NYCU Introduction to Machine Learning, Homework 4

Deadline: Dec. 19, 23:59

Part. 1, Coding (50%):

For this coding assignment, you are required to implement some fundamental parts of the <u>Support Vector Machine Classifier</u> using only NumPy. After that, train your model and tune the hyperparameter on the provided dataset and evaluate the performance on the testing data.

(50%) Support Vector Machine

Requirements:

- Implement the *gram_matrix* function to compute the <u>Gram matrix</u> of the given data with an argument <u>kernel_function</u> to specify which kernel function to use.
- Implement the *linear_kernel* function to compute the value of the linear kernel between two vectors.
- Implement the *polynomial_kernel* function to compute the value of the <u>polynomial kernel</u> between two vectors with an argument <u>degree</u>.
- Implement the *rbf_kernel* function to compute the value of the <u>rbf_kernel</u> between two vectors with an argument <u>gamma</u>.

Tips:

• Your functions will be used in the SVM classifier from <u>scikit-learn</u> like the code below.

```
svc = SVC(kernel='precomputed')
svc.fit(gram_matrix(X_train, X_train, your_kernel), y_train)
y_pred = svc.predict(gram_matrix(X_test, X_train, your_kernel))
```

• For hyperparameter tuning, you can use any third party library's algorithm to automatically find the best hyperparameter, such as <u>GridSearch</u>. In your submission, just give the best hyperparameter you used and do not import any additional libraries/packages.

Criteria:

- 1. (10%) Show the accuracy score of the testing data using *linear_kernel*. Your accuracy score should be higher than 0.8.
- 2. (20%) Tune the hyperparameters of the *polynomial_kernel*. Show the accuracy score of the testing data using *polynomial_kernel* and the hyperparameters you used.
- 3. (20%) Tune the hyperparameters of the *rbf_kernel*. Show the accuracy score of the testing data using *rbf_kernel* and the hyperparameters you used.

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The following table is the grading criteria for question 2 and 3:

Points	Testing Accuracy
20 points	0.98 <= acc
15 points	0.90 <= acc < 98
10 points	0.85 <= acc < 0.90
5 points	0.8 <= acc < 0.85
0 points	acc < 0.8

Part. 2, Questions (50%):

1. (20%) Given a valid kernel $k_1(x, x')$, prove that the following proposed functions are or are not valid kernels. If one is not a valid kernel, give an example of k(x, x') that the corresponding K is not positive semidefinite and shows its eigenvalues.

a.
$$k(x, x') = k_1(x, x') + exp(x^T x')$$

b.
$$k(x, x') = k_1(x, x') - 1$$

c.
$$k(x, x') = exp(||x - x'||^2)$$

d.
$$k(x, x') = exp(k_1(x, x')) - k_1(x, x')$$

- 2. (15%) One way to construct kernels is to build them from simpler ones. Given three possible "construction rules": assuming $K_1(x, x')$ and $K_2(x, x')$ are kernels then so are
 - a. (scaling) $f(x)K_1(x, x')f(x')$, $f(x) \in R$
 - b. (sum) $K_1(x, x') + K_2(x, x')$
 - c. (product) $K_1(x, x')K_2(x, x')$

Use the construction rules to build a normalized cubic polynomial kernel:

$$K(x, x') = \left(1 + \left(\frac{x}{||x||}\right)^T \left(\frac{x'}{||x'||}\right)\right)^3$$

You can assume that you already have a constant kernel $K_0(x, x') = 1$ and a linear kernel $K_1(x, x') = x^T x'$. Identify which rules you are employing at each step.

3. (15%) A social media platform has posts with text and images spanning multiple topics like news, entertainment, tech, etc. They want to categorize posts into these topics using SVMs. Discuss two multi-class SVM formulations:

'One-versus-one' and 'One-versus-the-rest' for this task.

- a. The formulation of the method [how many classifiers are required]
- b. Key trade offs involved (such as complexity and robustness).
- c. If the platform has limited computing resources for the application in the inference phase and requires a faster method for the service, which method is better.