

CSE881 HW2

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Problem 1

(a)

x_1 , generated from a uniform distribution in the range between 0 and 1, is like to produce the same bins regardless of whether using equal width or equal frequency approaches.

(b)

x_2 , generated from a mixture 3 normal distributions, is more suitable for equal frequency than equal width discretization approaches.

(c)

x_3 , generated from an exponential distribution, is appropriate for neither equal frequency nor equal width discretization approaches.

(d)

After discretization, they're all order attributes.

Problem 2

(a)

$$\begin{aligned} A &= [a_{ij}]_{N \times d} \\ \frac{1}{N-1} \mathbf{A}^T [\mathbf{I}_N - \frac{1}{N} \mathbf{1}_N] \mathbf{A} &= \frac{1}{N-1} [\mathbf{A} - [\bar{\mathbf{a}}_{\cdot j}]_{N \times d}]^T [\mathbf{A} - [\bar{\mathbf{a}}_{i \cdot}]_{N \times d}] \\ &= \frac{1}{N-1} \mathbf{A}^T [a_{ij} - \bar{\mathbf{a}}_{i \cdot}]_{N \times d} \\ &= [\frac{1}{N-1} \sum_N^{i=0} (a_{ij} - \bar{\mathbf{a}}_{i \cdot})]_{N \times d} \\ &= \sigma_{ijN \times d}^2 = C \end{aligned}$$

(b)

$$\begin{aligned} (N-1) \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T &= (N-1) \mathbf{C} \\ &= \mathbf{A}^T [\mathbf{I}_N - \frac{1}{N} \mathbf{1}_N] \mathbf{A} \\ &= \mathbf{A}^T \mathbf{I}_N \mathbf{A} - \frac{1}{N} \mathbf{A}^T \mathbf{1}_N \mathbf{A} \\ &= \mathbf{V} \mathbf{\Sigma}^2 \mathbf{V}^T \end{aligned}$$

(c)

\mathbf{A} has been centered

$$\mathbf{C} = \frac{1}{N-1} \mathbf{A}^T \mathbf{A} = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T$$

$$(\mathbf{U} \mathbf{\Sigma} \mathbf{V}^T)^T \mathbf{U} \mathbf{\Sigma} \mathbf{V}^T = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T$$

$$\mathbf{V} \mathbf{\Sigma}^T (\mathbf{U}^T \mathbf{U}) \mathbf{\Sigma} \mathbf{V}^T = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T$$

$$\mathbf{V} (\mathbf{\Sigma}^T \mathbf{\Sigma}) \mathbf{V}^T = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T$$

$$\mathbf{V} \mathbf{\Lambda} \mathbf{V}^T = \mathbf{X} \mathbf{\Lambda} \mathbf{X}^T$$

$$\mathbf{V} = \mathbf{X}$$

Problem 3

d Class of 0 and Class of 1 are easier to be discerned by the first two components and Classes of 2 and 3 are harder to be discerned?

e Class of 2 and is easier to be discerned. (From my opinion of view, 0 looks similar to 1 and 2 looks similar to 3, if my outcome picture is correct.)

3f Yes, I can visually discern more digit images correctly with the increasing rank of the matrix \mathbf{W} .

Problem 4

For digit1, kernel PCA can better discriminate their images than PCA.

Following are the pictures.

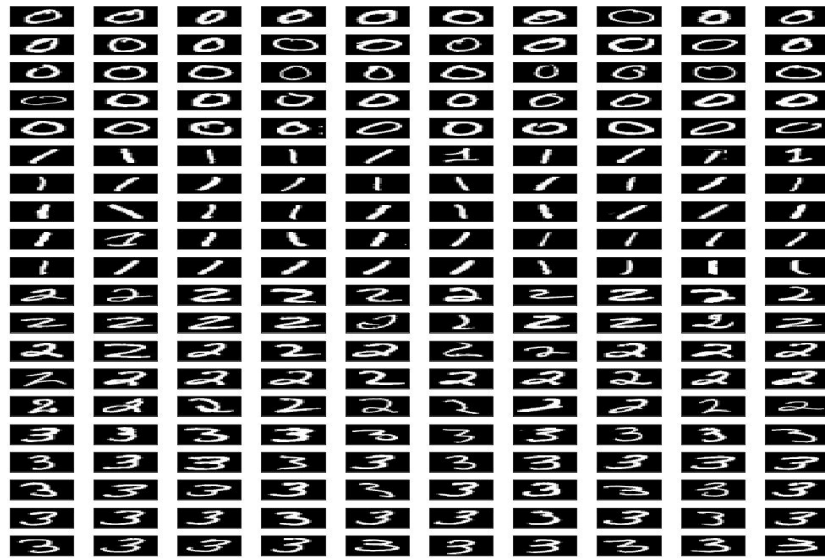


Figure 1: Problem 3b

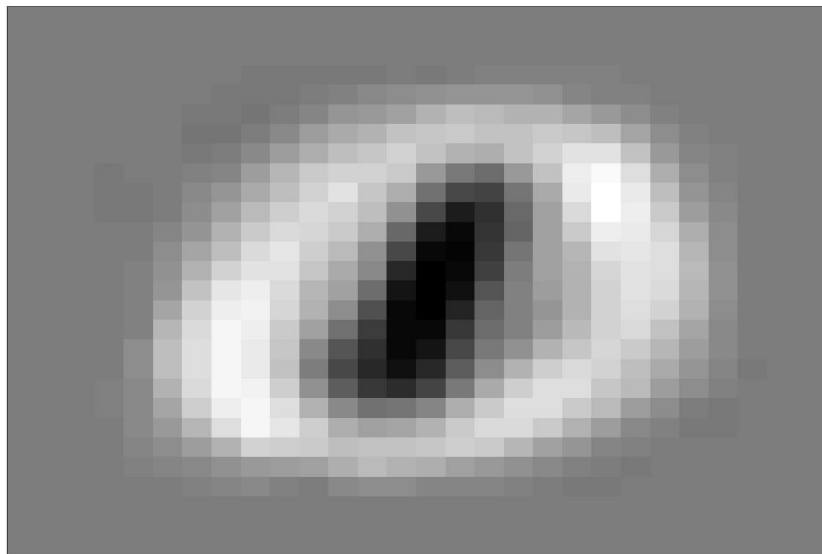


Figure 2: Problem 3c-1

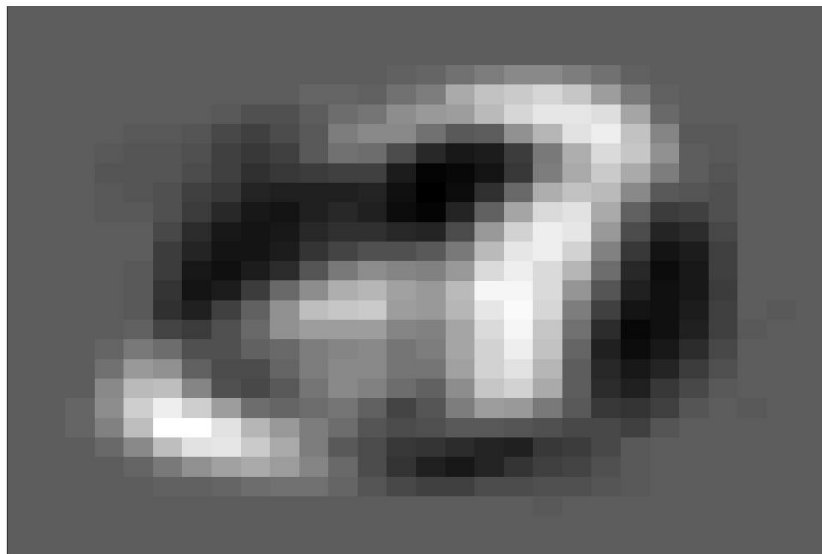


Figure 3: Problem 3c-2

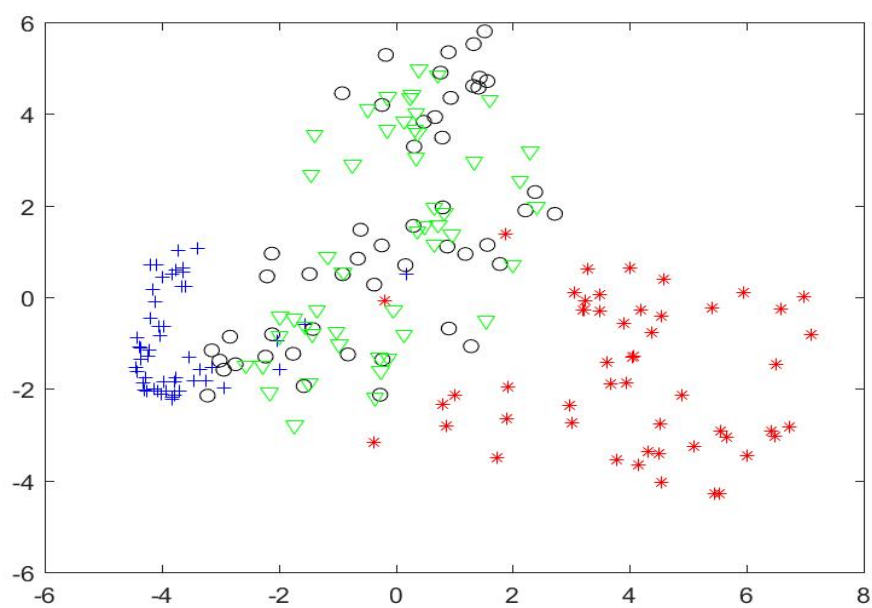


Figure 4: Problem 3d

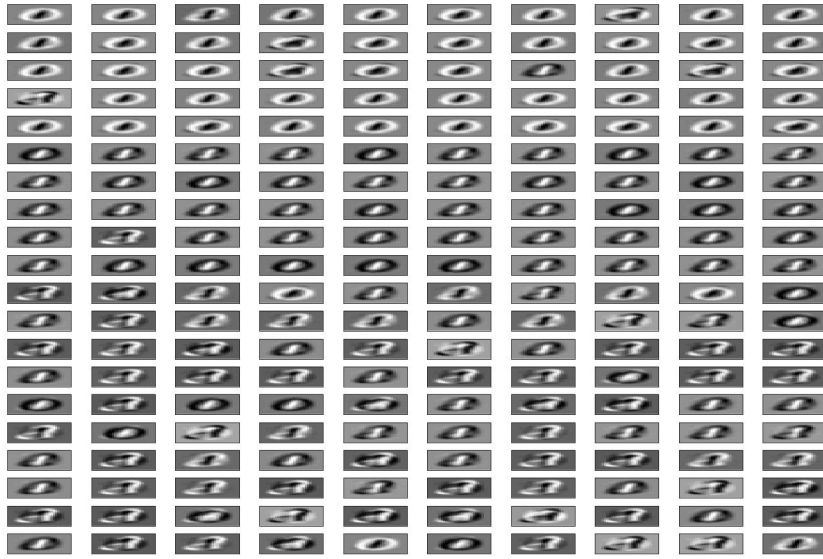


Figure 5: Problem 3e

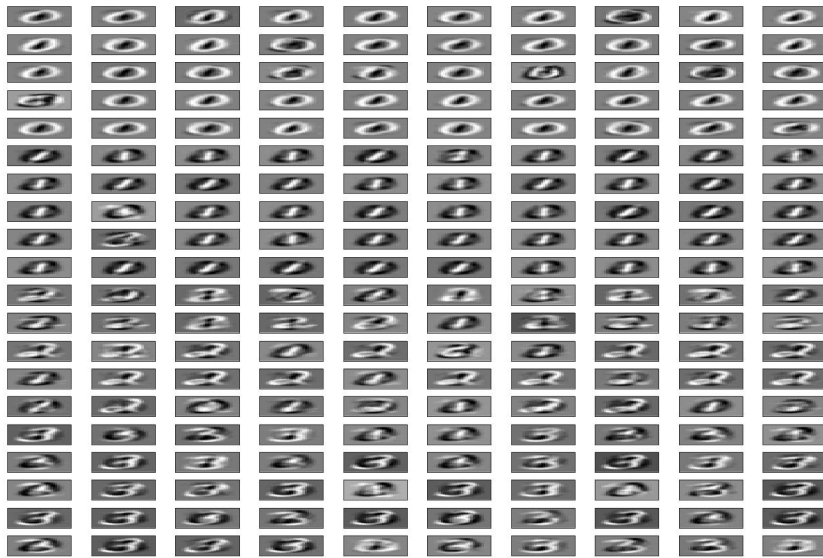


Figure 6: Problem 3f

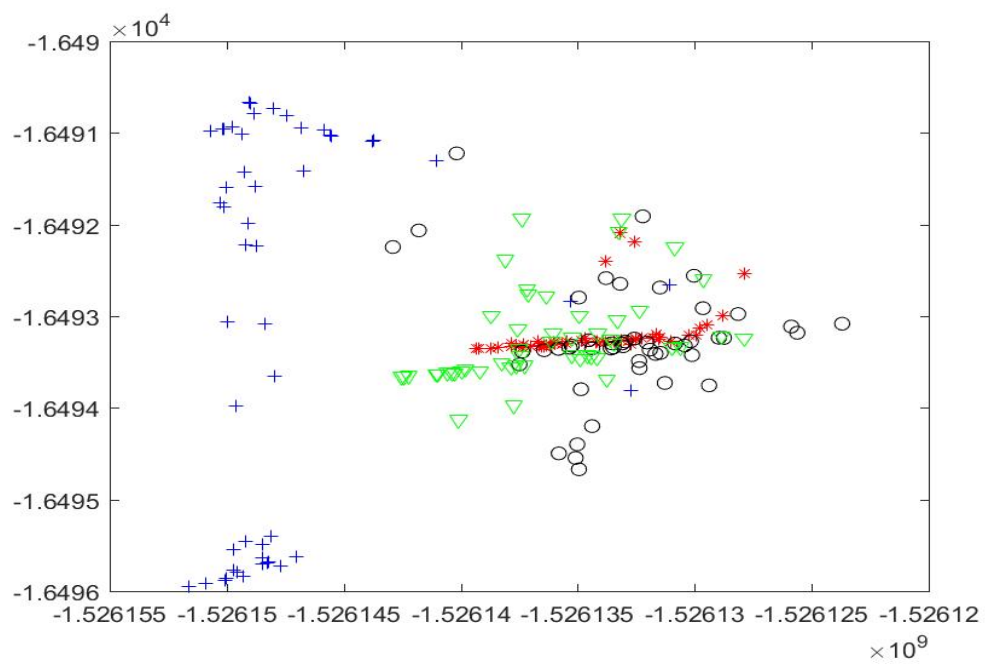


Figure 7: Problem 4 scatter plot