

1. Auditorne iz Raspoznavanja uzoraka

Zadatak 1.

Derivacija vektorskih funkcija

Izvasti algoritam učenja sustava za klasifikaciju s 2 razreda upotrebom gradijentnog spusta za zadanu kriterijsku funkciju

$$J(\vec{w}, \vec{x}, p) = \frac{1}{8\|\vec{x}\|^2} \left[(\vec{w}^T \vec{x} - p) - |\vec{w}^T \vec{x} - p| \right]^2$$

-gradijentni spust

$$\vec{w}(k+1) = \vec{w}(k) - c \left\{ \frac{\partial J(\vec{w}, \vec{x}, p)}{\partial \vec{w}} \right\}$$

$$\frac{\partial J(\vec{w}, \vec{x}, p)}{\partial \vec{w}} = \frac{1}{4\|\vec{x}\|^2} \left[(\vec{w}^T \vec{x} - p) - |\vec{w}^T \vec{x} - p| \right] \cdot [\vec{x} - \text{sgn}(\vec{w}^T \vec{x} - p) \cdot \vec{x}]$$

$$= \frac{1}{4\|\vec{x}\|^2} \left[(\vec{w}^T \vec{x} - p) \cdot \vec{x} + (\vec{w}^T \vec{x} - p) \cdot \text{sgn}(\vec{w}^T \vec{x} - p) \cdot \vec{x} - |\vec{w}^T \vec{x} - p| \cdot \vec{x} - |\vec{w}^T \vec{x} - p| \cdot \text{sgn}(\vec{w}^T \vec{x} - p) \cdot \vec{x} \right]$$

$$= \frac{1}{4\|\bar{\mathbf{x}}\|^2} \left[2 \cdot (\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p) \cdot \bar{\mathbf{x}} - 2 \cdot |\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p| \cdot \bar{\mathbf{x}} \right]$$

$$= \frac{1}{2\|\bar{\mathbf{x}}\|^2} \left[(\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p) - |\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p| \right] \cdot \bar{\mathbf{x}}$$

$$\bar{\mathbf{w}}(\mathbf{k}+1) = \bar{\mathbf{w}}(\mathbf{k}) - \frac{c}{2\|\bar{\mathbf{x}}\|^2} \left[(\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p) - |\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p| \right] \cdot \bar{\mathbf{x}}$$

$$\bar{\mathbf{w}}(\mathbf{k}+1) = \begin{cases} \bar{\mathbf{w}}(\mathbf{k}) & \text{za } \bar{\mathbf{w}}^T \bar{\mathbf{x}} > p \\ -\frac{c}{\|\bar{\mathbf{x}}\|^2} \cdot (\bar{\mathbf{w}}^T \bar{\mathbf{x}} - p) \cdot \bar{\mathbf{x}} & \text{za } \bar{\mathbf{w}}^T \bar{\mathbf{x}} \leq p \end{cases}$$

Zadatak 2.

Fisher – 2 razreda – dvodimenzionalni uzorci

$$\omega_1 = \{(1,1)^T, (1,2)^T\}$$

$$\omega_2 = \{(-1,-1)^T, (-2,-1)^T\}$$

$$\vec{x}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \vec{x}_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \vec{x}_3 = \begin{bmatrix} -1 \\ -1 \end{bmatrix}, \vec{x}_4 = \begin{bmatrix} -2 \\ -1 \end{bmatrix}$$

$$\vec{m}_1 = \frac{1}{2}(\vec{x}_1 + \vec{x}_2) = \frac{1}{2} \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right) = \begin{bmatrix} 1 \\ 1.5 \end{bmatrix}$$

$$\vec{m}_2 = \frac{1}{2}(\vec{x}_3 + \vec{x}_4) = \frac{1}{2} \left(\begin{bmatrix} -1 \\ -1 \end{bmatrix} + \begin{bmatrix} -2 \\ -1 \end{bmatrix} \right) = \begin{bmatrix} -1.5 \\ -1 \end{bmatrix}$$

$$S_1 = \sum_{\vec{x}_i \in \omega_1} (\vec{x}_i - \vec{m}_1)(\vec{x}_i - \vec{m}_1)^T$$

$$S_1 = \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 1.5 \end{bmatrix} \right) \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 1.5 \end{bmatrix} \right)^T + \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 1 \\ 1.5 \end{bmatrix} \right) \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 1 \\ 1.5 \end{bmatrix} \right)^T$$

$$S_1 = \begin{bmatrix} 0 \\ -0.5 \end{bmatrix} \begin{bmatrix} 0 & -0.5 \end{bmatrix} + \begin{bmatrix} 0 \\ 0.5 \end{bmatrix} \begin{bmatrix} 0 & 0.5 \end{bmatrix}$$

$$S_1 = \begin{bmatrix} 0 & 0 \\ 0 & 0.25 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 0.25 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0.5 \end{bmatrix}$$

$$S_2 = \sum_{\vec{x}_i \in \omega_2} (\vec{x}_i - \vec{m}_2)(\vec{x}_i - \vec{m}_2)^T$$

$$S_2 = \left(\begin{bmatrix} -1 \\ -1 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right) \left(\begin{bmatrix} -1 \\ -1 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right)^T + \left(\begin{bmatrix} -2 \\ -1 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right) \left(\begin{bmatrix} -2 \\ -1 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right)^T$$

$$S_2 = \begin{bmatrix} 0.5 \\ 0 \end{bmatrix} \begin{bmatrix} 0.5 & 0 \end{bmatrix} + \begin{bmatrix} 0.5 \\ 0 \end{bmatrix} \begin{bmatrix} 0.5 & 0 \end{bmatrix}$$

$$S_2 = \begin{bmatrix} 0.25 & 0 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0.25 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0.5 & 0 \\ 0 & 0 \end{bmatrix}$$

$$S_w = S_1 + S_2 = \begin{bmatrix} 0.5 & 0 \\ 0 & 0.5 \end{bmatrix}$$

$$S_w^{-1} = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\begin{aligned}
S_B &= (\vec{m}_1 - \vec{m}_2)(\vec{m}_1 - \vec{m}_2)^T \\
&= \left(\begin{bmatrix} 1 \\ 1.5 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right) \left(\begin{bmatrix} 1 \\ 1.5 \end{bmatrix} - \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} \right)^T \\
&= \begin{bmatrix} 2.5 \\ 2.5 \end{bmatrix} \begin{bmatrix} 2.5 & 2.5 \end{bmatrix} = \begin{bmatrix} 6.25 & 6.25 \\ 6.25 & 6.25 \end{bmatrix} \\
\vec{w} &= S_w^{-1}(\vec{m}_1 - \vec{m}_2) \\
&= \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 2.5 \\ 2.5 \end{bmatrix} = \begin{bmatrix} 5 \\ 5 \end{bmatrix} \\
\bar{y}_1 &= \vec{w}^T \vec{x}_1 = \begin{bmatrix} 5 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 10 \\
\bar{y}_2 &= \vec{w}^T \vec{x}_2 = \begin{bmatrix} 5 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = 15 \\
\bar{y}_3 &= \vec{w}^T \vec{x}_3 = \begin{bmatrix} 5 & 5 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \end{bmatrix} = -10 \\
\bar{y}_4 &= \vec{w}^T \vec{x}_4 = \begin{bmatrix} 5 & 5 \end{bmatrix} \begin{bmatrix} -2 \\ -1 \end{bmatrix} = -15
\end{aligned}$$

drugi način

$$\lambda S_w \vec{w} = S_B \vec{w} \quad /S_w^{-1}$$

$$\lambda \vec{w} = (S_w^{-1} S_B) \vec{w}$$

problem svojstvenih vektora

$$\lambda \vec{w} = A \vec{w}$$

$$A = S_w^{-1} S_B$$

$$(A - \lambda I) \vec{w} = \vec{0}$$

$$\vec{w} = (A - \lambda I)^{-1} \vec{0}$$

da bi mogli izračunati $(A - \lambda I)^{-1}$ mora biti $|A - \lambda I| \neq 0$, da bi dobili netrivialno rješenje uvjet je $|A - \lambda I| = 0$, ovo je polinom n-tog stupnja, nul-točke su svojstvene vrijednosti

$$\begin{aligned}
 A &= S_w^{-1} S_B \\
 &= \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 6.25 & 6.25 \\ 6.25 & 6.25 \end{bmatrix} = \begin{bmatrix} 12.5 & 12.5 \\ 12.5 & 12.5 \end{bmatrix}
 \end{aligned}$$

$$|A - \lambda I| = 0$$

$$= \begin{vmatrix} 12.5 - \lambda & 12.5 \\ 12.5 & 12.5 - \lambda \end{vmatrix}$$

$$= (12.5 - \lambda)^2 - 12.5^2$$

$$= \lambda(\lambda - 25) = 0$$

$$\lambda = 25$$

$$(A - \lambda I)\vec{w} = \vec{0}$$

$$\begin{bmatrix} 12.5 - 25 & 12.5 \\ 12.5 & 12.5 - 25 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \vec{0}$$

$$\begin{bmatrix} -12.5 & 12.5 \\ 12.5 & -12.5 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \vec{0}$$

$$w_1 = w_2$$

$$\vec{w} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Zadatak 2.

Fisher – 3 razreda – dvodimenzionalni uzorci

$$\omega_1 = \{(2,0)^T, (4,0)^T\}$$

$$\omega_2 = \{(0,-2)^T, (0,-4)^T\}$$

$$\omega_3 = \{(2,-2)^T, (4,-4)^T\}$$

$$\vec{x}_1 = \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \vec{x}_2 = \begin{bmatrix} 4 \\ 0 \end{bmatrix}, \vec{x}_3 = \begin{bmatrix} 0 \\ -2 \end{bmatrix}, \vec{x}_4 = \begin{bmatrix} 0 \\ -4 \end{bmatrix}, \vec{x}_5 = \begin{bmatrix} 2 \\ -2 \end{bmatrix}, \vec{x}_6 = \begin{bmatrix} 4 \\ -4 \end{bmatrix}$$

$$\vec{m}_1 = \frac{1}{2}(\vec{x}_1 + \vec{x}_2) = \frac{1}{2} \left(\begin{bmatrix} 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 4 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$

$$\vec{m}_2 = \frac{1}{2}(\vec{x}_3 + \vec{x}_4) = \frac{1}{2} \left(\begin{bmatrix} 0 \\ -2 \end{bmatrix} + \begin{bmatrix} 0 \\ -4 \end{bmatrix} \right) = \begin{bmatrix} 0 \\ -3 \end{bmatrix}$$

$$\vec{m}_3 = \frac{1}{2}(\vec{x}_5 + \vec{x}_6) = \frac{1}{2} \left(\begin{bmatrix} 2 \\ -2 \end{bmatrix} + \begin{bmatrix} 4 \\ -4 \end{bmatrix} \right) = \begin{bmatrix} 3 \\ -3 \end{bmatrix}$$

$$S_1 = \sum_{\vec{x}_i \in \omega_1} (\vec{x}_i - \vec{m}_1)(\vec{x}_i - \vec{m}_1)^T$$

$$S_1 = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix}$$

$$S_2 = \sum_{\vec{x}_i \in \omega_2} (\vec{x}_i - \vec{m}_2)(\vec{x}_i - \vec{m}_2)^T$$

$$S_2 = \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix}$$

$$S_3 = \sum_{\vec{x}_i \in \omega_3} (\vec{x}_i - \vec{m}_3)(\vec{x}_i - \vec{m}_3)^T$$

$$S_3 = \begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix}$$

$$S_w = S_1 + S_2 + S_3 = \begin{bmatrix} 4 & -2 \\ -2 & 4 \end{bmatrix}$$

$$S_B = \sum_{i=1}^3 n_i (\vec{m}_i - \vec{m})(\vec{m}_i - \vec{m})^T$$

$$S_B = \begin{bmatrix} 12 & 6 \\ 6 & 12 \end{bmatrix}$$

drugi način

$$\lambda S_w \vec{w} = S_B \vec{w}$$

$$(S_B - \lambda S_w) \vec{w} = 0$$

$$\left[\begin{bmatrix} 12 & 6 \\ 6 & 16 \end{bmatrix} - \lambda \begin{bmatrix} 4 & -2 \\ -2 & 4 \end{bmatrix} \right] = 0$$

$$\begin{vmatrix} 12 - 4\lambda & 6 + 2\lambda \\ 6 + 2\lambda & 12 - 4\lambda \end{vmatrix} = 0$$

$$\lambda^2 - 10\lambda + 9 = 0$$

$$\lambda_1 = 9$$

$$\lambda_2 = 1$$

$$\lambda_1 = 9$$

$$\begin{bmatrix} -24 & 24 \\ 24 & -24 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = 0$$

$$-w_1 + w_2 = 0$$

$$w_1 - w_2 = 0$$

$$w_1 = w_2$$

$$\vec{w} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Zadatak 3.

Fisher – 3 razreda – trodimenzionalni uzorci

$$\omega_1 = \left\{ (2, 0, -1)^T, (4, 0, 1)^T \right\}$$

$$\omega_2 = \left\{ (0, -2, 1)^T, (0, -4, 0)^T \right\}$$

$$\omega_3 = \left\{ (2, -2, 1)^T, (4, -4, -1)^T \right\}$$

$$\vec{m}_1 = \frac{1}{2}(\vec{x}_1 + \vec{x}_2) = \begin{bmatrix} 3 \\ 0 \\ 0 \end{bmatrix}$$

$$\vec{m}_2 = \frac{1}{2}(\vec{x}_3 + \vec{x}_4) = \begin{bmatrix} 0 \\ -3 \\ 0.5 \end{bmatrix}$$

$$\vec{m}_3 = \frac{1}{2}(\vec{x}_5 + \vec{x}_6) = \begin{bmatrix} 3 \\ -3 \\ 0 \end{bmatrix}$$

$$S_1 = \sum_{\vec{x}_i \in \omega_1} (\vec{x}_i - \vec{m}_1)(\vec{x}_i - \vec{m}_1)^T$$

$$S_1 = \begin{bmatrix} 2 & 0 & 2 \\ 0 & 0 & 0 \\ 2 & 0 & 2 \end{bmatrix}$$

$$S_2 = \sum_{\vec{x}_i \in \omega_2} (\vec{x}_i - \vec{m}_2)(\vec{x}_i - \vec{m}_2)^T$$

$$S_2 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 2 & 1 \\ 0 & 1 & 0.5 \end{bmatrix}$$

$$S_3 = \sum_{\vec{x}_i \in \omega_3} (\vec{x}_i - \vec{m}_3)(\vec{x}_i - \vec{m}_3)^T$$

$$S_3 = \begin{bmatrix} 2 & -2 & -2 \\ -2 & 2 & 2 \\ -2 & 2 & 2 \end{bmatrix}$$

$$S_w = S_1 + S_2 + S_3 = \begin{bmatrix} 4 & -2 & 0 \\ -2 & 4 & 3 \\ 0 & 3 & 4.5 \end{bmatrix}$$

$$S_B = \sum_{i=1}^3 n_i (\vec{m}_i - \vec{m})(\vec{m}_i - \vec{m})^T$$

$$S_B = \begin{bmatrix} 12 & 6 & -2 \\ 6 & 12 & -1 \\ -2 & -1 & 1/3 \end{bmatrix}$$

drugi način

$$\lambda S_w \vec{w} = S_B \vec{w}$$

$$(S_B - \lambda S_w) \vec{w} = 0$$

$$\left[\begin{array}{ccc} 12 & 6 & -2 \\ 6 & 12 & -1 \\ -2 & -1 & 1/3 \end{array} \right] - \lambda \left[\begin{array}{ccc} 4 & -2 & 0 \\ -2 & 4 & 3 \\ 0 & 3 & 4.5 \end{array} \right] = 0$$

$$\lambda_1 = 25.8173$$

$$\lambda_2 = 1.0716$$

$$\lambda_3 = 0$$

$$\lambda_1 = 25.8173 \quad \vec{w} = \begin{bmatrix} -0.62 \\ -0.9587 \\ 0.66 \end{bmatrix}$$

Zadatak 4.

Fisher – 3 razreda – trodimenzionalni uzorci

$$\omega_1 = \{(2,0,1)^T, (4,0,3)^T\}$$

$$\omega_2 = \{(0,-2,2)^T, (0,-4,4)^T\}$$

$$\omega_3 = \{(2,-2,3)^T, (4,-4,1)^T\}$$

$$\vec{m}_1 = \frac{1}{2}(\vec{x}_1 + \vec{x}_2) = \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix}$$

$$\vec{m}_2 = \frac{1}{2}(\vec{x}_3 + \vec{x}_4) = \begin{bmatrix} 0 \\ -3 \\ 3 \end{bmatrix}$$

$$\vec{m}_3 = \frac{1}{2}(\vec{x}_5 + \vec{x}_6) = \begin{bmatrix} 3 \\ -3 \\ 2 \end{bmatrix}$$

$$S_1 = \sum_{\vec{x}_i \in \omega_1} (\vec{x}_i - \vec{m}_1)(\vec{x}_i - \vec{m}_1)^T$$

$$S_1 = \begin{bmatrix} 2 & 0 & 2 \\ 0 & 0 & 0 \\ 2 & 0 & 2 \end{bmatrix}$$

$$S_2 = \sum_{\vec{x}_i \in \omega_2} (\vec{x}_i - \vec{m}_2)(\vec{x}_i - \vec{m}_2)^T$$

$$S_2 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 2 & -2 \\ 0 & -2 & 2 \end{bmatrix}$$

$$S_3 = \sum_{\vec{x}_i \in \omega_3} (\vec{x}_i - \vec{m}_3)(\vec{x}_i - \vec{m}_3)^T$$

$$S_3 = \begin{bmatrix} 2 & -2 & -2 \\ -2 & 2 & 2 \\ -2 & 2 & 2 \end{bmatrix}$$

$$S_w = S_1 + S_2 + S_3 = \begin{bmatrix} 4 & -2 & 0 \\ -2 & 4 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

$$S_B = \sum_{i=1}^3 n_i (\vec{m}_i - \vec{m})(\vec{m}_i - \vec{m})^T$$

$$S_B = \begin{bmatrix} 12 & 6 & -4 \\ 6 & 12 & -2 \\ -4 & -2 & 1.33 \end{bmatrix}$$

drugi način

$$\lambda S_w \vec{w} = S_B \vec{w}$$

$$(S_B - \lambda S_w) \vec{w} = 0$$

$$\left[\begin{array}{ccc} 12 & 6 & -4 \\ 6 & 12 & -2 \\ -4 & -2 & 1.33 \end{array} \right] - \lambda \left[\begin{array}{ccc} 4 & -2 & 0 \\ -2 & 4 & 0 \\ 0 & 0 & 6 \end{array} \right] = 0$$

$$\lambda_1 = 9.1678$$

$$\lambda_2 = 1.0544$$

$$\lambda_3 = 0$$

$$\lambda_1 = 9.1678 \quad \vec{w}_1 = \begin{bmatrix} 0.4965 \\ 0.4942 \\ -0.0554 \end{bmatrix}$$

$$\lambda_2 = 1.0544 \quad \vec{w}_2 = \begin{bmatrix} 0.2638 \\ -0.2984 \\ -0.0918 \end{bmatrix}$$



