

Machine Learning Algorithms: From Math to Code

Assignment for Feature Selection

Kang Wang, Yuheng Zhang

1 Problem Set 1

For this problem set, you should complete the missing code for Ch9.m and Ch10.m, and submit them with a report describing your results in a compressed .zip file on canvas.

1.1 Ch9.m

After you finish Ch9.m, you should get the following output in command line, and a plot will be shown by matlab.

```
>> Ch9
d1 =
     0         0         0
 54.6600         0         0
 79.0600 28.4800         0

d2 =
     0         0         0
 32.0828         0         0
 47.5451 16.2049         0

dinf =
     0         0         0
 27.9800         0         0
 40.9000 12.9200         0

dB =
     0         0         0
 26.5214         0         0
 49.9629  3.9286         0

SB + SW = ST verified.
```

In the report, you should

1. Include the generated plot in your report, observe and report the separability of the three classes.
2. Observe distance matrices d_1, d_2, d_∞ and d_B . Compare and sort the distances between class 1, 2 and 3.
3. Report SB, SW and ST matrix in the way like $SB = [\dots]$, $SW = [\dots]$ and $ST = [\dots]$.

1.2 Ch10.m

After you finish Ch10.m, you should get the following output in command line,

```
>> Ch10
dB =
     0     0     0     0     0     0     0     0     0     0
  NaN     0     0     0     0     0     0     0     0     0
  NaN  NaN     0     0     0     0     0     0     0     0
  NaN  NaN  NaN     0     0     0     0     0     0     0
  NaN  NaN  NaN  NaN     0     0     0     0     0     0
  NaN  NaN  NaN  NaN  NaN     0     0     0     0     0
  NaN  NaN  NaN  NaN  NaN  NaN     0     0     0     0
```

NaN	NaN	NaN	NaN	NaN	NaN	NaN	0	0	0
NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	0	0
NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	0

In the report, you should

1. Include the generated energy distribution plot, observe and analyze the differences between them.
2. Include the generated plots of handwritten digit dataset in 2-D space and 3-D space. Observe and report their separability.
3. Include the generated digits plot composed of 16 subplots. The i 'th subplot keeps the first $i * 16$ eigenvalues, and the last one is the original digit. Determine how many eigenvalues we need to keep the original digit distinguishable.

Notes

1. These Two problems should be included in a single report with headings.
2. Source code and report should be compressed into a single .zip file named **Group_xx.zip** and handed on the canvas before **next Monday midnight, July 17 23:59**.