Homework #4: Machine Learning

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Problem #1

Exercise 8.5
Show that the matrix Q described in the linear hard-margin SVM algorithm above is positive semi-definite (that is $u^T Qu \geq 0$ for any u).
From the problem statement, Q is defined to be:

$$Q = \begin{bmatrix} 0 & \mathbf{0}_d^T \\ \mathbf{0}_d & I_d \end{bmatrix}$$

Let $u = \{u_0\} \times x \in R^{d+1}$, where I augment an arbitrary element $u \in R$ to $x \in R^d$. This simplifies notation a little bit. Then:

$$\begin{aligned} u^T Qu &= [u_0 \; x_1 \cdots \; x_d]Q[u_0 \; x_1 \cdots \; x_d]^T \\ &= [0 \; x_1 \cdots \; x_d][u_0 \; x_1 \cdots \; x_d]^T \\ &= ||x||^2 \geq 0 \end{aligned}$$

Thus, Q is positive semi-definite.

Problem #2

Exercise 8.11
(a) Show that the problem in (8.21) is a standard QP-problem:

$$\begin{aligned} \underset{\alpha \in R^N}{\text{minimize}} \quad & \frac{1}{2}\alpha^T Q_D \alpha - 1_N^T \alpha \\ \text{subject to} \quad & A_D \alpha \geq 0_{N+2} \end{aligned}$$

where Q_D and A_D (D for the dual) are given by:

$$Q_D = \begin{bmatrix} y_1 y_1 x_1^T x_1 & \dots & y_1 y_N x_1^T x_N \\ y_2 y_1 x_2^T x_1 & \dots & y_2 y_N x_2^T x_N \\ \vdots & \vdots & \vdots \\ y_N y_1 x_N^T x_1 & \dots & y_N y_N x_N^T x_N \end{bmatrix} \text{ and } A_D = \begin{bmatrix} y^T \\ -y^T \\ I_{NxN} \end{bmatrix}$$

Starting from the standard QP-problem, I will derive the original problem (8.21) to show equivalence.
Firstly, it is obvious that $-\sum_{i=1}^{N}\alpha_i = [-1 \ \cdots \ -1][\alpha_1 \ \cdots \alpha_N]^T$. Next, we will show equivalence of the first terms.

$$\begin{aligned}\sum_{i=1}^{N}\sum_{j=1}^{N} y_i y_j \alpha_i \alpha_j x_i^T x_j &= \alpha^T \mathrm{Q}_D \alpha \\ &= [\alpha_1 \ \cdots \ \alpha_N]\mathrm{Q}_D[\alpha_1 \ \cdots \ \alpha_N]^T \\ &= [\sum_{i=1}^{N}\alpha_i y_i y_1 x_i^T x_1 \ \cdots \ \sum_{i=1}^{N}\alpha_i y_i y_N x_i^T x_N][\alpha_1 \ \cdots \ \alpha_N]^T \\ &= \sum_{i=1}^{N}\sum_{j=1}^{N} y_i y_j \alpha_i \alpha_j x_i^T x_j\end{aligned}$$

Lastly, I'll show equivalence of the constraints.

$$A_D\alpha = \begin{bmatrix} y^T \\ -y^T \\ I_{NxN} \end{bmatrix}\begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_N \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^{N} y_i\alpha_i \\ -\sum_{i=1}^{N} y_i\alpha_i \\ \alpha_1 \\ \vdots \\ \alpha_N \end{bmatrix} \geq 0$$

This directly implies that $\alpha_i \geq 0, \ \forall i \in \{1,\ldots,N\}$. And then only way for $\sum_{i=1}^{N} y_i\alpha_i \geq 0$ and $-\sum_{i=1}^{N} y_i\alpha_i \geq 0$ is if $\sum_{i=1}^{N} y_i\alpha_i = 0$. Thus, the problems are equivalent.
(b) The matrix Q_d of quadratic coefficients is $[Q_d]_{mn} = y_m y_n x_m^T x_n$. Show that $Q_d = X_s X_s^T$, where X_s is the 'signed data matrix',

$$X_s = \begin{bmatrix} y_1 x_1^T \\ y_2 x_2^T \\ \vdots \\ y_N x_N^T \end{bmatrix}$$

Hence, show that Q_D is positive semi-definite.
First, note that $X_s^T = [y_1 x_1 \ \cdots \ y_N x_N]$. From there, it is pretty easy to see that

$$X_s X_s^T = \begin{bmatrix} y_1 x_1^T \\ y_2 x_2^T \\ \vdots \\ y_N x_N^T \end{bmatrix}[y_1 x_1 \ \cdots \ y_N x_N] = \begin{bmatrix} y_1 y_1 x_1^T x_1 & \ldots & y_1 y_N x_1^T x_N \\ y_2 y_1 x_2^T x_1 & \ldots & y_2 y_N x_2^T x_N \\ \vdots & \vdots & \vdots \\ y_N y_1 x_N^T x_1 & \ldots & y_N y_N x_N^T x_N \end{bmatrix}$$

using basic matrix multiplication. To show Q_D is positive semidefinite, we first define arbitrary vector $y \in R^N$. Then, we have:

$$\begin{aligned} y^T \mathrm{Q}_D y &= y^T X_s X_s^T y \\ &= (X_s^T y)^T X_s^T y \\ &= ||X_s^T y||^2 \geq 0 \end{aligned}$$

Thus, Q is positive semi-definite.

Problem #3

Exercise 8.13
KKT complementary slackness gives that if $\alpha * n > 0$, then (x_n, y_n) is on the boundary of the optimal fat-hyperplane and $y_n(w^{*T}x_n + b^*) = 1$. Show that the reverse is not true. Namely, it is possible that $\alpha * n = 0$ and yet (x_n, y_n) is on the boundary satisfying $y_n(w^{*T}x_n + b^*) = 1$. [Hint: Consider a toy data set with two positive examples at (0, 0) and (1, 0), and one negative example at (0,1).]

Problem #4

Problem 8.1
Consider a data set with two data points $x_\pm \in R^d$ having class ± 1 respectively. Manually solve (8.4) by explicitly minimizing $||w||^2$. subject to the two separation constraints. Compute the optimal (maximum margin) hyperplane (b^*, w^*) and its margin. Compare with your solution to Exercise 8.1.

Problem #5

Problem 8.2
Consider a data set with three data points in R^2:

$$X = \begin{bmatrix} 0 & 0 \\ 0 & -1 \\ -2 & 0 \end{bmatrix} \text{ and } y = \begin{bmatrix} -1 \\ -1 \\ +1 \end{bmatrix}$$

Manually solve (8.4) to get the optimal hyperplane (b^*, w^*) and its margin.

Problem #6

Problem 8.4
Set up the dual problem for the toy data set in Exercise 8.2. Then, solve the dual problem and compute α^*, the optimal Lagrange multipliers.