

1. Some Einsum

- a. $ijk, i \rightarrow jk$
- b. $ijk, ik \rightarrow j$
- c. $ijkl \rightarrow ik$
- d. $ijkl \rightarrow ki$
- e. $ijk, ijk \rightarrow i$
- f. $d, dd, d \rightarrow dd$
- g. $de, ef, fl \rightarrow dl$ (2-tensor)
- h. $abcd, bcde, cdef \rightarrow af$

2. Overfitting with more and more dimensions

compute $E_{(x,y) \sim P}[I[f_0(x) \neq y]]$. Show your work in detail. This works for any value of $P(Y = +1)$.

- a.
 - i. $p(x|y) = p(x,y)p(y)$
 - ii. If $y = -1$, $f(x) = +1/-1$ (50/50), $E[f(x) \neq y] = 0.5$
 - iii. If $y = +1$, $f(x) = +1,-1$ (50/50), $E[f(x) \neq y] = 0.5$
 - iv. Thus $E = 0.5$ regardless of $p(y=+1)$

What is the probability that we draw N samples such that the error on this training dataset is zero under $f_0(x)$? Express this event in terms of conditions to x_i for the first $N/2$ points and for the last $N/2$ points. Then compute its probability under above $P(X|Y)$.

- b.
 - i. First $N/2$ points, $y = -1$
 1. $p(f(x) == y) = 0.5$ for each sample
 2. $p(\text{error} == 0) = p(f(x) == -1)^{(N/2)} = 0.5^{(N/2)}$
 - ii. Last $N/2$ points, $p(y=+1)$ unknown
 1. For each sample
 - a. If $y = -1$, $p(f(x) == y) = 0.5$
 - b. Sample for $(y = +1)$
 - c. Thus $p(f(x) == y) = 0.5$
 2. $p(\text{error} == 0) = \text{same for first } N/2 \text{ points} = 0.5^{(N/2)}$
 - iii. Thus overall $p(\text{error} == 0) = 0.5^{(N/2 + N/2)} = 0.5^N$

What is the probability distribution that we draw N samples such that in exactly K out of D dimensions (remember $x_i = (x_i^{(1)}, x_i^{(2)}, \dots, x_i^{(D)})$) $\{d_1, \dots, d_K\} \subset 1, \dots, D$ $f_0(x^{(d_k)})$ achieves zero training error? Give its name and its parameters.

- c.
 - i. In 1 dimension, for N samples, $p(\text{error} == 0) = 0.5^N$
 - ii. Common distributions
 1. Bernoulli is binary, single trial
 2. Uniform is multiple outcomes, single trial
 3. Binomial is multiple Bernoulli trials
 4. Normal is bell-shaped, continuous

- 5. Poisson is number of events over time
- 6. Exponential is time interval between events
- iii. We can treat each dimension as a trial, outcome is whether error over N samples is zero, which is binary. Each dimension is statistically independent. Hence we can model with a Binomial distribution with formula:

$$P(x) = \frac{n!}{(n-x)!x!} p^x q^{n-x}$$

- 1. , where
- 2. $n = D$ total dimensions,
- 3. $x = K$ successes (dimensions where error == 0)
- 4. $p = P(\text{success}) = 0.5 \wedge N \text{ samples}$
- 5. $q = P(\text{failure}) = 1 - P(\text{success}) = 1 - (0.5^N)$

What is the precise probability that we draw N samples such that in at least one dimension d out of D dimensions $f_0(x^{(d)})$ achieves zero training error?

d.

- i. From Binomial framing above, this case is equivalent to $1 - P(x=0)$
- ii. Thus probability = $1 - (D!/D! * p^0 * q^D) = 1 - q^D = 1 - (1-0.5^N)^D$

What is the limit of this probability as $D \rightarrow \infty$? What is the $\mathcal{O}(\cdot)$ complexity of the convergence of this limit as a function of D ?

e.

- i. $q = (1-0.5^N)$ is always < 1 , assuming $N \geq 0$
- ii. As $D \rightarrow \text{infinity}$, $q \rightarrow 0$, thus limit is $1 - 0 = 1$
- iii. The convergence towards 1 is $\mathcal{O}(1 - q^D)$, where $q = (1-0.5^N)$ is in range $[0, 1]$