作業二

测验, 20 个问题

10
分数

1.
Questions 1-2 are about noisy targets.

Consider the bin model for a hypothesis h that makes an error with probability μ in approximating a deterministic target function f (both h and f outputs $\{-1, +1\}$). If we use the same h to approximate a noisy version of f given by

$$P(\mathbf{x}, y) = P(\mathbf{x})P(y|\mathbf{x})$$

$$P(y|\mathbf{x}) = \begin{cases} \lambda & y = f(\mathbf{x}) \\ 1-\lambda & \text{otherwise} \end{cases}$$

What is the probability of error that h makes in approximating the noisy target y?

- $1-\lambda$
- μ
- $\lambda(1-\mu) + (1-\lambda)\mu$
- $\lambda\mu + (1-\lambda)(1-\mu)$
- none of the other choices

10
分数

2.
Following Question 1, with what value of λ will the performance of h be independent of μ?

- 0
- 1
- 0 or 1
- 0.5
- none of the other choices

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3.
Questions 3-5 are about generalization error, and getting the feel of the bounds numerically. Please use the simple upper bound $N^{d_{\text{vc}}}$ on the growth function $m_{\mathcal{H}}(N)$, assuming that $N \geq 2$ and $d_{vc} \geq 2$.

For an $\mathcal{H}$ with $d_{\text{vc}} = 10$, if you want 95% confidence that your generalization error is at most 0.05, what is the closest numerical approximation of the sample size that the VC generalization bound predicts?

- $420,000$
- $440,000$
- $460,000$
- $480,000$
- $500,000$

10
分数

4.
There are a number of bounds on the generalization error ϵ, all holding with probability at least $1-\delta$. Fix $d_{\text{vc}} = 50$ and $\delta = 0.05$ and plot these bounds as a function of N. Which bound is the tightest (smallest) for very large N, say $N = 10,000$?

Note that Devroye and Parrondo & Van den Broek are implicit bounds in ϵ.

- Original VC bound: $\epsilon \leq \sqrt{\frac{8}{N} \ln \frac{4m_{\mathcal{H}}(2N)}{\delta}}$
- Rademacher Penalty Bound: $\epsilon \leq \sqrt{\frac{2\ln(2Nm_{\mathcal{H}}(N))}{N}} + \sqrt{\frac{2}{N}\ln\frac{1}{\delta}} + \frac{1}{N}$
- Parrondo and Van den Broek: $\epsilon \leq \sqrt{\frac{1}{N}(2\epsilon + \ln\frac{6m_{\mathcal{H}}(2N)}{\delta})}$
- Devroye: $\epsilon \leq \sqrt{\frac{1}{2N}(4\epsilon(1+\epsilon) + \ln\frac{4m_{\mathcal{H}}(N^2)}{\delta})}$
- Variant VC bound: $\epsilon \leq \sqrt{\frac{16}{N}\ln\frac{2m_{\mathcal{H}}(N)}{\sqrt{\delta}}}$

10
分数

5.
Continuing from Question 4, for small N, say $N = 5$, which bound is the tightest (smallest)?

- Original VC bound
- Rademacher Penalty Bound

Parrondo and Van den Broek

Devroye

Variant VC bound

10
分数

6.
In Questions 6-11, you are asked to play with the growth function or VC-dimension of some hypothesis sets.

What is the growth function $m_{\mathcal{H}}(N)$ of "positive-and-negative intervals on $\mathbb{R}$"? The hypothesis set $\mathcal{H}$ of "positive-and-negative intervals" contains the functions which are $+1$ within an interval $[\ell, r]$ and -1 elsewhere, as well as the functions which are -1 within an interval $[\ell, r]$ and $+1$ elsewhere.

For instance, the hypothesis $h_1(x) = \mathrm{sign}(x(x-4))$ is a negative interval with -1 within $[0, 4]$ and $+1$ elsewhere, and hence belongs to $\mathcal{H}$. The hypothesis $h_2(x) = \mathrm{sign}((x+1)(x)(x-1))$ contains two positive intervals in $[-1, 0]$ and $[1, \infty)$ and hence does not belong to $\mathcal{H}$.

$N^2 - N + 2$

N^2

$N^2 + 1$

none of the other choices.

$N^2 + N + 2$

10
分数

7.
Continuing from the previous problem, what is the VC-dimension of the hypothesis set of "positive-and-negative intervals on $\mathbb{R}$"?

3

4

5

∞

2

10
分数

8.
What is the growth function $m_{\mathcal{H}}(N)$ of "positive donuts in $\mathbb{R}^2$"?

The hypothesis set $\mathcal{H}$ of "positive donuts" contains hypotheses formed by two concentric circles centered at the origin. In particular, each hypothesis is $+1$ within a "donut" region of $a^2 \leq x_1^2 + x_2^2 \leq b^2$ and -1 elsewhere. Without loss of generality, we assume $0 < a < b < \infty$.

- $N + 1$
- $\binom{N+1}{2} + 1$
- $\binom{N+1}{3} + 1$
- none of the other choices.
- $\binom{N}{2} + 1$

10
分数

9.
Consider the "polynomial discriminant" hypothesis set of degree D on $\mathbb{R}$, which is given by

$$\mathcal{H} = \left\{ h_{\mathbf{c}} \;\middle|\; h_{\mathbf{c}}(x) = \text{sign}\left(\sum_{i=0}^{D} c_i x^i \right) \right\}$$

What is the VC-dimension of such an $\mathcal{H}$?

- D
- $D + 1$
- ∞
- none of the other choices.
- $D + 2$

10
分数

10.

Consider the "simplified decision trees'' hypothesis set on $\mathbb{R}^d$, which is given by

$$\mathcal{H} = \{h_{\mathbf{t},\mathbf{S}} \mid \; h_{\mathbf{t},\mathbf{S}}(\mathbf{x}) = 2[[\mathbf{v} \in S]] - 1, \text{ where } v_i = [[x_i > t_i]], \\ \mathbf{S} \text{ a collection of vectors in } \{0,1\}^d, \mathbf{t} \in \mathbb{R}^d \quad \}$$

That is, each hypothesis makes a prediction by first using the d thresholds t_i to locate $\mathbf{x}$ to be within one of the 2^d hyper-rectangular regions, and looking up $\mathbf{S}$ to decide whether the region should be $+1$ or -1.

What is the VC-dimension of the "simplified decision trees'' hypothesis set?

- 2^d
- $2^{d+1} - 3$
- ∞
- none of the other choices.
- 2^{d+1}

10
分数

11.
Consider the "triangle waves'' hypothesis set on $\mathbb{R}$, which is given by

$$\mathcal{H} = \{h_\alpha \mid \; h_\alpha(x) = \text{sign}(|(\alpha x) \bmod 4 - 2| - 1), \alpha \in \mathbb{R}\}$$

Here $(z \bmod 4)$ is a number $z - 4k$ for some integer k such that $z - 4k \in [0, 4)$. For instance, $(11.26 \bmod 4)$ is 3.26, and $(-11.26 \bmod 4)$ is 0.74. What is the VC-dimension of such an $\mathcal{H}$?

- 1
- 2
- ∞
- none of the other choices.
- 3

10
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12.
In Questions 12-15, you are asked to verify some properties or bounds on the growth function and VC-dimension.

Which of the following is an upper bounds of the growth function $m_{\mathcal{H}}(N)$ for $N \geq d_{vc} \geq 2$?

- $m_{\mathcal{H}}\left(\lfloor \frac{N}{2} \rfloor\right)$
- $2^{d_{vc}}$

$\min_{1 \le i \le N-1} 2^i m_{\mathcal{H}}(N-i)$

$\sqrt{N^{d_{vc}}}$

none of the other choices

10
分数

13.
Which of the following is not a possible growth functions $m_{\mathcal{H}}(N)$ for some hypothesis set?

2^N

$2^{\lfloor \sqrt{N} \rfloor}$

1

$N^2 - N + 2$

none of the other choices

10
分数

14.
For hypothesis sets $\mathcal{H}_1, \mathcal{H}_2, \ldots, \mathcal{H}_K$ with finite, positive VC-dimensions $d_{vc}(\mathcal{H}_k)$, some of the following bounds are correct and some are not.

Which among the correct ones is the tightest bound on $d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k)$, the VC-dimension of the **intersection** of the sets?

(The VC-dimension of an empty set or a singleton set is taken as zero.)

$0 \le d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k) \le \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$

$0 \le d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k) \le \min\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K}$

$0 \le d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k) \le \max\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K}$

$\min\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K} \le d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k) \le \max\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K}$

$\min\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K} \le d_{vc}(\bigcap_{k=1}^{K} \mathcal{H}_k) \le \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$

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15.

For hypothesis sets $\mathcal{H}_1, \mathcal{H}_2, \ldots, \mathcal{H}_K$ with finite, positive VC-dimensions $d_{vc}(\mathcal{H}_k)$, some of the following bounds are correct and some are not.

Which among the correct ones is the tightest bound on $d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k)$, the VC-dimension of the **union** of the sets?

- $0 \le d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k) \le K - 1 + \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$
- $\min\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K} \le d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k) \le \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$
- $\max\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K} \le d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k) \le \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$
- $\max\{d_{vc}(\mathcal{H}_k)\}_{k=1}^{K} \le d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k) \le K - 1 + \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$
- $0 \le d_{vc}(\bigcup_{k=1}^{K} \mathcal{H}_k) \le \sum_{k=1}^{K} d_{vc}(\mathcal{H}_k)$

10
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16.

For Questions 16-20, you will play with the decision stump algorithm.

In class, we taught about the learning model of "positive and negative rays'' (which is simply one-dimensional perceptron) for one-dimensional data. The model contains hypotheses of the form:

$$h_{s,\theta}(x) = s \cdot \text{sign}(x - \theta).$$

The model is frequently named the "decision stump'' model and is one of the simplest learning models. As shown in class, for one-dimensional data, the VC dimension of the decision stump model is 2.

In fact, the decision stump model is one of the few models that we could easily minimize E_{in} efficiently by enumerating all possible thresholds. In particular, for N examples, there are at most $2N$ dichotomies (see page 22 of lecture 5 slides), and thus at most $2N$ different E_{in} values. We can then easily choose the dichotomy that leads to the lowest E_{in}, where ties an be broken by randomly choosing among the lowest E_{in} ones. The chosen dichotomy stands for a combination of some "spot" (range of θ) and s, and commonly the median of the range is chosen as the θ that realizes the dichotomy.

In this problem, you are asked to implement such and algorithm and run your program on an artificial data set. First of all, start by generating a one-dimensional data by the procedure below:

(a) Generate x by a uniform distribution in $[-1, 1]$.

(b) Generate y by $f(x) = \tilde{s}(x)$ + noise where $\tilde{s}(x) = \text{sign}(x)$ and the noise flips the result with 20% probability.

For any decision stump $h_{s,\theta}$ with $\theta \in [-1, 1]$, express $E_{out}(h_{s,\theta})$ as a function of θ and s.

- $0.3 + 0.5s(|\theta| - 1)$
- $0.3 + 0.5s(1 - |\theta|)$
- $0.5 + 0.3s(|\theta| - 1)$
- $0.5 + 0.3s(1 - |\theta|)$

none of the other choices

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分数

17.
Generate a data set of size 20 by the procedure above and run the one-dimensional decision stump algorithm on the data set. Record E_{in} and compute E_{out} with the formula above. Repeat the experiment (including data generation, running the decision stump algorithm, and computing E_{in} and E_{out}) $5,000$ times. What is the average E_{in}? Please choose the closest option.

- 0.05
- 0.15
- 0.25
- 0.35
- 0.45

10
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18.
Continuing from the previous question, what is the average E_{out}? Please choose the closest option.

- 0.05
- 0.15
- 0.25
- 0.35
- 0.45

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19.

Decision stumps can also work for multi-dimensional data. In particular, each decision stump now deals with a specific dimension i, as shown below.

$$h_{s,i,\theta}(\mathbf{x}) = s \cdot \text{sign}(x_i - \theta).$$

Implement the following decision stump algorithm for multi-dimensional data:

a) for each dimension $i = 1, 2, \cdots, d$, find the best decision stump $h_{s,i,\theta}$ using the one-dimensional decision stump algorithm that you have just implemented.

b) return the "best of best"' decision stump in terms of E_{in}. If there is a tie , please randomly choose among the lowest-E_{in} ones

The training data $\mathcal{D}_{train}$ is available at:

https://www.csie.ntu.edu.tw/~htlin/mooc/datasets/mlfound_math/hw2_train.dat

The testing data $\mathcal{D}_{test}$ is available at:

https://www.csie.ntu.edu.tw/~htlin/mooc/datasets/mlfound_math/hw2_test.dat

Run the algorithm on the $\mathcal{D}_{train}$. Report the E_{in} of the optimal decision stump returned by your program. Choose the closest option.

- 0.05
- 0.15
- 0.25
- 0.35
- 0.45

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20.
Use the returned decision stump to predict the label of each example within $\mathcal{D}_{test}$. Report an estimate of E_{out} by E_{test}. Please choose the closest option.

- 0.05
- 0.15
- 0.25
- 0.35

0.45

作業二

测验, 20 个问题

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