

**Deadline: Fr. Mai 17, 14:00** Drop your printed or legible handwritten submissions into the boxes at Samelsonplatz, or a .pdf file via LearnWeb.

**NOTE:** Make sure to use the 2019 slides, there are some errors in the 2018 version

## 1 SVM training (15 points)

In all tasks below, use a regularization constant of  $\lambda = 1$  and initial parameters  $\beta = (0, 0, 0)$  (including bias) and  $\alpha = (0, 0, 0, 0)$  respectively. For simplicity always take the samples in order.

Given the dataset from Table 1,

- A. [5p] Perform 2 iterations of primal Gradient Descent, with learn-rate  $\eta = \frac{1}{2}$
- B. [5p] Perform 2 iterations of PEGASOS with batch size  $K = 2$
- C. [5p] Perform 2 iterations of dual coordinate descent (don't forget clipping!)

Table 1: dataset

$x_1$	$x_2$	$y$
0	2	+1
2	0	-1
2	2	+1
1	1	-1

## 2 SVM theory (5 points)

- A. [5p] Compare SVM with a linear kernel to logistic regression. Both try to learn a separating hyperplane. How are they different?