CS446: Machine Learning

Fall 2014

Problem Set Problem set number

My name Handed In: Hand in date

1. SVM

- (a) 1. $\mathbf{w} = [-1, 0]^T$ $\theta = 0$
 - 2. $\mathbf{w} = [-0.5, 0.25]^T$ $\theta = 0$
 - 3. I found the two closest positive/negative points, [(-1.2, 1.6), +], [(2, 0), -], and found the slope between them, $\frac{1.6}{-3.2} = -\frac{1}{2}$, and the midpoint, (0.4, 0.8), so the line with the farthest distance between the two points (the support vectors), has a slope of 2 with a point (0.4, 0.8), giving the line y = 2x, which gives $w = [-2, 1]^T, \theta = 0$.

Then, I just minimized w by halving it repeatedly, until I got w = [-0.5, 0.25]. This w gave $y(w^Tx + \theta) = 1$ for both support vectors, so I know this is the smallest value of w I can get.

- (b) 1. $I = \{1, 6\}$
 - 2. $\alpha = \left\{ \frac{5}{32}, \frac{5}{32} \right\}$
 - 3. Objective function value = $\frac{5}{32}$.
- 2. Answer to problem 2
- 3. Answer to problem 3