CS 6780: Advanced Machine Learning

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Submission Assignment #2

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Problem 1

- (a) (b)

Problem 2

- (a)(b)(c)

Problem 3

(a) The batch algorithm we are minimizing is

$$F(\mathbf{w_i}) = \sum_{j=1}^{n} \max(0, -y_j(\mathbf{w_i} \cdot \mathbf{x_j}))$$

The global minimum, 0, is achieved when all n data points are classified correctly, i.e. $y_j(\mathbf{w_i} \cdot x_j) \ge 0$. So the gradient is $\nabla_{\mathbf{w}} F(\mathbf{w_i}) = \sum_{j \in E} y_j \mathbf{x_j}$ where E is the set of all misclassified data points ($y_j(\mathbf{w_i} \cdot x_j) \le 0$)

- (b)
- (c)
- (\mathbf{d})
- (e)