STAT 598Z: Course Project

Due: 24th April 2012

1 Sparse Matrices

In many applications of statistics and machine learning, the data is sparse, that is, only a small number of features are non-zero. It is therefore important to represent and manipulate sparse vectors. In this project we will study one simple representation. Each vector is represented as a list of tuples, and each tuple contains two elements namely an index and a value. Only non-zero elements are represented. For instance, the sparse vector [10,0,20] is represented as follows: [(0,10),(2,20)], where 0 indicates the index of the first element and 10 indicates its value. This idea can be extended to matrices in a straightforward manner by representing a matrix as a list of sparse vectors. For instance,

$$\left[
\begin{array}{ccc}
10 & 0 & 20 \\
0 & 30 & 0 \\
0 & 40 & 50
\end{array}
\right]$$

can be represented as [[(0,10),(2,20)],[(1,30)],[(1,40),(2,50)]].

2 Project Description

- 1. This project will contribute 20 points towards your final score.
- 2. Download the sparse_skeleton.py file and follow the instructions to complete the implementation of various functions.
- 3. You will need to download the a9a dataset from http://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/binary/a9a to complete the project.
- 4. Hand in your Project (including print outs of your source code) at the beginning of the class on 24th April 2012. Additionally your source code should be emailed to stat598z@gmail.com before the project is submitted in the class. No late submissions will be accepted!