

NYCU Introduction to Machine Learning, Homework 4

109700046, 侯均頌

The screenshot and the figures we provided below are just examples. **The results below are not guaranteed to be correct.** Please make sure your answers are clear and readable, or no points will be given. Please also remember to convert it to a pdf file before submission. **You should use English to answer the questions.** After reading this paragraph, you can delete this paragraph.

Part. 1, Coding (50%):

(50%) Support Vector Machine

Criteria:

1. (10%) Show the accuracy score of the testing data using *linear_kernel*.

Accuracy of using linear kernel (C = 3.33): 0.83

2. (20%) Tune the hyperparameters of the *polynomial_kernel*. Show the accuracy score of the testing data using *polynomial_kernel* and the hyperparameters you used.

Accuracy of using polynomial kernel (C = 1.7, degree = 8): 0.97

3. (20%) Tune the hyperparameters of the *rbf_kernel*. Show the accuracy score of the testing

Accuracy of using rbf kernel (C = 0.2, gamma = 2): 0.99

Part. 2, Questions (50%):

1. (20%) Given a valid kernel $k_1(x, x')$, prove that the following proposed functions are or are not valid kernels. If one is not a valid kernel, give an example of $k(x, x')$ that the corresponding K is not positive semidefinite and shows its eigenvalues.

1. $k(x, x') = k_1(x, x') + \exp\left\{\frac{1}{\gamma} \langle x, x' \rangle\right\}$

$$(a) \quad k(x, x') = k_1(x, x') + \exp(x^T x')$$

↓
kernel matrix k_1
must be positive semidefinite

result
kernel
matrix

$$K = K_1 + \exp(x^T x')$$

lets see

$$x_1 = [1, 2]^T \quad x_2 = [3, 4]^T$$

$$K_1 = \begin{bmatrix} 5 & 11 \\ 11 & 25 \end{bmatrix} \quad \exp(x^T x')$$

$$= \begin{bmatrix} e^5 & e^{11} \\ e^{11} & e^{25} \end{bmatrix}$$

$$K = \begin{bmatrix} 5 + e^5 & 11 + e^{11} \\ 11 + e^{11} & 25 + e^{25} \end{bmatrix}$$

⇒ not all eigenvalues are
non-negative

⇒ K might not be positive semidefinite

⇒ may not be valid kernel #

$$2. \quad k(x, x') = k_1(x, x') - 1$$

$$(b) \quad k(x, x') = k_1(x, x') - 1$$

↓
K must be
positive semidefinite

then $K = K_1 - I \rightarrow$ ~~also~~ ~~positive~~ ~~semidefinite~~

because K_1 is positive semidefinite,
and subtracting an identity matrix
will not ~~not~~ affect the truth
of positive semidefinite,

($k(x, x')$ is a valid
kernel

* from (6.17)

$$k(x, x') = \underbrace{k_1(x, x')}_{\downarrow} + \underbrace{k_2(x, x')}_{\downarrow}$$

$$k_1(x, x') \quad -I$$

3. $k(x, x') = \exp \|x - x'\|_2$

$$C. \quad k(x, x') = \exp(-|x - x'|^2)$$

$$\Rightarrow k(x, x') = \exp(-x^T x) \exp(-(x')^T x') \times \exp(2x^T x')$$

~~because RBF is valid~~

$$\text{From } (6, 15) (6, 16) (6, 17) \quad (-1) \quad k(x, x') = \exp(k_1(x, x'))$$

$$\cancel{k(x, x')} \Rightarrow k(x, x') = \exp(k_1(x, x'))$$

$$k(x, x') = f(x) f(x') f(x)$$

$\Rightarrow k(x, x')$ is a
valid kernel

$$4. \quad k_{x, x'} = \exp(k_1(x, x') - k_1(x, x'))$$

$$2. \quad k(x, x') = \underbrace{\exp(k(x, x'))}_{(a)} - \underbrace{k_1(x, x')}_{(b)}$$

from (6.16) $k(x, x') = \exp(k_1(x, x'))$

\Rightarrow (a) is valid

from (6.17) $k(x, x')$

$$= k_1(x, x') + k_2(x, x')$$

\Rightarrow (a) + (b) is valid

$\Rightarrow k(x, x')$ is valid

kernel

valid
because
 $\subset k(x, x')$
is valid

2. (15%) One way to construct kernels is to build them from simpler ones. Given three possible "construction rules" : assuming $K_1(x, x')$ and $K_2(x, x')$ are kernels then so are

1. (scaling) $f(x)K_1(x, x')f(x')$, $f(x)R$
2. (sum) $K_1(x, x') + K_2(x, x')$
3. (product) $K_1(x, x')K_2(x, x')$

1.

Use the construction rules to build a normalized cubic polynomial kernel:

$$K(x, x') = 1 + x \|x\| T x' \|x'\|^3$$

You can assume that you already have a constant kernel $K_0(x, x') = 1$ and a linear kernel $K_1(x, x') = x T x'$. Identify which rules you are employing at each step.

Handwritten solution on a spiral notebook:

$$K(x, x') = \left(1 + \left(\frac{x}{\|x\|} \right)^T \left(\frac{x'}{\|x'\|} \right) \right)^3$$

lets say $f(x) = \frac{1}{\|x\|}$ $f(x') = \frac{1}{\|x'\|}$

$$\Rightarrow \textcircled{a} = f(x) k_1(x, x') f(x') = \frac{1}{\|x\|} \frac{1}{\|x'\|} x T x' = \frac{x T x'}{\|x\| \|x'\|}$$

valid!

$$\Rightarrow K(x, x') = (k_0(x, x') + k_2(x, x'))^3$$

$$= k_0(x, x')^3 + k_2(x, x')^3 + 3k_0(x, x')^2 k_2(x, x') + 3k_0(x, x') (k_2(x, x'))^2$$

(by applying sum and product rule it is a valid kernel)

3. (15%) A social media platform has posts with text and images spanning multiple topics like news, entertainment, tech, etc. They want to categorize posts into these topics using SVMs. Discuss two multi-class SVM formulations: 'One-versus-one' and 'One-versus-the-rest' for this task.

1. The formulation of the method [how many classifiers are required]

for n classes

One-versus-one: $n * (n - 1) / 2$

One-versus-the-rest: n

2. Key trade offs involved (such as complexity and robustness).

One-versus-one is more computationally expensive but can be more robust in the result, especially when classes are imbalanced, when the dataset is not too large we can consider this method, while One-versus-the-rest should have less complexity and robustness but it can be more efficient than One-

versus-one, it is more straightforward to implement and can be used in datasets with large numbers of classes.

3. If the platform has limited computing resources for the application in the inference phase and requires a faster method for the service, which method is better.

As we can see from b., the answer should be One-versus-the-rest because it is more efficient and should have less complexity and be less computationally expensive.