

- * $\mathbf{w}^T \mathbf{x} + b \geq 0 \Rightarrow \text{predict } y = 1$
- * $\mathbf{w}^T \mathbf{x} + b < 0 \Rightarrow \text{predict } y = -1$
- What can they express? What can they not express?
 - Expressive hypothesis class
 - * Many functions are linear
 - * Often a good guess for a hypothesis space
 - * Some functions are not **linear** (i.e. XOR, non-trivial boolean functions)
 - * However there are ways of making them linear in a higher dimensional feature space
- Geometry
 - We can view the linear classifier as defining a *hyperplane* separating instances in the answer space.
 - *Bias term* is needed because if b is zero, then restricting the learner only to hyperplanes that go through the origin which may not be expressive enough
- Feature expansion to predict a broader set of functions
 - *Forced Linearity* allows us to linearly classify non-linear data. For example we can take data to a higher dimension and perform linear classification in the raised dimension e.g. our instance space x can be brought paired with a polynomial making our instance space (x, x^2)
- Gradient Descent
 - Goal is to predict a real valued output using a feature representation of the input. We assume the output is a linear function of the inputs.
 - Learning is done by minimizing the total cost or loss function. Many algorithms in machine learning (perceptron ect...) follow this paradigm with different loss functions and different hypothesis space.
 - Gradient decent uses the bellow loss function
 - * $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^m (y_i - \mathbf{w}^T \mathbf{x}_i)^2$

Mistake Bound Learning

- One way of asking how **good** is your classifier
 - words
- The general structure of an online learning algorithm
 - words
- Goal: Counting Mistakes. What is a mistake bound algorithm
 - a mistake bound, or error driven, algorithm only makes updates when a prediction is incorrect. The weight vector is only altered in the case a mistake is made.
 - mistake bound algorithm is a algorithm that will acheive a desired result after a reasonable amount of corrections due to mistakes.
 - The Perceptron Convergence Theorem states that, If there exists a set of weights that are amenable to treatment with Perceptron (i.e., the data is linearly separable), then the Perceptron learning algorithm will converge
- Halving algorithm
 - words
- Perceptron algorithm, geometry of the update, margin, Novikoff's theorem, variants
 - The number of mistakes made by the perceptron algorithm is bound by the dimensionality R and the margin γ . γ defines the seperability of the data and is defined as the distance to the two nearest points in the positive and negative groupings of the instance space. The total number of mistakes is defined by $(\frac{R}{\gamma})^2$. For booleans $R^2 = n$ since the L^2 norm of an n dimensional vector is \sqrt{n} .

- **Geometry** For a perceptron, the decision boundary is precisely where the sign of the activation, a , changes from -1 to +1. In other words, it is the set of points x that achieve zero activation. The points that are not clearly positive nor negative. For simplicity, we'll first consider the case where there is no bias term (or, equivalently, the bias is zero). Formally, the decision boundary B is:

$$x : \sum_d w_d x_d = 0$$

The sum is the dot product between the weight vector and x . This dot product is zero if the two vectors are perpendicular. The boundary is the perpendicular plane to w .

- **margin** Formally, given a data set D , a weight vector w and bias b , the margin of w, b on D is defined as:

$$\text{margin}(D, w, b) = \min_{(x, y) \in D} y(w \cdot x + b) \text{ if } w \text{ separates } D, -\infty \text{ otherwise}$$

The margin on a data set is the largest obtainable margin, i.e. the supremum of the above.

- Winnow algorithm, mistake bound, balanced winnow

- Mistake bound of the winnow algorithm for k -disjunctions is $O(k \log n)$
- to describe OR of r variables where $r \leq n$ takes $O(r \log n)$ bits.
- Winnow **mistake bound** is $O(r \log n)$
- Winnow learns the class of disjunctions in at most $2 + 3r(1 + \log n)$ mistakes
- the margin is $\gamma = \alpha / L_1(w^*) L_\infty(X)$ with bound $O((1/(\gamma^2 * \log n)))$??

- Perceptron vs. Winnow

- The perceptron algorithm does additive updates. The Winnow algorithm does multiplicative. The perceptron mistake bound for k -disjunction is $O(n)$. The winnow for k -disjunctions is $O(k \log n)$. Proof?
- Use Winnow for multiplicative algorithms: If you believe that the hidden target function is sparse. Use Perceptron for additive functions: if the hidden target function is dense.
- **Voted Perceptron** One way of using the perceptron is to award classifiers if they are successful for a prolonged period of time before an update. To do this we must add a weight to successful weight vectors. we therefore add a count to each success of a given classifier. If one classifier has 100 successful classifications we add a weight of 100, incrementing this weight during each training example.

$$y = \text{sign}(\sum_{i=1}^m c^{(i)} \text{sign}(w^i \cdot x + b^i))$$

Although successful this method is insufficient in that it requires you store a mass of weighted weight vectors.

- More practical is the **average perceptron** which rather than voting on each training example we maintain a running sum of the averaged weight vectors and average bias

$$y = \text{sign}(\sum_{i=1}^m c^{(i)} w^i \cdot x + \sum_{i=1}^m c^{(i)} b^i)$$

- variant bounds?

Batch Learning

- Assumption that train and test examples are drawn from the same distribution

- Goal of batch learning: To devise good learning algorithms that avoid overfitting, namely, find a hypothesis that has a low chance of making a mistake on a new example.
- Examples are drawn from fixed and maybe unknown probability distribution D .
- Learning uses a training set S subset of D .

- How it is different from mistake bound learning

- Online learning has no assumption about the distribution of the examples. Batch assumes there exists some probability distribution.
- Online learning is done over a sequence of trials: learner sees an example, makes a prediction, and updates hypothesis based on true label. Batch learning is done over subset of the probability distribution.
- Goal of online learning is to bound the number of mistakes whereas batch hopes to lower the probability of making a mistake.