

CSE 342/542, Statistical Machine Learning, Winter 2022

Duration: 2 hours, Total marks # 17

Note:

- Write all required theory or calculations steps.
- Symbols have their usual meanings.

Q1. Following is a regression data:

ID	Height (x_1)	Weight (x_2)	label (y)
1	1	2	1
2	0	1	1
3	3	0	1
4	1	1	-1
5	2	1	-1

A gradient boosting regression tree is determined using a model $F(x) + h(x)$. Suppose you build $F(x)$ and $h(x)$ as trees with only two terminal nodes (decision stumps). The loss function is mean squared error. Using a single cut across height at 1.1 and a single cut across weight at 1.1.

- Find the regression model $F(x)$. [2]
- Find $h(x)$. [2]

Q2. Consider the Adaboost algorithm. Consider the following classification dataset

ID	Height (x_1)	Weight (x_2)	Class (y)
1	1	2	1
2	0	1	1
3	3	0	1
4	1	1	-1
5	2	1	-1
6	2	2	-1

- Find a decision tree classifier with single cut (decision stump). Make one cut across x_1 at 1.1 and one cut across x_2 at 1.1. Find the classifier using weighted zero-one loss. Let this be $h_1(x)$. [2]
- Compute α_1 and updated weights. [1]
- Compute $h_2(x)$ using a cut across x_1 at 1.1 and a cut across x_2 at 1.1. [2]
- Find the output for $(x_1, x_2) = (3, 0)$ using the final boosted classifier $f(x)$. [1]

Note: In case the loss is equal in two cases, choose the tree with cut across **height** or x_1 .

Q3. It is IPL season. We have a match between Gujarat and Mumbai today. Let's suppose that you decide to check with your friends that which team will win a match with two inputs – form (x_1) and fitness (x_2). If players are in form, then ($x_1 = 1$) else ($x_1 = 0$), if players are fit ($x_2 = 1$) else ($x_2 = 0$). Suppose you collected samples by asking 5 of your friends whose replies are

$X = \{x_1, x_2\} = \{(1, 0), (0, 1), (1, 1), (0, 0), (0, 1)\}$ for Gujarat

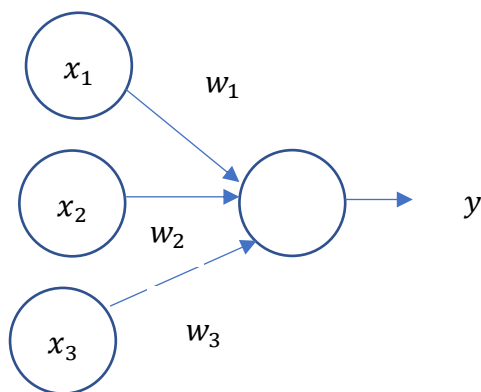
$X = \{x_1, x_2\} = \{(0, 0), (1, 1), (1, 1), (1, 0), (0, 0)\}$ for Mumbai

Assume that other required things are equal, who will win the match if $(x_1, x_2)=(1,0)$? Show the required theory. [3]

Q4. Consider the following data

Sample no.	Class 1			Class 2		
	(x_1)	(x_2)	(x_3)	(x_1)	(x_2)	(x_3)
1	1	0	-1	1	1	0
2	0	0	0	0	1	0
3	-1	1	1	0	0	0
4	No sample			-1	0	0

Suppose we use a trained encoder from an auto-encoder with the following structure. Let the output node has a linear activation.



- Find y for all inputs. Weights are $w_1=1, w_2=0, w_3=-1$. [1]
- Once you find y , compute mean and unbiased variance MLE estimate for each class using y . Assume a Gaussian distribution for y . [1]
- Find the decision boundary between two classes using the components of part (b). [2]