COL 774: Assignment 2

Due Date: 11:50 pm, Wedenesday Mar 16, 2016. Total Points: 58 (+ 4 extra credit)

Notes:

- This assignment has a mix of theoretical as well as implementation questions.
- Only the implementation questions will be graded.
- You are strongly encouraged to try out theoretical questions though they are not graded.
- You should submit all your code as well as any graphs that you might plot. Do not submit answers to theoretical questions.
- Do not submit the datasets.
- Include a **single write-up (pdf) file** which includes a brief description for each question explaining what you did. Include any observations and/or plots required by the question in this single write-up file.
- You should use MATLAB/Python for all your programming solutions.
- Your code should have appropriate documentation for readability.
- You will be graded based on what you have submitted as well as your ability to explain your code.
- Refer to the course website for assignment submission instructions.
- This assignment is supposed to be done individually. You should carry out all the implementation by yourself.
- We plan to run Moss on the submissions. We will also include submissions from previous years since some of the questions may be repeated. Any cheating will result in a zero on the assignment, a penalty of -10 points and possibly much stricter penalties (including a **fail grade** and/or a **DISCO**).
- Many of the problems below have been adapted from the Machine Learning course(s) offered by various researchers/faculty members (e.g., Andrew Ng at Stanford) at their respective univiersities.

1. **(30 points) Internet Advertisement Classification**
   In this problem, we will use Support Vector Machines (SVMs) to build an advertisement classifier. We will be solving the SVM optimization problem using a general purpose convex optimization package as well using a customized solver known as libSVM. The dataset we will be using is an internet advertising dataset from the UCI website. You are provided with a separate training set and a test set. Both files use the same format: each line represents the comma-delimited properties of a possible advertisement, followed by label("ad" or "nonad"). Dataset is available on the course webpage. Click here to access the dataset description.

   (a) **(8 points)** Download and install the CVX package. Express the SVM dual problem (with a linear kernel) in the a form that the CVX package can take. You will have to think about how to express the SVM dual objective in the form $\alpha^T Q\alpha + b^T\alpha + c$ matrix where Q is an $m \times m$ matrix (m being the number of training examples), b is an m-sized column vector and c is a constant. For your optimization problem, remember to use the constraints on α_i's in the dual. Use $C = 1$. Report the set of support vectors obtained from your optimization.

(b) **(6 points)** Calculate the weight vector w and the intercept term b using the solution in the part above. Classify the test examples as "ad" or "nonad". Report the average accuracy obtained.

(c) **(6 points)** Now solve the dual SVM problem using a Gaussian kernel with the bandwidth parameter $\gamma = 2.5 * 10^{-4}$. Think about how the Q matrix will be represented. What are the set of support vectors in this case? Note that you may not be able to explicitly store the weight vector (w) or the intercept term (b) in this case. Use your learned model to classify the test examples and report the accuracies obtained. How do these compare with the ones obtained with the linear SVM?

(d) **(10 points)** Now train an SVM on this dataset using the LibSVM library, available for download from LibSVM. Repeat the parts above using a linear Kernel as well as a Gaussian kernel with $\gamma = 2.5 * 10^{-4}$. Use $C = 1$ in both cases, as before. Report the set of support vectors obtained as well as the test set accuracies for both linear as well as the Gaussian kernel setting. How do these compare with the numbers obtained using the CVX package. Comment.

(e) **(Extra Credit: 4 points)** The first 3 attributes in the data are continuous valued, depicting the geometry of the image. Some of these values were missing (unknown) in the original dataset. These missing values were replaced with 0 in the dataset provided to you. What other criteria (other than setting all of them to 0), could be used to initialize these values? Report the accuracies obtained using linear and Gaussian kernels with $\gamma = 2.5 * 10^{-4}$ after your modifications. Use $C = 1$ in both cases, as before. Describe the rationale behind your modifications and comment on the results obtained.

Note: Do not submit the CVX or LibSVM code. You should only submit the code that you wrote by youself (including wrapper code, if any) to solve this problem.

2. **(28 points) Digit Recognition**
In this problem, you are given the MNIST handwritten digit dataset[1] (mnist_all.mat) that contains 60K training and 10K testing examples of handwritten digits. Each example in the dataset is represented by 784 features corresponding to (28 × 28) pixel values ([0, 255]). The classes are 0, 1, 2, 3, 4, 5, 6, 7, 8 and 9 corresponding to each digit. Examples are partitioned based on the class to which they belong. We will implement the neural network learning algorithm (using backpropagation) to recognize the digits given the pixel values.

(a) **(4 points)** Write a script to visualize the digits in the data. Your script should take a file/example index and display the image corresponding to the gray scale pixel values.

(b) **(12 points)** Extract the data for classes 3 and 8 from the original mnist_all.mat file to create a new mnist_bin38.mat file for binary classification. Train a neural network with one hidden layer (with 100 units) using the backpropagation algorithm. You should implement the algorithm from first principles and not use any existing matlab modules. Use the stochastic gradient version of the algorithm. Use a variable learning rate given as $\alpha_t = \frac{1}{\sqrt{t}}$ where t denotes the learning iteration. Choose an appropriate stopping criteria based on the change in value of the error function. Report the stopping criteria that you chose.

(c) **(4 points)** Report your accuracies over the test set using the learned network. Also report the training times of your algorithm.

(d) **(8 points)** Train the neural network classifier on the original multiclass MNIST dataset with the same experimental settings as in the binary case above. How many output units would you need in this case? Report the accuracies over the test set. Do you see any difference in training times compared to the binary setting?

Following problems are for your practice and will not be graded.

(a) **Constructing Kernels**
In class, we saw that by choosing a kernel $K(x, z) = \phi(x)^T \phi(z)$, we can implicitly map data to a high dimensional space, and have the SVM algorithm work in that space. One way to generate kernels is to explicitly define the mapping ϕ to a higher dimensional space, and then work out the corresponding K.

However in this question we are interested in direct construction of kernels. I.e., suppose we have a function $K(x, z)$ that we think gives an appropriate similarity measure for our learning problem, and we are considering plugging K into the SVM as the kernel function. However for $K(x, z)$ to be a

[1]data is available at `http://www.cs.nyu.edu/~roweis/data.html`

valid kernel, it must correspond to an inner product in some higher dimensional space resulting from some feature mapping ϕ. Mercer's theorem tells us that $K(x,z)$ is a (Mercer) kernel if and only if for any finite set $\{x^{(1)}, \cdots, x^{(m)}\}$, the matrix K is symmetric and positive semidefinite, where the square matrix $K \in R^{m \times m}$ is given by $K_{ij} = K(x^{(i)}, x^{(j)})$.

Now here comes the question: Let K_1 , K_2 be kernels over $R^n \times R^n$, let $a \in R^+$ be a positive real number, let $f : R^n \longmapsto R$ be a real-valued function, let $\phi : R^n \longmapsto R^d$ be a function mapping from R^n to R^d , let K_3 be a kernel over $R^d \times R^d$, and let $p(x)$ a polynomial over x with positive coefficients. For each of the functions K below, state whether it is necessarily a kernel. If you think it is, prove it; if you think it isn't, give a counter-example.

i. $K(x,z) = K_1(x,z) + K_2(x,z)$
ii. $K(x,z) = K_1(x,z) - -K_2(x,z)$
iii. $K(x,z) = aK_1(x,z)$
iv. $K(x,z) = -aK_1(x,z)$
v. $K(x,z) = K_1(x,z)K_2(x,z)$
vi. $K(x,z) = f(x)f(z)$
vii. $K(x,z) = K_3(\phi(x), \phi(z))$
viii. $K(x,z) = p(K_1(x,z))$

(b) **Kernelizing the Perceptron**

Let there be a binary classification problem with $y \in \{0,1\}$. The perceptron uses hypotheses of the form $h_\theta(x) = g(\theta^T x)$, where $g(z) = \mathbf{1}\{z \geq 0\}$. In this problem, we will consider a stochastic gradient descent-like implementation of the perceptron algorithm where each update to the parameters θ is made using only one training example. However, unlike stochastic gradient descent, the perceptron algorithm will only make one pass through the entire training set. The update rule for this version of the perceptron algorithm is given by

$$\theta^{(i+1)} := \theta^{(i)} + \alpha[y^{(i+1)} - h_{\theta^{(i)}}(x^{(i+1)})]x^{(i+1)}$$

where $\theta^{(i)}$ is the value of the parameters after the algorithm has seen the first i training examples. Prior to seeing any training examples, $\theta^{(0)}$ is initialized to $\vec{0}$.

Let K be a Mercer kernel corresponding to some very high-dimensional feature mapping ϕ. Suppose ϕ is so high-dimensional (say, ∞-dimensional) that it's infeasible to ever represent $\phi(x)$ explicitly. Describe how you would apply the "kernel trick" to the perceptron to make it work in the high-dimensional feature space ϕ, but without ever explicitly computing $\phi(x)$. [Note: You don't have to worry about the intercept term. If you like, think of ϕ as having the property that $\phi_0(x) = 1$ so that this is taken care of.] Your description should specify

i. How you will (implicitly) represent the high-dimensional parameter vector $\theta^{(i)}$, including how the initial value $\theta^{(0)} = \vec{0}$ is represented (note that $\theta^{(i)}$ is now a vector whose dimension is the same as the feature vectors $\phi(x)$);
ii. How you will efficiently make a prediction on a new input $x^{(i+1)}$. I.e., how you will compute $h_{\theta^{(i)}}(x^{(i+1)}) = g(\theta^{(i)^T} \phi(x^{(i+1)}))$, using your representation of $\theta^{(i)}$; and
iii. How you will modify the update rule given above to perform an update to θ on a new training example $(x^{(i+1)}, y^{(i+1)})$; i.e., using the update rule corresponding to the feature mapping ϕ:

$$\theta^{(i+1)} := \theta^{(i)} + \alpha[y^{(i+1)} - h_{\theta(i)}(x^{(i+1)})]\phi(x^{(i+1)})$$

[Note: If you prefer, you are also welcome to do this problem using the convention of labels $y \in \{-1,1\}$, and $g(z) = sign(z) = 1$ if $z \geq 0, -1$ otherwise.]

(c) **Neural Networks**

One of the ways to avoid overfitting during neural network learning is to add a penalty term to the cost function, which penalizes large weights. This has the effect of trading-off minimization of the squared error with keeping some function of the weights' magnitude low. Typically, 2-norm of the weight vector is used as the penalty term. Consider the alternate error function defined as:

$$J(\theta) = \frac{1}{2} \sum_{i \in \{1 \cdots m\}} \sum_{k \in outputs} (y_k^{(i)} - o_k^{(i)})^2 + \gamma \sum_{l,k} \theta_{kl}^2$$

Derive the stochastic gradient descent update rule for this definition of J. Show that it can be implemented by multiplying each weight by some constant before performing the standard gradient descent update.