CSE4088 Introduction to Machine Learning Homework 2 Report

• Generalization Error

At this section, we found the least number of examples N for the case $\epsilon = 0.05$ and the probability bound is at most 0.03.

$$P[|E_{in(g)} - E_{out(g)}| > \epsilon] \le 2Me^{-2\epsilon^2 N}$$

1. M = 1

$$0.03 \le 2 * 1 * e^{-2(0.05)^2 N}$$
$$0.015 \le e^{-0.005 N}$$
$$\ln 0.015 \le -0.005 N$$
$$N \ge 839.940$$

N must be at least 1000.

2.
$$M = 10$$

$$0.03 \le 2 * 10 * e^{-2(0.05)^2 N}$$
$$\ln 0.0015 \le -0.005 N$$
$$N \ge 1300.458$$

N must be at least 1500.

3.
$$M = 100$$

$$0.03 \le 2 * 100 * e^{-2(0.05)^2 N}$$

$$\ln 0.00015 \le -0.005N$$

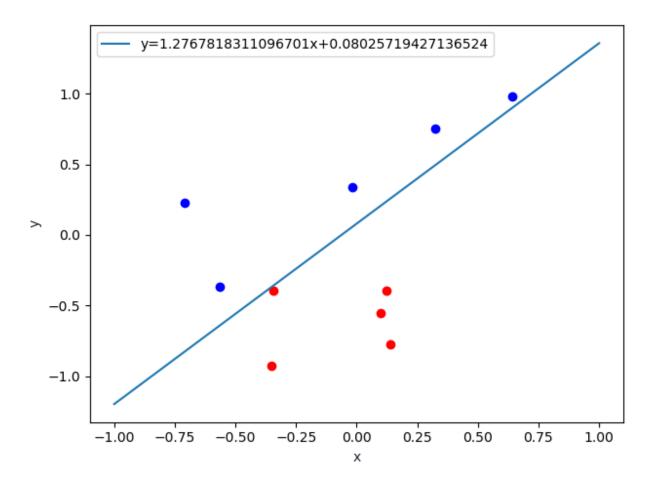
$$N \ge 1760.975$$

N must be at least 2000.

• The Perception Learning Algorithm

In this problem, we will implement the Perception Learning Algorithm.

For the N = 10, the random plot with the random function and random points.

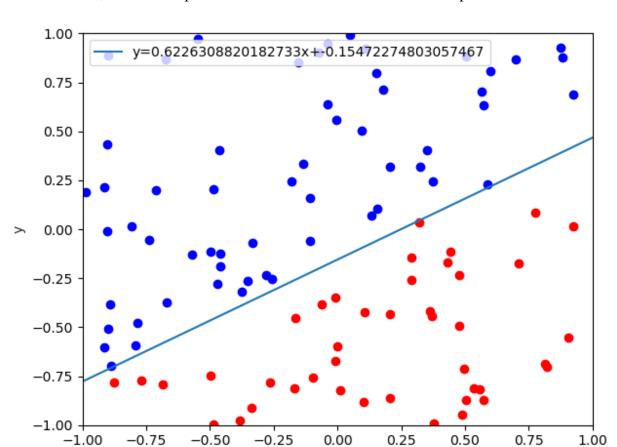


The last iteration of weight array is: [0, 1.732768170372679, -2.1902796721228155].

Output:

```
number of misclassified samples: 0
number of classified samples: 1000
number of iteration average: 10.304
average of difference in function g: 0.10950000000000001
```

- **4.** The average value is closest to 15.
- **5.** The difference is closest to 0.1.



For the N = 100, the random plot with the random function and random points.

The last iteration of weight array is: [-1, 3.8148902333611545, -5.70812883782177]

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Output:

```
number of misclassified samples: 0
number of classified samples: 1000
number of iteration average: 91.717
average of difference in function g: 0.01301999999999874
```

- **6.** The average value is closest to 100.
- **7.** The difference is closest to 0.01.

• Linear Regression

At this section, we explored how Linear Regression for classification works.

8. For the N=100, we evaluated the average E_{in} of 1000 sample run.

Output:

```
The average E_in: [0.02455]
```

The average E_{in} is closest to 0.01

9. We evaluated the average E_{out} of 1000 sample run with 1000 fresh point.

Output:

```
The average E_out: [0.029091]
```

The average E_{out} is closest to 0.01

10. For the N = 10, the output is following for Linear Regression:

Output:

```
The average E_in: [0.0181]
The average E_out: [0.059946]
```

Found weights using Linear Regression, used as a vector of initial weights for the Perceptron Learning Algorithm. The average iteration is closest to 1.