M = \frac{\gamma}{\|w\|}$$

$$\|w\| = \sqrt{w_1^2 + w_2^2}$$

Since we know from b, $\gamma = 0.2$

from a, $w_1 = 0$, $w_2 = 1$

$$\therefore \|w\| = \sqrt{w_1^2 + w_2^2} = \sqrt{0^2 + 1^2} = \sqrt{0+1} = \sqrt{1} = 1$$

$$\therefore M = \frac{0.2}{1} = 0.2$$

For points on margin, $y_i z_i = \gamma$ should satisfy.

As per table in b, Points $(1, 0.3)$ and $(1, 0.7)$ satisfy this constraint and thus are the points on margin.

Problem 2 :

x_i	0	1.3	2.1	2.8	4.2	5.7
y_i	-1	-1	-1	1	-1	1

$$\hat{y} = \begin{cases} 1 & z > 0 \\ -1 & z < 0 \end{cases}, \quad z = x - t$$

a.) $x_i = \text{np.array}([0, 0.3, 2.1, 2.8, 4.2, 5.7])$
 $y_i = \text{np.array}([-1, -1, -1, 1, -1, 1])$
 $t = \text{np.linspace}(0, 5, 100)$
 $J = \text{np.zeros}(100)$

for teach in t :

$Z = x_i - \text{teach}$
 $\epsilon_i = \text{np.maximum}(0, 1 - y_i Z)$
 $J.append(\text{np.sum}(\epsilon_i))$

$\text{plt.plot}(t, J)$
 $\text{plt.xlabel}('t')$
 $\text{plt.ylabel}('J')$
 $\text{plt.grid}()$
 $\text{plt.savefig}('pltJt.png')$

pltJt.png attached after this page.

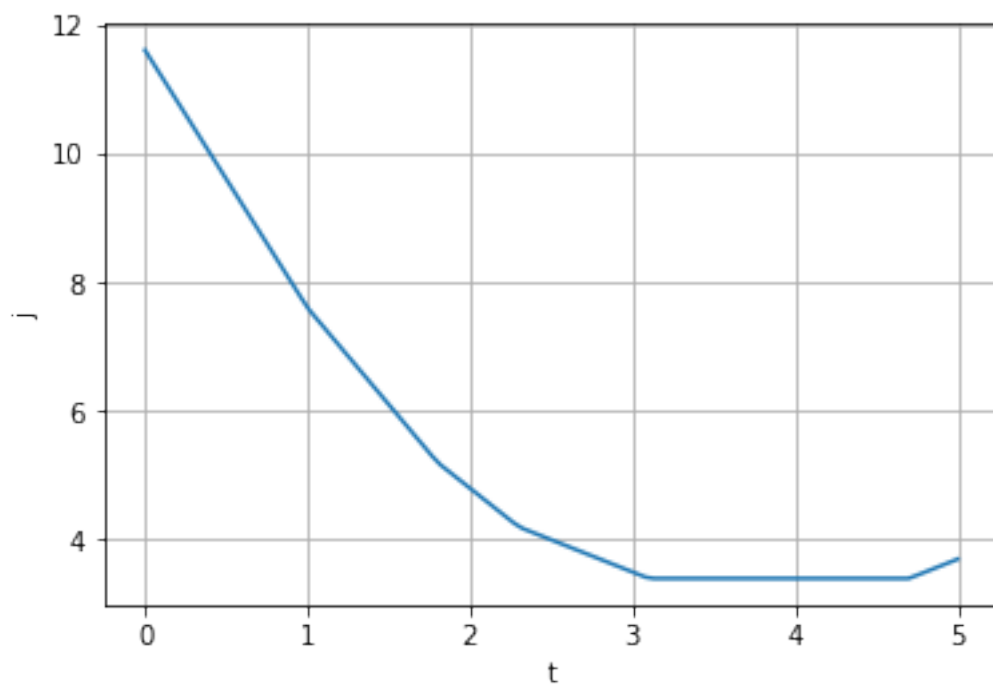
Problem 2

April 4, 2021

```
[33]: import numpy as np
import matplotlib.pyplot as plt

xi = np.array([0,1.3,2.1,2.8,4.2,5.7])
yi = np.array([-1,-1,-1,1,-1,1])
t = np.linspace(0,5,100)
j = []

for tea in t:
    z = xi - tea
    ei = np.maximum(0, (1 - yi * z))
    j = np.append(j,np.sum(ei))
plt.plot(t,j)
plt.xlabel('t')
plt.ylabel('j')
plt.grid()
plt.savefig("pltJt.png")
```



b.) Min J can be seen from figure at $t=4$.

c.) $t=4$

$$Z = x_i - t$$

$$\epsilon_i = \max(0, 1 - y_i Z)$$

Please also find python output attached before this page (previous page.)

Also mentioning ϵ_i here,

$$\epsilon_i = [0, 0, 0, 2.2, 1.2, 0]$$

d.) $\epsilon_i > 1$ for $\epsilon_3 = 2.2$ & $\epsilon_4 = 1.2$ which are misclassified and since $\epsilon_i > 0$ they also violate the margin.

Problem 3:

e.)

$$x = \text{vec}(X) = [0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 0, 0, 0, 0]$$

$$w = \text{vec}(W) = [0, 0, 0, 0, 0, 1, 1, 0, 0, 1, 1, 0, 0, 0, 0]$$

f.)

$$Z = w^T x$$

$$Z = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 1 \\ 0 \\ 0 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad [0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 0, 0, 0]$$

$$Z = 2$$

This shows that since x_i/w_i are only 1 and 0 and there are only 2 pixels where they overlap

c.) $x_{right} = \text{vec}(X \gg 1)$

$$x_{right} = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$x_{right} = [0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1]$$

therefore none of the pixels overlap.

$$x_{left} = \text{vec} \begin{bmatrix} X \ll 1 \end{bmatrix}$$

$$x_{left} = \text{vec} \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}$$

$$x_{left} = [0, 0, 0, 0, 0, 1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0]$$

$$\therefore Z = w^T x_{left} = 2$$

therefore, 2 pixels overlap in this scenario.

$$x = \text{np.ravel}(x_{mat})$$

$$x_{mat} = \text{np.reshape}(x, (1, 4)), \text{order} = 'F'$$

the order = 'F' is required to put set of 4 elements from x as columns in xmat, without this, it will be put as rows in xmat, which we don't want (following method used in 'a').

Problem 4:

x_i	0	1	2	3
y_i	1	-1	1	-1

$$\hat{y} = \begin{cases} 1, & z > 0 \\ -1, & z < 0 \end{cases}$$

$$z = \sum_i a_i y_i k(x_i, x)$$

$$k(x_i, x) = e^{-\gamma(x-x_i)^2}$$

a) $\gamma = 3$, $d = [0, 0, 1, 1]$

Solved PDF attached on next page

b) $\gamma = 0.3$, $d = [1, 1, 1, 1]$

Solved PDF attached. On next page.

c) Since 2nd classifier uses higher γ theoretically it is the classifier which makes least error.

Also,

x_i	0	1	2	3
y_i	1	-1	1	-1
$\hat{y}_i = \text{sign}(z_i)$ for $\gamma = 3$	1	1	1	-1
$\hat{y}_i = \text{sign}(z_i)$ for $\gamma = 0.3$	1	-1	1	-1

1 wrong

0 wrong.

Problem 4

April 4, 2021

```
[72]: import numpy as np
import matplotlib.pyplot as plt

x = np.array([0,1,2,3])
y = np.array([1,-1,1,-1])

def support_vector_classifier(x,y,gamma,alpha):
    yhat = np.zeros(100)
    x0 = np.linspace(-2,5,100)
    x0mat, xmat = np.meshgrid(x0,x)
    rbf = np.exp(-gamma * ((x0mat - xmat)**2))
    z = (y * alpha).dot(rbf)

    for i in range(100):
        if z[i] > 0:
            yhat[i] = 1
        else:
            yhat[i] = -1
    plt.plot(x0,z)
    plt.grid()
    plt.xlabel('x0')
    plt.ylabel('z/yhat')

    plt.plot(x0,yhat)
    plt.grid()
    plt.legend(['x vs Z', 'x vs yhat'])

plt.subplots_adjust(hspace=1.5)
plt.subplot(1,2,1)
plt.title('Solution 4a')
alpha = np.array([0,0,1,1])
gamma = 3
support_vector_classifier(x,y,gamma,alpha)

plt.subplot(1,2,2)
plt.title('Solution 4b')
alpha = np.array([1,1,1,1])
```



```

gamma = 0.3
support_vector_classifier(x,y,gamma,alpha)

plt.savefig('Problem4a4b.png')

```

