Machine Learning HW3

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1. The answer should be (b).

$$\mathbb{E}_D[E_{in}(w_{in})] = \sigma^2(1 - \frac{d+1}{N}) \tag{1.0}$$

Now, we would like to know how big should N be so that $\mathbb{E}_D[E_{in}(w_{in})] \geq 0.006$.

$$\frac{\mathbb{E}_D[E_{in}(w_{in})]}{\sigma^2} \le 1 - \frac{d+1}{N} \tag{1.1}$$

$$\frac{1}{N} \le \frac{1}{d+1} (1 - \frac{\mathbb{E}_D[E_{in}(w_{in})]}{\sigma^2})$$
 (1.2)

$$N \geq rac{1}{rac{1}{d+1} (1 - rac{\mathbb{E}_D[E_{in}(w_{in})]}{\sigma^2})}$$
 (1.3)

Now, we plug in all numbers, which $\sigma=0.1$, d=11 and $\mathbb{E}_D[E_{in}(w_{in})]=0.006$, N will

$$N \ge rac{1}{rac{1}{12}(1 - rac{0.006}{0.01^2})} = 30$$
 (1.4)

- 2. The answer should be (a).
 - (a.) To prove the choice we have to know the following propositions,

Proposition 1: For $v \in R^n$, $A^TAv = 0$ if and only if Av = 0

proof: if $A^T A v = 0$, A v = 0

$$v^{T}(A^{T}A)v = (Av)^{T}(Av) = ||Av||^{2}$$
(2.0)

if $A^T A v = 0$

$$v^{T}(A^{T}A)v = v^{T} * 0 = 0 = ||Av||^{2}$$
(2.1)

hence, Av = 0.

proof: if Av = 0, $A^T Av = 0$

$$A^T * 0 = 0 \tag{2.2}$$

Proposition 2: The normal equation exist at least one solutions.

For a linear system, that My=c has a solution if and only if when $M^Tv=0$, $c^Tv=0$.

Here, let $M^T = A^T A$ and $c = A^T b$. Suppose $M^T v = 0 = A^T A v$. From proposition 1, we know that A v = 0. Then $c^T v = (A^T b)^T v = b^T A v = 0$. We prove that there has a solution!

(b.)(c.) Since if we rearrange the equation, we could have,

$$\mathbf{w} = (X^T X)^{-1} X^T \mathbf{y}$$

If (X^TX) is invertible, we would have a unique solution for $\nabla E_{in} = 0$. However, we can't guarantee that $E_{in} = 0$, since it can only represent that E_{in} is at its minimum.

- (d.) we cannot guarantee that there exist only one unique solution, since there may exist infinite solutions for the equation for some particular X and y.
- 3. The answer should be (c)
 - (a). If X is multiplying by 2, then we could rewrite H matrix as,

$$\begin{split} H &= cX(\ (cX)^T(cX)\)^{-1}(cX)^T \\ &= cX(cX^TcX)^{-1}cX^T \\ &= c^2X(c^2X^TX)^{-1}X^T \\ &= c^2X(\frac{1}{c^2})(X^TX)^{-1}X^T \\ &= X(X^TX)^{-1}X^T \end{split} \qquad ((cX)^T = cX^T)$$

Hence, we can see that H will not changed.

- (b). Since as we know, H works as a projection matrix. Hence, we can refer this question as will the operation would modified the span(X). If multiplying each of the i-th column of X by i, then span(X) will not change since every column just simply multipled by a scalar the normalized column vector is not changed.
- (c). In this choice, the span(X) may changed owning to multyplying each of the n-th row of X by 1/n. We can give a example, considering two vector $\mathbf{x_1} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$, and $\mathbf{x_2} = \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix}$. After operations, we have $\mathbf{x_1'} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$, and $\mathbf{x_2'} = \begin{bmatrix} 2 \\ 3/2 \\ 1/3 \end{bmatrix}$. We can see that $\mathbf{x1} \times \mathbf{x2} \neq \mathbf{x1'} \times \mathbf{x2'}$. Hence, span(X) would change.
- (d). Since as we know, H works as a projection matrix. Hence, we can refer this question as $\$ will the operation would modified the span(X). If adding three randomly-chosen i,j,k to column 1 of X, then span(X) will not change since .
- 4. The answer should be (e).
- $Pr(|\nu \theta| > \epsilon) \le 2exp(-2\epsilon^2 N)$ for all $N \in \mathbb{N}$ and $\epsilon > 0$. It is a correct Hoeffding's equation when we look a target function.
- v maximizes likelihood(θ) over all $\theta \in [0, 1]$. The function of the probability is

$$f(x) = \prod_{i=1}^{n} p^{x_i} (1-p)^{1-x_i}$$
(4.0)

Here, we would like to find the max of the function. Moreover, we know that log operation is a monotonic function, which means that if we take a function a log operation, a maximun place will remain the same. Hence, we change our function as

$$g(x) = \sum_{i=1}^{n} \ln(p^{x_i} (1-p)^{1-x_i})$$

$$= \sum_{i=1}^{n} \ln(p^{x_i}) + \sum_{i=1}^{n} \ln(1-p)^{1-x_i}$$

$$= \sum_{i=1}^{n} x_i \ln(p) + (n - \sum_{i=1}^{n} x_i) \ln(1-p)$$
(4.1)

And we can find the maximun of g(x) if we take derivative of g(x)

$$g'(x) = \frac{\sum_{i=1}^{n} x_i}{p} + \frac{(n - \sum_{i=1}^{n} x_i)}{1 - p}$$
(4.2)

When $\frac{\Sigma_{i=1}^n x_i}{p} = \frac{(n - \Sigma_{i=1}^n x_i)}{1-p}$, we can find that $p = \frac{1}{N}(\Sigma_{i=1}^N x_i)$, which is ν .

lacksquare u minimizes $E_{in}(\hat{y})=rac{1}{N}\Sigma_{n=1}^N(\hat{y}-y_n)^2$ over all $\ \hat{y}\in\mathbb{R}.$

$$E_{in}'(\hat{y})=rac{1}{N}~\Sigma_{n=1}^N 2(\hat{y}-y_n)$$

We would like to $E_{in} = 0$,

$$n \times \hat{y} = \sum_{n=1}^{N} y_n$$
$$\hat{y} = \frac{1}{N} \sum_{n=1}^{N} y_n = \nu$$
 (4.3)

• $2 \cdot \nu$ is the negative gradient direction $-\nabla E_{in}(\hat{y})$ at $\hat{y} = 0$.

$$-\nabla E_{in}(\hat{y}) = \frac{1}{N} \sum_{n=1}^{N} 2(\hat{y} - y_i)$$

$$= -2\sum_{n=1}^{N} y_i$$

$$= -2\nu$$

Hence, all the scenrios are correct.

5. The answer should be (a).

Since y_1, y_2, \dots, y_n are from uniform distribution, we know the probability density function of

$$f(x) = \left\{ egin{aligned} rac{1}{b-a}, & a \leq x \leq b \ 0, & x \leq a \ or \ x \geq b \end{aligned}
ight.$$

Here, we would like use $\hat{\theta}$ to estimate the likelihood. With N i.i.d data, we can estimate the likelihood as $(\frac{1}{\hat{\theta}})^N$.

6. The answer should be (b).

From the lecture note, we know that PLA will change when $y_n \neq w_t^T x_n$, the situation can rewrite as if

$$err(w,x,y) = egin{cases} 1, & y_n
eq w_t^T x_n & (y_n w_t^T x_n < 0) \ 0, & y_n = w_t^T x_n & (y_n w_t^T x_n > 0) \end{cases}$$

Furthermore, we can transorm the $err(w, x, y) = max(0, -y_n w_t^T x_n)$.

7. The answer should be (a).

We realize that $err_{exp}(\mathbf{w}, \mathbf{x}, y) = exp(-y\mathbf{w}^T\mathbf{x})$. Now, we can calculate its gradient by

$$\nabla err_{exp}(\mathbf{w}, \mathbf{x}, y) = -y_n \mathbf{x_n} exp(-y \mathbf{w}^{\mathsf{T}} \mathbf{x})$$
(7.0)

Hence,

$$-\nabla err_{exp}(\mathbf{w}, \mathbf{x}, y) = +y_n \mathbf{x_n} exp(-y\mathbf{w}^T \mathbf{x})$$
(7.1)

8. The answer should be (b).

Here, we would like to know the optimal direction v to minimize E(w). From the idea of Taylor Expansion, we can consider the equation of Taylor Expansion is based on the use a really close point to compute the data we want. As we can see from the question

$$E(\mathbf{w}) = E(\mathbf{u}) + \mathbf{b}_E(\mathbf{u})^T(\mathbf{w} - \mathbf{u}) + \frac{1}{2}(\mathbf{w} - \mathbf{u})^T A_E(\mathbf{u})(\mathbf{w} - \mathbf{u})$$
(8.0)

$$= E(\mathbf{u}) + \mathbf{b}_E(\mathbf{u})^T(\mathbf{v}) + \frac{1}{2}(\mathbf{v})^T A_E(\mathbf{u})(\mathbf{v})$$
(8.1)

The fist term of the right hand side of equation 8.0 is a fixed value, thus we aim to minimize the latter terms, which equals the terms with \mathbf{v} in equation 8.1 . Hence, we would like to find the minimum of it. Let's say the later term as E_{later} , by taking derivative

$$\nabla E_{later} = \mathbf{b}_E(\mathbf{u})^T + \frac{1}{2}A_E(\mathbf{u})(\mathbf{v}) + \frac{1}{2}(\mathbf{v})^T A_E(\mathbf{u})$$
(8.2)

$$= \mathbf{b}_E(\mathbf{u})^T + A_E(\mathbf{u})(\mathbf{v}) = 0$$
(8.3)

Thus, we get that

$$\mathbf{v} = -(A_E(\mathbf{u}))^{-1} \mathbf{b}_E(\mathbf{u}) \tag{8.4}$$

9. The answer should be (b).

$$E_{in} = \frac{1}{N} ||\mathbf{x}\mathbf{w} - \mathbf{y}||^2 = \frac{1}{N} (\mathbf{w}^T \mathbf{x}^T \mathbf{x} \mathbf{w} - 2\mathbf{w}^T \mathbf{x}^T \mathbf{y} + \mathbf{y}^T \mathbf{y})$$
(9.0)

We calculate the first gradient

$$\nabla E_{in} = \frac{2}{N} (\mathbf{x}^T \mathbf{x} \mathbf{w} - \mathbf{x}^T \mathbf{y})$$
(9.1)

We then calculate the Hessina matrix,

$$\nabla^2 E_{in} = \frac{2}{N} (\mathbf{x}^T \mathbf{x}) \tag{9.3}$$

10. The answer should be (b).

To maximize the likelihood, we have to minimize the error function. From the error function,

$$err(W, \mathbf{x}, y) = -\ln h_y(\mathbf{x}) = -\sum_{k=1}^{K} [|y = k|] \ln(h_k(\mathbf{x}))$$

$$= \ln(\sum_{i=1}^{K} \exp(\mathbf{w_i^T x})) - [|y = k|] \ln(\exp(\mathbf{w_y}^T \mathbf{x}))$$

$$= \ln(\sum_{i=1}^{K} \exp(\mathbf{w_i^T x})) - [|y = k|] \mathbf{w_y}^T \mathbf{x}$$
(10.0)

Next step, we try to find the conditon when $\frac{\partial err(W,\mathbf{x},y)}{\partial \mathbf{w_i}\mathbf{k}}=0$.

$$\begin{split} \frac{\partial err(W, \mathbf{x}, y)}{\partial \mathbf{w_{ik}}} &= \frac{\partial [\ \ln(\Sigma_{i=1}^K \exp(\mathbf{w_i^T x_i})) - [|y = k|] \mathbf{w_y}^T \mathbf{x_i}\]}{\partial \mathbf{w_{ik}}} \\ &= \frac{\exp(\mathbf{w_k^T x_i}) \mathbf{x_i}}{\ln(\Sigma_{i=1}^K \exp(\mathbf{w_i^T x_i}))} - [|y = k|] \mathbf{x_i} \\ &= (\ h_k(\mathbf{x}) - [|y = k|]\) \mathbf{x_i} \end{split}$$

11. The answer should be (e)

From the definition of h_y , we can rewrite it as,

$$h_{1} = \frac{e^{\mathbf{w}_{1}^{\mathrm{T}}\mathbf{x}}}{e^{\mathbf{w}_{1}^{\mathrm{T}}\mathbf{x}} + e^{\mathbf{w}_{2}^{\mathrm{T}}\mathbf{x}}}$$

$$= \frac{1}{1 + e^{-(\mathbf{w}_{1}^{\mathrm{T}} - \mathbf{w}_{2}^{\mathrm{T}})\mathbf{x}}}$$

$$h_{2} = \frac{e^{\mathbf{w}_{2}^{\mathrm{T}}\mathbf{x}}}{e^{\mathbf{w}_{1}^{\mathrm{T}}\mathbf{x}} + e^{\mathbf{w}_{2}^{\mathrm{T}}\mathbf{x}}}$$

$$= \frac{1}{1 + e^{-(\mathbf{w}_{2}^{\mathrm{T}} - \mathbf{w}_{1}^{\mathrm{T}})\mathbf{x}}}$$
(11.1)

Here, we want to find the optimal solution of the logistic regression, hence we try to maximize the likelihood, which $\propto \Pi_{n=1}^N h_{y_n}(y_n x_n)$.

Moreover, from the relationship to maximize the likelihood equal to minimize "Cross Entropy Error". Since k will be satisfied either when k = 1 or k = 2. Here, we first try to pick as k = 1. And y' = 2y - 3

$$\min -\frac{1}{N} \sum_{n=1}^{N} \ln(h_1(\mathbf{x}, y_1)) = \frac{1}{1 + e^{-y_1(\mathbf{w}_1^* - \mathbf{w}_2^*)\mathbf{x}}}$$
$$= \frac{1}{1 + e^{-(\mathbf{w}_2^* - \mathbf{w}_1^*)\mathbf{x}}}$$
(11.2)

Hence, the optimal solution is $(\mathbf{w_2^*} - \mathbf{w_1^*})$ from the p12. of lecture 10.

12. The answer should be (e).

if we try to compute the output by the the following code

```
def compute(x ,c , a, b, aa, ab, bb):
        return c*1 + a * x[0] + b * x[1] + aa * x[0] * x[0] + ab * x[0] * x[1] + bb
 2
    * x[1] * x[1]
 3
    c , a, b, aa, ab, bb = input('Enter input coefficients: ').split(',')
 5
 6 \mid c = int(c)
 7
    a = int(a)
 8
    b = int(b)
    aa = int(aa)
    ab = int(ab)
10
11 bb = int(bb)
12
13 x1 = (0, 1)
14 	 x2 = (1, -1)
15 x3 = (-1, 0)
```

```
16 	 x4 = (-1, 2)
    x5 = (2, 0)
17
    x6 = (1, -1.5)
18
    x7 = (0, 2)
19
20
    print(np.sign(compute(x1, c , a, b, aa, ab, bb)))
21
22
    print(np.sign(compute(x2, c , a, b, aa, ab, bb)))
23
    print(np.sign(compute(x3, c , a, b, aa, ab, bb)))
    print(np.sign(compute(x4, c , a, b, aa, ab, bb)))
24
    print(np.sign(compute(x5, c , a, b, aa, ab, bb)))
25
    print(np.sign(compute(x6, c , a, b, aa, ab, bb)))
26
27
    print(np.sign(compute(x7, c , a, b, aa, ab, bb)))
```

- (a). [-1, -1, -1, 1, -1, 1, 1]
- (b). [-1, 1, -1, 1, -1, 1, 1]
- (c). [1, 1, 1, 1, 1, 1]
- (d). [-1, -1, -1, -1, -1]
- (e). [-1, -1, -1, 1, 1, 1, 1]

13. The answer should be (b)

As we know for the definition of VC dimension, some set of N, which $N \leq d_{vc}$ should be shattered. That is, the grow function of the hypothesis when $N \leq d_{vc}$ should fulfill that,

$$grow\ function = 2^{d_{vc}}, where\ N \le d_{vc}$$
 (13.0)

For the hypothesis here, we can somewhat view it as a decision stump of d dimension, since we can view c_0*1 from $(1, x_k)$ as threshold and c_1*x_k is larger then c_0*1 or not. Hence, from the outcome of problem 2 of hw2. We realize that the grow function of this kind of decision stump is

$$grow\ function = 2(N-1)d \tag{13.1}$$

From the equation 13.0 and 13,1, we could write down,

$$egin{align} 2(N-1)d &= 2^{d_{vc}} \leq \, 2Nd \,, \quad (N \leq d_v c) \ &2Nd \, \geq \, 2^{d_{vc}} \ &rac{d_{vc}}{2} + rac{d}{2} \, \geq \, \log_2 d_{vc} + rac{d}{2} \, \geq \, d_{vc} - 1 \ &d_{vc} - rac{d_{vc}}{2} \, \leq \, 1 + rac{d}{2} \ &rac{d_{vc}}{2} \, \leq \, 1 + rac{d}{2} \, \leq \, 1 + \log_2 d \ &d_{vc} \, \leq \, 2 \, (1 + \log_2 d) \ &d_{vc} \, \leq \, 2 \, (1 + \log_2 d) \ & (13.2) \ &d_{vc} \, \leq \, 2 \, (1 + \log_2 d) \ &d_{vc} \, \geq \, 2 \, (1 + \log_2 d) \ &d_{vc} \, \geq \, 2 \, (1 + \log_2 d) \ &d_$$

14. The answer should be (d).

```
1
   ##for question 14
 2
    import numpy as np
 3
 4
    #main
 5
    data_in = np.genfromtxt("hw3_train.dat.txt")
7 | X = data_in[:, : -1]
8 | y = data_in[:, -1]
 9
    X = np.c_[(1 * np.ones(X.shape[0]), X)]
10
11 | X_p = np.linalg.pinv(X)
    w_lin = X_p.dot(y)
12
13 E_{in}_{sqr} = 0
14 | tmp_s = np.inner(X, w_lin)-y
15 E_in_sqr = np.linalg.norm(tmp_s)**2/X.shape[0]
16 | print("E_in = ", E_in_sqr)
```

15. The answer should be (c).

```
1 ##for question 15
 2 import numpy as np
 3 import random
 4 import py_compile
 5
    import matplotlib.pyplot as plt
 6
7
    #main
8
    data = np.genfromtxt("hw3_train.dat.txt")
 9
   result = []
10
11 X = data[:, : -1]
12 y = data[:, -1]
    y = y.reshape([X.shape[0], 1])
13
   X = np.c_[(1 * np.ones(X.shape[0]), X)]
14
```

```
15
   X_p = np.linalg.pinv(X)
    w_lin = X_p.dot(y)
16
17
18
    E_{in\_sqr} = 0
   for i in range(X.shape[0]):
19
20
        x_i = np.array(X[i, :])
21
        x_i = x_i.reshape((1, X.shape[1]))
22
        E_{in}_{sqr} += (np.dot(x_i,w_lin) - y[i]) * (np.dot(x_i,w_lin) - y[i])
23
    E in sqr /= X.shape[0]
24
25
    #print(E_in_sqr)
26
27
    for i in range(1000):
28
        w = np.zeros((X.shape[1], 1), np.float)
29
        t = 0 #count the number of iteration
30
        #print(i)
        while True:
31
            t += 1
32
33
            k = random.randint(0, X.shape[0]-1)
34
            x_k = np.array(X[k, :])
35
            x_k = x_k.reshape((1, X.shape[1]))
36
37
            w_gradient=np.zeros(shape=(X.shape[1], 1))
38
            prediction=np.dot(x_k, w)
39
            w_{gradient} = (-2)*(y[k]-(prediction)) * x_k.T
40
41
            w = w - 0.001 * w_gradient
42
43
            w_s = np_squeeze(w)
44
            y = np.squeeze(y)
            temp = np.inner(X, w_s) - y
45
            E in = np.linalq.norm(temp)**2
46
47
            E_in /= X.shape[0]
48
49
            if E_in <= 1.01 * E_in_sqr:</pre>
50
                #print(t)
51
                break
52
53
        result_append(t)
54
55
    plt.hist(result)
    plt.show()
56
    print("The average number of iteration is : ", np.mean(result))
57
```

16. The answer should be (c).

```
##for question 16
import numpy as np
import random
```

```
4
   import py_compile
 5
    import math
    import matplotlib.pyplot as plt
 7
 8
9
    data = np.genfromtxt("hw3_train.dat.txt")
10
    result = []
11
   X = data[:, : -1]
12
13
    y = data[:, -1]
    y = y.reshape([X.shape[0], 1])
   X = np.c_[(1 * np.ones(X.shape[0]), X)]
15
   X_p = np.linalg.pinv(X)
16
17
    w_lin = X_p.dot(y)
18
19
    E_in_sqr = 0
   for i in range(X.shape[0]):
20
21
        x_i = np.array(X[i, :])
22
        x_i = x_i.reshape((1, X.shape[1]))
23
        E_{in\_sqr} += (np.dot(x_i,w_lin) - y[i]) * (np.dot(x_i,w_lin) - y[i])
24
25
    E_in_sqr /= X.shape[0]
26
    #print(E_in_sqr)
27
28
   for i in range(1000):
29
        w = np.zeros((X.shape[1], 1), np.float)
30
        t = 0 #count the number of iteration
31
        for j in range(500):
32
33
            t += 1
34
            k = random.randint(0, X.shape[0]-1)
35
            x k = np.array(X[k, :])
36
            x_k = x_k.reshape((1, X.shape[1]))
37
38
            s = -y[k] * np.dot(x_k, w)
39
            w = w + 0.001 / (1 + math.exp(-s)) * y[k] * x_k.T
40
41
        E_{in} = 0
42
        s = np.dot(X, w)
43
        for j in range(X.shape[0]):
44
            E_{in} += math.log((1 + math.exp(-y[j]*s[j])), math.e)
45
        E in /= X.shape[0]
46
        result.append(E_in)
47
48 plt.hist(result)
49
    plt.show()
50 | print("The average E_in_500 is : ", np.mean(result))
```

```
1 ##for question 17
 2
    import numpy as np
 3
    import random
 4 | import py_compile
    import math
 6
    import matplotlib.pyplot as plt
 7
8
    #main
9
    data = np.genfromtxt("hw3_train.dat.txt")
10
    result = []
11
    X = data[:, : -1]
12
   y = data[:, -1]
13
   y = y.reshape([X.shape[0], 1])
14
15 X = np.c_[(1 * np.ones(X.shape[0]), X)]
16
   X_p = np.linalg.pinv(X)
17
    w_lin = X_p.dot(y)
18
19
    E in sqr = 0
20
    for i in range(X.shape[0]):
21
        x_i = np.array(X[i, :])
22
        x_i = x_i.reshape((1, X.shape[1]))
23
        E_{in\_sqr} += (np.dot(x_i,w_lin) - y[i]) * (np.dot(x_i,w_lin) - y[i])
24
25
    E_in_sqr /= X.shape[0]
26
    #print(E_in_sqr)
27
28
    for i in range(1000):
29
        w = w_{lin}
30
        t = 0 #count the number of iteration
31
        for j in range(500):
32
33
            t += 1
34
            k = random.randint(0, X.shape[0]-1)
35
            x_k = np.array(X[k, :])
36
            x_k = x_k.reshape((1, X.shape[1]))
37
38
            s = -y[k] * np.dot(x_k, w)
39
            w = w + 0.001 / (1 + math.exp(-s)) * y[k] * x_k.T
40
41
        E in = 0
42
        s = np.dot(X, w)
43
44
        for j in range(X.shape[0]):
45
            E_{in} += math.log((1 + math.exp(-y[j]*s[j])), math.e)
46
        E_in /= X.shape[0]
        #print(E_in)
47
        result_append(E_in)
48
49
50
    plt.hist(result)
    plt.show()
51
```

```
52 print("The average E_in_500 is : ", np.mean(result))
```

18. The answer should be (a).

```
##for question 18
 2
    import numpy as np
 3
 4
   #main
 5
   |data_in = np.genfromtxt("hw3_train.dat.txt")
 6
 7
   X = data in[:, : -1]
 8
   y = data_in[:, -1]
9
   X = np.c_[(1 * np.ones(X.shape[0]), X)]
10
11
   X_p = np.linalg.pinv(X)
12
   w_lin = X_p.dot(y)
13
   s = np.dot(X, w_lin)
14
15
   E_{in} = 0
16
   for i in range (X.shape[0]):
17
        if(np.sign(s[i]) != y[i]):
18
            E_in += 1
19
   E_in /= X.shape[0]
20
21
   data_out = np.genfromtxt("hw3_test.dat.txt")
22
   X_{out} = data_{out}[:, : -1]
23
   y_out = data_out[:, -1]
24
    X_{out} = np.c_{(1 * np.ones(X_out.shape[0]), X_out)]
25
    s_out = np.dot(X_out, w_lin)
26
27
   E_{out} = 0
28
   for i in range (X_out.shape[0]):
29
        if(np.sign(s_out[i]) != y_out[i]):
30
            E out += 1
31
   E_out /= X_out.shape[0]
    print("|E_in - E_out| = ", abs(E_in - E_out))
```

19. & 20. The answer should be (b), (d).

```
1
   ##for question 19&20
2
   import numpy as np
3
   import math
4
5
   #main
6
   n = input('Q = ')
7
   n= int(n)
8
9
   data_in = np.genfromtxt("hw3_train.dat.txt")
10
```

```
11 X = data_in[:, : -1]
12
   d = X.shape[1]
13
   y = data_in[:, -1]
   X = np.c_{[(1 * np.ones(X.shape[0]), X)]}
14
15
16
   X_{poly} = X
17
   for i in range((n - 1)*d):
18
        exp = math.floor(i / d) + 2
19
        add = np.power(X_poly[:, i%d+1], exp)
20
        X_poly = np.insert(X_poly, X_poly.shape[1], values=add, axis=1)
21
22
   X_p = np.linalg.pinv(X_poly)
23
    w_lin = X_p.dot(y)
24
25
   s = np.dot(X_poly, w_lin)
26
   E_{in} = 0
27
    for i in range (X.shape[0]):
28
        if(np.sign(s[i]) != np.sign(y[i])):
29
            E_in += 1
30
   E_in /= X.shape[0]
    print("E_in = ", E_in)
31
32
33
   data_out = np.genfromtxt("hw3_test.dat.txt")
34
   X_{out} = data_{out}[:, : -1]
35
    y_{out} = data_{out}[:, -1]
   X_{out} = np.c_{(1 * np.ones(X_out.shape[0]), X_out)}
36
37
   X_out_poly = X_out
38
39
   for i in range((n - 1)*d):
40
        exp = math.floor(i / d) + 2
41
        add = np.power(X_out_poly[:, i%d+1], exp)
42
        X_out_poly = np.insert(X_out_poly, X_out_poly.shape[1], values=add,
    axis=1)
43
44
    s_out = np.dot(X_out_poly, w_lin)
45
    E out = 0
    for i in range (X_out.shape[0]):
46
47
        if(np.sign(s_out[i]) != np.sign(y_out[i])):
48
            E_out += 1
49
   E_out /= X_out.shape[0]
50
    print("E_out = ", E_out)
   print("|E_in - E_out| = ", abs(E_in - E_out))
```