XCS229 Problem Set 3

Due Sunday, June 30 at 11:59pm PT.

Guidelines

1. If you have a question about this homework, we encourage you to post your question on our Slack channel, at http://xcs229-scpd.slack.com/
2. Familiarize yourself with the collaboration and honor code policy before starting work.
3. For the coding problems, you must use the packages specified in the provided environment description. Since the autograder uses this environment, we will not be able to grade any submissions which import unexpected libraries.

Submission Instructions

Written Submission: Some questions in this assignment require a written response. For these questions, you should submit a PDF with your solutions online in the online student portal. As long as the PDF is legible and organized, the course staff has no preference between a handwritten and a typeset LaTeX submission. If you wish to typeset your submission and are new to LaTeX, you can get started with the following:

- Type responses only in `submission.tex`.
- Submit the compiled PDF, **not** `submission.tex`.
- Use the commented instructions within the `Makefile` and `README.md` to get started.

Coding Submission: Some questions in this assignment require a coding response. For these questions, you should submit only the `src/submission.py` file in the online student portal. For further details, see Writing Code and Running the Autograder below.

Honor code

We strongly encourage students to form study groups. Students may discuss and work on homework problems in groups. However, each student must write down the solutions independently, and without referring to written notes from the joint session. In other words, each student must understand the solution well enough in order to reconstruct it by him/herself. In addition, each student should write on the problem set the set of people with whom s/he collaborated. Further, because we occasionally reuse problem set questions from previous years, we expect students not to copy, refer to, or look at the solutions in preparing their answers. It is an honor code violation to intentionally refer to a previous year's solutions. More information regarding the Stanford honor code can be foudn at https://communitystandards.stanford.edu/policies-and-guidance/honor-code.

Test Cases

The autograder is a thin wrapper over the python `unittest` framework. It can be run either locally (on your computer) or remotely (on SCPD servers). The following description demonstrates what test results will look like for both local and remote execution. For the sake of example, we will consider two generic tests: `1a-0-basic` and `1a-1-hidden`.

Local Execution - Hidden Tests

All hidden tests rely on files that are not provided to students. Therefore, the tests can only be run remotely. When a hidden test like `1a-1-hidden` is executed locally, it will produce the following result:

```
----- START 1a-1-hidden:  Test multiple instances of the same word in a sentence.
----- END 1a-1-hidden [took 0:00:00.011989 (max allowed 1 seconds), ???/3 points] (hidden test ungraded)
```

Local Execution - Basic Tests

When a basic test like `1a-0-basic` passes locally, the autograder will indicate success:

```
----- START 1a-0-basic:  Basic test case.
----- END 1a-0-basic [took 0:00:00.000062 (max allowed 1 seconds), 2/2 points]
```

When a basic test like `1a-0-basic` fails locally, the error is printed to the terminal, along with a stack trace indicating where the error occurred:

```
----- START 1a-0-basic:  Basic test case.
<class 'AssertionError'>
{'a': 2, 'b': 1} != None
  File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
    yield
  File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
    testMethod()
  File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/graderUtil.py", line 54, in wrapper
    result = func(*args, **kwargs)
  File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/graderUtil.py", line 83, in wrapper
    result = func(*args, **kwargs)
  File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/grader.py", line 23, in test_0
    submission.extractWordFeatures("a b a"))
  File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEqual
    assertion_func(first, second, msg=msg)
  File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
    raise self.failureException(msg)
----- END 1a-0-basic [took 0:00:00.003809 (max allowed 1 seconds), 0/2 points]
```

This error caused the test to fail.

In this case, start your debugging in line 23 of grader.py.

Remote Execution

Basic and hidden tests are treated the same by the remote autograder. Here are screenshots of failed basic and hidden tests. Notice that the same information (error and stack trace) is provided as the in local autograder, now for both basic and hidden tests.

1a-0-basic) Basic test case. (0.0/2.0)

```
<class 'AssertionError'>:  {'a': 2, 'b': 1} != None
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
    yield
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
    testMethod()
  File "/autograder/source/graderUtil.py", line 54, in wrapper
    result = func(*args, **kwargs)
  File "/autograder/source/graderUtil.py", line 83, in wrapper
    result = func(*args, **kwargs)
  File "/autograder/source/grader.py", line 23, in test_0
    submission.extractWordFeatures("a b a"))
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEqual
    assertion_func(first, second, msg=msg)
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
    raise self.failureException(msg)
```

Just like in the local autograder, this error caused the test to fail.

Just like in the local autograder, start your debugging in line 23 of grader.py.

1a-1-hidden) Test multiple instances of the same word in a sentence. (0.0/3.0)

```
<class 'AssertionError'>:  {'a': 23, 'ab': 22, 'aa': 24, 'c': 16, 'b': 15} != None
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
    yield
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
    testMethod()
  File "/autograder/source/graderUtil.py", line 54, in wrapper
    result = func(*args, **kwargs)
  File "/autograder/source/graderUtil.py", line 83, in wrapper
    result = func(*args, **kwargs)
  File "/autograder/source/grader.py", line 31, in test_1
    self.compare_with_solution_or_wait(submission, 'extractWordFeatures', lambda f: f(sentence))
  File "/autograder/source/graderUtil.py", line 183, in compare_with_solution_or_wait
    self.assertEqual(ans1, ans2)
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEqual
    assertion_func(first, second, msg=msg)
  File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
    raise self.failureException(msg)
```

This error caused the test to fail.

Start your debugging in line 31 of grader.py.

Finally, here is what it looks like when basic and hidden tests pass in the remote autograder.

1a-0-basic) Basic test case. (2.0/2.0)

1a-1-hidden) Test multiple instances of the same word in a sentence. (3.0/3.0)

---

1. **Poisson Regression**

In this question we will construct another kind of a commonly used GLM, which is called Poisson Regression. In a GLM, the choice of the exponential family distribution is based on the kind of problem at hand. If we are solving a classification problem, then we use an exponential family distribution with support over discrete classes (such as Bernoulli, or Categorical). Similarly, if the output is real valued, we can use Gaussian or Laplace (both are in the exponential family). Sometimes the desired output is to predict counts. E.g., predicting the number of emails expected in a day, the number of customers expected to enter a store in the next hour, etc. based on input features (also called covariates). You may recall that a probability distribution with support over integers (i.e. counts) is the Poisson distribution, and it also happens to be in the exponential family.

In the following sub-problems, we will start by showing that the Poisson distribution is in the exponential family, derive the functional form of the hypothesis, derive the update rules for training models, and finally using the provided dataset to train a real model and make predictions on the test set.

(a) **[2 points (Written)]** Consider the Poisson distribution parameterized by λ:

$$p(y;\lambda) = \frac{e^{-\lambda}\lambda^y}{y!}.$$

(Here y has positive integer values and $y!$ is the factorial of y.) Show that the Poisson distribution is in the exponential family, and clearly state the values for $b(y)$, η, $T(y)$, and $a(\eta)$.

(b) **[1 point (Written)]** Consider performing regression using a GLM model with a Poisson response variable. What is the canonical response function for the family? (You may use the fact that a Poisson random variable with parameter λ has mean λ.)

(c) **[3 points (Written)]** For a training set $\{(x^{(i)}, y^{(i)}); i = 1, \ldots, n\}$, let the log-likelihood of an example be $\log p(y^{(i)}|x^{(i)};\theta)$. By taking the derivative of the log-likelihood with respect to θ_j, derive the stochastic gradient ascent update rule for learning using a GLM model with Poisson responses y and the canonical response function.

The log-likelihood of an example $(x^{(i)}, y^{(i)})$ is defined as $\ell(\theta) = \log p(y^{(i)}|x^{(i)};\theta)$. To derive the stochastic gradient ascent rule, use the results in part (a) and the standard GLM assumption that $\eta = \theta^T x$.

$$\begin{aligned}
\frac{\partial \ell(\theta)}{\partial \theta_j} &= \frac{\partial \log p(y^{(i)}|x^{(i)};\theta)}{\partial \theta_j} \\
&= \frac{\partial \log \left(\frac{1}{y^{(i)}!} \exp(\eta^T y^{(i)} - e^{\eta}) \right)}{\partial \theta_j} \\
&=
\end{aligned}$$

Thus the stochastic gradient ascent update rule should be:

$$\theta_j := \theta_j + \alpha \frac{\partial \ell(\theta)}{\partial \theta_j},$$

which reduces here to:

(d) **[7 points (Coding)]**

Consider a website that wants to predict its daily traffic. The website owners have collected a dataset of past traffic to their website, along with some features which they think are useful in predicting the number of visitors per day. The dataset is split into train/valid sets and the starter code is provided in the following files:

- `src-poisson/train,valid.csv`
- `src-poisson/submission.py`

We will apply Poisson regression to model the number of visitors per day. Note that applying Poisson regression in particular assumes that the data follows a Poisson distribution whose natural parameter is a linear combination of the input features (*i.e.*, $\eta = \theta^T x$). In `src-poisson/submission.py`, implement Poisson regression for this dataset and use *full batch gradient ascent* to maximize the log-likelihood of θ. For the stopping criterion, check if the change in parameters has a norm smaller than a small value such as 10^{-5}. Please complete the `fit` and `predict` functions of the `PoissonRegression` class.

Using the trained model, predict the expected counts for the **validation set**. To verify a correct implementation, use autograder test case `1d-2-basic` to create a scatter plot between the true counts vs predicted counts (on the validation set). In the scatter plot, the x-axis is the true count and the y-axis are the corresponding predicted expected count. Note that the true counts are integers while the expected counts are generally real numbers.

Your plot should look similar to the following:

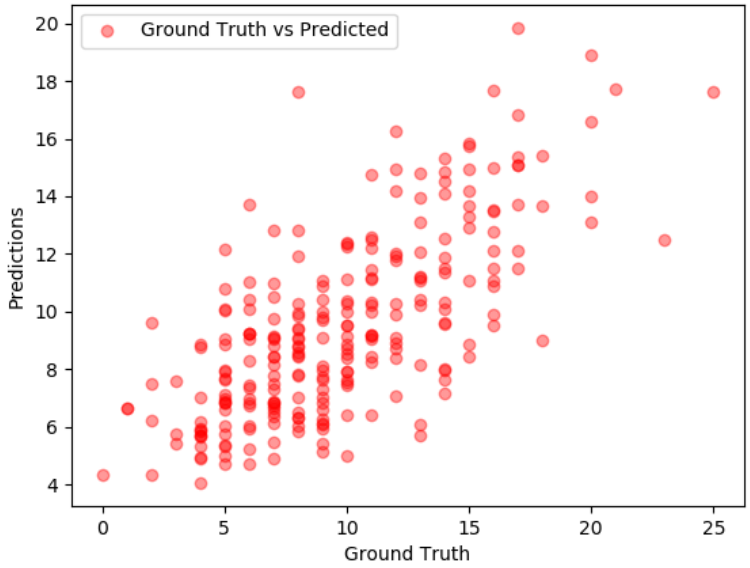

Figure 1: Ground Truth vs Prediction plot on the validation set (Note: This is for reference only. You are not required to submit a plot.)

2. **Constructing kernels**

In class, we saw that by choosing a kernel $K(x, z) = \phi(x)^T \phi(z)$, we can implicitly map data to a high dimensional space, and have a learning algorithm (e.g SVM or logistic regression) work in that space. One way to generate kernels is to explicitly define the mapping ϕ to a higher dimensional space, and then work out the corresponding K.

However in this question we are interested in direct construction of kernels. I.e., suppose we have a function $K(x, z)$ that we think gives an appropriate similarity measure for our learning problem, and we are considering plugging K into the SVM as the kernel function. However for $K(x, z)$ to be a valid kernel, it must correspond to an inner product in some higher dimensional space resulting from some feature mapping ϕ. Mercer's theorem tells us that $K(x, z)$ is a (Mercer) kernel if and only if for any finite set $\{x^{(1)}, \ldots, x^{(n)}\}$, the square matrix $K \in \mathbb{R}^{n \times n}$ whose entries are given by $K_{ij} = K(x^{(i)}, x^{(j)})$ is symmetric and positive semidefinite. You can find more details about Mercer's theorem in the notes, though the description above is sufficient for this problem.

Now here comes the question: Let K_1, K_2 be kernels over $\mathbb{R}^d \times \mathbb{R}^d$, and let $a \in \mathbb{R}^+$ be a positive real number.

For each of the functions K below, state whether it is necessarily a kernel. If you think it is, prove it; if you think it isn't, give a counter-example.

(a) **[2 points (Written)]** $K(x, z) = K_1(x, z) + K_2(x, z)$

(b) **[2 points (Written)]** $K(x, z) = K_1(x, z) - K_2(x, z)$

(c) **[2 points (Written)]** $K(x, z) = aK_1(x, z)$

(d) **[2 points (Written)]** $K(x, z) = -aK_1(x, z)$

3. **Kernelizing the Perceptron**

Let there be a binary classification problem with $y \in \{0, 1\}$. The perceptron uses hypotheses of the form $h_\theta(x) = g(\theta^T x)$, where $g(z) = \text{sign}(z) = 1$ if $z \geq 0$, 0 otherwise. In this problem we will consider a stochastic gradient descent-like implementation of the perceptron algorithm where each update to the parameters θ is made using only one training example. However, unlike stochastic gradient descent, the perceptron algorithm will only make one pass through the entire training set. The update rule for this version of the perceptron algorithm is given by

$$\theta^{(i+1)} := \theta^{(i)} + \alpha(y^{(i+1)} - h_{\theta^{(i)}}(x^{(i+1)}))x^{(i+1)}$$

where $\theta^{(i)}$ is the value of the parameters after the algorithm has seen the first i training examples. Prior to seeing any training examples, $\theta^{(0)}$ is initialized to $\vec{0}$.

(a) Let K be a Mercer kernel corresponding to some very high-dimensional feature mapping ϕ. Suppose ϕ is so high-dimensional (say, ∞-dimensional) that it's infeasible to ever represent $\phi(x)$ explicitly. Describe how you would apply the "kernel trick" to the perceptron to make it work in the high-dimensional feature space ϕ, but without ever explicitly computing $\phi(x)$.

[**Note:** You don't have to worry about the intercept term. If you like, think of ϕ as having the property that $\phi_0(x) = 1$ so that this is taken care of.] Your description should specify:

i. **[1 point (Written)]** How you will (implicitly) represent the high-dimensional parameter vector $\theta^{(i)}$, including how the initial value $\theta^{(0)} = 0$ is represented (note that $\theta^{(i)}$ is now a vector whose dimension is the same as the feature vectors $\phi(x)$);

ii. **[1 point (Written)]** How you will efficiently make a prediction on a new input $x^{(i+1)}$. I.e., how you will compute $h_{\theta^{(i)}}(x^{(i+1)}) = g({\theta^{(i)}}^T \phi(x^{(i+1)}))$, using your representation of $\theta^{(i)}$; and

iii. **[1 point (Written)]** How you will modify the update rule given above to perform an update to θ on a new training example $(x^{(i+1)}, y^{(i+1)})$; *i.e.,* using the update rule corresponding to the feature mapping ϕ:

$$\theta^{(i+1)} := \theta^{(i)} + \alpha(y^{(i+1)} - h_{\theta^{(i)}}(x^{(i+1)}))\phi(x^{(i+1)})$$

(b) **[10 points (Coding)]** Implement your approach by completing the `initial_state`, `predict`, and `update_state` methods of `src-perceptron/submission.py`.

We provide two kernels, a dot-product kernel and a radial basis function (RBF) kernel.

Run `src-perceptron/submission.py` to train kernelized perceptrons on `src-perceptron/train.csv`. The code will then test the perceptron on `src-perceptron/test.csv` and save the resulting predictions in the `src-perceptron` folder. Plots will also be saved in `src-perceptron`.

The output plot should look similar to the following (no plot submission is required):

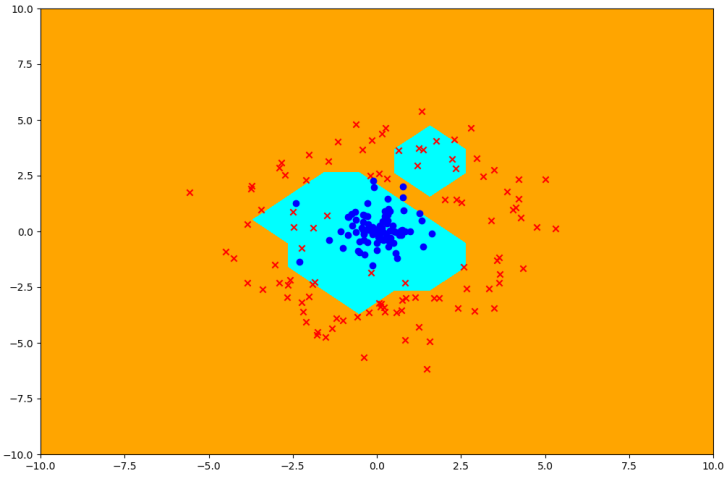

Figure 2: Perceptron classifier plot for radial basis function kernel (Note: This is for reference only. You are not required to submit a plot.)

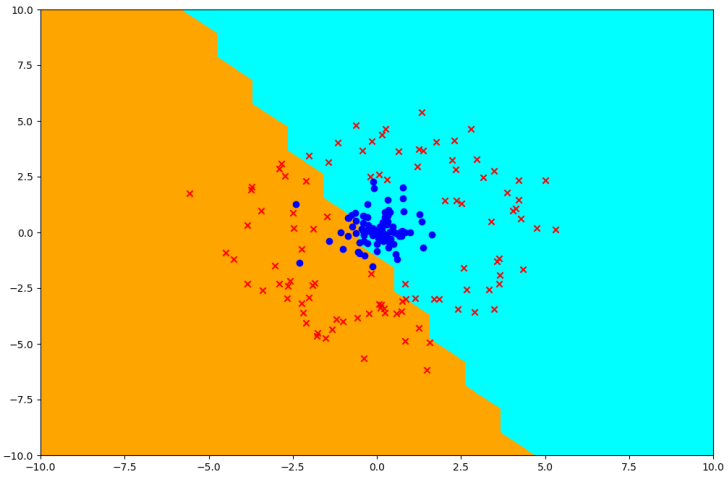

Figure 3: Perceptron classifier plot for dot-product kernel (Note: This is for reference only. You are not required to submit a plot.)

(c) **[1 point (Written)]**

One of the provided kernels performs extremely poorly in classifying the points. Which kernel performs badly and why does it fail?

This handout includes space for every question that requires a written response. Please feel free to use it to handwrite your solutions (legibly, please). If you choose to typeset your solutions, the `README.md` for this assignment includes instructions to regenerate this handout with your typeset LaTeX solutions.

1.a

1.b

1.c

The log-likelihood of an example $(x^{(i)}, y^{(i)})$ is defined as $\ell(\theta) = \log p(y^{(i)}|x^{(i)}; \theta)$. To derive the stochastic gradient ascent rule, use the results in part (a) and the standard GLM assumption that $\eta = \theta^T x$.

$$\begin{aligned}
\frac{\partial \ell(\theta)}{\partial \theta_j} &= \frac{\partial \log p(y^{(i)}|x^{(i)}; \theta)}{\partial \theta_j} \\
&= \frac{\partial \log \left(\frac{1}{y^{(i)}!} \exp(\eta^T y^{(i)} - e^{\eta}) \right)}{\partial \theta_j} \\
&=
\end{aligned}$$

Thus the stochastic gradient ascent update rule should be:

$$\theta_j := \theta_j + \alpha \frac{\partial \ell(\theta)}{\partial \theta_j},$$

which reduces here to:

2.a

2.b

2.c

2.d

3.ai
3.aii
3.aiii
3.c