Alexander Xu Professor Alvarez ML 9/5/19

1)LFD Problem 1.1

Let E be the event such that the first ball picked is black Let F be the event such that the second ball picked is black

According to Bayes's theorem, we can derive the probability of given that the first ball is black, then the second ball will also be black by solving for P(E/F)

Before solving for P(E/F), we must first solve for:

$$P(E \cap F) = probability of 2 blacks$$

= $\frac{1}{2}$

Since there are two bags, and only one bag contains 2 blacks

P(F) = probability of a black
=
$$SUM(P(Black from bag 1), P(Black from bag 2)$$

= $SUM(\frac{1}{4}, \frac{1}{2})$
= $\frac{3}{4}$

According to Bayes Theorem:

$$P(E/F) = \frac{P(E \cap F)}{P(F)} = \frac{\frac{1}{2}}{\frac{3}{4}} = \frac{2}{3}$$

2)LFD Problem 1.2

<u>a)</u>

1. Show that regions are separated by a line

If
$$h(x) = +1$$
, then $w^{T}(x) > 0$ since x is correctly classified If $h(x) = -1$, then $w^{T}(x) < 0$ since x is not correctly classified

Since $h(x) = \pm 1$, and $w^T(x)$ is either > or < than 0 respectively, we can thereby conclude that the two regions are separated by a line such that $w^T(x) = 0$

2. Calculating slope and intercept in terms of weights

$$w^{T}(x) = w_{2}(x_{2}) + w_{1}(x_{1}) + w_{0} = 0$$

$$\to w_{2}(x_{2}) = -w_{1}(x_{1}) - w_{0}$$

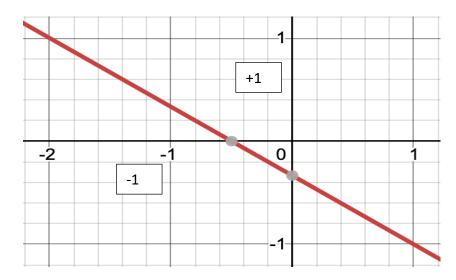
$$\to x_{2} = \frac{-w_{1}(x_{1})}{w_{2}} - \frac{w_{0}}{w_{1}}$$

$$a = \frac{-w_{1}}{w_{2}}$$

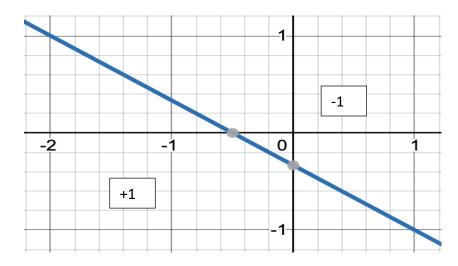
$$b = -\frac{w_{0}}{w_{1}}$$

b) Graphs

$$w = [1,2,3]^{T}$$
Equation of Line:
$$y = -\frac{2x}{3} - \frac{1}{3}$$
Graph:



$$w = -[1,2,3]^{T}$$
Equation of Line:
$$y = -\frac{2x}{3} - \frac{1}{3}$$
Graph:



LFD Problem 1.6

a) Case 1:
$$\mu = 0.05$$
, $\gamma = 0.95 \rightarrow 0.95^{10} \approx \textbf{0.59874}$ Case 2: $\mu = 0.5$, $\gamma = 0.5 \rightarrow 0.5^{10} \approx \textbf{9.7656} * \textbf{10}^{-4}$ Case 3: $\mu = 0.8$, $\gamma = 0.2 \rightarrow 0.2^{10} \approx \textbf{1.024} * \textbf{10}^{-7}$

b)

Process:

= 1 - P(1000 samples that has Red) = 1 - [1 - P(a samples that has **NO** Red)]¹⁰⁰⁰ = 1 - [1 - (1 - μ)¹⁰]¹⁰⁰⁰

Now we apply the process above to our 3 different cases for $\boldsymbol{\mu}$

Case 1:
$$\mu = 0.05 \rightarrow 1 - [1 - (1 - 0.05)^{10}]^{1000} \approx \textbf{1}$$

Case 2: $\mu = 0.5 \rightarrow 1 - [1 - (1 - 0.5)^{10}]^{1000} \approx \textbf{0}.6235762019$
Case 3: $\mu = 0.8 \rightarrow 1 - [1 - (1 - 0.8)^{10}]^{1000} \approx \textbf{1}.\textbf{023947625} * \textbf{10}^{-4}$

c)

Process:

= 1 - P(1000000 samples that has Red)= $1 - [1 - P(\text{a samples that has NO Red})]^{1000000}$ = $1 - [1 - (1 - \mu)^{10}]^{1000000}$

Now we apply the process above to our 3 different cases for μ

Case 1:
$$\mu = 0.05 \rightarrow 1 - [1 - (1 - 0.05)^{10}]^{1000000} \approx \textbf{1}$$

Case 2: $\mu = 0.5 \rightarrow 1 - [1 - (1 - 0.5)^{10}]^{1000000} \approx \textbf{1}$
Case 3: $\mu = 0.8 \rightarrow 1 - [1 - (1 - 0.8)^{10}]^{1000000} \approx \textbf{0.0973316}$

4) Coding Problems

4a

```
In [ ]: 1 #Import neccesary packages
                from sklearn.linear_model import Perceptron
            3 import numpy as np
             4 import pandas as pd
In [ ]: 1 #Loading the data
                dataset_1 = np.loadtxt('sampleData1.txt',delimiter=',')
                (numSamples 1, numFeatures 1) = dataset 1.shape
data 1 = dataset 1[:,range(2)].reshape((numSamples 1, 2))
                labels_1 = dataset_1[:, 2].reshape((numSamples_1,))
             7 dataset_2 = np.loadtxt('sampleData2.txt',delimiter=',')
                (numSamples_2, numFeatures_2) = dataset_2.shape
           9 data_2 = dataset_2[:,range(2)].reshape((numSamples_2, 2))
10 labels_2 = dataset_2[:, 2].reshape((numSamples_2,))
           dataset_3 = np.loadtxt('sampleData3.txt',delimiter=',')
(numSamples_3, numFeatures_3) = dataset_3.shape
           data_3 = dataset_3[:,range(2)].reshape((numSamples_3, 2))
labels_3 = dataset_3[:, 2].reshape((numSamples_3,))
```

```
In [ ]: 1 #load perceptron
                 #generate stop counter
                 #generate counter to track weight changes
                 def partial_1():
                      perceptron_1 = Perceptron()
                      stop 1 = 0
                      counter_1 = 0
                      while stop_1 == 0:
    for x in range(1000):
                                 perceptron_1.partial_fit([data_1[x]],[labels_1[x]], classes= np.unique(labels_1))
                                 if perceptron_1.score(data_1,labels_1) == 1:
    counter_1 +=1
                                      stop_1 +=1
            14
                                      break
            15
                                 else:
           16
                                     counter 1 +=1
                      weights = perceptron_1.coef_
                      w1 = weights[0][0]
w2 = weights[0][1]
           18
           19
                      w0 = perceptron_1.intercept_[0]
print("Weights was adjusted {} times".format(counter_1))
print("Intercept (w0) is {}".format(w0))
           20
           21
           22
                      print("Final weight vector is : {} Hence:".format(weights))
print("w1 is : {} , w2 weight is: {}".format(w1, w2))
#deriving the line based on HW Problem 1.2
           23
           24
           25
                      a = -1* (w1/w2)

b = -1* (w0/w2)
           26
           28
29
                      print("The equation of the decision boundary line is y = ({})x + ({})".format(a,b))
```

```
In [ ]: 1 def partial_2():
                      perceptron_2 = Perceptron()
                      stop 2 = 0
                       counter_2 = 0
                       while stop_2 == 0:
                            for x in range(1000):
                                 perceptron_2.partial_fit([data_2[x]],[labels_2[x]], classes= np.unique(labels_2))
                                  if perceptron_2.score(data_2,labels_2) == 1:
                                       counter 2 +=1
            10
                                        stop_2 +=1
                                       break
                                 else:
            13
                                     counter_2 +=1
                      weights = perceptron_2.coef_
            14
            15
                      w1 = weights[0][0]
w2 = weights[0][1]
            16
                      w2 = weights[0][1]
w0 = perceptron_2.intercept_[0]
print("Weights was adjusted {} times".format(counter_2))
print("Intercept (w0) is {}".format(w0))
print("Final weight vector is : {} Hence:".format(weights))
print("w1 is : {} , w2 weight is: {}".format(w1, w2))
            18
            19
            20
                       #deriving the line based on HW Problem 1.2
            22
            23
                      a = -1* (w1/w2)

b = -1* (w0/w2)
            25
                       print("The equation of the decision boundary line is y = (\{\})x + (\{\})".format(a,b))
            26
```

```
In [ ]: 1 def partial_3():
                       perceptron_3 = Perceptron()
                       stop 3 = 0
                       counter 3 = 0
                       while stop_3 == 0:
    for x in range(1000):
                                   perceptron\_3.partial\_fit([data\_3[x]],[labels\_3[x]], \ classes=\ np.unique(labels\_3))
                                   if perceptron_3.score(data_3,labels_3) == 1:
                                   stop_3 +=1
if counter_3 >= 100000:
            10
11
                                       return print('No Convergence')
                                   else:
            13
14
                                        counter_3 +=1
                       weights = perceptron_3.coef_
                       w1 = weights[0][0]
w2 = weights[0][1]
            15
            16
                       w2 = Weights[0][1]
w0 = perceptron_3.intercept_[0]
print("Weights was adjusted {} times".format(counter_3))
print("Intercept (w0) is {}".format(w0))
print("Final weight vector is : {} Hence:".format(weights))
            17
            18
            19
            20
            21
                       print("wl is: {} , w2 weight is: {}".format(w1, w2))
#deriving the line based on HW Problem 1.2
            22
                       a = -1* (w1/w2)

b = -1* (w0/w2)
            24
            25
                       print("The equation of the decision boundary line is y = (\{\})x + (\{\})".format(a,b))
            27
```

4b

Main differences:

sampleData3.txt did not converge, which indicates that the points plotted on to a cartesians plane cannot be seperated by a linear line.

As for the main differences between sampleData2.txt and sampleData1.txt, due to the high volume of adjustments in sampleData2.txt, we can assume that the points of true classification and false classifications are tightly plotted. This would account for why the weights had to be adjusted so many times.

w2 has consistently been greater than w1 for the data we tested, which may mean that the second feature played a higher role in determinging the right classification. This seemed to be especially true for sampleData2.txt, with the intercept being 14, we can assume that the line is much higher, which would also explain the high volume of weight adjustments since adjustments are only increased or decreased by a minimal value.

The likely reason why sample_3 doesn't converge is because there doesn't exist a linear line such that positive and negative feedbacks can be distinctly seperated.

```
In [9]: 1  #Sample 1:
    partial_1()

Weights was adjusted 957 times
Intercept (w0) is 2.0

Final weight vector is : [[ 6.974976 10.593447]] Hence:
    w1 is : 6.974976000000002 , w2 weight is: 10.593447
The equation of the decision boundary line is y = (-0.6584236462409263)x + (-0.18879596037059515)
```

5)LFD Problem 1.3

a)

Since w* is the optimal set

$$\rightarrow y_n = sign(w^*x_n)$$

$$\rightarrow y_n * (w^*x_n) > 0$$
 for all n values

We know this to be true since PLA is bounded by the outputs [-1, 1]

And since we know the LHS = RHS, any non - zero number multiplied by iself is > 0

$$\rightarrow P > 0$$

Since P is merely the minimum of the equation, and above we showed that the equation is greater than 0 for all values of n

b)

$$w^{T}(t)w^{*}$$

 $\rightarrow [w^{T}(t-1) + y(t-1)x(t-1)]w^{*}$
 $\rightarrow w^{T}(t-1)w^{*} + y(t-1)x(t-1)w^{*}$

We know that $y(t-1)x(t-1)w^* \ge P$ since P is the min of the equation

Hence we know that if we add $w^{T}(t-1)w^{*}$ to both sides, we get:

$$\rightarrow w^{T}(t-1)w^{*} + y(t-1)x(t-1)w^{*} \ge w^{T}(t-1)w^{*} + P$$

$$\rightarrow \mathbf{w}^{\mathrm{T}}(\mathbf{t})\mathbf{w}^{*} \geq \mathbf{w}^{\mathrm{T}}(\mathbf{t}-\mathbf{1})\mathbf{w}^{*} + \mathbf{P}$$

Induction:

Base Step: If
$$t = 0 \rightarrow w^{T}(0)w^{*} = 0$$

 $0P = 0$
 $0 \ge 0$

Inductive Step:

Prove:
$$w^{T}(t+1)w^{*} \ge (t+1)P$$

 $w^{T}(t+1)w^{*} \ge w^{T}(t)w^{*} + P$

We know that $w^T(t)w^* \ge tP$ in our base step, so if we add + P to both sides:

$$w^T(t+1)w^* \geq \, w^T(t)w^* + P \geq tP + P$$

$$\rightarrow w^T(t+1)w^* \geq (t+1)P$$

c)

$$\begin{aligned} & ||w(t)||^2 \\ &= ||w(t-1)||^2 + 2y(t-1)w^Tx(t-1) + ||(y(t-1)x(t-1))||^2 \end{aligned}$$

We know that $2y(t-1)w^Tx(t-1) \le 0$ since $w^T * x(t-1)$ is misclassified. If we remove a number that is ≤ 0 from the RHS:

$$\left| \left| w(t) \right| \right|^2 \le \left| \left| w(t-1) \right|^2 + \left| \left| y(t-1)x(t-1) \right| \right|^2$$

We know that y(t-1) is restricted to (-1,1), hence $||y(t-1)||^2 = 1$

$$\left| |w(t)| \right|^2 \le \left| |w(t-1)| \right|^2 + ||x(t-1)||^2$$

Base Step:

$$t = 0 \rightarrow ||w(0)||^2 \le 0 * R^2 \rightarrow 0 \le 0$$

Induction Step:

Prove:
$$||w(t+1)||^2 \le (t+1)R^2$$

$$||w(t+1)||^2 \le ||w(t)||^2 + ||x(t)||^2$$

We know that $\left||w(t)|\right|^2 \le tR^2$ (from base step), and $||x(t)||^2 \le R^2$ (since R is the maximum)

$$||w(t+1)||^2 \le ||w(t)||^2 + ||x(t)||^2 \le tR^2 + R^2$$

$$||w(t+1)||^2 \le (t+1)R^2$$

e)

From b): $w^{T}(t)w^{*} \geq (t)P$

From d):
$$||w(t)||^2 \le (t)R^2$$

Combining these inequalities, we get:

$$\frac{\mathbf{w}^{\mathrm{T}}(t)\mathbf{w}^{*}}{\left|\left|\mathbf{w}(t)\right|\right|^{2}} \ge \frac{(t)P}{(t)R^{2}} \text{ (LHS num > RHS num, LHS denom < RHS denom, hence, LHS \ge RHS)}$$

$$\rightarrow \frac{\mathbf{w}^{\mathrm{T}}(t)\mathbf{w}^{*}}{\left|\left|\mathbf{w}(t)\right|\right|} \ge \frac{(t)\mathbf{P}}{\sqrt{t}*\mathbf{R}} \rightarrow \frac{\mathbf{w}^{\mathrm{T}}(t)\mathbf{w}^{*}}{\left|\left|\mathbf{w}(t)\right|\right|} \ge \sqrt{t}*\frac{\mathbf{P}}{\mathbf{R}}$$

$$\to \frac{(w^T(t)w^*)^2}{\big|\big|w(t)\big|\big|^2 * \big|\big|w^*\big|\big|^2} * \ \big|\big|w^*\big|\big|^2 \ge t * \frac{P^2}{R^2}$$

$$\to \frac{(w^{T}(t)w^{*})^{2}}{\left|\left|w(t)\right|\right|^{2}*\left|\left|w^{*}\right|\right|^{2}}*\frac{R^{2}*\left|\left|w^{*}\right|\right|^{2}}{p^{2}} \ge t$$

$$\frac{w^T(t)w^*}{\left|\left|w(t)\right|\right|*\left|\left|w^*\right|\right|} \le 1 \text{ (from the hint)} \to \frac{(w^T(t)w^*)^2}{\left|\left|w(t)\right|\right|^2*\left|\left|w^*\right|\right|^2} \le 1 \text{ (Squaring both sides)}$$

$$\rightarrow 1 * \frac{R^2 * ||w^*||^2}{p^2} \ge t \text{ (substitution)}$$

$$\rightarrow \frac{R^2 * \left| |w^*| \right|^2}{p^2} \ge t$$