

Q2&Q3

March 26, 2019

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In [17]: import numpy as np
         from cvxopt import matrix
         from cvxopt.solvers import qp
         from sklearn.preprocessing import PolynomialFeatures

In [18]: poly = PolynomialFeatures(interaction_only=False)

In [29]: X = np.array([[1, 0], [0, 1], [0, -1], [-1, 0], [0, 2], [0, -2], [-2, 0]])
         Y = np.array([-1, -1, -1, 1, 1, 1, 1])
         Xt=poly.fit_transform(X)
         print(Xt)

[[ 1.  1.  0.  1.  0.  0.]
 [ 1.  0.  1.  0.  0.  1.]
 [ 1.  0. -1.  0. -0.  1.]
 [ 1. -1.  0.  1. -0.  0.]
 [ 1.  0.  2.  0.  0.  4.]
 [ 1.  0. -2.  0. -0.  4.]
 [ 1. -2.  0.  4. -0.  0.]]

In [20]: A = matrix(Y,(1,7),'d')
         b =matrix(0,(1,1),'d')
         h = matrix(0,(7,1),'d')
         G = matrix(-np.eye(7),(7,7),'d')
         p = matrix(-1,(7,1),'d')
         XX = Xt@Xt.T
         YY = Y.reshape(7,1)@Y.reshape(1,7)
         Q = matrix(XX*YY,(7,7),'d')

In [21]: sol=qp(Q,p,G, h,A,b)

      pcost      dcost      gap      pres      dres
0: -2.1712e+00 -5.0654e+00 2e+01 3e+00 2e+00
1: -3.8978e+00 -5.7620e+00 6e+00 1e+00 7e-01
2: -1.7493e+00 -2.7818e+00 1e+00 5e-16 6e-15
3: -1.9825e+00 -2.0130e+00 3e-02 4e-16 1e-15
4: -1.9997e+00 -2.0001e+00 4e-04 7e-16 2e-15
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5: -2.0000e+00 -2.0000e+00 4e-06 3e-16 1e-15
6: -2.0000e+00 -2.0000e+00 4e-08 3e-16 1e-15
Optimal solution found.

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In [25]: alpha = np.array(sol['x'])
         print(alpha)

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[[3.75668650e-08]
 [9.99999978e-01]
 [9.99999977e-01]
 [1.33333334e+00]
 [3.33333329e-01]
 [3.33333328e-01]
 [5.23032669e-10]]

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Q2: 由上可知道 2,3,4,5,6 \mathbb{F} support vectores

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In [59]: SV = [[0, 1], [0, -1], [-1, 0], [0, 2], [0, -2]]

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In [30]: w = 0
         for i in range(len(alpha)):
             w = w + Xt[i]*alpha[i]*Y[i]
         print(w)

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[ 5.18168890e-17 -1.33333337e+00 -2.22044605e-16  1.33333330e+00
 0.00000000e+00  6.66666670e-01]

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In [58]: b=Y[1] -Xt[1]@w
         print(b)

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-1.6666666700348152

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Q3: 由上可知 $-4x_1 + 4x_1^2 + 2x_2^2 = 5$ 是 linear curve

Q4: the kernel in question 2 and 4 are different space, so they cannot be the same. (one's dimension is 2, the other is 6)