

Due: Nov. 23, 2024.

The assignment should be submitted in PDF format with the filename “Assignment1-Your Name-Your Student No.”

The assignment should be submitted through the "Learning from ZJU" Platform (<https://courses.zju.edu.cn/>), or through the email to the TA (chentthree@zju.edu.cn) (not recommended, only for emergencies).

1. PAC Bound

In class, we have derived the generalization bound for the case where the loss function values are confined to the interval $[0, 1]$. Please generalize this conclusion to the case where the loss function is bounded with $[C_1, C_2]$.

That is, given a training set $S = \{(x_i, y_i)\}_{i=1}^m$ sampled i.i.d from the distribution D , let define the true risk as $L_D(h) = \mathbf{E}_{(x,y) \sim D}[l(h, x, y)]$, the empirical risk used for model training

as $L_S(h) = \frac{1}{m} \sum_{i=1}^m l(h, x_i, y_i)$, $l(h, x, y)$ denote the loss function with $l(h, x, y) \in [C_1, C_2]$.

For any finite hypothesis space of \mathcal{H} , and for any learned function $\tilde{h} = \operatorname{argmin}_{h \in \mathcal{H}} L_S(h)$, with probability $1 - \delta$, what is the generalization bound for $L_D(\tilde{h})$? Please provide a detailed derivation.

2. Laplacian matrix

Given a graph with adjacent matrix A , Laplacian matrix is defined as $L = D - A$, where D is diagonal matrix with i -th diagonal element is the degree of i -th node.

1. Please prove Laplacian matrix L is positive-semidefinite.
2. Let define normalized Laplacian matrix as $\hat{L} = D^{-1/2} L D^{-1/2}$, please derive the upper/lower bound of the eigenvalues of \hat{L} .