Assignment I

Big Data Analytics 2020-2021 - UMONS
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1

Solve Problem 1.5 in LFD..

Problem 1.5 The perceptron learning algorithm works like this: In each iteration t, pick a random $(\mathbf{x}(t), y(t))$ and compute the 'signal' $s(t) = \mathbf{w}^{\mathrm{T}}(t)\mathbf{x}(t)$. If $y(t) \cdot s(t) \le 0$, update $\mathbf{w}$ by

$$\mathbf{w}(t+1) \longleftarrow \mathbf{w}(t) + y(t) \cdot \mathbf{x}(t) \ ;$$

One may argue that this algorithm does not take the 'closeness' between $s(t)$ and $y(t)$ into consideration. Let's look at another perceptron learning algorithm: In each iteration, pick a random $(\mathbf{x}(t), y(t))$ and compute $s(t)$. If $y(t) \cdot s(t) \le 1$, update $\mathbf{w}$ by

$$\mathbf{w}(t+1) \longleftarrow \mathbf{w}(t) + \eta \cdot (y(t) \quad s(t)) \cdot \mathbf{x}(t) \ ,$$

where η is a constant. That is, if $s(t)$ agrees with $y(t)$ well (their product is > 1), the algorithm does nothing. On the other hand, if $s(t)$ is further from $y(t)$, the algorithm changes $\mathbf{w}(t)$ more. In this problem, you are asked to implement this algorithm and study its performance.

(a) Generate a training data set of size 100 similar to that used in Exercise 1.4. Generate a test data set of size $10{,}000$ from the same process. To get g, run the algorithm above with $\eta = 100$ on the training data set, until a maximum of $1{,}000$ updates has been reached. Plot the training data set, the target function f, and the final hypothesis g on the same figure. Report the error on the test set.

(b) Use the data set in (a) and redo everything with $\eta = 1$.

(c) Use the data set in (a) and redo everything with $\eta = 0.01$.

(d) Use the data set in (a) and redo everything with $\eta = 0.0001$.

(e) Compare the results that you get from (a) to (d).

The algorithm above is a variant of the so called Adaline (*Adaptive Linear Neuron*) algorithm for perceptron learning.

Figure 1: Source: Abu-Mostafa et al. Learning from data. AMLbook.

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Solve Problem 1.7 in LFD..

Problem 1.7 A sample of heads and tails is created by tossing a coin a number of times independently. Assume we have a number of coins that generate different samples independently. For a given coin, let the probability of heads (probability of error) be μ. The probability of obtaining k heads in N tosses of this coin is given by the binomial distribution:

$$P[k \mid N, \mu] = \binom{N}{k} \mu^k (1-\mu)^{N-k}.$$

Remember that the training error ν is $\frac{k}{N}$.

(a) Assume the sample size (N) is 10. If all the coins have $\mu = 0.05$ compute the probability that at least one coin will have $\nu = 0$ for the case of 1 coin, $1,000$ coins, $1,000,000$ coins. Repeat for $\mu = 0.8$.

(b) For the case $N = 6$ and 2 coins with $\mu = 0.5$ for both coins, plot the probability

$$P[\max_i |\nu_i - \mu_i| > \epsilon]$$

for ϵ in the range $[0, 1]$ (the max is over coins). On the same plot show the bound that would be obtained using the Hoeffding Inequality . Remember that for a single coin, the Hoeffding bound is

$$P[|\nu - \mu| > \epsilon] \leq 2e^{-2N\epsilon^2}.$$

[Hint: Use $P[A \text{ or } B] = P[A] + P[B] \quad P[A \text{ and } B] = P[A] + P[B] - P[A]P[B]$, where the last equality follows by independence, to evaluate $P[\max\ldots]$]

Figure 2: Source: Abu-Mostafa et al. Learning from data. AMLbook.

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Solve Problem 2.6 in LFD.

Problem 2.6 Prove that for $N \geq d$,

$$\sum_{i=0}^{d} \binom{N}{i} \leq \left(\frac{eN}{d}\right)^{d}.$$

We suggest you first show the following intermediate steps.

(a) $\sum_{i=0}^{d} \binom{N}{i} \leq \sum_{i=0}^{d} \binom{N}{i} \left(\frac{N}{d}\right)^{d-i} \leq \left(\frac{N}{d}\right)^{d} \sum_{i=0}^{N} \binom{N}{i} \left(\frac{d}{N}\right)^{i}$.

(b) $\sum_{i=0}^{N} \binom{N}{i} \left(\frac{d}{N}\right)^{i} \leq e^{d}$. *[Hints: Binomial theorem;* $\left(1+\frac{1}{x}\right)^{x} \leq e$ *for* $x > 0$.*]*

Hence, argue that $m_{\mathcal{H}}(N) \leq \left(\frac{eN}{d_{\text{VC}}}\right)^{d_{\text{VC}}}$.

Figure 3: Source: Abu-Mostafa et al. Learning from data. AMLbook.

4

Solve Problem 2.18 in LFD.

Problem 2.18 The VC dimension of the perceptron hypothesis set corresponds to the number of parameters $(w_0, w_1, \cdots, w_d)$ of the set, and this observation is 'usually' true for other hypothesis sets. However, we will present a counter example here. Prove that the following hypothesis set for $x \in \mathbb{R}$ has an infinite VC dimension:

$$\mathcal{H} = \left\{ h_\alpha \,\middle|\, h_\alpha(x) = (-1)^{\lfloor \alpha x \rfloor}, \text{ where } \alpha \in \mathbb{R} \right\},$$

where $\lfloor A \rfloor$ is the biggest integer $\leq A$ (the floor function). This hypothesis has only one parameter α but 'enjoys' an infinite VC dimension. *[Hint: Consider $x_1, \ldots, x_N$, where $x_n = 10^n$, and show how to implement an arbitrary dichotomy $y_1, \ldots, y_N$.]*

Figure 4: Source: Abu-Mostafa et al. Learning from data. AMLbook.

TURN IN

- A pdf file with your solutions.
- Your (complete) source code to (easily) reproduce the pdf file.
- **DUE**: March 28, 11:55pm (late submissions not allowed), loaded into Moodle.