DATA 1010 In-class exercises Samuel S. Watson 12 November 2018

Problem 1

Find the distance from the plane 3x + 2y + z = 6 to the point P = (4,7,1).

Problem 2

Find the distance from the hyperplane $\{\mathbf{x} \in \mathbb{R}^n : \boldsymbol{\beta} \cdot \mathbf{x} - \alpha = 0\}$ to the point \mathbf{x} .

Problem 3

Simulate data for a binary classification problem in the plane for which the two classes can be separated by a line. Write a Julia function for finding the thickest slab which separates the two classes.

Problem 4

Now suppose that the data are not separable by a plane. Explain why

$$L(\boldsymbol{\beta}, \alpha) = \lambda |\boldsymbol{\beta}|^2 + \frac{1}{n} \sum_{i=1}^{n} [1 - y_i(\boldsymbol{\beta} \cdot \mathbf{x}_i - \alpha)]_+$$

is a reasonable quantity to minimize. (Note: u_+ means $\max(0, u)$, and λ is a parameter of the loss function).

Problem 5

Simulate some overlapping data and minimize the loss function given in Problem 4. Choose the value of λ using cross-validation.