作业二

评分测验 • 40 min

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作业二

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1. **Questions 1-2 are about noisy targets.**

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Consider the bin model for a hypothesis h that makes an error with probability μ in approximating a deterministic target function f (both h and f outputs $\{-1,+1\}$). If we use the same h to approximate a noisy version of f given by

$$P(\mathbf{x}, y) = P(\mathbf{x})P(y|\mathbf{x})$$

$$P(y|\mathbf{x}) = \begin{cases} \lambda & y = f(\mathbf{x}) \\ 1-\lambda & \text{otherwise} \end{cases}$$

What is the probability of error that h makes in approximating the noisy target y?

Correct

2. Following Question 1, with what value of λ will the performance of h be independent of μ?

10/10 分

Correct

3. Questions 3-5 are about generalization error, and getting the feel of the bounds numerically. Please use the simple upper bound $N^{d_{\text{vc}}}$ on the growth function $m_{\mathcal{H}}(N)$, assuming that $N \geq 2$ and $d_{vc} \geq 2$.

10/10 分

For an $\mathcal{H}$ with $d_{\text{vc}} = 10$, if you want 95% confidence that your generalization error is at most 0.05, what is the closest numerical approximation of the sample size that the VC generalization bound predicts?

Correct

4. There are a number of bounds on the generalization error ϵ, all holding with probability at least $1-\delta$. Fix $d_{\text{vc}} = 50$ and $\delta = 0.05$ and plot these bounds as a function of N. Which bound is the tightest (smallest) for very large N, say $N = 10,000$?

10/10 分

Note that Devroye and Parrondo & Van den Broek are implicit bounds in ϵ.

Correct

5. Continuing from Question 4, for small N, say $N = 5$, which bound is the tightest (smallest)?

10/10 分

Correct

6. In Questions 6-11, you are asked to play with the growth function or VC-dimension of some hypothesis sets.

10/10 分

What is the growth function $m_{\mathcal{H}}(N)$ of "positive-and-negative intervals on $\mathbb{R}$"? The hypothesis set

$\mathcal{H}$ of "positive-and-negative intervals" contains the functions which are $+1$ within an interval $[\ell, r]$ and -1 elsewhere, as well as the functions which are -1 within an interval $[\ell, r]$ and $+1$ elsewhere.

For instance, the hypothesis $h_1(x) = \text{sign}(x(x-4))$ is a negative interval with -1 within $[0, 4]$ and $+1$ elsewhere, and hence belongs to $\mathcal{H}$. The hypothesis $h_2(x) = \text{sign}((x+1)(x)(x-1))$ contains two positive intervals in $[-1, 0]$ and $[1, \infty)$ and hence does not belong to $\mathcal{H}$.

✓ Correct

7. Continuing from the previous problem, what is the VC-dimension of the hypothesis set of "positive-and-negative intervals on $\mathbb{R}$"?

10/10 分

✓ Correct

8. What is the growth function $m_{\mathcal{H}}(N)$ of "positive donuts in $\mathbb{R}^2$"?

10/10 分

The hypothesis set $\mathcal{H}$ of "positive donuts" contains hypotheses formed by two concentric circles centered at the origin. In particular, each hypothesis is $+1$ within a "donut" region of $a^2 \leq x_1^2 + x_2^2 \leq b^2$ and -1 elsewhere. Without loss of generality, we assume $0 < a < b < \infty$.

✓ Correct

9. Consider the "polynomial discriminant" hypothesis set of degree D on $\mathbb{R}$, which is given by

10/10 分

$$\mathcal{H} = \left\{ h_{\mathbf{c}} \;\middle|\; h_{\mathbf{c}}(x) = \text{sign}\left(\sum_{i=0}^{D} c_i x^i \right) \right\}$$

What is the VC-dimension of such an $\mathcal{H}$?

✓ Correct

10. Consider the "simplified decision trees" hypothesis set on $\mathbb{R}^d$, which is given by

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$$\begin{aligned} \mathcal{H} = \{h_{\mathbf{t},\mathbf{S}} \mid \; & h_{\mathbf{t},\mathbf{S}}(\mathbf{x}) = 2[[\mathbf{v} \in S]] - 1, \text{ where } v_i = [[x_i > t_i]], \\ & \mathbf{S} \text{ a collection of vectors in } \{0,1\}^d, \mathbf{t} \in \mathbb{R}^d \quad \} \end{aligned}$$

That is, each hypothesis makes a prediction by first using the d thresholds t_i to locate $\mathbf{x}$ to be within one of the 2^d hyper-rectangular regions, and looking up $\mathbf{S}$ to decide whether the region should be $+1$ or -1.

What is the VC-dimension of the "simplified decision trees" hypothesis set?

✓ Correct

11. Consider the "triangle waves" hypothesis set on $\mathbb{R}$, which is given by

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$$\mathcal{H} = \{h_\alpha \mid \; h_\alpha(x) = \text{sign}(|(\alpha x) \bmod 4 - 2| - 1), \alpha \in \mathbb{R}\}$$

Here $(z \bmod 4)$ is a number $z - 4k$ for some integer k such that $z - 4k \in [0, 4)$. For instance, $(11.26 \bmod 4)$ is 3.26, and $(-11.26 \bmod 4)$ is 0.74. What is the VC-dimension of such an $\mathcal{H}$?

✓ Correct

12. In Questions 12-15, you are asked to verify some properties or bounds on the growth function and VC-dimension.

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Which of the following is an upper bounds of the growth function $m_{\mathcal{H}}(N)$ for $N \geq d_{vc} \geq 2$?

Correct

13. Which of the following is not a possible growth functions $m_{\mathcal{H}}(N)$ for some hypothesis set?

10/10 分

Correct

14. For hypothesis sets $\mathcal{H}_1, \mathcal{H}_2, \ldots, \mathcal{H}_K$ with finite, positive VC-dimensions $d_{vc}(\mathcal{H}_k)$, some of the following bounds are correct and some are not.

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Which among the correct ones is the tightest bound on $d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k)$, the VC-dimension of the $\textbf{intersection}$ of the sets?

(The VC-dimension of an empty set or a singleton set is taken as zero.)

Correct

15. For hypothesis sets $\mathcal{H}_1, \mathcal{H}_2, \ldots, \mathcal{H}_K$ with finite, positive VC-dimensions $d_{vc}(\mathcal{H}_k)$, some of the following bounds are correct and some are not.

10/10 分

Which among the correct ones is the tightest bound on $d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k)$, the VC-dimension of the $\textbf{union}$ of the sets?

Correct

16. For Questions 16-20, you will play with the decision stump algorithm.

10/10 分

In class, we taught about the learning model of "positive and negative rays'' (which is simply one-dimensional perceptron) for one-dimensional data. The model contains hypotheses of the form:

$$h_{s,\theta}(x) = s \cdot \mathrm{sign}(x - \theta).$$

The model is frequently named the "decision stump'' model and is one of the simplest learning models. As shown in class, for one-dimensional data, the VC dimension of the decision stump model is 2.

In fact, the decision stump model is one of the few models that we could easily minimize E_{in} efficiently by enumerating all possible thresholds. In particular, for N examples, there are at most $2N$ dichotomies (see page 22 of lecture 5 slides), and thus at most $2N$ different E_{in} values. We can then easily choose the dichotomy that leads to the lowest E_{in}, where ties an be broken by randomly choosing among the lowest E_{in} ones. The chosen dichotomy stands for a combination of some "spot" (range of θ) and s, and commonly the median of the range is chosen as the θ that realizes the dichotomy.

In this problem, you are asked to implement such and algorithm and run your program on an artificial data set. First of all, start by generating a one-dimensional data by the procedure below:

(a) Generate x by a uniform distribution in $[-1, 1]$.

(b) Generate y by $f(x) = \tilde{s}(x)$ + noise where $\tilde{s}(x) = \mathrm{sign}(x)$ and the noise flips the result with 20% probability.

For any decision stump $h_{s,\theta}$ with $\theta \in [-1, 1]$, express $E_{out}(h_{s,\theta})$ as a function of θ and s.

Correct

17. Generate a data set of size 20 by the procedure above and run the one-dimensional decision stump algorithm on the data set. Record E_{in} and compute E_{out} with the formula above. Repeat the experiment (including data generation, running the decision stump algorithm, and computing E_{in} and E_{out}) $5,000$ times. What is the average E_{in}? Please choose the closest option.

10/10 分

Correct

18. Continuing from the previous question, what is the average E_{out}? Please choose the closest option.

10/10 分

Correct

19. Decision stumps can also work for multi-dimensional data. In particular, each decision stump now deals with a specific dimension i, as shown below.

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$$h_{s,i,\theta}(\mathbf{x}) = s \cdot \text{sign}(x_i - \theta).$$

Implement the following decision stump algorithm for multi-dimensional data:

a) for each dimension $i = 1, 2, \cdots, d$, find the best decision stump $h_{s,i,\theta}$ using the one-dimensional decision stump algorithm that you have just implemented.

b) return the "best of best"' decision stump in terms of E_{in}. If there is a tie , please randomly choose among the lowest-E_{in} ones

The training data $\mathcal{D}_{train}$ is available at:

https://www.csie.ntu.edu.tw/~htlin/mooc/datasets/mlfound_math/hw2_train.dat

The testing data $\mathcal{D}_{test}$ is available at:

https://www.csie.ntu.edu.tw/~htlin/mooc/datasets/mlfound_math/hw2_test.dat

Run the algorithm on the $\mathcal{D}_{train}$. Report the E_{in} of the optimal decision stump returned by your program. Choose the closest option.

Correct

20. Use the returned decision stump to predict the label of each example within $\mathcal{D}_{test}$. Report an estimate of E_{out} by E_{test}. Please choose the closest option.

10/10 分

Correct