EECS 16A Fall 2020

Designing Information Devices and Systems I Discussion 14A

1. Polynomial Fitting

Let's try an example. Say we know that the output, y, is a quartic polynomial in x. This means that we know that y and x are related as follows:

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$$

We're also given the following observations:

х	у
0.0	24.0
0.5	6.61
1.0	0.0
1.5	-0.95
2.0	0.07
2.5	0.73
3.0	-0.12
3.5	-0.83
4.0	-0.04
4.5	6.42

(a) What are the unknowns in this question? What are we trying to solve for?

(b) Can you write an equation corresponding to the first observation (x_0, y_0) , in terms of a_0 , a_1 , a_2 , a_3 , and a_4 ? What does this equation look like? Is it linear in the unknowns?

(c) Now, write a system of equations in terms of a_0 , a_1 , a_2 , a_3 , and a_4 using all of the observations.

(d) Finally, solve for a_0 , a_1 , a_2 , a_3 , and a_4 using IPython. You have now found the quartic polynomial that best fits the data!

2. Building a classifier (Final - Fall 2019)

Least squares are often used in practice to classify data. In this scenario, we would like to develop a classifier to classify points based on their distance from the origin.

You are presented with the following data. Each data point $\vec{d_i}^T = [x_i y_i]^T$ has the corresponding label $l_i \in \{-1, 1\}$.

x_i	Уi	$\overline{l_i}$
-2	1	-1
-1	1	1
1	1	1
2	1	-1

Table 1: *

Labels for data you are classifying

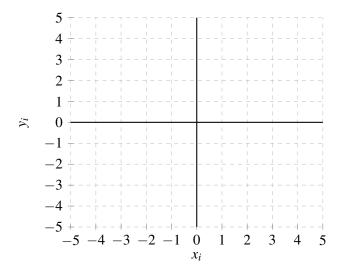
(a) (6 points) You want to build a model to understand the data. You first consider a linear model, i.e. you want to find $\alpha, \beta, \gamma \in \mathbb{R}$ such that $l_i \approx \alpha x_i + \beta y_i + \gamma$.

Set up a least squares problem to solve for α , β and γ . If this problem is solvable, solve it, i.e. find the best values for α , β , γ . If it is not solvable, justify why.

(b) (3 points) Plot the data points in the plot below with axes (x_i, y_i) . Is there a straight line such that the data points with a +1 label are on one side and data points with a -1 label are on the other side? Answer yes or no, and if yes, draw the line.

x_i	y_i	l_i
-2	1	-1
-1	1	1
1	1	1
2	1	-1

Table 2: *



(c) (6 points) You now consider a model with a quadratic term: $l_i \approx \alpha x_i + \beta x_i^2$ with $\alpha, \beta \in \mathbb{R}$. Read the equation carefully!

Set up a least squares problem to fit the model to the data. If this problem is solvable, solve it, i.e, find the best values for α, β . If it is not solvable, justify why.

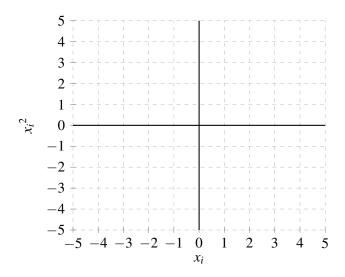
x_i	y_i	l_i
-2	1	-1
-1	1	1
1	1	1
2	1	-1

Table 3: *

(d) (3 points) Plot the data points in the plot below with axes (x_i, x_i^2) . Is there a straight line such that the data points with a +1 label are on one side and data points with a -1 label are on the other side? Answer yes or no, and if yes, draw the line.

x_i	Уi	l_i
-2	1	-1
-1	1	1
1	1	1
2	1	-1

Table 4: *



(e) (4 points) Finally you consider the model: $l_i \approx \alpha x_i + \beta x_i^2 + \gamma$, where $\alpha, \beta, \gamma \in \mathbb{R}$. Independent of the work you have done so far, would you expect this model or the model in part (c) (i.e. $l_i \approx \alpha x_i + \beta x_i^2$) to have a smaller error in fitting the data? Explain why.

x_i	y_i	l_i
-2	1	-1
-1	1	1
1	1	1
2	1	-1

Table 5: *