

1. (a) Up & more overfitting: deterministic noise depends on the target function  $f$ , so if the complexity of  $f$  increases, the deterministic noise so generally increase as well. There is less overfitting when the target complexity is low, in this case it is increasing, so there's a higher tendency to overfit the data.
- (b) Up & less overfitting: deterministic noise will generally go up because, relative to the fixed target function,  $H$  becomes less complex. Target complexity is exponential when compared to overfitting, whereas noise is linear, so there will be less overfitting.
2. (a) We try to satisfy the condition at 4.4, which tells us that  $w^T w \leq C$ , to convert  $w^T \Gamma^T \Gamma w \leq C$  to  $w^T w \leq C$ ,  **$\Gamma$  has to be the identity vector**, then the inverse of  $\Gamma$  and its dot product is 1. Anytime we have a scalar 1, we are left with the an unchanged matrix. We are left with  $w^T w$ , which is equivalent to  $\sum_{q=0}^Q w_q^2 \leq C$ .
- (b) We can consider  **$\Gamma$  to be a row vector with values 1**, this will create the following matrix:

$$\begin{bmatrix} w_1 \\ w_2 \\ \cdot \\ \cdot \\ \cdot \\ w_n \end{bmatrix} \begin{bmatrix} 1 & 1 & \cdot & \cdot & \cdot & 1 \end{bmatrix} \times \begin{bmatrix} w_1 & w_2 & \cdot & \cdot & \cdot & w_n \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ \cdot \\ \cdot \\ \cdot \\ 1 \end{bmatrix}$$

We can solve this matrix to get

$$(w_1 + w_2 + \dots + w_n) \times (w_1 + w_2 + \dots + w_n) = (w_1 + w_2 + \dots + w_n)^2$$

From this, we know that we can represent  $(w_1 + w_2 + \dots + w_n)^2$  in terms of summations with  $(\sum_{q=0}^Q w_q)^2$ , so if  $w^T \Gamma^T \Gamma w \leq C$  and we chose our  $\Gamma$  to be the row vector with values 1, then it is also the case that  $(\sum_{q=0}^Q w_q)^2 \leq C$ .

3. Hard-order constraint: we have the perceptron model which uses a linear model, we can define this as the hypothesis set  $H_2$ . When we compare  $H_2$  and a higher order hypothesis set, let that be  $H_{10}$ , on a dataset with a lot of noise and low  $N$ ,  $H_2$  will have a smaller out of sample error due to its tendency to not overfit compared to  $H_{10}$ . So we place a hard-order constraint on it and choose the simpler hypothesis, leading to a smaller  $d_{vc}$  and a smaller  $E_{out}$ .

4. (a)

$$\begin{aligned}
\sigma_{val}^2 &= var_{d_{val}}[E_{val}(g^-)] \\
&= var_{d_{val}}\left[\frac{1}{k} \sum_{x_n \in D_{val}} e(g^-(x), y)\right] \\
&= \frac{1}{k} var_{d_{val}}\left[\sum_{x_n \in D_{val}} e(g^-(x), y)\right] \\
&= \frac{1}{k} var_{d_{val}}[e(g^-(x_n), y)] \\
&= \frac{1}{k} var_{x_n}[e(g^-(x_n), y)]
\end{aligned}$$

For x, we have:

$$\frac{1}{k} var_x[e(g^-(x), y)]$$

We know that  $\sigma^2(g^-) = var_x[e(g^-(x), y)]$ , so  $\sigma_{val}^2 = \frac{1}{k} \sigma^2(g^-)$ .

(b)