

Question 1 : Perception Questions

1. Let the sequence of points be $x_i = ((-0.5)^i)$ where i ranges from 1 to ∞ .

Classification of points $y_i = \text{sign}(x_i)$ or $(-1)^i$ where i ranges from 1 to ∞ .

Property 1 Sequence is strictly linearly separable with $b=0$

Points with +1 classification : $((0.5)^2, 0.5), (0.5^4, 0.5)$
 $\dots ((0.5)^{2i}, 0.5)$

Points with -1 classification : $(-0.5, 0.5), (-0.5^3, 0.5)$
 $\dots ((-0.5)^{2n+1}, +0.5)$

\therefore All points with +1 classification is on the right side of the y-axis or $x=0$ line and tends to 0 but will never become 0.

All points with -1 classification is on the left side of the y-axis or $x=0$ line and sequence is strictly linearly separable.

Property 2 : $\max \|x_i\|_2 \leq 1$

$$\max \|x_i\|_2 = \sqrt{(-0.5)^2 + (0.5)^2}$$

$$= 0.71 \leq 1$$

\therefore Proved

Property 3 : Modified perceptron algorithm makes infinite mistakes

Let us consider 1 point : $((-0.5, 0.5), -1)$

$$y(wx+b) < 0$$

$$0 < 0$$

\therefore mistake

update $w = (0.5, -0.5)$ $b = -1$

Point 2 : $((0.25, 0.5), 1)$

$$y(wx+b) = (0.25, 0.5)(0.5, -0.5) - 1 \\ = 0.125 - 0.25 - 1 < 0$$

~~Correct~~ \rightarrow mistake

New algorithm \Rightarrow Update $w = (0.75, 0)$
 $b = 0$

Point 3: $((-0.125, 0.5), -1)$

$$y(wx+b) = -1((0.75, 0)(-0.125, 0.5)) \\ = 0.75 \times 0.125 > 0$$

~~mistake~~ Correct \rightarrow would be correct from now

$$w = (0.75, 0) + (0.125, -0.5) \text{ if no update} \\ = (0.875, -0.5)$$

$$b = -1$$

Point 4: $((0.0625, 0.5), 1)$

$$y(wx+b) = (0.875, -0.5)(0.0625, 0.5) - 1 \\ = 0.055 - 0.25 - 1 < 0$$

~~For mistake~~ ~~No mistake if no update~~

$$w = (0.875, -0.5) + (0.0625, 0.5) \\ = (0.94, 0) \quad b = 0$$

For point 5, $b=0$ & $y=-1$ so $wx < 0$

$\therefore ywx > 0$ and ~~mistake~~ correct

\therefore This trend will go on infinitely resulting in infinite mistakes since b will shift between 0 and -1 resulting in alternating ~~trues~~ corrects and mistakes.

2. Give examples where perceptron converges to arbitrarily small margin halfspace and a separate example where it converges to maximum.

For an arbitrarily small margin halfspace, we can use the part of the dataset from (1) with some changes

Let dataset be $-1 \rightarrow (-0.5, 0), (-0.125, 0), (-0.03125, 0)$
 $+1 \rightarrow (0.25, 0), (0.0625, 0), (0.016, 0)$

Since perceptron treats this similar to the case in Q1.

Since this is the original algorithm, it will not make infinite mistakes. Instead since points of opposing classes move closer to the $x=0$ line, the only possible margin halfspace will be arbitrarily small since decision boundary will be close to $x=0$ allowing only little changes resulting in a margin of $0 < \epsilon < \frac{1}{2}$

For a maximized margin halfspace,

Let us use dataset, $+1 \rightarrow (1, 0), (2, 0), (3, 0)$
 $-1 \rightarrow (-1, 0), (-2, 0), (-3, 0)$

Here alternating points of the 2 classes can maximize the margin halfspace.

Let us consider the perceptron algorithm in this case

$$w = \langle 0, 0 \rangle \quad b = 0$$

Point 1: $((1, 0), 1)$

$$y(wx + b) \Rightarrow 1(0 + 0) = 0 \leq 0$$

\therefore update $w = \langle 1, 0 \rangle$

$$b = 1$$

Point 2: $((-1, 0), -1)$

$$y(wx + b) \Rightarrow -1((1, 0)(-1, 0) + 1) \\ -1(-1) \leq 0$$

$$\text{update } w = (1,0) + (-1,0) = (2,0)$$

$$b = 1 - 1 = 0$$

Point 3: $((2,0), 1)$

$$y(w^T x + b) = (1((2,0)(2,0) + 0) = 4 > 0$$

Point 4: $((-2,0), -1)$

$$-1((2,0)(-2,0)) = 4 > 0$$

Point 5: $((3,0), 1)$

$$1((2,0)(3,0)) = 6 > 0$$

Point 6: $((-3,0), -1)$

$$-1((2,0)(-3,0)) = 6 > 0$$

$\therefore w = (2,0)$ $b = 0$ maximizes the perceptron margin
halfspace for given data while $b = 0$ passes
through origin, first data points margin is 1.

3. Show how perceptron can be viewed as an instantiation of SGD

Perceptron is a specific instance of SGD where w and b updates seem like changes in gradient with iterations

Let us consider an arbitrary data point: (x_1, x_2)

If we were to consider the perceptron algorithm, it would look like: if $y(w^T x + b) \leq \delta$ then

$$w \leftarrow w + yx$$

$$b \leftarrow b + y$$

This is what stochastic gradient needs to look like

The best loss function in this case for binary classification would be ~~this~~ this loss function which will be defined later.

~~$$L(f(x)) = \max(\delta, f(x))$$~~
~~$$= \max(\delta, y(w^T x + b))$$~~

Now, let us consider the SGD update

$$w_{\text{new}} = w_{\text{old}} + \eta \nabla L_w$$

$$b_{\text{new}} = b_{\text{old}} + \eta \nabla L_b$$

~~$$L = \max(C_0, 1 - y(wx+b))$$~~

~~$$\text{If } y(wx+b) > \delta, w_{\text{new}} = w_{\text{old}} + \frac{\partial}{\partial w} (1 - y(wx+b))$$~~

~~$$L = \max(\delta, y(wx+b))$$~~

~~$$\text{If } y(wx+b) > \delta, w_{\text{new}} = w_{\text{old}} + \frac{\partial}{\partial w} (1 - y(wx+b))$$~~

Loss function $L = \min(y(wx+b), \delta)$
step rate $\eta = 1$

If $y(wx+b) > \delta$

$$w_{\text{new}} = w_{\text{old}} + 1 \cdot \frac{\partial \delta}{\partial w} = w_{\text{old}}$$

$$b_{\text{new}} = b_{\text{old}} + 1 \cdot \frac{\partial \delta}{\partial b} = b_{\text{old}}$$

If $y(wx+b) \leq \delta$

$$w_{\text{new}} = w_{\text{old}} + 1 \cdot \frac{\partial y(wx+b)}{\partial w} = w_{\text{old}} + yx$$

$$b_{\text{new}} = b_{\text{old}} + 1 \cdot \frac{\partial y(wx+b)}{\partial b} = b_{\text{old}} + y$$

This is the same as perceptron algorithm

Q.E.D. Proved.