

# CS 5350/6350: Machine Learning Fall 2016

## Homework 2

Gopal Menon

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### 1 Warm up: Feature expansion

1. Consider the following function that maps the examples in  $\mathbb{R}^2$  into a higher space  $\mathbb{R}^3$ :

$$\phi : (x_1, x_2) \rightarrow (x_1, x_2, f_r(x_1, x_2))$$

This has the effect of raising the positively labelled examples in the newly introduced dimension. I'm not sure about the mathematical notation, but my intention is to map the function from two-dimensional to three-dimensional space.

2. In order to verify that this achieves a linear separation between the positive and negative examples, I will define a weight vector  $w$  which includes a bias term as follows:

$$w = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

The dot product of the weight vector transpose and an example (here the example has a dimension in addition to the added third dimension in order to accommodate the bias) will be

$$\begin{bmatrix} 0 & 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ x_1 \\ x_2 \\ f_r(x_1, x_2) \end{bmatrix} = \begin{cases} +1 & 4x_1^4 + 16x_2^4 \leq r; \\ -1 & \text{otherwise} \end{cases}$$

This means that the weight vector  $w$  can be used to separate out the positive and negative labelled examples. The hyperplane that separates the positive and negative labelled examples will pass through the origin (since the bias is zero) and will be perpendicular to the weight vector  $w$ . The dot product of the weight vector and any example will give the distance of the example point from the linearly separating plane

(since it's a projection of the example vector on the weight vector) that separates the positive and negative examples. We can see that the dot product is  $+1$  for positively labelled examples and is  $-1$  for negatively labelled examples. Hence the weight vector  $w$  separates out the examples with different labels.

## 2 Mistake Bound Model of Learning

1. Each function  $f_r$  in the concept class  $\mathcal{C}$  is defined by a radius  $r$ . Since  $1 \leq r \leq 80$  and  $r$  is being compared with the sum of the squares of two integers, we need only consider integral values of  $r$ . So each function  $f_r$  in the concept class  $\mathcal{C}$  that needs to be considered, will have a different integral value of  $r$ . So  $|\mathcal{C}| = 80$ .
2. [5 points] We need to check if the following equality is true

$$y^t = \begin{cases} +1 & (x_1^t)^2 + (x_2^t)^2 \leq r^2; \\ -1 & \text{otherwise} \end{cases}$$

If it is not true then it means that the hypothesis  $f_r$  has made a mistake.

3. [10 points] Consider the case when the label is  $-1$  and the prediction is  $+1$  because  $x_1^2 + x_2^2 \leq r^2$ . In order to correct this, we need to update  $r$  to make it  $x_1^2 + x_2^2 > r^2$  or  $r = \left\lceil \sqrt{x_1^2 + x_2^2 + 1} \right\rceil$ .

Consider the case when the label is  $+1$  and the prediction is  $-1$  because  $x_1^2 + x_2^2 > r^2$ . In order to correct this, we need to update  $r$  to make it  $r = \left\lfloor \sqrt{x_1^2 + x_2^2 - 1} \right\rfloor$ .

In both cases above, we need to consider only the positive value of the square root.

4. [20 points] Here is a mistake-driven learning algorithm, that is executed once for each training sample, to learn the function.

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### Algorithm 1 Mistake-Driven Learning Algorithm

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1: procedure MISTAKE-DRIVEN LEARNING ALGORITHM( $x_1, x_2, y$ )
2:   if  $x_1^2 + x_2^2 \leq r^2$  then
3:     if  $y == -1$  then
4:        $r = \left\lceil \sqrt{x_1^2 + x_2^2 + 1} \right\rceil$ 
5:   else
6:     if  $y == +1$  then
7:        $r = \left\lfloor \sqrt{x_1^2 + x_2^2 - 1} \right\rfloor$ 

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Here the algorithm receives as input the values of  $x_1$ ,  $x_2$  and the label  $y$ . It then uses these values to update the value of  $r$  that it maintains in its internal state. In the algorithm above,  $==$  represents the test for equals and  $=$  represents an assignment.

Since the correct function will use a value of  $r$  between 1 and 80, the worst case scenario for learning the correct function will be the case where all the functions with the incorrect value of  $r$  are first tried and the test data results in a wrong prediction in each such case. So the correct function will be the last one tried and will be found after making 79 (that is  $|\mathcal{C} - 1|$ ) mistakes.

5.
  - a. The set of hypotheses consistent with all examples seen so far can be defined by storing the upper and lower values of the range of  $r$  values that satisfy the examples seen so far.
  - b. [5 points] At any point in the iteration of the halving algorithm, we can check and see if the value of  $r^2$  corresponding to the lowest value of  $r$  in the range of  $r$  values in the top half of the ranges of  $r$  satisfies the following

$$y^t = \begin{cases} +1 & (x_1^t)^2 + (x_2^t)^2 \leq r^2; \\ -1 & \text{otherwise} \end{cases}$$

- c. [5 points] The halving algorithm that is executed once for each training sample, can be as follows:

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**Algorithm 2** Halving Algorithm

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- 1: **procedure** HALVING ALGORITHM( $x_1^t, x_2^t, y^t$ )
  - 2:   Construct sets  $R_1$  and  $R_2$  by splitting the sorted set  $R$  of remaining  $r$  values down the middle. The split is made such that for the case of odd number of  $r$  values, the set  $R_2$  will contain one more element than  $R_1$
  - 3:   **if**  $|R_1| == |R_2|$  and  $|R_1| \neq 1$  **then**
  - 4:     Remove largest value of  $r$  from  $R_1$  and put it into  $R_2$
  - 5:    $r_t =$  minimum value of  $r$  in set  $R_2$
  - 6:   **if**  $(x_1^t)^2 + (x_2^t)^2 \leq r_t^2$  and  $y^t == -1$  **then**
  - 7:      $R = R_1$
  - 8:     **if**  $|R| == 1$  **then**
  - 9:       The function has been learnt and is  $f_r$  where  $r =$  the element in set  $R$
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In the above halving algorithm, in step 4, the set  $R_2$  is made the majority set if it is not already one. In the case where there is only one element left in each split set, there is no change made. The majority step is used to make a prediction. If the prediction is wrong, the entire set is dropped from the list of potential values of  $r$  that will be considered to be the value used in the target function. This step where the majority set is checked is shown in line 6.

The halving algorithm discards at least half the functions from the hypothesis set each time it makes a mistake in the prediction. In the worst case, the algorithm discards exactly half the functions from the hypothesis set. This means that it uses at most  $\log_2 |\mathcal{C}|$  steps to arrive at the correct function. Here  $\mathcal{C}$  is the concept class that the algorithm searches over. This means that the mistake bound (the number of steps in the worst case) is  $\log_2 80$ .

## 3 The Perceptron Algorithm and Its Variants

### 3.1 The Task and Data

### 3.2 Algorithms

### 3.3 Experiments

1. The weight vector at the end of the run was  $[0.0, 0.0, 1.0, 0.0, -1.0, 2.0]^T$ . The number of mistakes made was 4.
2. 6-fold cross validation was run for finding the hyper-parameters for the Perceptron and Margin Perceptron. Random weight values between 0 and 1 were assigned in this and all subsequent experiments.

For the Perceptron, a learning rate of 0.4 was selected after cross-validation. 1385 mistakes were made during the training process. The accuracy on the training set (**calculated in all cases of this assignment by adding true positives and true negatives and dividing by total number of training samples**) was 0.8141, and was 0.8115 on the testing set.

For the Margin Perceptron, a learning rate of 0.1 and a  $\mu$  value of 4.0 was selected after cross-validation. 2364 mistakes were made during the training process. The accuracy on the training set was 0.8435, and was 0.8398 on the testing set.

Section 4 has the cross validation details for the hyper-parameters that were evaluated.

3. In this case, the data was shuffled for the case of multiple epochs before each subsequent epoch.

For the Perceptron, a learning rate of 0.8 and 3 epochs was selected after cross-validation. 4025 mistakes were made during the training process. The accuracy on the training set was 0.8226, and was 0.8233 on the testing set.

For the Margin Perceptron, a learning rate of 0.4, a  $\mu$  value of 5.0 and 3 epochs was selected after cross-validation. 5847 mistakes were made during the training process. The accuracy on the training set was 0.8411, and was 0.8391 on the testing set.

Section 5 has the cross validation details for the hyper-parameters that were evaluated.

In the case of the Perceptron, cross-validation resulted in increased accuracy. For the case of Margin Perceptron, accuracy after cross-validation slightly decreased. Typically cross-validation should result in improved accuracy. However, it is possible that when the samples are not linearly separated, the accuracy just keeps shifting around the maximum possible value and never converges.

4. When the Aggressive Margin Perceptron was trained with no shuffling of data (for 1 epoch), cross-validation resulted in a  $\mu$  of 5.0. 2702 mistakes were made during the training process. The accuracy on the training set was 0.8101, and was 0.8130 on the testing set.

When the training was done with shuffling of data before each subsequent epoch (run for 3 and 5 epochs), the number of epochs were also selected by cross-validation. The Aggressive Margin Perceptron used a  $\mu$  of 1.0 and 5 epochs were selected. 12995 mistakes were made during the training process. The accuracy on the training set was 0.7137, and was 0.7007 on the testing set.

Section 6 has the cross validation details for the hyper-parameters that were evaluated.

## 4 Perceptron and Margin Perceptron Cross Validation Results

Perceptron Epochs 1, learning rate 0.1 and average accuracy 0.8151  
 Perceptron Epochs 1, learning rate 0.2 and average accuracy 0.822  
 Perceptron Epochs 1, learning rate 0.3 and average accuracy 0.8195  
 Perceptron Epochs 1, learning rate 0.4 and average accuracy 0.825  
 Perceptron Epochs 1, learning rate 0.5 and average accuracy 0.822  
 Perceptron Epochs 1, learning rate 0.6 and average accuracy 0.8119  
 Perceptron Epochs 1, learning rate 0.7 and average accuracy 0.8212  
 Perceptron Epochs 1, learning rate 0.8 and average accuracy 0.8208  
 Perceptron Epochs 1, learning rate 0.9 and average accuracy 0.8198  
 Perceptron Epochs 1, learning rate 1.0 and average accuracy 0.8175

Margin Perceptron Epochs 1, myu 1.0, learning rate 0.1 and average accuracy 0.8153  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.2 and average accuracy 0.8222  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.3 and average accuracy 0.819  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.4 and average accuracy 0.8261  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.5 and average accuracy 0.8245  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.6 and average accuracy 0.8153  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.7 and average accuracy 0.8232  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.8 and average accuracy 0.8324  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 0.9 and average accuracy 0.8264  
 Margin Perceptron Epochs 1, myu 1.0, learning rate 1.0 and average accuracy 0.8198  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.1 and average accuracy 0.8164  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.2 and average accuracy 0.8114  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.3 and average accuracy 0.8237  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.4 and average accuracy 0.8198  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.5 and average accuracy 0.8225  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.6 and average accuracy 0.8228  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.7 and average accuracy 0.824  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.8 and average accuracy 0.8181  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 0.9 and average accuracy 0.8232  
 Margin Perceptron Epochs 1, myu 2.0, learning rate 1.0 and average accuracy 0.8197  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.1 and average accuracy 0.829  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.2 and average accuracy 0.8128  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.3 and average accuracy 0.8112  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.4 and average accuracy 0.8184

Margin Perceptron Epochs 1, myu 3.0, learning rate 0.5 and average accuracy 0.8265  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.6 and average accuracy 0.8247  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.7 and average accuracy 0.8231  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.8 and average accuracy 0.8279  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 0.9 and average accuracy 0.8208  
 Margin Perceptron Epochs 1, myu 3.0, learning rate 1.0 and average accuracy 0.8232  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.1 and average accuracy 0.8398  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.2 and average accuracy 0.8243  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.3 and average accuracy 0.8131  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.4 and average accuracy 0.82  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.5 and average accuracy 0.8181  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.6 and average accuracy 0.8179  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.7 and average accuracy 0.8256  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.8 and average accuracy 0.8228  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 0.9 and average accuracy 0.8271  
 Margin Perceptron Epochs 1, myu 4.0, learning rate 1.0 and average accuracy 0.8228  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.1 and average accuracy 0.8396  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.2 and average accuracy 0.8243  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.3 and average accuracy 0.8072  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.4 and average accuracy 0.81  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.5 and average accuracy 0.8151  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.6 and average accuracy 0.8126  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.7 and average accuracy 0.8137  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.8 and average accuracy 0.8178  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 0.9 and average accuracy 0.8201  
 Margin Perceptron Epochs 1, myu 5.0, learning rate 1.0 and average accuracy 0.8215

## 5 Perceptron and Margin Perceptron with Epochs Cross Validation Results

Perceptron Epochs 3, learning rate 0.1 and average accuracy 0.8164  
 Perceptron Epochs 3, learning rate 0.2 and average accuracy 0.8117  
 Perceptron Epochs 3, learning rate 0.3 and average accuracy 0.812  
 Perceptron Epochs 3, learning rate 0.4 and average accuracy 0.8169  
 Perceptron Epochs 3, learning rate 0.5 and average accuracy 0.8106  
 Perceptron Epochs 3, learning rate 0.6 and average accuracy 0.8186  
 Perceptron Epochs 3, learning rate 0.7 and average accuracy 0.8142  
 Perceptron Epochs 3, learning rate 0.8 and average accuracy 0.8187  
 Perceptron Epochs 3, learning rate 0.9 and average accuracy 0.8103  
 Perceptron Epochs 3, learning rate 1.0 and average accuracy 0.8033  
 Perceptron Epochs 5, learning rate 0.1 and average accuracy 0.7888  
 Perceptron Epochs 5, learning rate 0.2 and average accuracy 0.803  
 Perceptron Epochs 5, learning rate 0.3 and average accuracy 0.801  
 Perceptron Epochs 5, learning rate 0.4 and average accuracy 0.7996  
 Perceptron Epochs 5, learning rate 0.5 and average accuracy 0.7838

Perceptron Epochs 5, learning rate 0.6 and average accuracy 0.801  
 Perceptron Epochs 5, learning rate 0.7 and average accuracy 0.798  
 Perceptron Epochs 5, learning rate 0.8 and average accuracy 0.7762  
 Perceptron Epochs 5, learning rate 0.9 and average accuracy 0.7985  
 Perceptron Epochs 5, learning rate 1.0 and average accuracy 0.8014

Margin Perceptron Epochs 3, myu 1.0, learning rate 0.1 and average accuracy 0.8373  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.2 and average accuracy 0.8307  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.3 and average accuracy 0.8317  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.4 and average accuracy 0.8296  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.5 and average accuracy 0.8228  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.6 and average accuracy 0.8212  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.7 and average accuracy 0.82  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.8 and average accuracy 0.8268  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 0.9 and average accuracy 0.82  
 Margin Perceptron Epochs 3, myu 1.0, learning rate 1.0 and average accuracy 0.8172  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.1 and average accuracy 0.8356  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.2 and average accuracy 0.839  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.3 and average accuracy 0.8284  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.4 and average accuracy 0.8306  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.5 and average accuracy 0.8318  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.6 and average accuracy 0.8204  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.7 and average accuracy 0.83  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.8 and average accuracy 0.8253  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 0.9 and average accuracy 0.8156  
 Margin Perceptron Epochs 3, myu 2.0, learning rate 1.0 and average accuracy 0.8215  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.1 and average accuracy 0.8359  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.2 and average accuracy 0.8402  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.3 and average accuracy 0.8298  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.4 and average accuracy 0.8356  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.5 and average accuracy 0.8354  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.6 and average accuracy 0.8331  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.7 and average accuracy 0.8317  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.8 and average accuracy 0.827  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 0.9 and average accuracy 0.8236  
 Margin Perceptron Epochs 3, myu 3.0, learning rate 1.0 and average accuracy 0.8204  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.1 and average accuracy 0.8387  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.2 and average accuracy 0.8395  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.3 and average accuracy 0.8368  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.4 and average accuracy 0.8339  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.5 and average accuracy 0.8289  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.6 and average accuracy 0.8307  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.7 and average accuracy 0.8254  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.8 and average accuracy 0.8321  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 0.9 and average accuracy 0.8276  
 Margin Perceptron Epochs 3, myu 4.0, learning rate 1.0 and average accuracy 0.824  
 Margin Perceptron Epochs 3, myu 5.0, learning rate 0.1 and average accuracy 0.8374





Margin Perceptron Epochs 5, myu 4.0, learning rate 0.9 and average accuracy 0.8155  
 Margin Perceptron Epochs 5, myu 4.0, learning rate 1.0 and average accuracy 0.8067  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.1 and average accuracy 0.8321  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.2 and average accuracy 0.8307  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.3 and average accuracy 0.8271  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.4 and average accuracy 0.8257  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.5 and average accuracy 0.8222  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.6 and average accuracy 0.82  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.7 and average accuracy 0.8186  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.8 and average accuracy 0.8092  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 0.9 and average accuracy 0.8075  
 Margin Perceptron Epochs 5, myu 5.0, learning rate 1.0 and average accuracy 0.8108

## 6 Aggressive Margin Perceptron Cross Validation Results

Aggressive Margin Perceptron Epochs 1, myu 1.0 and average accuracy 0.7879  
 Aggressive Margin Perceptron Epochs 1, myu 2.0 and average accuracy 0.7894  
 Aggressive Margin Perceptron Epochs 1, myu 3.0 and average accuracy 0.7891  
 Aggressive Margin Perceptron Epochs 1, myu 4.0 and average accuracy 0.7893  
 Aggressive Margin Perceptron Epochs 1, myu 5.0 and average accuracy 0.7896

Aggressive Margin Perceptron Epochs 3, myu 1.0 and average accuracy 0.8111  
 Aggressive Margin Perceptron Epochs 3, myu 2.0 and average accuracy 0.81  
 Aggressive Margin Perceptron Epochs 3, myu 3.0 and average accuracy 0.8106  
 Aggressive Margin Perceptron Epochs 3, myu 4.0 and average accuracy 0.81  
 Aggressive Margin Perceptron Epochs 3, myu 5.0 and average accuracy 0.8098  
 Aggressive Margin Perceptron Epochs 5, myu 1.0 and average accuracy 0.8156  
 Aggressive Margin Perceptron Epochs 5, myu 2.0 and average accuracy 0.8147  
 Aggressive Margin Perceptron Epochs 5, myu 3.0 and average accuracy 0.8145  
 Aggressive Margin Perceptron Epochs 5, myu 4.0 and average accuracy 0.8141  
 Aggressive Margin Perceptron Epochs 5, myu 5.0 and average accuracy 0.8142