

$$\begin{aligned}
 Q1a) E[Z] &= E[(x-y)^2] = E[x^2 - 2xy + y^2] \\
 &= E[x^2] - E[2xy] + E[y^2] \\
 &= \text{Var}[x] + E[x]^2 - E[2xy] + (\text{Var}[y] + E[y]^2) \\
 * \text{Var}[x] &= E[x^2] - E[x]^2 = \text{Var}[x] + (E[x]^2 - E[2xy] + E[y]^2) + \text{Var}[y] \\
 E[x^2] &= \text{Var}[x] + E[x]^2 = \text{Var}[x] + E(x)E(x) - 2E(x)E(y) + \text{Var}[y] + E(y)E(y) \\
 * \text{Uniform Distribution} &= \frac{1}{12} + \left(\frac{1}{2}\right)^2 - 2\left(\frac{1}{2}\right)\left(\frac{1}{2}\right) + \frac{1}{12} + \left(\frac{1}{2}\right)^2 \\
 &= \frac{1}{6}
 \end{aligned}$$

$$\begin{aligned}
 \text{Var}[Z] &= \text{Var}[(x-y)^2] = \text{Var}[x^2 - 2xy + y^2] \\
 &= \text{Var}(x^2) - \text{Var}(2xy) + \text{Var}(y^2) \\
 &= \frac{7}{180}
 \end{aligned}$$

$$\begin{aligned}
 \text{So } E(Z) &= \frac{1}{6} \\
 \text{Var}(Z) &= \frac{7}{180}
 \end{aligned}$$

$$\begin{aligned}
 b) E(R) &= E(Z_1 + Z_2 + \dots + Z_d) \\
 &= E(Z_1) + E(Z_2) + \dots + E(Z_d) \\
 &= \sum_{i=1}^d E(Z_i) \\
 &= d \cdot \frac{1}{6} = \frac{d}{6}
 \end{aligned}$$

$$\begin{aligned}
 \text{Var}(R) &= \text{Var}(Z_1 + Z_2 + \dots + Z_d) \\
 &= \text{Var}(Z_1) + \text{Var}(Z_2) + \dots + \text{Var}(Z_d) \\
 &= d \cdot \frac{7}{180} \\
 &= \frac{7d}{180}
 \end{aligned}$$

c)

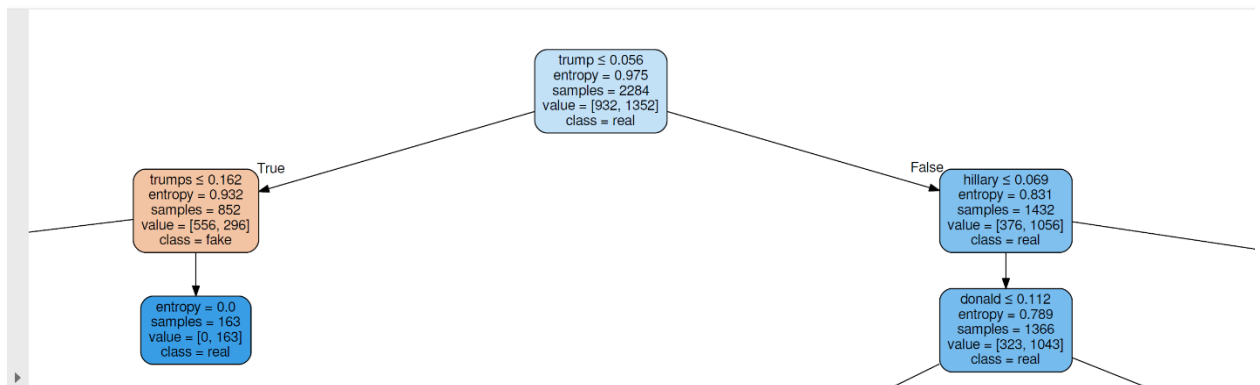
as the results from part b, $E(R_d) = \frac{d}{6}$, $\text{Var}(R_d) = \frac{7d}{180}$.
 we can find that expected value and variance is proportional to dimensions.
 So as we go into higher dimensions, the mean and variance of euclidean distance
 in high-dimension increased significantly, losing all the meanings.

Q2.

a) See in python file

```
root@DESKTOP-003G45E:/mnt/c/users/lixun/desktop/csc411# python hw1_code.py
criterion=entropy, max depth = 4, score is 0.7934560327198364
criterion=entropy, max depth = 6, score is 0.8139059304703476
criterion=entropy, max depth = 8, score is 0.8118609406952966
criterion=entropy, max depth = 10, score is 0.8098159509202454
criterion=entropy, max depth = 12, score is 0.803680981595092
criterion=entropy, max depth = 14, score is 0.8139059304703476
criterion=gini, max depth = 4, score is 0.7914110429447853
criterion=gini, max depth = 6, score is 0.8077709611451943
criterion=gini, max depth = 8, score is 0.8139059304703476
criterion=gini, max depth = 10, score is 0.8016359918200409
criterion=gini, max depth = 12, score is 0.7995910020449898
criterion=gini, max depth = 14, score is 0.7995910020449898
```

c) As the result shown above, we can see that some hyperparameters reached same validation score. So I will pick criterion= entropy with max depth 14 as example:



```
('keyword: ', 'trumplon', ';information gain: ', nan)
root@DESKTOP-003G45E:/mnt/c/users/lixun/desktop/csc411# python hw1_code.py
('keyword: ', 'trump', ';information gain: ', 0.0125)
root@DESKTOP-003G45E:/mnt/c/users/lixun/desktop/csc411# python hw1_code.py
('keyword: ', 'american', ';information gain: ', 0.0035)
root@DESKTOP-003G45E:/mnt/c/users/lixun/desktop/csc411#
```

d)