

# 15-859 Algorithms for Big Data Assignment 1

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## 1: Scratcy Scratch

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$$T = \left\{ \left( x, \sin \frac{1}{x} \right) : x \in (0, 1] \right\} \cup \{(0, 0)\}$$

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$$\left( \frac{1}{x} \right)$$

$$\left[ \frac{1}{x} \right]$$

$$\left\{ \frac{1}{x} \right\}$$

$$\left\| \frac{1}{x} \right\|$$

$$\left| \frac{1}{x} \right|$$

$$\left\| \frac{1}{x} \right\|$$

$$\left[ \frac{1}{x} \right]$$

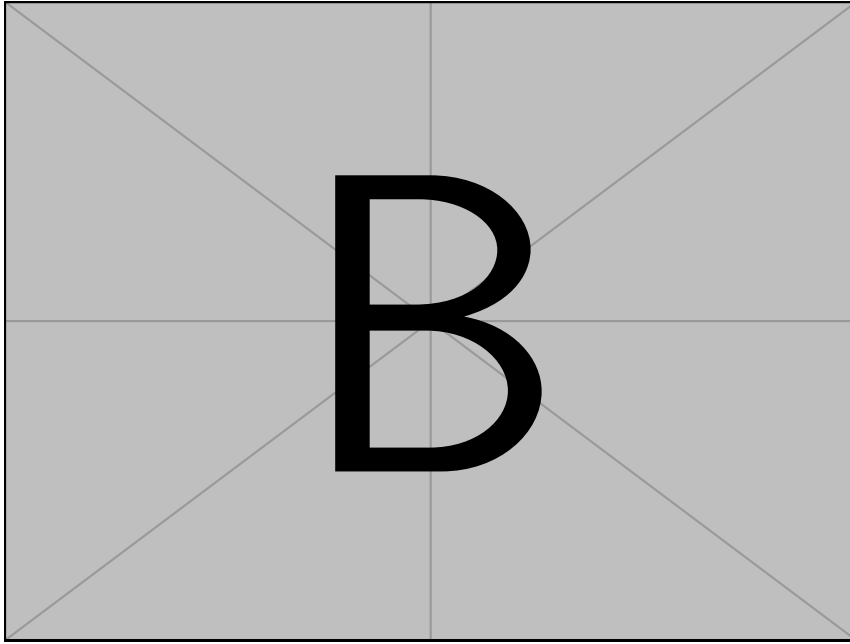


Figure 1: Landing/Login Page Example

We denote the historical trajectory as  $\tau = (s_1, a_1, \dots, a_{t-1}, s_t)$  and action-observation history (AOH) for player  $i$  as  $\tau^i = (\Omega^i(s_1), a_1, \dots, a_{t-1}, \Omega^i(s_t))$ , which encodes the trajectory from player  $i$ 's point of view.

We evaluated the policy periodically during training by testing it without exploration noise. Figure 2 shows the performance curve for a selection of environments. We also report results with components of our algorithm.

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$$X = (X_1, \dots, X_n) \quad (\text{using "..."})$$

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"Hello World!"

*Problem:* Show that if  $(x_n)_n$  converges to  $x$  in the usual sense, then  $\lim_{n \rightarrow \infty} x_n = \lim_{\mathcal{F}} x_n$ .

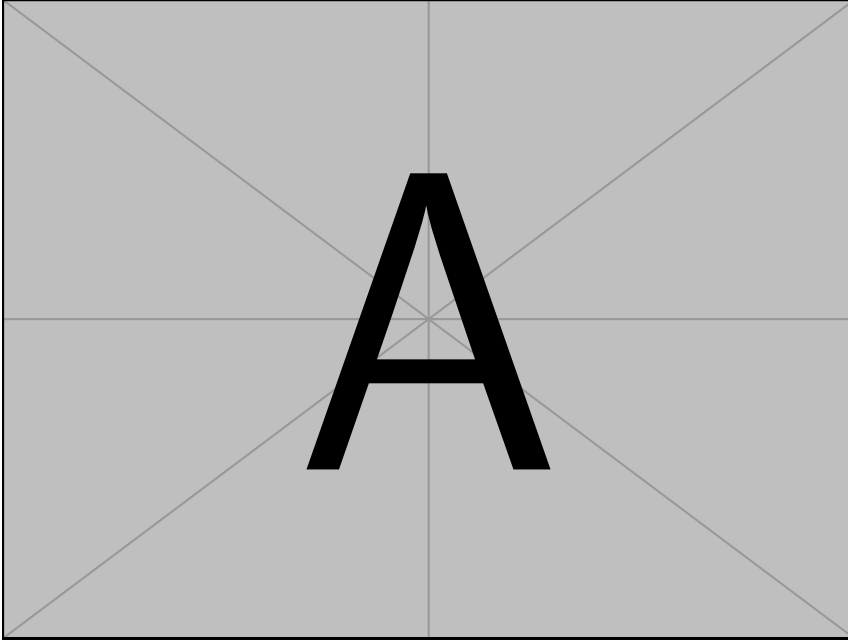


Figure 2: Landing/Login Page Example

Suppose that  $(x_n)_n$  converges to  $x$ . We show that this  $x$  is also the  $\mathcal{F}$ -limit of  $(x_n)_n$ .

*Proof.* Take any  $\varepsilon$ . Then we know that for some large enough  $N$ , if  $n \geq N$ , then  $x_n \in B_\varepsilon(x)$ . Since every non-principal ultrafilter on  $\mathbb{N}$  contains  $\mathcal{F}_\infty$ , then  $\mathcal{F}$  also contains  $\{n : n \geq N\}$ , since the complement is finite. Therefore since filters are closed upwards, any sequence items  $x_n$  with  $n < N$  that happen to fall in the ball around  $x$ , i.e,  $x_n \in B_\varepsilon(x)$  is also contained in some filter element, so  $\{n \in \mathbb{N} : |x_n - x| < \varepsilon\} \in \mathcal{F}$ , as desired.

□

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□

$$P(X) = \int P(X \mid z; \theta) P(z) dz.$$

$$P(X) = \int xyz dx.$$

## 1 A

**Definition 1.1** (Using \*). A distribution on matrices  $\mathbf{S} \in \mathbb{R}^{k \times n}$  has the  $(\varepsilon, \delta, \ell)$ -JL moment property if for all  $x \in \mathbb{R}^n$  with  $|x|_2 = 1$ ,

$$\mathbf{E}_{\mathbf{S}} \left| |\mathbf{S}x|_2^2 - 1 \right|^\ell \leq \varepsilon^\ell * \delta.$$

**Definition 1.2** (Using  $\cdot$ ). A distribution on matrices  $\mathbf{S} \in \mathbb{R}^{k \times n}$  has the  $(\varepsilon, \delta, \ell)$ -JL moment property if for all  $x \in \mathbb{R}^n$  with  $|x|_2 = 1$ ,

$$\mathbf{E}_{\mathbf{S}} \left| |\mathbf{S}x|_2^2 - 1 \right|^\ell \leq \varepsilon^\ell \cdot \delta.$$

$$\Pr[X \geq a] \leq \frac{\mathbf{E}[X]}{a}$$

$$x \Pr_X[X \geq a] \leq \frac{\mathbf{E}[X]}{a}$$

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$$\mathbf{E}_{X \sim} [X \geq a] \leq \frac{\mathbf{E}[X]}{a}$$

$$p(\mathbf{z}, \mathbf{x}) = p(\mathbf{z})p(\mathbf{x} | \mathbf{z})$$

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$$KL(P \parallel Q)$$

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We evaluated the policy periodically during training by testing it without exploration noise. Figure 2 shows the performance curve for a selection of environments.

$$\sum_{i=1}^n$$

$$\begin{aligned} \nabla_{\mu}(\mathbb{E}_{x \sim q_{\mu}} f(x)) &= \nabla_{\mu} \int_x f(x) q_{\mu}(x) dx \\ &= \int_x f(x) (\nabla_{\mu} \log q_{\mu}(x)) q_{\mu}(x) dx \\ &= \mathbb{E}_{x \sim q_{\mu}} (f(x) \nabla_{\mu} \log q_{\mu}(x)) \end{aligned}$$

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$$\Pr[X \geq a] \leq \frac{\mathbf{E}[X]}{a}$$

$$\phi, \Phi, \varphi$$

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