

Homework 1 CSC 311

Maria Quintero

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Problem 1 (a)

since X is uniformly distributed and so is y, and x and y are independent, $E(X) = E(Y)$ and $E(X^2) = E(Y^2)$.

Firstly,

$$E(x) = \int_a^b \frac{x}{b-a} dx, \text{ since } x \text{ is uniformly distributed. } a = 0 \text{ and } b = 1, \text{ since } x \text{ is a random variable between } [0,1]$$

$$= \int_0^1 \frac{x}{1-0} dx$$

$$= \left[\frac{x^2}{2} \right]_0^1$$

$$= \frac{1}{2}$$

$$E(X^2) = \int_a^b x^2 dx, \text{ since } x \text{ is uniformly distributed. } a = 0 \text{ and } b = 1, \text{ since } x \text{ is a random variable between } [0,1]$$

$$= \int_0^1 x^2 dx$$

$$= \left[\frac{x^3}{3} \right]_0^1$$

$$= \frac{1}{3}$$

Hence, $E(Z)$ can be solved as ,

$$E(Z) = E((X - Y)^2)$$

$$= E(x^2 - 2XY + Y^2)$$

$$= E(x^2) - 2E(X)E(Y) + E(Y^2)$$

$$= \frac{1}{3} - 2\left(\frac{1}{2}\right)\left(\frac{1}{2}\right) + \frac{1}{3}, \text{ since } x \text{ and } y \text{ are independent } E(XY) = E(x)E(y)$$

$$= \frac{1}{6}$$

first, let's solve $E(Z^2)$

We know that the moment generating function for the uniform distribution is

$$U_n = \frac{b^{n+1} - a^{n+1}}{(n+1)(b-a)}, \text{ where } a = 0 \text{ and } b = 1 \text{ because } X \text{ is random variable in the interval } [0,1] \text{ and } n \text{ is the moment}$$

we want to solve ie $E(X^n) = U_n$

hence,

$$E(X^4) = \frac{1^{4+1} - 0^{4+1}}{(4+1)(1-0)} = \frac{1}{5} = E(Y^4)$$

$$E(X^3) = \frac{1^{3+1} - 0^{3+1}}{(3+1)(1-0)} = \frac{1}{4} = E(Y^3)$$

$$E(X^2) = \frac{1}{3} = E(Y^2) \text{ as shown previously.}$$

Thus,

$$E(Z^2) = E(((X - Y)^2)^2)$$

$$= E(X^4 - 4X^3Y + 6X^2Y^2 - 4XY^3 + Y^4)$$

$$= E(X^4) - 4E(X^3)E(Y) + 6E(X^2)E(Y^2) - 4E(Y^3)E(X) + E(Y^4)$$

$$= \frac{1}{5} - 4\left(\frac{1}{4}\right)\left(\frac{1}{2}\right) + 6\left(\frac{1}{3}\right)\left(\frac{1}{3}\right) - 4\left(\frac{1}{4}\right)\left(\frac{1}{2}\right) + \frac{1}{5} = \frac{1}{15}$$

thus,

$$\text{Var}(Z) = E(Z^2) - E(Z)^2$$

$$= \frac{1}{15} - \left(\frac{1}{6}\right)^2$$

$$= \frac{1}{15} - \frac{1}{36} = \frac{7}{180}$$

b)

$$E(R) = E(Z_1 + Z_2 + \dots + Z_d)$$

= $d(E(Z))$, since each Z_i , where $i \in \mathbb{N}_0 < i \leq d$ are independent from one another hence we add $E(Z)$ d times.

$$= d\left(\frac{1}{6}\right) = \frac{d}{6}$$

$$\text{Var}(R) = \text{Var}(Z_1 + Z_2 + \dots + Z_d)$$

= $d(\text{Var}(Z))$ for the same reasoning above and if all Z_i , where $i \in \mathbb{N}_0 < i \leq d$ are independent from one another then we are able to add $\text{Var}(Z)$ d times

$$= d\left(\frac{7}{180}\right) = \frac{7d}{180}$$

c)

First let's compute the maximum squared euclidean distance. Since $R = Z_1 + Z_2 + \dots + Z_d$, and $Z_i = (X_i - Y_i)^2$ where $i \in \mathbb{N}_0 < i \leq d$

$i \leq d$, then we know that the max distance between X_i and Y_i is $X_i = 1$ and $Y_i = 0$ (or vice versa). Hence,

$$\begin{aligned} \text{max squared distance} &= \sqrt{(1-0)^2 + (1_0)^2 + \dots + (1-0)^2} \text{ where we add } (1-0)^2 \text{ } d \text{ times, hence} \\ &= \sqrt{d} \\ &= \sqrt{d} \end{aligned}$$

We solve the variance to be $\frac{7d}{180}$ hence the standard deviation is $\sqrt{\frac{7d}{180}}$. Since when d is large ie. in high dimension, since it belongs $\mathcal{O}(d)$ it grows at a faster rate than $\sqrt{\frac{7d}{180}} \in \mathcal{O}(\sqrt{d})$. Thus the claim that most points are far away and approximately the same distance is true Problem 3 (a) $P(t-X, w) = ?$

Problem 2 2.a
The code

```
def load_data(fake_news, real_news):
    """loading data, vectorizing it and splitting training test and
    validation """
    # readlines and extract the features
    with open(fake_news, 'r') as file:
        fake_news_headlines = file.readlines()
    with open(real_news, 'r') as file:
        real_news_headlines = file.readlines()
    # call feature extraction.text.CountVectorizer
    cv = CountVectorizer()
    fit_matrix = cv.fit(fake_news_headlines+real_news_headlines)
    fake_matrix = cv.transform(fake_news_headlines)
    real_matrix = cv.transform(real_news_headlines)
    feature_names = cv.get_feature_names()

    fake_array = scipy.sparse.lil_matrix(fake_matrix).toarray()
    real_array = scipy.sparse.lil_matrix(real_matrix).toarray()

    # split the data using train_test_split [0.3] then split the test in half to get test and validation
    y_fake = [0] * len(fake_news_headlines)
    y_real = [1] * len(real_news_headlines)
    X = np.concatenate([fake_array, real_array])
    # X = fake_array.concat(real_array)
    y = y_fake + y_real
    X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.30, random_state=42,)

    split = len(X_test)//2
    #shallow copy
    X_splitting = X_test[:]
    X_test = X_test[:split]
    X_valid = X_splitting[split:]
    y_split = y_test[:]
    y_test = y_test[:split]
    y_valid = y_split[split:]
    return (X_train, X_test, X_valid, y_train, y_test, y_valid, feature_names)

# end def load_data

def select_model(X_train, X_valid, y_train, y_valid):
    # choose depth list
    max_depth_list = [3, 9, 27, 54, 81, 162, 243, 1000]
    # for loop to create different trees with max depth
    max_accuracy = 0
    valid_params = (None, None)
    for max_depth in max_depth_list:
        # create the decision tree with criterion as 'gini'
        dtc = DecisionTreeClassifier(max_depth=max_depth)
        # fit with training
        dtc.fit(X=X_train, y=y_train)
        # predict with testing
```

```

def select_model(X_train, X_valid, y_train, y_valid):
    # choose depth list
    max_depth_list = [3, 9, 27, 54, 81, 162, 243, 1000]
    max_accuracy = 0
    valid_params = (None, None)
    for max_depth in max_depth_list:
        dtc = DecisionTreeClassifier(max_depth=max_depth)
        dtc.fit(X=X_train, y=y_train)
        Y_predicted = dtc.predict(X=X_valid)
        accurate = 0
        total = len(X_valid)
        for i in range(len(X_valid)):
            if Y_predicted[i] == y_valid[i]:
                accurate+=1
        if accurate > max_accuracy:
            max_accuracy = accurate
            valid_params = (max_depth, "gini")
        dtc_entropy = DecisionTreeClassifier(criterion='entropy', max_depth=max_depth)
        dtc_entropy.fit(X=X_train, y=y_train)
        Y_predicted_entropy = dtc_entropy.predict(X=X_valid)
        accurate = 0
        total = len(X_valid)
        for i in range(len(X_valid)):
            if Y_predicted_entropy[i] == y_valid[i]:
                accurate += 1
        if accurate > max_accuracy:
            max_accuracy = accurate
            valid_params = (max_depth, "entropy")
    return valid_params, max_accuracy/total

```

```

110 def compute_information_gain(X_train, y_train, feature_sample):
111     fin = {}
112     x_shape = X_train.shape
113     total_train = x_shape[0]
114     ig_dic = {}
115     for key in list(features_sample.keys()):
116         row = X_train[:, features_sample[key]]
117         sum_1 = sum(row)
118         real_left_child = sum([y_train[i] for i in range(len(y_train)) if row[i]== 0])
119         total_left_child = len([y_train[i] for i in range(len(y_train)) if row[i]== 0])
120         fake_left_child = total_left_child - real_left_child
121         real_right_child = sum([y_train[i] for i in range(len(y_train)) if row[i]== 1])
122         total_right_child = len([y_train[i] for i in range(len(y_train)) if row[i]== 1])
123         fake_right_child = total_right_child - real_right_child
124
125
126
127
128         fin[key] = sum_1
129         prob_fake_root = (total_train - sum(y_train))/total_train
130         prob_real_root = sum(y_train)/total_train
131         prob_fake_left = fake_left_child/total_left_child
132         prob_fake_right = fake_right_child/total_right_child
133         prob_real_left = real_left_child/total_left_child
134         prob_real_right = real_right_child/total_right_child
135         prob_left = total_left_child/total_train
136         prob_right = total_right_child/total_train
137         root_entro = ((-prob_real_root*log2(prob_real_root)) - (prob_fake_root*log2(prob_fake_root)))
138         left_entro = ((-prob_fake_left*log2(prob_fake_left)) - (prob_real_left*log2(prob_real_left)))
139         right_entro = ((-prob_real_right*log2(prob_real_right)) - (prob_fake_right*log2(prob_fake_right)))
140         ig_dic[key] = root_entro - ((left_entro*prob_left) + (right_entro*prob_right))
141     return ig_dic

```

```

max depth 3, accuracy: 0.726530612244898 and type: gini
max depth 3, accuracy: 0.6755102040816326 and type: entropy
max depth 9, accuracy: 0.7428571428571429 and type: gini
max depth 9, accuracy: 0.7346938775510204 and type: entropy
max depth 27, accuracy: 0.7653061224489796 and type: gini
max depth 27, accuracy: 0.7510204081632653 and type: entropy
max depth 54, accuracy: 0.7591836734693878 and type: gini
max depth 54, accuracy: 0.7673469387755102 and type: entropy
max depth 81, accuracy: 0.7693877551020408 and type: gini
max depth 81, accuracy: 0.7693877551020408 and type: entropy
max depth 162, accuracy: 0.7714285714285715 and type: gini
max depth 162, accuracy: 0.7571428571428571 and type: entropy
max depth 243, accuracy: 0.763265306122449 and type: gini
max depth 243, accuracy: 0.7571428571428571 and type: entropy

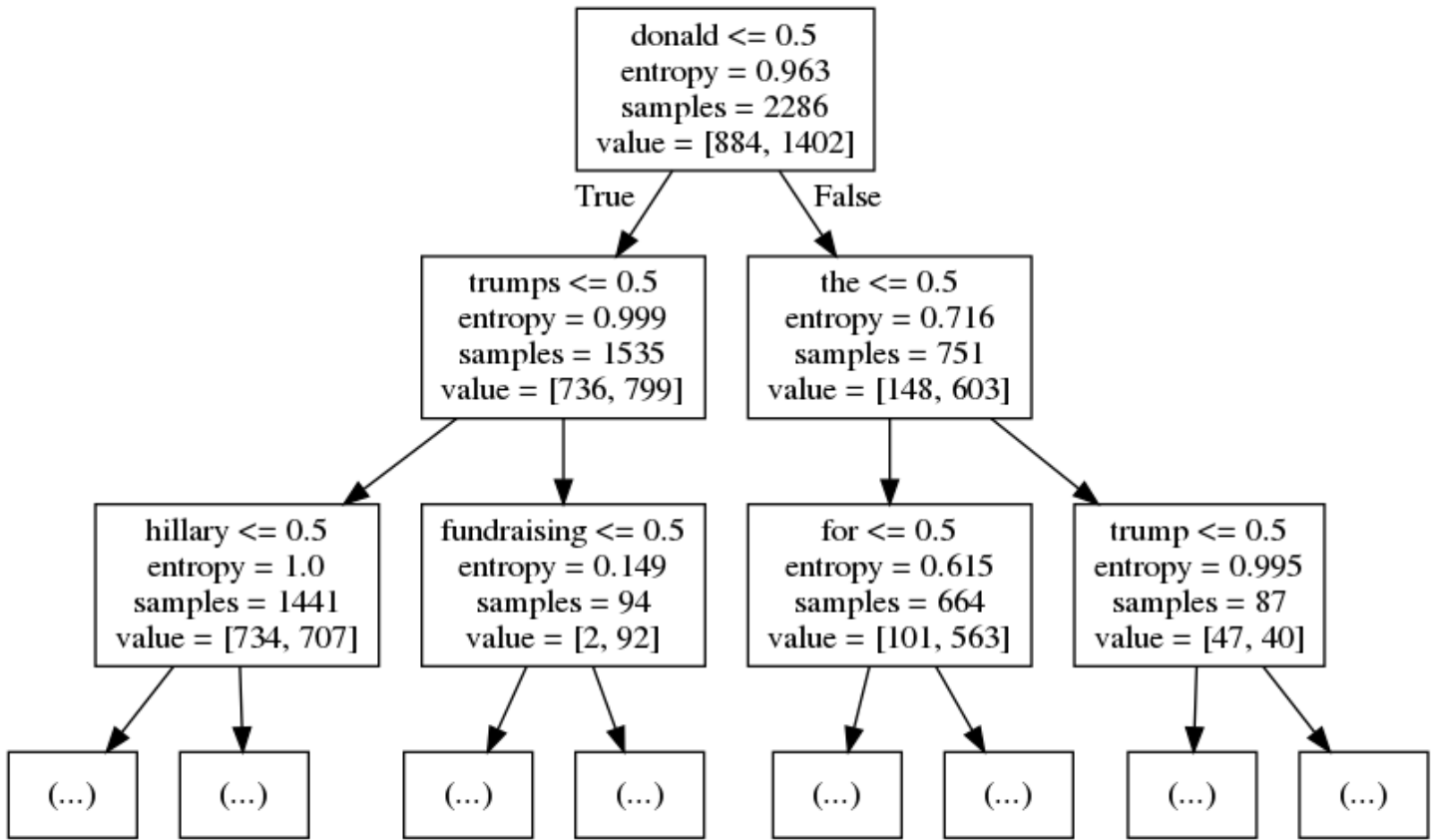
```

Figure 1: 2b) Output

```

if "__main__" == __name__:
    X_train, X_test, X_valid, y_train, y_test, y_valid, features= load_data("clean_fake.txt", "clean_real.txt")
    valid_params, acct =select_model(X_train, X_valid, y_train, y_valid)
    depth, type = valid_params
    print(features)
    tree = illustrate_tree(depth, type, X_train, y_train, features)
    features_sample = ('the':features.index('the'), 'trump':features.index('trump'), 'hillary': features.index('hillary'), 'donald':features.index(
'donald'))
    print(features_sample)
    ig_dict = compute_information_gain(X_train, y_train, features_sample)
    print(ig_dict)

```



```
{'the': 0.07331686988107755, 'trump': 0.04895181509986979, 'hillary': 0
.032243782066679993, 'donald': 0.05674422943179536}
```

Figure 3: Computation gain 2d

Problem 3.3.a

Let $X \in \mathbb{R}^{n \times m}$ where $n > m$ and $t \in \mathbb{R}^n$

and $t | (X, w) \sim N(Xw, \sigma^2 I)$,

Hence we know the joint density to be

$$= \prod_{i=1}^n \left(\frac{1}{2\pi\sigma^2} \det(\sigma^2 I)^{1/2} \exp \left\{ -\frac{1}{2} (t - Xw)^T (\sigma^2 I)^{-1} (t - Xw) \right\} \right)$$

*from the prelims pdf.

Let $L(w)$ denote what is above.

Hence

$$\begin{aligned} \log L(w) &= \log \left(\prod_{i=1}^n \left(\frac{1}{2\pi\sigma^2} \right)^{1/2} \exp \left\{ -\frac{1}{2} (t - Xw)^T (\sigma^2 I)^{-1} (t - Xw) \right\} \right) \\ &= \sum_{i=1}^n -\frac{n}{2} \log(\sigma^2) - \frac{n}{2} \log(2\pi) \end{aligned}$$

$$-\frac{1}{2} (t - Xw)^T (\sigma^2 I) (t - Xw)$$

$$= \sum_{i=1}^n -\frac{n}{2} \log(\sigma^2) - \frac{n}{2} \log(2\pi) - \frac{1}{2\sigma^2} (t - Xw)^T (t - Xw)$$

Next, we find the derivative in respect to w and set to 0

$$\frac{\partial \mathcal{L}}{\partial w} \left(\sum_{i=1}^n -\frac{n}{2} \log(\sigma^2) - \frac{n}{2} \log(2\pi) - \frac{1}{2\sigma^2} (t_i - X_i w)^T (t_i - X_i w) \right)$$

$$= \frac{\partial \mathcal{L}}{\partial w} \left(-\frac{1}{2\sigma^2} (t - Xw)^T (t - Xw) \right)$$

$$= \frac{\partial \mathcal{L}}{\partial w} \left(-\frac{1}{2\sigma^2} (t^T - w^T X^T) (t - Xw) \right)$$

$$= -\frac{1}{2\sigma^2} (X^T X w - X^T t)$$

$$= \frac{\partial L}{\partial W} \left(-\frac{1}{2b^2} \left[t^T t - t^T X W - W^T X^T t + W^T X^T X W \right] \right)$$

$$= \frac{\partial L}{\partial W} \left(-\frac{1}{2b^2} \left[t^T t - 2t^T X W + W^T X^T X W \right] \right)$$

$$= \frac{\partial L}{\partial W} \left(-\frac{1}{2b^2} \left[t^T t - 2t^T X W + W^T X^T X W \right] \right)$$

* we know that

$t^T X W = W^T X^T t$
because they
are symmetric

$(t^T X W)^T = W^T X^T t$

$$0 = \frac{t^T X}{b^2} - 2 \left(\frac{1}{2b^2} \right) X^T X W$$

$$0 = \frac{1}{b^2} \left(X^T t - 2 \left(\frac{1}{2} \right) X^T X W \right)$$

$$0 = \frac{1}{b^2} (X^T t - X^T X W)$$

$$X^T X W = X^T t$$

$$\vec{W} = (X^T X)^{-1} X^T t \Rightarrow \text{from previous}$$

$$E(\tilde{W}) = E(X^T X)^{-1} X^T t$$

$$\begin{aligned}
 &= (X^T X)^{-1} X^T E(t) \rightarrow \text{since} \\
 &= (X^T X)^{-1} X^T (Xw) \quad t | X, w \sim \\
 &= w \quad N(Xw, \sigma^2 I)
 \end{aligned}$$

Hence we have from the prelims

if $X \sim N(\mu, \Sigma)$ then $AX \sim$
 $(A\mu, A\Sigma A^T)$

Then

$$\begin{aligned}
 t &\sim N(Xw, \sigma^2 I) \\
 At &\sim N(AXw, A\sigma^2 I A^T) \\
 &\sim N((X^T X)^{-1} X^T Xw, (X^T X)^{-1} X^T (\\
 &\quad \sigma^2 I) \\
 &\quad ((X^T X)^{-1} X^T)^T)
 \end{aligned}$$

$$\sim N(w, \sigma^2 (X'X)^{-1} X'X (X'X)^{-1})$$

$$\tilde{w} \sim N(w, \sigma^2 (X^T X)^{-1})$$

since $\tilde{w} = (X^T X)^{-1} X^T y$

Thus covariance(\tilde{w}) by the formula is

$$\sigma^2 (X^T X)^{-1}.$$

$$t | (X, w) \sim N(Xw, \sigma^2 I)$$

$$\text{and } w | X, w \sim N(0, \tau^2 I)$$

Since $w | X$, we will do a similar solution to 3.1a) and multiply the new term.

Let $L(w)$ represent the likelihood function

$$L(w) = \arg \max_w \left(\frac{1}{2\pi^{n/2} \det(\sigma^2 I)^{1/2}} \exp \left\{ -\frac{1}{2} (t - Xw)^T (\sigma^2 I)^{-1} (t - Xw) \right\} \right)$$

$$\left(\frac{1}{2\pi^{m/2} \det(\tau^2 I)} \exp \left\{ -\frac{1}{2} (w - 0)^T (\tau^2 I)^{-1} (w - 0) \right\} \right)$$

taking log we get

$$\log L(w) = \sum_{i=1}^n \left(-\frac{n}{2} \log(2\pi) - \frac{n}{2} \log[b^2] - \frac{1}{2} (t - xw)^T (\theta^2 I)^{-1} (t - xw) \right)$$

* constant!
in respect
to w

$$- \frac{n}{2} \log(2\pi) - \frac{n}{2} \log(\tau^2 I) - \frac{1}{2} (w)^T (\tau^2 I)^{-1} (w)$$

$$\frac{\partial L}{\partial w} = -\frac{1}{2} (-x)^T (\theta^2 I) (t - xw) + (-\frac{1}{2} (t - xw)^T (\theta^2 I) (-x) - \frac{1}{2} (\tau^2 I)^{-1} (w) - \frac{1}{2} w^T (\tau^2 I)$$

$$0 = \frac{1}{2\sigma^2} (X)^T (t - Xw) + \frac{1}{2\sigma^2} (t - Xw)^T (X) \\ - \frac{1}{2T^2} (w) W^T$$

since we derived this part in part 3.1 I showed the conclusion of both.

$$0 = \frac{1}{2} \left[\frac{1}{\sigma^2} [(X)^T (t - Xw) + (t - Xw)^T (X)] - \frac{2}{T^2} (w) \right]$$

$$0 = \left[\frac{1}{\sigma^2} [(X)^T (t - Xw) + (t - Xw)^T (X)] - \frac{2}{T^2} (w) \right]$$

$$0 = \frac{2}{\sigma^2} [X^T t - X^T X w] - \frac{2}{\tau^2} (w)$$

$$0 = \frac{I}{\sigma^2} [X^T t - X^T X w] - \frac{1}{\tau^2} (w)$$

$$\frac{1}{\tau^2} (w) + X^T X w \left(\frac{1}{\sigma^2} \right) = \frac{I}{\sigma^2} [X^T t]$$

$$w \left[\frac{I}{\tau^2} + X^T X \left(\frac{1}{\sigma^2} \right) \right] = \frac{I}{\sigma^2} [X^T t]$$

$$w \left[\frac{\sigma^2}{\tau^2} I + X^T X \right] = [X^T t]$$

$$w_{\text{MAP}} = \left[X^T X + \frac{\sigma^2}{\tau^2} I \right]^{-1} [X^T t]$$

$$\tilde{w}_{\text{MAP}} = (X^T X + \lambda I)^{-1} [X^T t]$$

3.C


```

def load_data_vector(target_name, feature_name):
    """Returns an array with vector and a matrix, target_vector and feature_matrix"""
    data = {'X': np.genfromtxt(feature_name, delimiter=','),
            't': np.genfromtxt(target_name, delimiter=',')}
    print(data['t'])
    # create ref x_i to t_1
    return data
end of load_data_vector

def shuffle_data(data):
    #np.shape , np.random.permutation , np._c (concat),
    # append t to x
    col = data['X'].shape[1]

    ref = np.c_[data['X'], data['t']]
    shuffled = np.random.permutation(ref)
    # shuffle_split = np.split(shuffled, [col], axis=1)
    # print("shuffle is {}".format(shuffle_split))
    t = shuffled[:,col]
    X = np.delete(shuffled, col, 1)
    # add them back together.
    # t = [i[0] for i in shuffle_split[1]]
    new_data = {'X': X, 't': t}

    return new_data

```

```

73 def split_data(data, num_folds, fold):
74     # partition as num_folds
75     ref = np.c_[data['X'], data['t']]
76     col = data['X'].shape[1]
77     split_data1 = np.split(ref, num_folds)
78     data_left = []
79     for i in range(num_folds):
80         if i == fold:
81             fold_x = split_data1[i]
82         else:
83             data_left.append(split_data1[i])
84
85     data_left_2 = data_left[0]
86     for i in range(len(data_left) - 1):
87         data_left_2 = np.concatenate((data_left_2, data_left[i+1]), axis=0)
88     new_fold = np.split(fold_x, [col], axis=1)
89     new_data = np.split(data_left_2, [col], axis=1)
90
91     t_fold = np.array([i[0] for i in new_fold[1]])
92     t_rest = np.array([i[0] for i in new_data[1]])
93     data_fold = {'X': new_fold[0], 't': t_fold}
94     data_rest = {'X': new_data[0], 't': t_rest}
95     return data_rest, data_fold
96 # end def split_data
97
98 def train_model(data, lambda):
99     #  $X^T X + \lambda I$ 
100     x_matrix = data['X']
101     t_vector = data['t']
102     w_1 = (np.matmul(np.transpose(x_matrix), x_matrix)) + (np.eye(x_matrix.shape[1]) * lambda)
103     w_2 = np.linalg.inv(w_1)
104     w = np.matmul(w_2, (np.transpose(x_matrix).dot(t_vector)))
105     # w = np.multiply(np.invert(np.add(
106     # np.multiply(np.transpose(x_matrix), x_matrix), np.identity()*lambda)), np.multiply(np.transpose(x_matrix), t_vector))
107     return w
108 # end def train_model
109
110 def predict(data, model):
111     # predictions?
112     prediction = np.matmul(data, model)
113     return prediction
114 #end def predict
115
116 def loss(data, model):
117     t = data['t']
118     X = data['X']
119     p = predict(X, model)
120     final = t - p
121     # look at linear algebra rules
122     dist = (np.linalg.norm(final)**2) / t.shape[0]
123     return dist
124 # end def loss

```

```

def cross_validation(data, num_folds, lambd_seq):
    cv_error = [None]*50
    data = shuffle_data(data)
    for i in range(len(lambd_seq)):
        lambd = lambd_seq[i]
        cv_loss_lmd = 0
        for fold in range(num_folds):
            train_cv , val_cv= split_data(data, num_folds, fold)
            model = train_model(train_cv, lambd)
            cv_loss_lmd += loss(val_cv, model)
            print(cv_loss_lmd)
        cv_error[i] = cv_loss_lmd / num_folds
    return cv_error

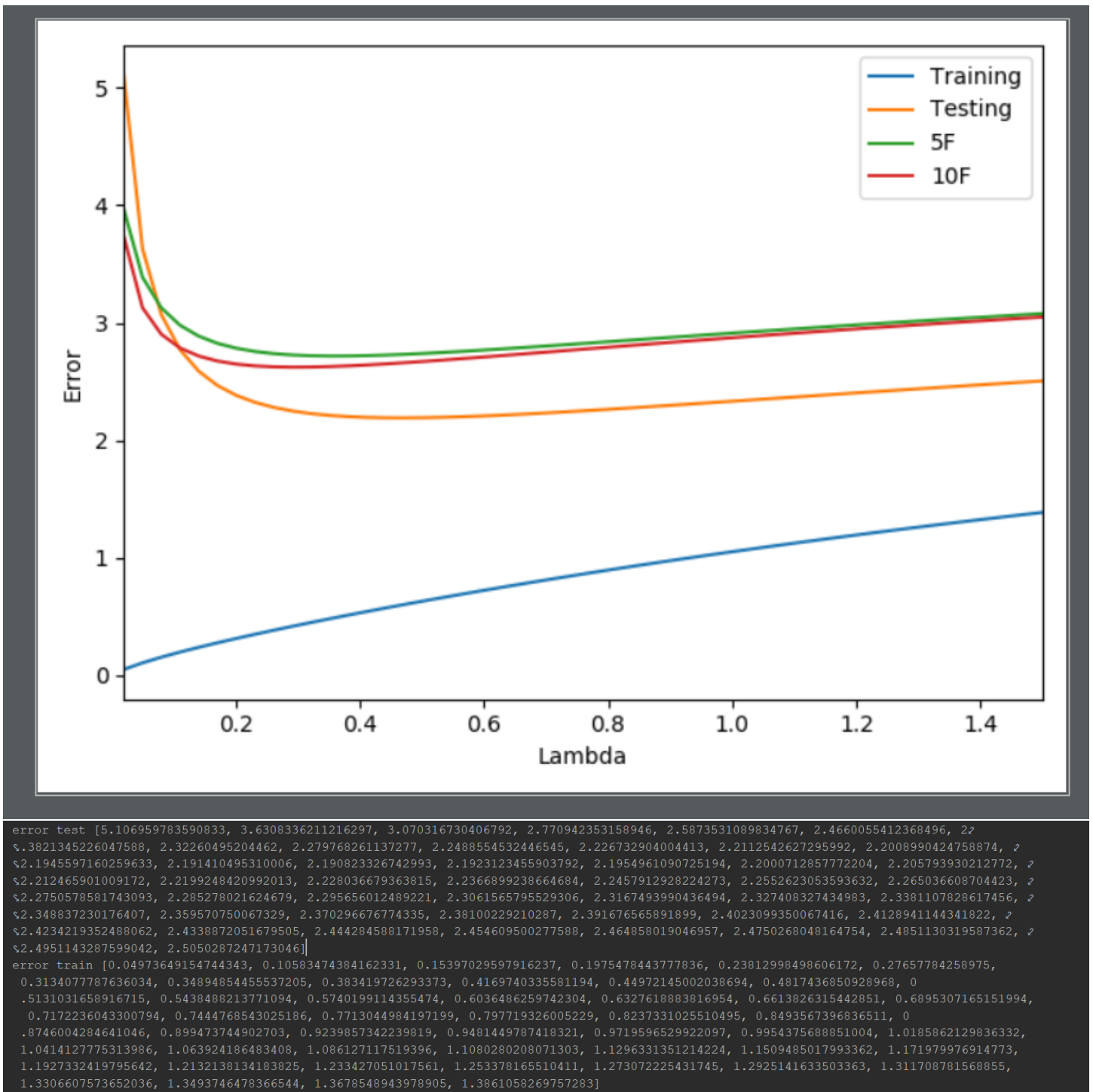
def train_test_error(data, data_2, lambd_seq):
    errors_trai = []
    errors_test = []
    for i in range(len(lambd_seq)):
        model = train_model(data, lambd_seq[i])
        error = loss(data, model)
        error2 = loss(data_2, model)
        errors_trai.append(error)
        errors_test.append(error2)

    return errors_trai, errors_test

if "__main__" == __name__:
    data_train = load_data_vector("data_train_y.csv", "data_train_X.csv")
    data_test = load_data_vector("data_test_y.csv", "data_test_X.csv")
    num_folds = 5
    lambd_seq = np.linspace(0.02, 1.5, num=50)
    error_cv_5 = cross_validation(data_train, num_folds, lambd_seq)
    num_folds = 10
    error_cv_10 = cross_validation(data_train, num_folds, lambd_seq)
    error_train, error_test = train_test_error(data_train, data_test, lambd_seq)

    #
    plot(error_train, error_test, lambd_seq, error_cv_5, error_cv_10)
    arr = np.array([[1,2,3,4], [5,6,7,8], [9,10,11,12]])
    arr2 = np.array([13,14,15])
    data = {'X': arr, 't':arr2}
    print(shuffle_data(data))

```



Given this graph I would choose my lambda value to be 0.3 because it is where the error is reduce in my cross validation. The reason the error begins to increase again is that the model begins to over fit and hence fails at the validation part of the process because it is over fitted to the training data hence the error increases. Since the model was trained on the training data it would make sense that this graph has the lowest error. Since cross validation has truly unseen data at each point it will have a higher error during its hyper tuning, thus why the testing error is slight below the cv's error.