

Introduction to Pattern Recognition Assignment 4 Report

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1 Coding

- 1.1 K-fold data partition: Implement the K-fold cross-validation function. Your function should take K as an argument and return a list of lists which contains K elements. Each element in a list contains two parts, the first part contains the index of all training folds. The second part contains the indices of the validation fold.**

The `kfold_data` array contains the indices of the training and validation sets that will be used during grid search. To do this, we divide the number of elements in our training set by k . We create a `KFold` model named `kf`, and add the index and validation indices returned by `kf.split(x)` to our `kfold_data` list.

2 Questions

- 2.1 Given a valid kernel $k_1(x, x')$, prove that 1) $k(x, x') = ck_1(x, x')$ and 2) $k(x, x') = f(x)k_1(x, x')f(x)$ are valid kernels, where $c > 0$ is a positive constant and $f(\cdot)$ is any real-valued function.**

A valid kernel function $k_1(x, x')$ has to have a positive semi-definite **Gram matrix** $\mathbf{K} = [k(\mathbf{x}_n, \mathbf{x}_m)]_{nm}$. A positive semi-definite matrix is one whose eigenvalues are all positive. We are given that $k_1(x, x')$ is a valid kernel, so at the start it meets this condition. We thus have to show that multiplying k_1 by a constant also produces a valid kernel, i.e. multiplying the kernel by a constant also produces a positive semi-definite Gram matrix.