

STATS 665 Homework 2

Lecturer: Leon Lixing Yu

Scribe: Leon Lixing Yu

1 Problem 1

1.1 closed form of $\hat{\beta}$ $\hat{\beta}$ is given by:

$$\hat{\beta} = \underset{\beta}{\operatorname{argmin}} \frac{1}{2} \|X\beta - y\|_2^2 + \lambda \|\beta\|_2^2$$

In order to find *argmin*, we need to take the derivative of the loss function and make it equal to 0. In this assignment, I will use the notation, $x_j^{(i)}$, to denote that for the given data $(x^{(i)}, y^{(i)})_{i=1}^n$, $x_j^{(i)}$ is the j th element of $x^{(i)}$, where $x^{(i)} \in \mathbb{R}^d, y \in \mathbb{R}, X \in \mathbb{R}^{d \times n}, Y \in \mathbb{R}^n$. Therefore, we have:

$$\begin{aligned} \frac{d}{d\beta_j} l(\beta|X, Y) &= \left(\sum_{i=1}^n \left(\sum_{j=1}^d x_j^{(i)} \beta_j \right) - y^{(i)} \right)^2 + \lambda \sum_{j=1}^d \beta_j^2 \Big|' = 0 \\ &\Rightarrow 2X^T(X\beta - Y) + 2\lambda(I_d)\beta = 0 \\ &\Rightarrow \hat{\beta} = (X^T X + \lambda(I_d))^{-1} X^T Y \end{aligned}$$

1.2 Find a simple expression for $\|\hat{\beta} - \beta^*\|$

FIXME

1.3 Find a closed form of \hat{f}

Notation Note: Following the previous convention, I am using $(x^{(i)}, y^{(i)})_{i=1}^n$ instead of $(x_i, y_i)_{i=1}^n$ to represent the dataset. In this question, I use $f(x^{(i)})$ and $\langle f, \phi(x^{(i)}) \rangle$ interchangeably. We know that:

$$f \in \mathcal{H} \Rightarrow f(x^{(i)}) \in \mathcal{H} \Rightarrow \langle f, \phi(x^{(i)}) \rangle \in \mathcal{H}$$

With the notation given, we have equation:

$$\hat{f} = \underset{f}{\operatorname{argmin}} \sum_{i=1}^n (y^{(i)} - \langle f, \phi(x^{(i)}) \rangle_{\mathcal{H}})^2 + \lambda \|f\|_{\mathcal{H}}^2$$

Using representer theorem, we have:

$$f = \sum_{i=1}^n \alpha^{(i)} \phi(x^{(i)}) = \sum_{i=1}^n \alpha^{(i)} k(x^{(i)}, \cdot)$$

The equation above means f is a linear combination of feature space, mapping of points. substitute the relation above into the original \hat{f} equation, we have:

$$\sum_{i=1}^n (y^{(i)} - \langle f, \phi(x^{(i)}) \rangle_{\mathcal{H}})^2 + \lambda \|f\|_{\mathcal{H}}^2 = \|Y - K\alpha\|^2 + \lambda \alpha^T K \alpha$$

Taking derivative over α and make it equal to 0 to get argmin:

$$\begin{aligned} \frac{d}{d\alpha} (\|Y - K\alpha\|^2 + \lambda \alpha^T K \alpha) &= 0 \\ \Rightarrow 2K(Y - K\alpha) + 2\lambda \mathbf{I}_d K \alpha &= 0 \\ \Rightarrow (K + \lambda \mathbf{I}_d) \alpha &= Y \\ \Rightarrow \hat{\alpha} &= (K + \lambda \mathbf{I}_d)^{-1} Y \end{aligned}$$

recall:

$$f = \sum_{i=1}^n \alpha^{(i)} \phi(x^{(i)}) = \sum_{i=1}^n \alpha^{(i)} k(x^{(i)}, \cdot)$$

our \hat{f} is then:

$$\hat{f} = K^T \hat{\alpha} = K^T (K + \lambda \mathbf{I}_d)^{-1} Y$$

In which K is the Kernel matrix W.R.T X

1.4 implement the solution of \hat{f} in matlab

The code for this part is attached in **Appendix A: problem 1 Code**, I use Gaussian Kernel because it is the first one I tried and it worked pretty well. I have attached a few graphs to show the differences between real label value and decision values got from \hat{f} .

To have a perfect fit, I adjust the values of λ and σ . Multiple attempts are shown below with description.

2 Problem 2

3 Problem 3

3.1 Show $k(x, y)$ is a valid kernel

We know that kernel is a function that maps $\chi \times \chi \rightarrow \mathbb{R}$. We also know that kernel is valid if and only if for $x_{i=1}^n \in \chi$, $K_{ij} = k(x_i, x_j)$ is PSD. We need to prove these two statements.

Proving $k(x, y)$ maps $\chi \times \chi \rightarrow \mathbb{R}$:

Assuming:

$$k_1(x, y) = \langle \Phi_1(x), \Phi_1(y) \rangle$$

$$k_2(x, y) = \langle \Phi_2(x), \Phi_2(y) \rangle$$

Since $k_1(x, y)$ and $k_2(x, y)$ are valid kernel, they both maps $\chi \times \chi \rightarrow \mathbb{R}$. we now have

$$k(x, y) = \langle \Phi_1(x), \Phi_1(y) \rangle + \langle \Phi_2(x), \Phi_2(y) \rangle$$

$$\begin{aligned}\Rightarrow k(x, y) &= (\Phi_1(x)^T \Phi_1(y)) \cdot (\Phi_2(x)^T \Phi_2(y)) \\ &\Rightarrow k(x, y) \in \mathbb{R}\end{aligned}$$

We also know that $(x, y) \in \mathbb{R}^\chi$, so $k(x, y)$ maps $\chi \times \chi \rightarrow \mathbb{R}$.

Proving $k(x, y)$ is PSD:

$$\begin{aligned}K_{ij} &= k(x_i, x_j) = \langle \Phi(x_i), \Phi(x_j) \rangle = \Phi(x_i)^T \Phi(x_j) \\ v^T K v &= \sum_i^n \sum_j^n v_i K_{ij} v_j \\ &= \sum_i^n \sum_j^n v_i \Phi(x_i)^T \Phi(x_j) v_j \\ &= \sum_i^n \sum_j^n v_i \sum_l^n \phi_l(x_i)^T \phi_l(x_j) v_j \\ &= \sum_l^n \sum_i^n \sum_j^n v_i \phi_l(x_i)^T \phi_l(x_j) v_j \\ &= \sum_l^n \left(\sum_i^n v_i \phi_l(x_i) \right)^2 \geq 0\end{aligned}$$

end of the story