ML.exer.chap11

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1 xercise 11.1:

Consider a case in that the label is chosen at random according to $P[y=1] = [y=0] = \frac{1}{2}$ Consider a learning algorithm that outputs the constant predictor h(x) = 1 if the parity of the labels on the training set is 1 and otherwise the algorithm outputs the constant predictor h(x) = 0. Prove that the difference between the leave-one-out estimate and the true error in such a case is always $\frac{1}{2}$.

proof: first consider S set as a i.i.d sample

we know h as the out put of learning algorithm.

because h is a constant function we have $L_D(h) = \frac{1}{2}$ we want to calculate the $L_V(h)$. assume the parity of S is 1

then fix some fold $\{(x,y)\}\subseteq S$

we have two cases bellow:

FIRST:

as the $S \setminus \{X\}$ is 1 so Y = 0 and since trained using $S \setminus \{X\}$ the algorithm oytputs the predictor h(x) = 1 therefor the leave-one-out estimate using this fold is 1.

SECOND:

as the $S \setminus \{X\}$ is 0 so Y = 1 and since trained using $S \setminus \{X\}$ the algorithm oytputs the predictor h(x) = 0

therefor the leave-one-out estimate using this fold is 1.

after avvaraging the two folds we calculate we find out that the esstimate error of h is 1. and the different between estimation error and the true error is $\frac{1}{2}$. for the other case (the parity be 0) analyze in the same way.