

Homework 5

Question 1

- a) $x_1 \Rightarrow \sqrt{(3-0)^2 + (1-0)^2}, \sqrt{(3-4)^2 + (1-3)^2}, \sqrt{(3-2)^2 + (1+3)^2} = \boxed{\sqrt{5}}$
- b) $x_2 \Rightarrow \sqrt{(1-0)^2 + (-2+0)^2}, \sqrt{(1-4)^2 + (-2-3)^2}, \sqrt{(1-2)^2 + (-2+3)^2} = \boxed{\sqrt{2}}$
- c) $x_3 \Rightarrow \sqrt{(6-0)^2 + (10-0)^2}, \sqrt{(6-4)^2 + (10-3)^2}, \sqrt{(6-2)^2 + (10+3)^2} = \boxed{\sqrt{53}}$
- d) $x_4 \Rightarrow \sqrt{(-3-0)^2 + (6-0)^2}, \sqrt{(-3-4)^2 + (6-3)^2}, \sqrt{(-3-2)^2 + (6+3)^2} = \boxed{\sqrt{45}}$
- e) $x_5 \Rightarrow \sqrt{(1-0)^2 + (-1-0)^2}, \sqrt{(1-4)^2 + (-1-3)^2}, \sqrt{(1-2)^2 + (-1+3)^2} = \boxed{\sqrt{2}}$

$$f) f_{\mu \Sigma}(x) = \frac{1}{2\pi^{d/2}} \frac{1}{\sqrt{|\Sigma|}} \exp\left(-\frac{1}{2} (x-\mu)^T \Sigma^{-1} (x-\mu)\right)$$

Σ_1

$$f_{\mu \Sigma_1}(x_1) = \frac{1}{2\pi} \frac{1}{4.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 3 \\ 1 \end{bmatrix} \frac{1}{4.0} \begin{bmatrix} 2.0 & 0 \\ 0 & 2.0 \end{bmatrix} \begin{bmatrix} 1, 3 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_1}(x_2) = \frac{1}{2\pi} \frac{1}{4.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 1 \\ -2 \end{bmatrix} \frac{1}{4.0} \begin{bmatrix} 2.0 & 0 \\ 0 & 2.0 \end{bmatrix} \begin{bmatrix} -2, 1 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_1}(x_3) = \frac{1}{2\pi} \frac{1}{4.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 6 \\ 10 \end{bmatrix} \frac{1}{4.0} \begin{bmatrix} 2.0 & 0 \\ 0 & 2.0 \end{bmatrix} \begin{bmatrix} 10, 6 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_1}(x_4) = \frac{1}{2\pi} \frac{1}{4.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -3 \\ 6 \end{bmatrix} \frac{1}{4.0} \begin{bmatrix} 2.0 & 0 \\ 0 & 2.0 \end{bmatrix} \begin{bmatrix} 6, -3 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_1}(x_5) = \frac{1}{2\pi} \frac{1}{4.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -1 \\ -1 \end{bmatrix} \frac{1}{4.0} \begin{bmatrix} 2.0 & 0 \\ 0 & 2.0 \end{bmatrix} \begin{bmatrix} -1, 1 \end{bmatrix}\right)$$

Σ_2

$$f_{\mu \Sigma_2}(x_1) = \frac{1}{2\pi} \frac{1}{16.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -1 \\ -2 \end{bmatrix} \frac{1}{16.0} \begin{bmatrix} 4.0 & 0 \\ 0 & 4.0 \end{bmatrix} \begin{bmatrix} -2, -1 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_2}(x_2) = \frac{1}{2\pi} \frac{1}{16.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -3 \\ -5 \end{bmatrix} \frac{1}{16.0} \begin{bmatrix} 4.0 & 0 \\ 0 & 4.0 \end{bmatrix} \begin{bmatrix} -5, -3 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_2}(x_3) = \frac{1}{2\pi} \frac{1}{16.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 2 \\ 7 \end{bmatrix} \frac{1}{16.0} \begin{bmatrix} 4.0 & 0 \\ 0 & 4.0 \end{bmatrix} \begin{bmatrix} 7, 2 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_2}(x_4) = \frac{1}{2\pi} \frac{1}{16.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -7 \\ 3 \end{bmatrix} \frac{1}{16.0} \begin{bmatrix} 4.0 & 0 \\ 0 & 4.0 \end{bmatrix} \begin{bmatrix} 3, -7 \end{bmatrix}\right)$$

$$f_{\mu \Sigma_2}(x_5) = \frac{1}{2\pi} \frac{1}{16.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -3 \\ -4 \end{bmatrix} \frac{1}{16.0} \begin{bmatrix} 4.0 & 0 \\ 0 & 4.0 \end{bmatrix} \begin{bmatrix} -4, -3 \end{bmatrix}\right)$$

$$\begin{aligned} \frac{\Sigma_3}{f_{\Sigma_3}(x_1)} &= \frac{1}{2\pi} \frac{1}{25.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 1 \\ 4 \end{bmatrix} \frac{1}{25.0} \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 4 \\ 1 \end{bmatrix}\right) \\ f_{\Sigma_3}(x_2) &= \frac{1}{2\pi} \frac{1}{25.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -1 \\ 1 \end{bmatrix} \frac{1}{25.0} \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix}\right) \\ f_{\Sigma_3}(x_3) &= \frac{1}{2\pi} \frac{1}{25.0} \exp\left(-\frac{1}{2} \begin{bmatrix} 4 \\ 3 \end{bmatrix} \frac{1}{25.0} \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 13 \\ 4 \end{bmatrix}\right) \\ f_{\Sigma_3}(x_4) &= \frac{1}{2\pi} \frac{1}{25.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -5 \\ 9 \end{bmatrix} \frac{1}{25.0} \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 9 \\ -5 \end{bmatrix}\right) \\ f_{\Sigma_4}(x_5) &= \frac{1}{2\pi} \frac{1}{25.0} \exp\left(-\frac{1}{2} \begin{bmatrix} -1 \\ 2 \end{bmatrix} \frac{1}{25.0} \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix}\right) \end{aligned}$$

Question 3

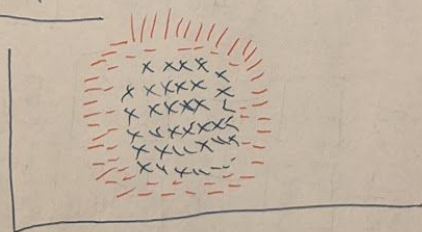
$$a) \Delta(z_i) = \begin{cases} 1 & \text{if } z(i) < -2 \\ 1/2 & \text{if } z(i) \leq 2 \text{ and } -2 \leq z(i) \\ 0 & \text{if } z(i) > 2 \end{cases}$$

$$b) l_{\Delta}(z) = \ln(1 + \exp(-z)) + 2$$

(See the picture in write up for the graph)

Question 4

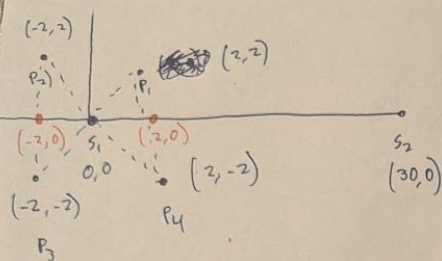
a)



b) The perceptron algorithm will run forever since there will always be a misclassified point in the example given

c) Feature Expansion can be used to map the data to a higher dimension which will make it possible to use a linear classifier.

Question 2



Points: $(2,2)$ $(-2,2)$ $(-2,-2)$ $(2,-2)$

Let S represent sites
Let S' represent prime sites

If all the points are grouped around 1 site, then Lloyd's will terminate since the set S is unchanged. S' is better than S because using the pythagorean theorem we can see that some points are close to S' and we get two clusters

Extra Credit

Question 6

a) i) $\|A_2\|_2^2 = \boxed{\theta_1^2}$

ii) $\|A_3\|_F^2 = \boxed{\sum_{i=1}^3 \theta_i^2}$

b) i) $A_3 = \boxed{\sum_{j=1}^3 \theta_j u_j v_j^T}$

ii) $A_3 - A_2 = \boxed{\sum_{j=1}^3 \theta_j' u_j v_j^T - \sum_{i=1}^2 \theta_i u_i v_i^T}$

c)

$\Pi_{A_3}(x) = \boxed{\sum_{i=1}^3 v_i \langle x, v_i \rangle}$

Question 5

a) $\langle \alpha, (1, (a_i, b_i), (a_i, b_i)^2) \rangle$

b) $2 \sum_{i=1}^n (M_2(x_i) - y_i) (1, x_i, x_i^2)$

Results for 1 g-k

$w_1(x_1) = 0.22270013882530787$

$w_1(x_2) = 0.7772998611746875$

$w_1(x_3) = 4.6499074378633745e-15$

$w_1(x_4) = 3.528935910172004e-05$

$w_1(x_5) = 1.6455438190198433$

$w_2(x_1) = 0.9716965685781364$

$w_2(x_2) = 0.025894836437441376$

$w_2(x_3) = 0.0024085949844222863$

$w_2(x_4) = 0.001289227992085548$

$w_2(x_5) = 0.0797617114945835$

$w_3(x_1) = 19776402.658497844$

$w_3(x_2) = 88631687.64519446$

$w_3(x_3) = 1.0$

$w_3(x_4) = 2697.28232826852$

$w_3(x_5) = 65659969.137330756$

Code for 1 g-k

```
import numpy as np
import math
import array

# the sites
s1x = 0
s1y = 0
s2x = 3
s2y = 4
s2x = -3
s2y = 2

# sigma values for the matrix
sig1 = 2.0
sig2 = 4.0
sig3 = 5

# points
x1x = 1
x1y = 3
x2x = -2
x2y = 1
x3x = 10
x3y = 6

# foo = np.array([[1, 2]])
# print(foo)
# foo_transpose = np.transpose(foo)
# print(foo_transpose)
# def calculate_weight(pointx, pointy, sitex, sitey, sigma):
#     point = np.array([pointx, pointy])
#     site = np.array([sitex, sitey])
#     difference = point - site
#     covariance_matrix = np.identity(2) * sigma
#     inverse_covariance = np.linalg.inv(covariance_matrix)
#     determinant = np.linalg.det(covariance_matrix)
#     determinant_constant = 1/math.sqrt(determinant)
#     exponent = math.exp((-1/2 * difference.T).dot(inverse_covariance).dot(point))
#     result = (1/2 * math.pi) * determinant_constant * exponent
#     return result

def calculate_weight_array(point, site, sigma):
    pointx = point[0]
    pointy = point[1]
    sitex = site[0]
    sitey = site[1]
    point = np.array([pointx, pointy])
```

```

site = np.array([sitex, sitey])
difference = point - site
covariance_matrix = np.identity(2) * sigma
inverse_covariance = np.linalg.inv(covariance_matrix)
determinant = np.linalg.det(covariance_matrix)
determinant_constant = 1/math.sqrt(determinant)
exponent = math.exp((-1/2 * difference.T).dot(inverse_covariance).dot(difference))
result = (1/2 * math.pi) * determinant_constant * exponent
return result

```

```

point_array = [np.array([1, 3]), np.array([-2, 1]), np.array([10, 6]), np.array([6, -3]), np.array([-1, 1])]
site_array = [np.array([0, 0]), np.array([3, 4]), np.array([-3, 2])]

```

Weight1

```

w1_x1_numerator = calculate_weight_array(point_array[0], site_array[0], sig1)
w1_x1_denominator = 0
for g in range(0, 3):
    w1_x1_denominator += calculate_weight_array(point_array[g], site_array[0], sig1)
w1_x1 = w1_x1_numerator / w1_x1_denominator
print(f"w1(x1) = {w1_x1}")
w1_x2_numerator = calculate_weight_array(point_array[1], site_array[0], sig1)
w1_x2_denominator = 0
for g in range(0, 3):
    w1_x2_denominator += calculate_weight_array(point_array[g], site_array[0], sig1)
w1_x2 = w1_x2_numerator / w1_x2_denominator
print(f"w1(x2) = {w1_x2}")
w1_x3_numerator = calculate_weight_array(point_array[2], site_array[0], sig1)
w1_x3_denominator = 0
for g in range(0, 3):
    w1_x3_denominator += calculate_weight_array(point_array[g], site_array[0], sig1)
w1_x3 = w1_x3_numerator / w1_x3_denominator
print(f"w1(x3) = {w1_x3}")
w1_x4_numerator = calculate_weight_array(point_array[3], site_array[0], sig1)
w1_x4_denominator = 0
for g in range(0, 3):
    w1_x4_denominator += calculate_weight_array(point_array[g], site_array[0], sig1)
w1_x4 = w1_x4_numerator / w1_x4_denominator
print(f"w1(x4) = {w1_x4}")
w1_x5_numerator = calculate_weight_array(point_array[4], site_array[0], sig1)
w1_x5_denominator = 0
for g in range(0, 3):
    w1_x5_denominator += calculate_weight_array(point_array[g], site_array[0], sig1)
w1_x5 = w1_x5_numerator / w1_x5_denominator
print(f"w1(x5) = {w1_x5}")

```

Weight 2

```

w2_x1_numerator = calculate_weight_array(point_array[0], site_array[1], sig2)
w2_x1_denominator = 0

```

```

for h in range(0, 3):
    w2_x1_denominator += calculate_weight_array(point_array[h], site_array[1], sig2)
w2_x2_numerator = calculate_weight_array(point_array[1], site_array[1], sig2)
w2_x1 = w2_x1_numerator / w2_x1_denominator
print(f"w2(x1) = {w2_x1}")
w2_x2_denominator = 0
for h in range(0, 3):
    w2_x2_denominator += calculate_weight_array(point_array[h], site_array[1], sig2)
w2_x2 = w2_x2_numerator / w2_x2_denominator
print(f"w2(x2) = {w2_x2}")
w2_x3_numerator = calculate_weight_array(point_array[2], site_array[1], sig2)
w2_x3_denominator = 0
for h in range(0, 3):
    w2_x3_denominator += calculate_weight_array(point_array[h], site_array[1], sig2)
w2_x3 = w2_x3_numerator / w2_x3_denominator
print(f"w2(x3) = {w2_x3}")
w2_x4_numerator = calculate_weight_array(point_array[3], site_array[1], sig2)
w2_x4_denominator = 0
for h in range(0, 3):
    w2_x4_denominator += calculate_weight_array(point_array[h], site_array[1], sig2)
w2_x4 = w2_x4_numerator / w2_x4_denominator
print(f"w2(x4) = {w2_x4}")
w2_x5_numerator = calculate_weight_array(point_array[4], site_array[1], sig2)
w2_x5_denominator = 0
for h in range(0, 3):
    w2_x5_denominator += calculate_weight_array(point_array[h], site_array[1], sig2)
w2_x5 = w2_x5_numerator / w2_x5_denominator
print(f"w2(x5) = {w2_x5}")
# Weight 3
w3_x1_numerator = calculate_weight_array(point_array[0], site_array[2], sig3)
w3_x1_denominator = 0
for t in range(0, 3):
    w3_x1_denominator = calculate_weight_array(point_array[t], site_array[2], sig3)
w3_x1 = w3_x1_numerator / w3_x1_denominator
print(f"w3(x1) = {w3_x1}")
w3_x2_numerator = calculate_weight_array(point_array[1], site_array[2], sig3)
w3_x2_denominator = 0
for t in range(0, 3):
    w3_x2_denominator = calculate_weight_array(point_array[t], site_array[2], sig3)
w3_x2 = w3_x2_numerator / w3_x2_denominator
print(f"w3(x2) = {w3_x2}")
w3_x3_numerator = calculate_weight_array(point_array[2], site_array[2], sig3)
w3_x3_denominator = 0
for t in range(0, 3):
    w3_x3_denominator = calculate_weight_array(point_array[t], site_array[2], sig3)
w3_x3 = w3_x3_numerator / w3_x3_denominator
print(f"w3(x3) = {w3_x3}")
w3_x4_numerator = calculate_weight_array(point_array[3], site_array[2], sig3)

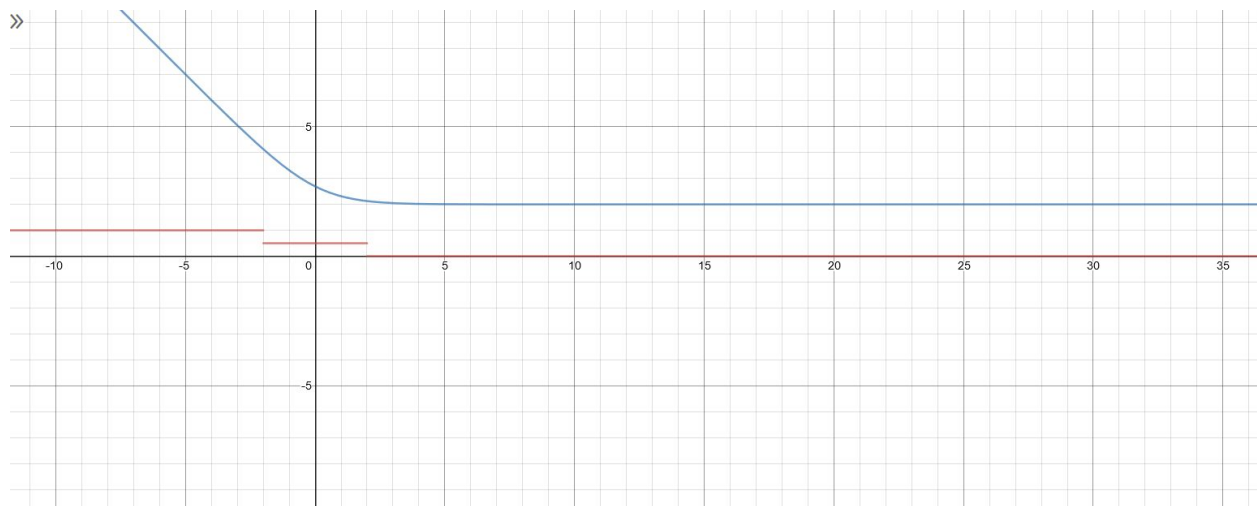
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```

w3_x4_denominator = 0
for t in range(0, 3):
    w3_x4_denominator = calculate_weight_array(point_array[t], site_array[2], sig3)
w3_x4 = w3_x4_numerator / w3_x4_denominator
print(f"w3(x4) = {w3_x4}")
w3_x5_numerator = calculate_weight_array(point_array[4], site_array[2], sig3)
w3_x5_denominator = 0
for t in range(0, 3):
    w3_x5_denominator = calculate_weight_array(point_array[t], site_array[2], sig3)
w3_x5 = w3_x5_numerator / w3_x5_denominator
print(f"w3(x5) = {w3_x5}")

```

Desmos graph picture for question 3



Citations

(This article was used for understanding question 4)

<https://towardsdatascience.com/truly-understanding-the-kernel-trick-1aeb11560769>