$$K = \begin{bmatrix} 1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 1 \end{bmatrix} = I$$

 $I^T = I$  Thus K is Symmetric

$$< x, Kx > = < x, K^T Kx > = < Kx, Kx > = \sum x^2 \ge 0$$

Hence, K is PSD (Positive Semi-Definite)

By Mercer Theorem *K* is a valid kernel

## Q1.2)

Substituting  $\lambda = 0$  and K=1 in training objective we get,

$$J(\alpha) = \frac{1}{2}\alpha^{T}\alpha - y^{T}\alpha - \frac{1}{2}y^{T}y$$
$$\frac{\partial J(\alpha)}{\partial \alpha} = 0 \rightarrow \alpha^{*} - y^{T} = 0$$
$$\alpha^{*} = y^{T}$$

Substituting back in in training objective,

$$J(\alpha) = \frac{1}{2}\mathbf{y}^T\mathbf{y} - \mathbf{y}^T\mathbf{y} - \frac{1}{2}\mathbf{y}^T\mathbf{y} = 0$$

### Q1.3)

$$f(x) = [k(x, x_1), k(x, x_2), ..., k(x, x_n)]\alpha^*$$

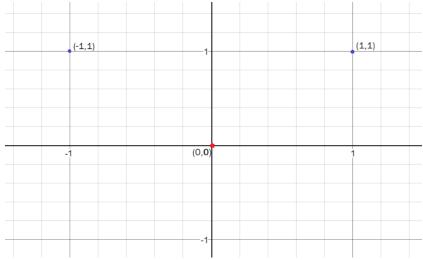
 $\forall x, x \neq x_n$ . We know,  $k(x, x_n) = 0$  for the given kernel.

Therefore, f(x) = 0

### Q2.1)

Not linearly separable because it is evident visually that there cannot exist a line that can separate the points with 100% accuracy.

# Q2.2)



Yes, the data is now linearly separable in the new feature space

### Q2.3)

$$K(x_{m}, x_{n}) = x_{m}x_{n} + x_{m}^{2}x_{n}^{2}$$

$$K = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$
Let  $\alpha = [\alpha_{1}, \alpha_{2}, \alpha_{3}]$ 

$$\alpha^{T} \mathbf{K} \alpha = [\alpha_{1}, \alpha_{2}, \alpha_{3}] \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \alpha_{1} \\ \alpha_{2} \\ \alpha_{3} \end{bmatrix}$$

$$\alpha^{T} \mathbf{K} \alpha = 2\alpha_{1}^{2} + 2\alpha_{2}^{2} \ge 0$$
Thus, **K** is PSD (Positive semi-definite)

### Q2.4)

$$\begin{split} & \varphi(\mathbf{x}) \ = \ [x, x^2]^T \ \text{Let} \ w = [w_1, w_2]^T \\ & min_{w, b, \xi} \sum_n \xi_n + \frac{1}{2} ||w||^2 \ \text{such that,} \ \forall n \ (1 - y_n[w_1 x + w_2 x^2 + b]) \le \ \xi_n \ \text{and} \ \xi_n \ge 0 \end{split}$$

Dual formulation can be obtained by substituting K from Q2.3)

$$\begin{array}{l} \max_{\alpha}(\sum_{n}\alpha_{n}-\frac{1}{2}\sum_{m,n}(y_{m}y_{n}\alpha_{m}\alpha_{n}x_{m}x_{n}+y_{m}y_{n}\alpha_{m}\alpha_{n}x_{m}^{2}x_{n}^{2}))\\ \text{such that, } \forall n\ 0\leq\alpha_{n}\leq c \ \text{and} \ \sum_{n}\alpha_{n}y_{n}=0 \end{array}$$

#### Q2.5)

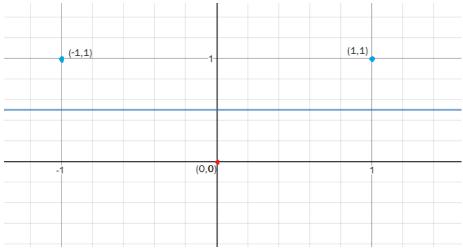
The dual formulation can be re-written as,

$$\begin{aligned} &\min_{\alpha}(\frac{1}{2}\left(\sum_{m,n}(y_my_n\alpha_m\alpha_nx_mx_n+y_my_n\alpha_m\alpha_nx_m^2x_n^2\right)-\sum_n\alpha_n))\\ &\text{such that, }\forall n\;0\leq\alpha_n\leq c\;\text{and}\;\sum_n\alpha_ny_n=0 \end{aligned}$$

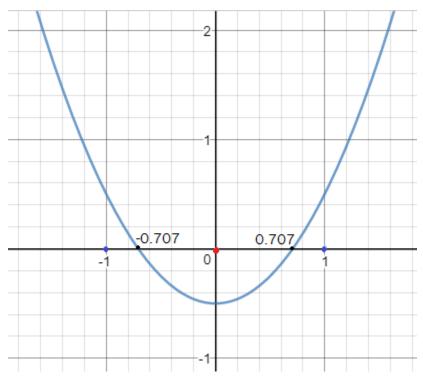
Expanding the inverse with K and  $1 \le m, n \le 3$  we get,

$$\begin{array}{l} {y_1}^2{\alpha_1}^2(2) + {y_2}^2{\alpha_2}^2(2) - (\alpha_1 + \alpha_2 + \alpha_3) = 0 \\ y_1\alpha_1 + y_2\alpha_2 + y_3\alpha_3 = 0 \\ \text{we know, } y_1 = -1, y_2 = -1, y_3 = 1 \\ \alpha_1 = \alpha_2 \text{ since the equations are symmetrical} \\ \text{we then get, } \alpha_3 = 2\alpha_1 \\ \text{Solution: } < \alpha_1, \alpha_1, \alpha_1 > = \{0,0,0\} \text{ and } \{1,1,2\} \end{array}$$

W = [0, -2] and b = 1



Plot in 2-Dimensional Feature Space  $\hat{y} = x^2 - 1/2$ 



**Plot in 1-Dimensional Feature Space** 

$$(s, b, d) = (1,0.5,1);$$
  
 $\epsilon_1 = 0.5$   
 $\beta_1 = 0$ 

# Q3.2)

$$w_{\mathbf{2}}(1) = 0.25, w_{\mathbf{2}}(2) = 0.25, w_{\mathbf{2}}(3) = 0.25, w_{\mathbf{2}}(4) = 0.25$$
 Hence, the algorithm is stuck at  $t=1$ 

# Q3.3)

$$(s, b, d) = (1, -0.5, 1);$$
  
 $\epsilon_1 = 0.25$   
 $\beta_1 = 0.55$ 

# Q3.4)

$$w_2(1) = 0.17, w_2(2) = 0.17, w_2(3) = 0.17, w_2(4) = 0.51$$
  
 $(s, b, d) = (1, 0.5, 1);$   
 $\epsilon_2 = 0.17$   
 $\beta_2 = 0.79$ 

## Q3.5)

$$w_2(1) = 0.1, w_2(2) = 0.51, w_2(3) = 0.1, w_2(4) = 0.27$$
  
 $(s, b, d) = (1, 0.5, 2);$   
 $\epsilon_3 = 0.1$   
 $\beta_3 = 1.1$ 

## Q3.6)

$$F(x) = sign[0.55h_{(1,-0.5,1)} + 0.79h_{(1,0.5,1)} + 1.1h_{(1,0.5,2)}]$$

$$F(x_1) = sign[0.5 + 0.79 + 1.1] = sign[2.44] = +1(correctly classified)$$
  
 $F(x_2) = sign[-0.55 + 0.79 - 1.1] = sign[-0.86] = -1(correctly classified)$   
 $F(x_3) = sign[0.55 + 0.79 - 1.1] = sign[0.24] = +1(correctly classified)$ 

$$F(x_4) = sign[-0.55 - 0.79 - 1.1] = sign[-2.44] = -1(correctly classified)$$