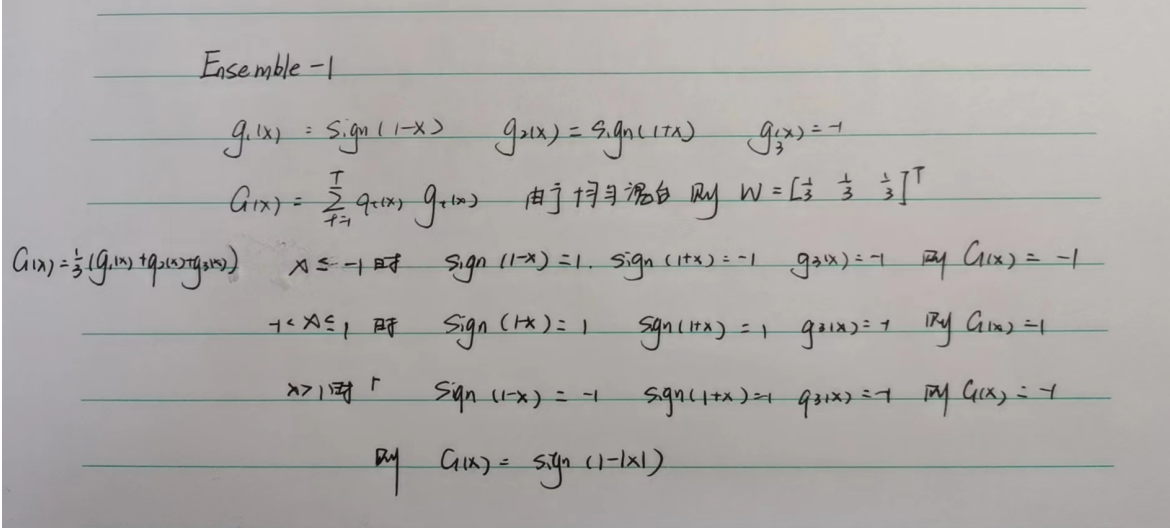


机器学习 后续 作业

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Ensemble-1

答:



Handwritten solution for Ensemble-1:

$$\begin{aligned} & \text{Ensemble-1} \\ & g_1(x) = \text{Sign}(1-x) \quad g_2(x) = \text{Sign}(1+x) \quad g_3(x) = -1 \\ & G(x) = \sum_{t=1}^T q_t(x) g_t(x) \quad \text{由于权重相等 则 } W = \left[\frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3} \right]^T \\ & G(x) = \frac{1}{3}(g_1(x) + g_2(x) + g_3(x)) \\ & \quad x \leq -1 \text{ 时 } \text{Sign}(1-x) = 1, \text{Sign}(1+x) = -1, g_3(x) = -1 \text{ 则 } G(x) = -1 \\ & \quad -1 < x \leq 1 \text{ 时 } \text{Sign}(1-x) = 1, \text{Sign}(1+x) = 1, g_3(x) = -1 \text{ 则 } G(x) = 1 \\ & \quad x > 1 \text{ 时 } \text{Sign}(1-x) = -1, \text{Sign}(1+x) = 1, g_3(x) = -1 \text{ 则 } G(x) = -1 \\ & \quad \text{则 } G(x) = \text{Sign}(1-|x|) \end{aligned}$$

Regress-1

答:

交叉验证留一验证 Leave-One-Out Cross Validation

正如名称所建议，留一验证(LOOCV)意指只使用原本样本中的一项来当做验证资料，而剩余的则留下来当做训练资料。这个步骤一直持续到每个样本都被当做一次验证资料。事实上，这等同于和K-fold交叉验证，其中K为原本样本个数。在某些情况下是存在有效率的演算法，如使用kernel regression 和Tikhonov regularization。 **优点：**每一个分类器或模型都是用几乎所有的样本来训练模型，最接近样本，这样评估所得的结果比较可靠。实验没有随机因素，整个过程是可重复的。 **缺点：**计算成本高，当N非常大时，计算耗时，因为需要建立的模型数量与原始数据样本数量相同，当原始数据样本数量相当多时，LOO-CV在实作上便有困难几乎就是不显示，除非每次训练分类器得到模型的速度很快，或是可以用并行化计算减少计算所需的时间。

Regress -1

a. 线性回归得出的最优解为 =

$$y = 1.5 + 0 \cdot x = 1.5$$

$$\text{RMSE} \text{ MSE} = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2 = \frac{1}{3} [0.5^2 \times 3] = 0.25$$

$$\text{MAE} = \frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}_i| = \frac{1}{3} [0.5 \times 3] = 0.5$$

b. MSE of LOOCV :

① (1,1) 作 validation : $y = x - 1$, RMSE $(y_v - \hat{y}_v)^2 = 1$

② (2,2) 作 validation : $y = 1$ RMSE $(y_v - \hat{y}_v)^2 = 1$

③ (3,1) 作 validation : $y = x$ RMSE $(y_v - \hat{y}_v)^2 = 2^2 = 4$

$$\text{RMSE} \text{ MSE} = \frac{1}{3} (1 + 1 + 4) = 2$$

Regress-2

答:

Regress-2

二维输入及其输出 对 $\{x_{i1}, x_{i2}, y_i\}$ 设存在 m 个

回归模型 $\hat{y}_i = w_1^2 x_{i1} + w_2^2 x_{i2}$

LSM: $E(w_1, w_2) = \sum_{i=1}^m (y_i - w_1^2 x_{i1} - w_2^2 x_{i2})^2$

$$\frac{\partial E(w_1, w_2)}{\partial w_1} = 4(w_1^3 \sum_{i=1}^m x_{i1}^2 + w_2^2 w_1 \sum_{i=1}^m x_{i1} x_{i2} - w_1 \sum_{i=1}^m y_i x_{i1})$$

$$\frac{\partial E(w_1, w_2)}{\partial w_2} = 4(w_2^3 \sum_{i=1}^m x_{i2}^2 + w_1^2 w_2 \sum_{i=1}^m x_{i1} x_{i2} - w_2 \sum_{i=1}^m y_i x_{i2})$$

令上式 $\stackrel{+}{=} 0$

则有

$$\begin{cases} w_1^2 \sum_{i=1}^m x_{i1}^2 + w_2^2 \sum_{i=1}^m x_{i1} x_{i2} = \sum_{i=1}^m y_i x_{i1} \\ w_2^2 \sum_{i=1}^m x_{i2}^2 + w_1^2 \sum_{i=1}^m x_{i1} x_{i2} = \sum_{i=1}^m y_i x_{i2} \end{cases}$$

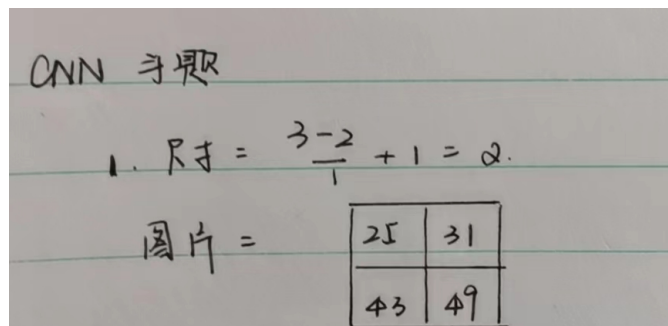
$$\begin{bmatrix} \sum_{i=1}^m x_{i1}^2 & \sum_{i=1}^m x_{i1} x_{i2} \\ \sum_{i=1}^m x_{i2}^2 & \sum_{i=1}^m x_{i1} x_{i2} \end{bmatrix} \begin{bmatrix} w_1^2 \\ w_2^2 \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^m y_i x_{i1} \\ \sum_{i=1}^m y_i x_{i2} \end{bmatrix}$$

$$\text{则} \begin{bmatrix} w_1^2 \\ w_2^2 \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^m x_{i1}^2 & \sum_{i=1}^m x_{i1} x_{i2} \\ \sum_{i=1}^m x_{i2}^2 & \sum_{i=1}^m x_{i1} x_{i2} \end{bmatrix}^{-1} \begin{bmatrix} \sum_{i=1}^m y_i x_{i1} \\ \sum_{i=1}^m y_i x_{i2} \end{bmatrix}$$

$$w_1 = \sqrt{\frac{\sum_{i=1}^m y_i x_{i1} - w_2^2 \sum_{i=1}^m x_{i1} x_{i2}}{\sum_{i=1}^m x_{i1}^2}}$$

$$w_2 = \sqrt{\frac{\sum_{i=1}^m y_i x_{i2} - w_1^2 \sum_{i=1}^m x_{i1} x_{i2}}{\sum_{i=1}^m x_{i2}^2}}$$

答:



CNN-2

答:

	输入尺寸	层参数数量	
2. INPUT LAYER	224 x 224 x 3	0	若考虑 bias, 则在(.)内+1
conv3-64	224 x 224 x 64	(3 x 3 x 3) x 64	
conv3-64	224 x 224 x 64	(3 x 3 x 64) x 64	
max pool	112 x 112 x 64	0	
conv3-128	112 x 112 x 128	(3 x 3 x 64) x 128	
conv3-128	112 x 112 x 128	(3 x 3 x 128) x 128	
max pool	56 x 56 x 128	0	
conv3-256	56 x 56 x 256	(3 x 3 x 128) x 256	
conv3-256	56 x 56 x 256	(3 x 3 x 256) x 256	
conv3-256	56 x 56 x 256	(3 x 3 x 256) x 256	
conv3-256	56 x 56 x 256	(3 x 3 x 256) x 256	
max pool	28 x 28 x 256	0	
conv3-512	28 x 28 x 512	(3 x 3 x 256) x 512	
conv3-512	28 x 28 x 512	(3 x 3 x 512) x 512	
conv3-512	28 x 28 x 512	(3 x 3 x 512) x 512	
conv3-512	28 x 28 x 512	(3 x 3 x 512) x 512	
max pool	14 x 14 x 512	0	
conv3-512	14 x 14 x 512	(3 x 3 x 512) x 512	
conv3-512	14 x 14 x 512	(3 x 3 x 512) x 512	
conv3-512	14 x 14 x 512	(3 x 3 x 512) x 512	
conv3-512	14 x 14 x 512	(3 x 3 x 512) x 512	
max pool	7 x 7 x 512	0	
FC-4096	1 x 1 x 4096	(7 x 7 x 512) x 4096	
FC-4096	1 x 1 x 4096	4096 x (4096)	
FC-1000	1 x 1 x 1000	1000 x (4096)	
总参数 = 14365044 (若考虑 bias)			

Bayes-1

Bayes-1

正常 $P(w_1) = 0.9$ 异常 $P(w_2) = 0.1$

$P(x|w_1) = 0.2$ $P(x|w_2) = 0.4$

则 $P(w_1|x) = \frac{P(w_1)P(x|w_1)}{P(w_1)P(x|w_1) + P(w_2)P(x|w_2)} = \frac{P(x|w_1)}{P(x)} = \frac{0.18}{0.18 + 0.04} = \frac{9}{11}$

同理 $P(w_2|x) = \frac{2}{11}$ 则 该细胞为正常细胞

$P(w_1|x) > P(w_2|x)$

Bayes-2

Bayes-2.

x_1 取值 $A_1 = \{1, 2, 3\}$ x_2 取值 $A_2 = \{S, M, L\}$ $Y = \{-1, 1\}$

则 $P(-1) = \frac{6}{15} = 0.4$ $P(1) = 0.6$, 设两特征属性独立

$P(A_1=2|1) = \frac{1}{3}$ $P(A_2=S|1) = \frac{1}{9}$ 则 $P(A_1=2, A_2=S|1) = \frac{1}{27}$

$P(A_1=2|-1) = \frac{1}{3}$ $P(A_2=S|-1) = \frac{1}{2}$ $P(A_1=2, A_2=S|-1) = \frac{1}{6}$

设 $P(A_1=2, A_2=S) = \lambda$ 则 $P(1|A_1=2, A_2=S) = \frac{P(1)P(A_1=2, A_2=S|1)}{P(A_1=2, A_2=S)} = \frac{0.6 \times \frac{1}{27}}{\lambda} = \frac{1}{45\lambda}$

同理 $P(-1|A_1=2, A_2=S) = \frac{0.4 \times \frac{1}{6}}{\lambda} = \frac{1}{15\lambda}$

$P(-1|2, S) > P(1|2, S)$

则 $x = (2, S)^T$ 的类别为 -1.

Bias&Variance-1

Bias & Variance

分析 =

- 1). ① 偏差较大, 方差较小, 数据欠拟合
- ② 偏差, 方差都较小, 数据正常拟合
- ③ 偏差较小, 方差较大, 数据过拟合