

## Perceptron Convergence Theorem-Numerical Illustration

We work in  $\mathbb{R}^2$  and construct data that is linearly separable by a "teacher" hyperplane ( $w^*$ ,  $b^*$ ).

```
In[1]:= ClearAll[generateSeparableData]
```

```
In[2]:= generateSeparableData[nSamples_, dim_, margin_] :=  
Module[{wStar, bStar, x, m, label, X = {}, y = {}}, (*Random but fixed separator*)  
  wStar = Normalize[RandomReal[NormalDistribution[0, 1], dim]];  
  bStar = RandomReal[NormalDistribution[0, 0.1]];  
  While[Length[X] < nSamples, x = RandomVariate[NormalDistribution[0, 1], dim];  
    m = wStar.x + bStar;  
    If[Abs[m] < margin, Continue[]];  
    label = If[m > 0, 1, -1];  
    AppendTo[X, x];  
    AppendTo[y, label];];  
  <|"X" → X, "y" → y, "wStar" → wStar, "bStar" → bStar|>
```

```
In[3]:= data=generateSeparableData[60, 2, 0.01]
```

```
Out[3]:= <|X → {{0.249334, -1.13311}, {-0.608842, -1.6313}, {-0.583875, -0.183894},  
  {0.788876, 0.311926}, {0.674122, -1.35311}, {-1.39333, -0.310924},  
  {0.911679, -0.186661}, {-0.381773, -0.260198}, {-0.051436, 0.141476},  
  {-0.256701, -1.51856}, {-0.655449, 1.35051}, {-1.30726, 0.680499},  
  {-0.329172, -0.902252}, {-0.241739, 0.240388}, {-0.787827, 0.319604},  
  {-0.342625, 1.05775}, {0.33018, -2.2407}, {0.063146, 0.170597},  
  {-1.56693, -1.58887}, {-1.23681, -0.611086}, {0.774065, 1.52022},  
  {-0.117869, 1.46047}, {-0.232091, 1.10023}, {0.615981, -2.84505},  
  {-1.37428, -0.403954}, {-1.19532, 0.579547}, {0.782907, -0.331854},  
  {0.904582, 0.957991}, {1.02436, -0.297771}, {1.419, -0.196001},  
  {-0.315283, -1.16479}, {0.1668, 0.790905}, {1.09682, 0.0996373},  
  {0.179655, -1.31645}, {-0.677519, 0.0278771}, {-0.0899046, 1.08644},  
  {2.7171, 0.30213}, {0.167918, 0.580165}, {-0.170277, 0.304542},  
  {0.733948, -1.42656}, {1.11088, 0.654935}, {0.491511, -1.01011},  
  {-0.0363295, -0.615061}, {0.262571, 0.438612}, {-0.675055, 1.23667},  
  {0.206511, -0.519051}, {0.197743, 1.5819}, {-1.2968, -2.22199},  
  {-0.38051, 0.134161}, {-0.339336, -1.63332}, {1.77593, 0.469068},  
  {1.66424, 0.308808}, {-0.16415, -1.21688}, {1.18555, -0.313483},  
  {1.74789, -0.176835}, {1.54578, 0.588618}, {-0.181552, 0.518609},  
  {-0.332239, 0.151707}, {-1.35165, -0.451836}, {0.0297235, -2.37345}},  
  y → {-1, -1, 1, -1, -1, 1, -1, 1, 1, -1, 1, 1, -1, 1, 1, 1, -1, 1, 1, 1,  
    1, 1, -1, 1, 1, -1, -1, -1, -1, -1, 1, -1, -1, 1, 1, -1, 1, 1, -1, -1,  
    -1, -1, 1, 1, -1, 1, -1, 1, -1, -1, -1, -1, -1, -1, -1, 1, 1, 1, -1},  
  wStar → {-0.804466, 0.593999}, bStar → 0.0587749|>
```

```
In[4]:= X=data["X"]
```

```
Out[4]= {{0.249334, -1.13311}, {-0.608842, -1.6313}, {-0.583875, -0.183894},
{0.788876, 0.311926}, {0.674122, -1.35311}, {-1.39333, -0.310924},
{0.911679, -0.186661}, {-0.381773, -0.260198}, {-0.051436, 0.141476},
{-0.256701, -1.51856}, {-0.655449, 1.35051}, {-1.30726, 0.680499},
{-0.329172, -0.902252}, {-0.241739, 0.240388}, {-0.787827, 0.319604},
{-0.342625, 1.05775}, {0.33018, -2.2407}, {0.063146, 0.170597}, {-1.56693, -1.58887},
{-1.23681, -0.611086}, {0.774065, 1.52022}, {-0.117869, 1.46047},
{-0.232091, 1.10023}, {0.615981, -2.84505}, {-1.37428, -0.403954},
{-1.19532, 0.579547}, {0.782907, -0.331854}, {0.904582, 0.957991},
{1.02436, -0.297771}, {1.419, -0.196001}, {-0.315283, -1.16479}, {0.1668, 0.790905},
{1.09682, 0.0996373}, {0.179655, -1.31645}, {-0.677519, 0.0278771},
{-0.0899046, 1.08644}, {2.7171, 0.30213}, {0.167918, 0.580165},
{-0.170277, 0.304542}, {0.733948, -1.42656}, {1.11088, 0.654935},
{0.491511, -1.01011}, {-0.0363295, -0.615061}, {0.262571, 0.438612},
{-0.675055, 1.23667}, {0.206511, -0.519051}, {0.197743, 1.5819},
{-1.2968, -2.22199}, {-0.38051, 0.134161}, {-0.339336, -1.63332},
{1.77593, 0.469068}, {1.66424, 0.308808}, {-0.16415, -1.21688}, {1.18555, -0.313483},
{1.74789, -0.176835}, {1.54578, 0.588618}, {-0.181552, 0.518609},
{-0.332239, 0.151707}, {-1.35165, -0.451836}, {0.0297235, -2.37345}}
```

```
In[5]:= y=data["y"]
```

```
Out[5]= {-1, -1, 1, -1, -1, 1, -1, 1, 1, -1, 1, 1, -1, 1, 1, 1, -1, 1, 1, 1,
1, 1, 1, -1, 1, 1, -1, -1, -1, -1, -1, 1, -1, -1, 1, 1, -1, 1, 1, -1,
-1, -1, -1, 1, 1, -1, 1, -1, 1, -1, -1, -1, -1, -1, -1, -1, 1, 1, 1, -1}
```

```
In[6]:= wStar=data["wStar"]
```

```
Out[6]= {-0.804466, 0.593999}
```

```
In[7]:= bStar=data["bStar"]
```

```
Out[7]= 0.0587749
```

```
In[8]:= Dimensions[X]
```

```
Out[8]= {60, 2}
```

```
In[9]:= Counts[y]
```

```
Out[9]= <|-1 → 31, 1 → 29|>
```

## Plot of linearly separable data

```
In[10]:= pos = Pick[X, UnitStep[y], 1]
```

```
Out[10]= {{-0.583875, -0.183894}, {-1.39333, -0.310924},
  {-0.381773, -0.260198}, {-0.051436, 0.141476}, {-0.655449, 1.35051},
  {-1.30726, 0.680499}, {-0.241739, 0.240388}, {-0.787827, 0.319604},
  {-0.342625, 1.05775}, {0.063146, 0.170597}, {-1.56693, -1.58887},
  {-1.23681, -0.611086}, {0.774065, 1.52022}, {-0.117869, 1.46047},
  {-0.232091, 1.10023}, {-1.37428, -0.403954}, {-1.19532, 0.579547},
  {0.1668, 0.790905}, {-0.677519, 0.0278771}, {-0.0899046, 1.08644},
  {0.167918, 0.580165}, {-0.170277, 0.304542}, {0.262571, 0.438612},
  {-0.675055, 1.23667}, {0.197743, 1.5819}, {-0.38051, 0.134161},
  {-0.181552, 0.518609}, {-0.332239, 0.151707}, {-1.35165, -0.451836}}
```

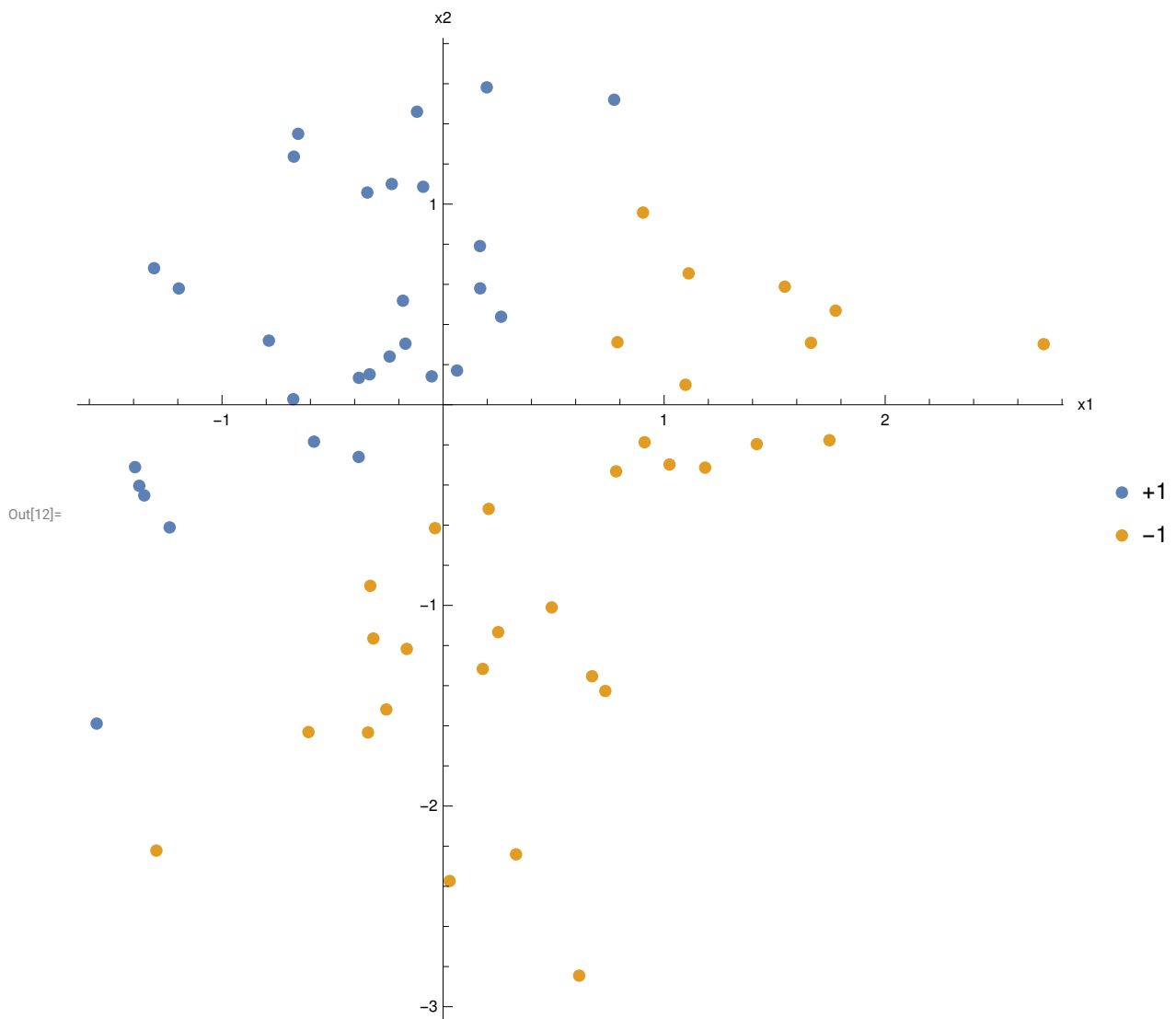
```
In[11]:= neg = Pick[X, UnitStep[-y], 1]
```

```
Out[11]= {{0.249334, -1.13311}, {-0.608842, -1.6313}, {0.788876, 0.311926},
  {0.674122, -1.35311}, {0.911679, -0.186661}, {-0.256701, -1.51856},
  {-0.329172, -0.902252}, {0.33018, -2.2407}, {0.615981, -2.84505},
  {0.782907, -0.331854}, {0.904582, 0.957991}, {1.02436, -0.297771},
  {1.419, -0.196001}, {-0.315283, -1.16479}, {1.09682, 0.0996373},
  {0.179655, -1.31645}, {2.7171, 0.30213}, {0.733948, -1.42656}, {1.11088, 0.654935},
  {0.491511, -1.01011}, {-0.0363295, -0.615061}, {0.206511, -0.519051},
  {-1.2968, -2.22199}, {-0.339336, -1.63332}, {1.77593, 0.469068},
  {1.66424, 0.308808}, {-0.16415, -1.21688}, {1.18555, -0.313483},
  {1.74789, -0.176835}, {1.54578, 0.588618}, {0.0297235, -2.37345}}
```

```

In[12]:= ListPlot[
  {
    pos,
    neg
  },
  PlotStyle → {PointSize[Large], PointSize[Large]},
  PlotLegends → {"+1", "-1"},
  AxesLabel → {"x1", "x2"},
  PlotRange → All,
  ImageSize → Large,
  AspectRatio → 1
]

```



## Perceptron algorithm with tracking

```

In[13]:= ClearAll[perceptronTrain]

```

```

In[14]:= perceptronTrain[X_List, y_List, maxEpochs_Integer : 1000, wStar_ : None, bStar_ : None] :=
Module[{nSamples, dim, w, b, epoch, i, xi, yi, margin, mistakes,
  historyW = {}, historyB = {}, historyWDotWStar = {}, historyWNormSq = {},
  mistakesPerEpoch = {}, totalUpdates = 0, wDot},

  nSamples = Length[X];
  dim = Length[First[X]];
  w = ConstantArray[0., dim];
  b = 0.;

  For[epoch = 1, epoch ≤ maxEpochs, epoch++,
    mistakes = 0;
    For[i = 1, i ≤ nSamples, i++,
      xi = X[[i]];
      yi = y[[i]];
      margin = yi (w . xi + b);
      If[margin ≤ 0,
        w = w + yi xi;
        b = b + yi;
        mistakes++;
        totalUpdates++;

        If[wStar != None,
          wDot = w . wStar;
          AppendTo[historyWDotWStar, wDot];
          ,
          AppendTo[historyWDotWStar, Missing["NotAvailable"]];
        ];
        AppendTo[historyWNormSq, w . w];
        AppendTo[historyW, w];
        AppendTo[historyB, b];
      ];
    ];
    AppendTo[mistakesPerEpoch, mistakes];
    If[mistakes == 0, Break[]];
  ];

  <|
    "wFinal" → w,
    "bFinal" → b,
    "historyW" → historyW,
    "historyB" → historyB,
    "historyWDotWStar" → historyWDotWStar,

```

```

    "historyWNormSq" → historyWNormSq,
    "mistakesPerEpoch" → mistakesPerEpoch,
    "totalUpdates" → totalUpdates
  ]>
]

```

```
In[15]:= result = perceptronTrain[x, y, 100, wStar, bStar]
```

```
Out[15]= <|wFinal → {-3.47586, 2.51536}, bFinal → 0.,
  historyW → {{-0.249334, 1.13311}, {-0.83321, 0.94922}, {-2.40014, -0.639654},
    {-1.62608, 0.880568}, {-2.40898, 1.21242}, {-2.0937, 2.37721}, {-3.66063,
    0.788338}, {-2.88657, 2.30856}, {-3.79115, 1.35057}, {-3.47586, 2.51536}},
  historyB → {-1., 0., 1., 2., 1., 0., 1., 2., 1., 0.},
  historyWDotWStar → {0.87365, 1.23412, 1.55088, 1.83118,
    2.65812, 3.09637, 3.41312, 3.69343, 3.85209, 4.29033},
  historyWNormSq → {1.34612, 1.59526, 6.16983, 3.41952, 7.27316,
    10.0347, 14.0217, 13.6617, 16.1968, 18.4087},
  mistakesPerEpoch → {6, 4, 0}, totalUpdates → 10|>
```

```
In[16]:= wFinal = result["wFinal"]
```

```
Out[16]= {-3.47586, 2.51536}
```

```
In[17]:= bFinal = result["bFinal"]
```

```
Out[17]= 0.
```

```
In[18]:= totalUpdates = result["totalUpdates"]
```

```
Out[18]= 10
```

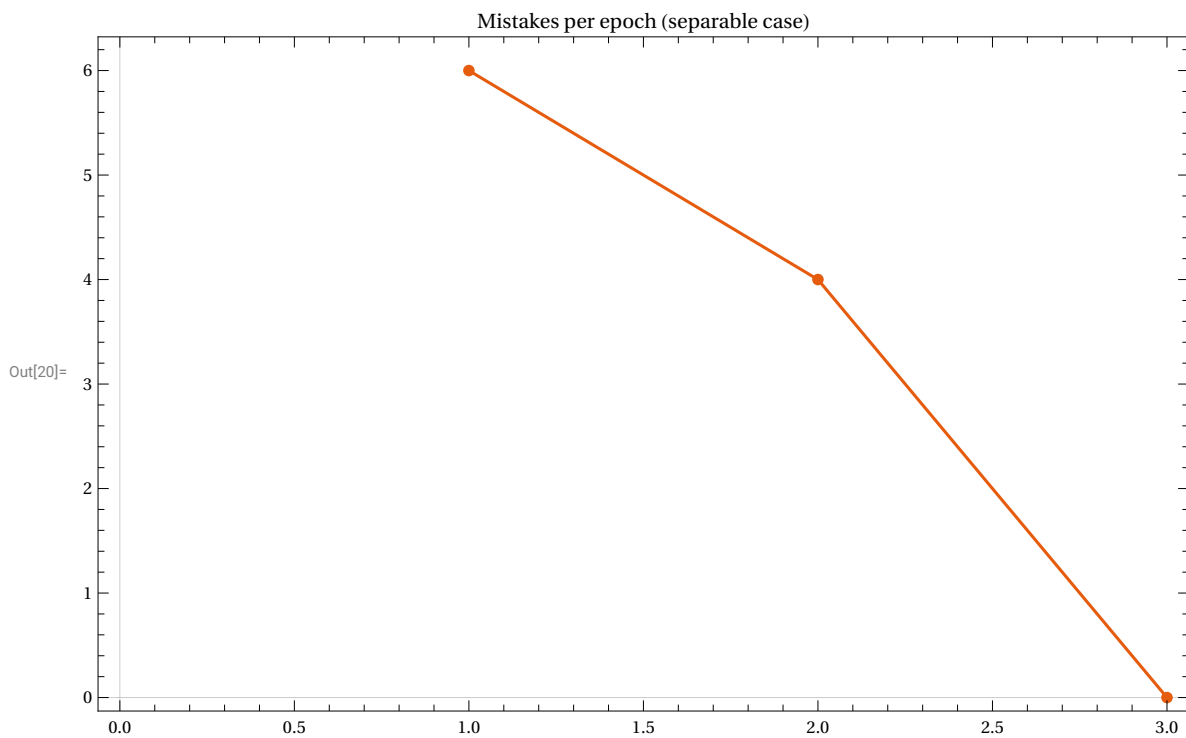
```
In[19]:= mistakesPerEpoch = result["mistakesPerEpoch"]
```

```
Out[19]= {6, 4, 0}
```

```

In[20]:= ListLinePlot[
  mistakesPerEpoch,
  AxesLabel → {"epoch", "mistakes"},
  PlotMarkers → Automatic,
  PlotTheme → "Scientific",
  ImageSize → Large,
  PlotLabel → "Mistakes per epoch (separable case)"
]

```



## Decision boundary in $\mathbb{R}^2$

```

In[21]:= ClearAll[plotDecisionBoundary]

```

```

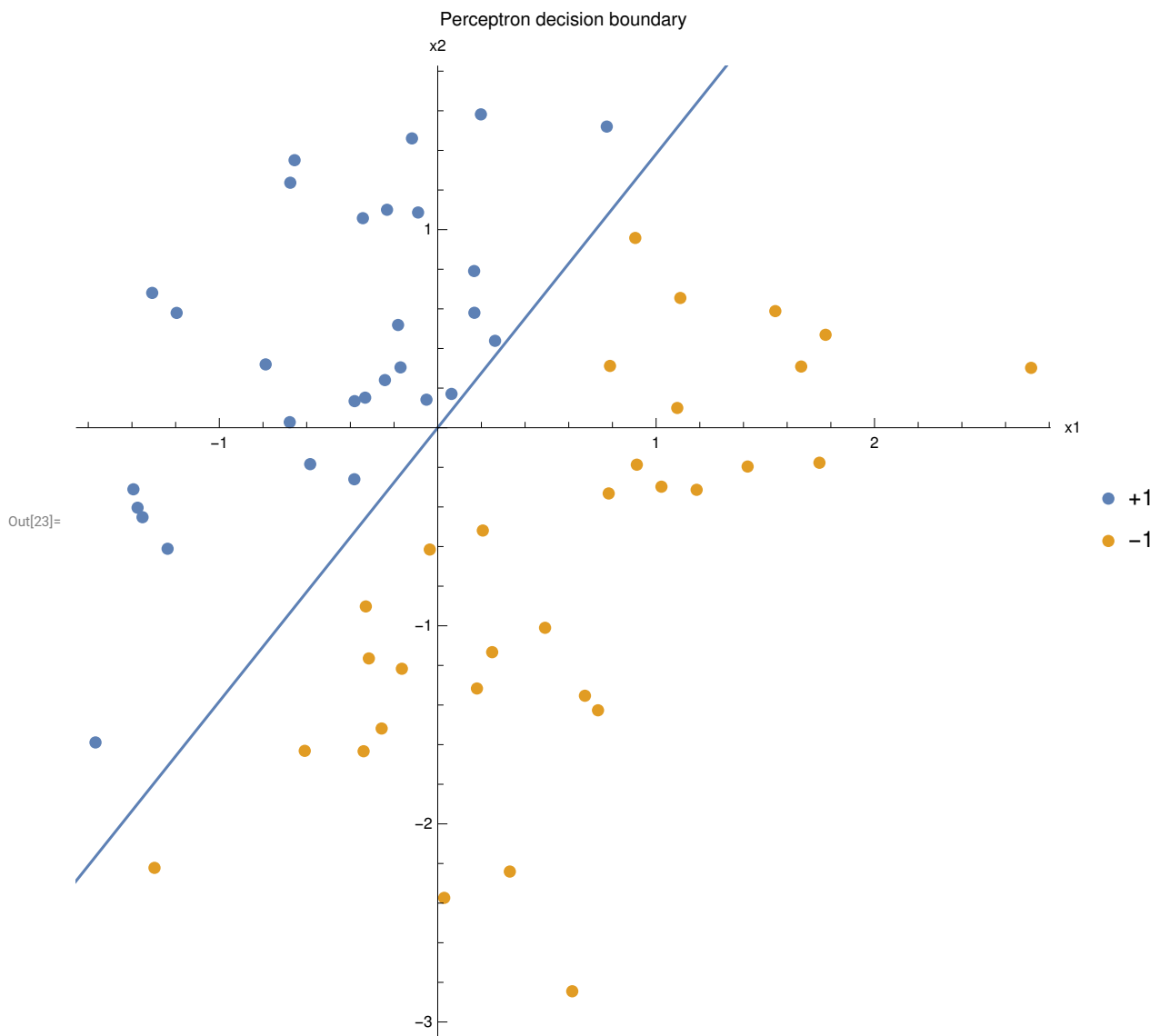
In[22]:= plotDecisionBoundary[w_, b_, X_, y_] :=
Module[{pos, neg, line},
  pos = Pick[X, UnitStep[y], 1];
  neg = Pick[X, UnitStep[-y], 1];

  Show[
    ListPlot[
      {pos, neg},
      PlotStyle → {PointSize[Large], PointSize[Large]},
      PlotLegends → {"+1", "-1"},
      AxesLabel → {"x1", "x2"},
      PlotRange → All,
      AspectRatio → 1
    ],
    (* line w.x + b == 0 => x2 = -(w1 x1 + b)/w2 *)
    If[w[[2]] ≠ 0,
      line = Plot[
        -(w[[1]] x + b)/w[[2]],
        {x, Min[X[[All, 1]] - 1, Max[X[[All, 1]] + 1]}
      ];
      line,
      {}
    ],
    ImageSize → Large,
    PlotLabel → "Perceptron decision boundary"
  ]
]

```



```
In[23]:= plotDecisionBoundary[wFinal, bFinal, X, y]
```



## R, gamma, and theoretical bound

```
In[24]:= norms = Norm /@ X
```

```
Out[24]= {1.16022, 1.74121, 0.61215, 0.848306, 1.51174, 1.4276, 0.930592, 0.462011,
  0.150536, 1.5401, 1.50116, 1.47378, 0.960424, 0.340916, 0.850187,
  1.11186, 2.26489, 0.181908, 2.23155, 1.37953, 1.70595, 1.46521, 1.12444,
  2.91097, 1.43242, 1.32841, 0.850335, 1.31758, 1.06676, 1.43247, 1.20671,
  0.808303, 1.10133, 1.32865, 0.678093, 1.09015, 2.73384, 0.603977,
  0.348912, 1.60429, 1.28957, 1.12334, 0.616133, 0.511199, 1.40892,
  0.558624, 1.59422, 2.57273, 0.403468, 1.66819, 1.83683, 1.69264,
  1.2279, 1.22629, 1.75681, 1.65406, 0.549469, 0.365236, 1.42517, 2.37364}
```

```
In[25]:= R = Max[norms]
```

```
Out[25]= 2.91097
```

```
In[26]:= marginsTeacher = MapThread[#1 (#2 . wStar + bStar) &, {y, X}]
```

```
Out[26]= {0.814875, 0.420422, 0.41925, 0.390565, 1.28728, 0.994976, 0.785516, 0.211341,
  0.18419, 0.636738, 1.38826, 1.51464, 0.212354, 0.396036, 0.882399, 0.962708,
  1.53781, 0.10931, 0.375528, 0.690758, 0.339076, 1.02111, 0.89902, 2.12672,
  0.924387, 1.36462, 0.768168, 0.0998851, 0.942164, 1.19918, 0.379474,
  0.394387, 0.764392, 0.867722, 0.620375, 0.776444, 1.94757, 0.268308,
  0.376654, 1.37903, 0.445856, 0.936631, 0.277345, 0.10808, 1.33641,
  0.415672, 0.839346, 0.217858, 0.444574, 0.638428, 1.09127, 1.09661,
  0.531999, 1.08117, 1.45238, 0.835115, 0.51288, 0.416163, 0.877742, 1.37496}
```

```
In[27]:= gamma = Min[marginsTeacher]
```

```
Out[27]= 0.0998851
```

```
In[28]:= bound = If[gamma > 0, (R/gamma)^2, Infinity]
```

```
<|"R" → R, "gamma" → gamma, "bound" → bound, "observedUpdates" → totalUpdates|>
```

```
Out[28]= 849.324
```

```
Out[29]= <|R → 2.91097, gamma → 0.0998851, bound → 849.324, observedUpdates → 10|>
```

```
In[30]:= wDotWStar = DeleteMissing[result["historyWDotWStar"]]
```

```
Out[30]= {0.87365, 1.23412, 1.55088, 1.83118,
  2.65812, 3.09637, 3.41312, 3.69343, 3.85209, 4.29033}
```

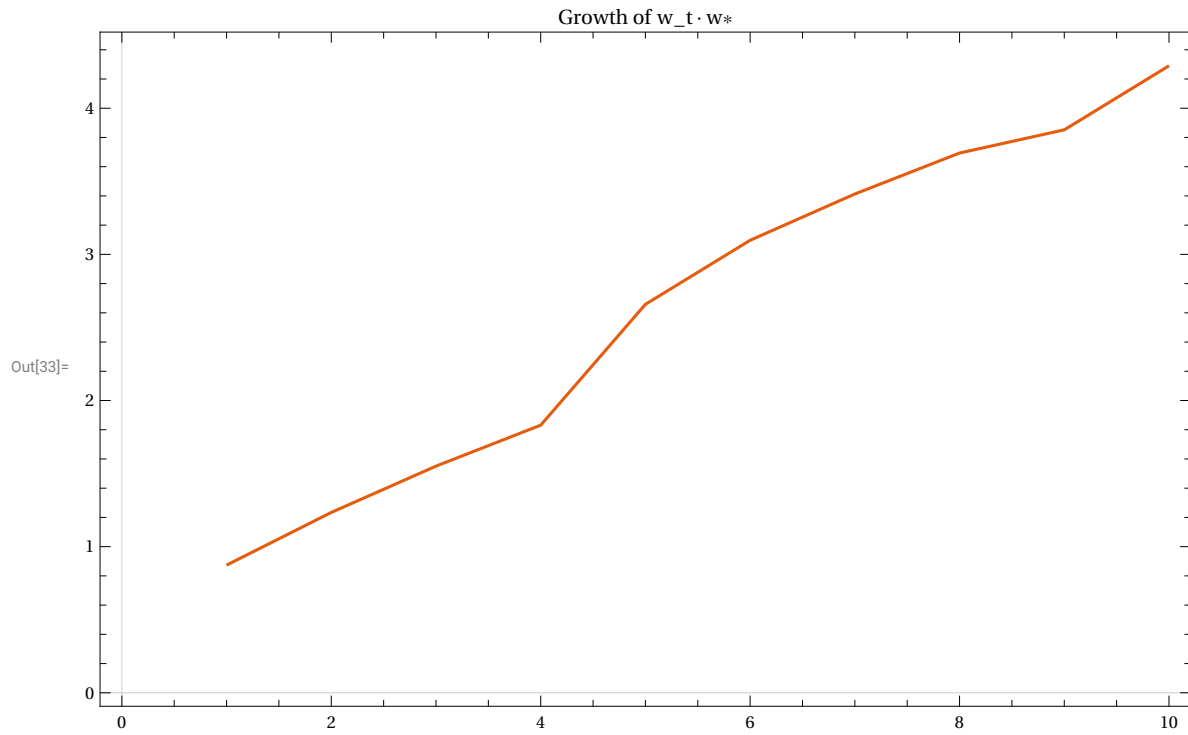
```
In[31]:= wNormSq = result["historyWNormSq"]
```

```
Out[31]= {1.34612, 1.59526, 6.16983, 3.41952,
  7.27316, 10.0347, 14.0217, 13.6617, 16.1968, 18.4087}
```

```
In[32]:= steps = Range[Length[wNormSq]]
```

```
Out[32]= {1, 2, 3, 4, 5, 6, 7, 8, 9, 10}
```

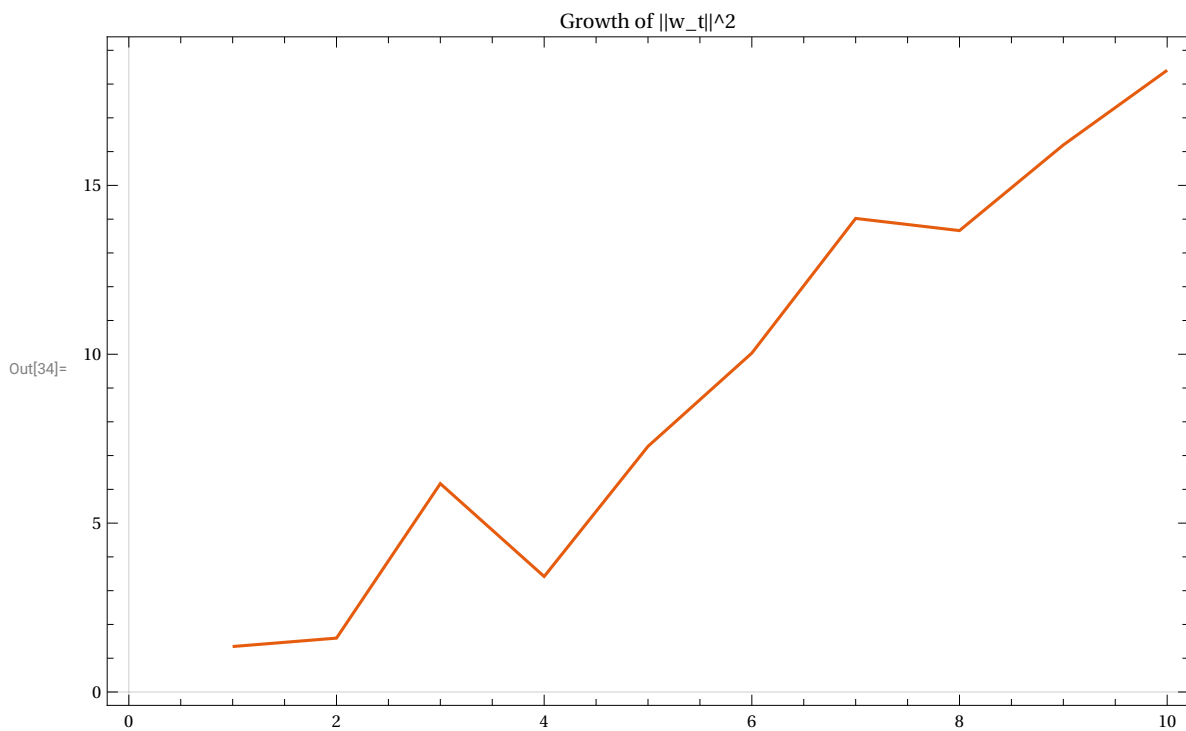
```
In[33]:= ListLinePlot[  
  wDotWStar,  
  AxesLabel → {"update step t", " $w_t \cdot w^*$ "},  
  PlotTheme → "Scientific",  
  PlotLabel → "Growth of  $w_t \cdot w^*$ ",  
  ImageSize → Large  
]
```



```

In[34]:= ListLinePlot[
  wNormSq,
  AxesLabel → {"update step t", " $\|w_t\|^2$ "},
  PlotTheme → "Scientific",
  PlotLabel → "Growth of  $\|w_t\|^2$ ",
  ImageSize → Large
]

```



## Non-separable data: XOR

```

In[35]:= Xxor = {
  {1., 1.},
  {1., -1.},
  {-1., 1.},
  {-1., -1.}
}

```

Out[35]= {{1., 1.}, {1., -1.}, {-1., 1.}, {-1., -1.}}

```

In[36]:= yxor = {1, -1, -1, 1}

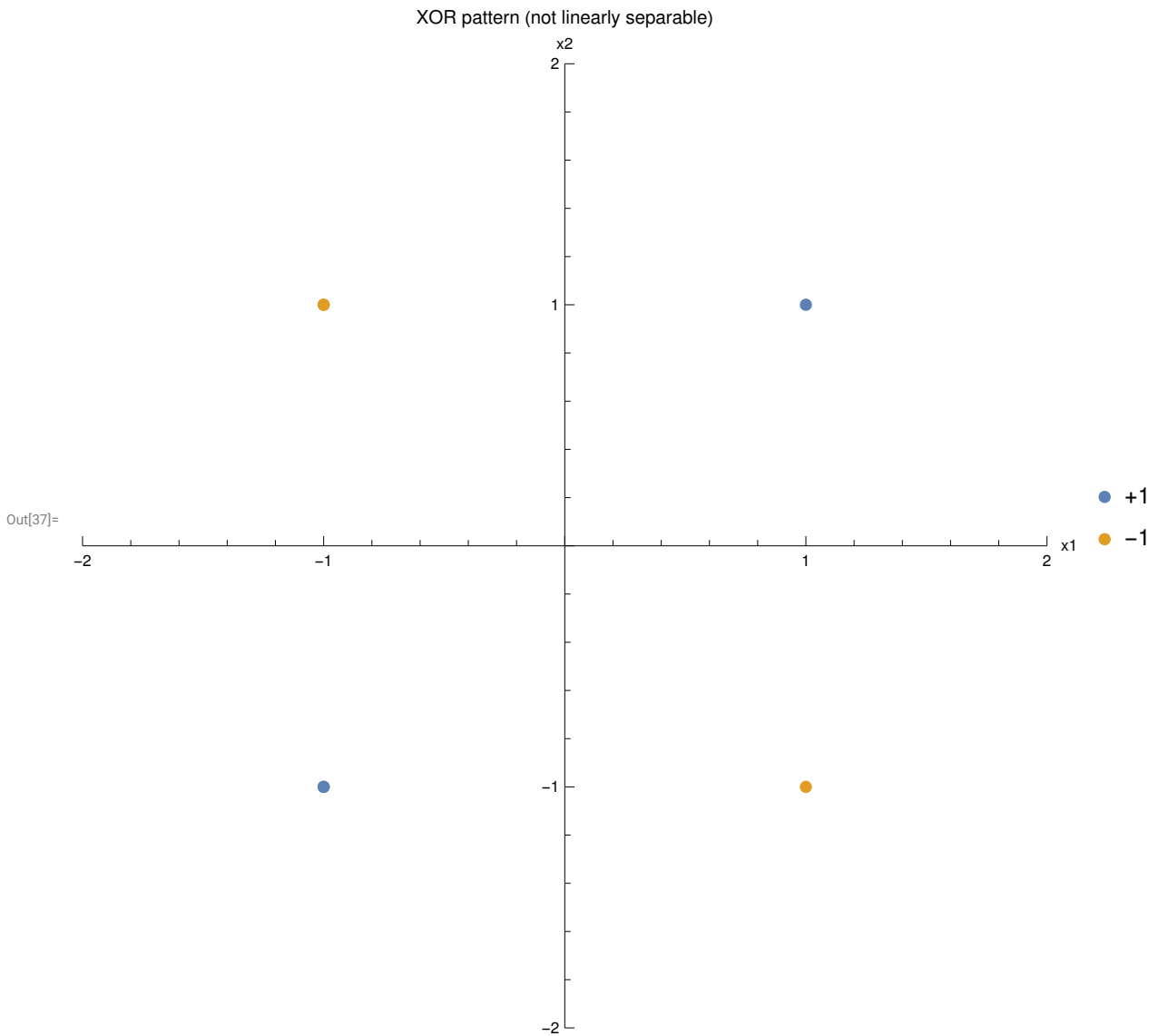
```

Out[36]= {1, -1, -1, 1}

```

In[37]:= ListPlot[
  {
    Pick[Xxor, UnitStep[yxor], 1],
    Pick[Xxor, UnitStep[-yxor], 1]
  },
  PlotStyle → {PointSize[Large], PointSize[Large]},
  PlotLegends → {"+1", "-1"},
  AxesLabel → {"x1", "x2"},
  PlotRange → {{-2, 2}, {-2, 2}},
  PlotLabel → "XOR pattern (not linearly separable)",
  ImageSize → Large,
  AspectRatio → 1
]

```



```

In[38]:= resultXor = perceptronTrain[Xxor, yxor, 50]

```

```

Out[38]:= <|wFinal → {0., 0.}, bFinal → 0.,
  historyW → {{1., 1.}, {0., 2.}, {1., 1.}, {0., 0.}, {1., 1.}, {0., 2.}, {1., 1.}, {0., 0.},

```

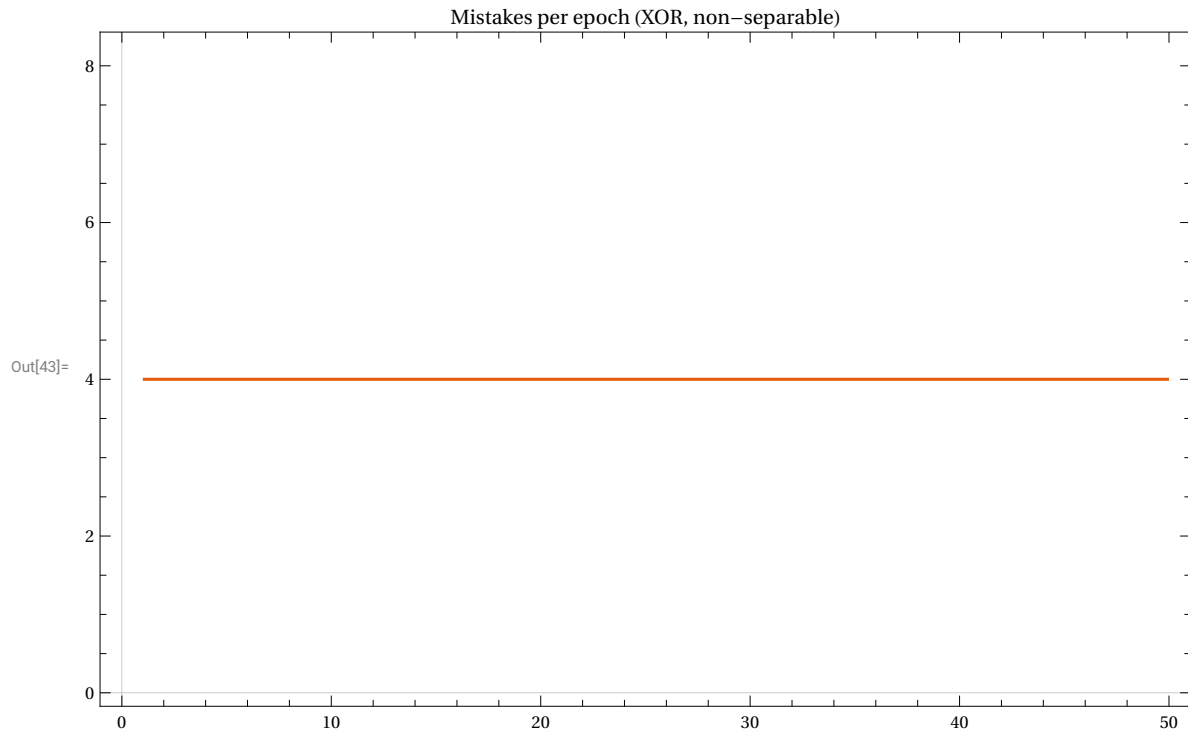


[illegible]





```
In[43]:= ListLinePlot[  
  mistakesXor,  
  AxesLabel → {"epoch", "mistakes"},  
  PlotTheme → "Scientific",  
  PlotLabel → "Mistakes per epoch (XOR, non-separable)",  
  ImageSize → Large  
]
```



```
In[44]:= plotDecisionBoundary[wXor, bXor, Xxor, yxor]
```

