

1. c

以 SGD 算出 hypothesis 再求 noise

```
In [1]: import numpy as np

In [2]: steps = 1000
repeat = 500
sample = 100
lr = 0.01

def target(x):
    return np.exp(x)

w_total = np.zeros(1)

x = np.linspace(0, 2, sample)

for j in range(repeat):
    w = np.zeros(1)
    for i in range(steps):
        k = np.random.randint(sample)
        w = w + lr*(target(x[k]) - w*x[k])*x[k]
    w_total += w

print ((w_total / repeat)[0])

3.1540241762703327

In [3]: print ('wb =', (3*np.exp(1)**2)/8)
print ('wc =', (3+3*np.exp(1)**2)/8)
print ('wd =', (np.exp(1)**2)/8)
print ('we =', (3*np.exp(1)**2)/8)

wb = 1.298632012366331
wc = 3.1458960370989937
wd = 0.9236320123663312
we = 2.7708960370989937
```

2. c

第一個是一般情況，第三個不可能發生，第二個假設有一個線性可分的分布，有可能找到最佳解使 $E_{in}=E_{out}=0$ ，但如果產生的 data set 有不好的情況的話，即使是最簡單的 case 也有可能 train 出 E_{out} 很大的情況，所以以期望值來看 E_{out} 一定會大於 E_{in} ，2 個選項 always false 故選 c

3. d

$$\begin{aligned}
 3. \quad E(X_h^T X_h) &= E\left(\underbrace{\begin{bmatrix} x_1 & \dots & x_N \\ 1 & \dots & 1 \end{bmatrix}}_{X^T} \underbrace{\begin{bmatrix} x_1 & \dots & x_N \\ x_1 & \dots & x_N \\ 1 & \dots & 1 \end{bmatrix}}_{X^T + \varepsilon}\right) \\
 &= E\left(X^T X + \underbrace{X^T X}_{\text{0}} + \underbrace{X^T \varepsilon}_{\text{0}} + \underbrace{\varepsilon X + \varepsilon^2}_{\downarrow}\right) \\
 &= 2X^T X + N\sigma^2 I_{d+1} + E\left(\begin{bmatrix} x_1 & \dots & x_N \\ 1 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 & \dots & x_N \\ x_1 & \dots & x_N \\ 1 & \dots & 1 \end{bmatrix}\right) \\
 &\quad E(\text{diag}[\varepsilon_1^2, \varepsilon_2^2, \varepsilon_3^2, \dots, \varepsilon_N^2]) \\
 &\Rightarrow N\sigma^2 I_{d+1}
 \end{aligned}$$

4. e

$$\begin{aligned}
 4. \quad E(X_h^T Y_h) &= E\left(\underbrace{\begin{bmatrix} 1 & \dots & 1 \\ x_1 & \dots & x_n \end{bmatrix}}_{X^T} \underbrace{\begin{bmatrix} 1 & \dots & 1 \\ x_1 & \dots & x_n \end{bmatrix}}_{X^T + \Sigma} \begin{bmatrix} Y \\ Y \end{bmatrix}\right) \\
 &= E(X^T Y + X^T Y + \epsilon Y) \\
 &= 2X^T Y
 \end{aligned}$$

5. d

$$\begin{aligned}
 5. \quad w_{reg} &= (Z^T Z + \lambda I)^{-1} Z^T Y \\
 &= (Q^T X^T X Q + \lambda I)^{-1} Q X^T Y
 \end{aligned}$$

$$X^T X = Q P Q^T$$

$$X^T X Q = Q P$$

$$Q^T X^T X Q = P = \text{diag}\{\gamma_0, \dots, \gamma_d\}$$

$$Q^T X^T X Q + \lambda I = \text{diag}\{\gamma_0 + \lambda, \gamma_1 + \lambda, \dots, \gamma_d + \lambda\}$$

$$(Q^T X^T X Q + \lambda I)^{-1} = \text{diag}\{(\gamma_0 + \lambda)^{-1}, (\gamma_1 + \lambda)^{-1}, \dots, (\gamma_d + \lambda)^{-1}\}$$

$$\Rightarrow w_{reg} = \text{diag}\{(\gamma_0 + \lambda)^{-1}, (\gamma_1 + \lambda)^{-1}, \dots, (\gamma_d + \lambda)^{-1}\} Q X^T Y$$

when $\lambda = 0$

$$\Rightarrow w_{lin} = \text{diag}\{\gamma_0^{-1}, \gamma_1^{-1}, \dots, \gamma_d^{-1}\} Q X^T Y$$

$$\frac{u_i}{v_i} = \frac{w_{reg}}{w_{lin}} = \frac{(\gamma_i + \lambda)^{-1}}{\gamma_i^{-1}} = \frac{\gamma_i}{\gamma_i + \lambda}$$

6. a

$$\begin{aligned}
 6. \quad \|w^*\|^2 &= w_{reg}^T w_{reg} \\
 &= \left[(Z^T Z + \lambda I)^{-1} Z^T y \right]^T (Z^T Z + \lambda I)^{-1} Z^T y \\
 &= y^T Z \left[(Z^T Z + \lambda I)^{-1} \right]^T (Z^T Z + \lambda I)^{-1} Z^T y \\
 (Z^T Z + \lambda I) &= P \text{diag}\{k_1 + \lambda, k_2 + \lambda, \dots, k_N + \lambda\} P^T \\
 (Z^T Z + \lambda I)^{-1} &= P^T \text{diag}\{1/(k_1 + \lambda), 1/(k_2 + \lambda), \dots, 1/(k_N + \lambda)\} P \\
 &= y^T Z P^T \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} P^T \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} P Z^T y \\
 &= y^T Z P^T \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} P Z^T y = y^T Z (Z^T Z + \lambda I)^{-2} Z^T y. \\
 &\quad Z^T Z \sim \chi^2 \\
 &\quad Z^T y \sim \chi y \\
 (a) \quad c &= \left(\frac{\sum x_n y_n}{\sum x_n^2 + \lambda} \right)^2
 \end{aligned}$$

7. d

$$\begin{aligned}
 7. \quad \frac{1}{N} \sum 2(y - \hat{y}_n) &= 0 & 2y - \frac{2}{N} \sum y + \frac{4k}{N} (y + c) &= 0 \\
 2y - \frac{2}{N} \sum y &= 0 & y + \frac{2k}{N} y + \frac{2kc}{N} &= \frac{1}{N} \sum y \\
 \Rightarrow y &= \frac{1}{N} \sum y \\
 y &= \frac{\frac{1}{N} \sum y - \frac{2kc}{N}}{1 + \frac{2k}{N}} \\
 \Rightarrow c &= -0.5
 \end{aligned}$$

8. b

$$8. (\tilde{w}^T \phi(x_n) - y_n + \frac{\lambda}{N} (\tilde{w}^T \tilde{w})) = (\tilde{w}^T P^{-1} x_n - y_n)^2 + \frac{\lambda}{N} (\tilde{w}^T \tilde{w})$$

$$\therefore \text{Let } \tilde{w}^* = \arg \min \frac{1}{N} \sum_{n=1}^N (\tilde{w}^T P^{-1} x_n - y_n)^2 + \frac{\lambda}{N} (\tilde{w}^T \tilde{w})$$

$$(P^{-1} \tilde{w})^T = \tilde{w}^T (P^{-1})^T = \tilde{w}^T P^{-1} \quad (P = P^T)$$

$$\therefore \text{Let } w^* = P^{-1} \tilde{w}, \text{ then } w^{*T} P^2 w^* = \tilde{w}^{*T} P^{-1} P^2 P^{-1} \tilde{w}^* = \tilde{w}^{*T} \tilde{w}^*$$

$$\therefore \text{if } \tilde{w}^* = \arg \min \frac{1}{N} \sum_{n=1}^N (\tilde{w}^T P^{-1} x_n - y_n)^2 + \frac{\lambda}{N} (\tilde{w}^T \tilde{w})$$

$$\text{then } w^* = P^{-1} \tilde{w}^* = \arg \min \frac{1}{N} \sum_{n=1}^N (w^T x_n - y_n)^2 + \frac{\lambda}{N} (w^T P^2 w)$$

$$\Rightarrow \Omega(w) = w^T P^2 w$$

9. b

$$9. X = [x_1, \dots, x_N]^T, Y = [y_1, \dots, y_N]^T$$

$$X' = \begin{bmatrix} x \\ \tilde{x} \end{bmatrix} \quad Y' = \begin{bmatrix} y \\ \tilde{y} \end{bmatrix}$$

$$\Rightarrow \min \frac{1}{N+k} \|X'w - Y'\|^2$$

$$w = ((X')^T X')^{-1} (X')^T Y$$

$$= \left(\begin{bmatrix} x \\ \tilde{x} \end{bmatrix}^T \begin{bmatrix} x \\ \tilde{x} \end{bmatrix} \right)^{-1} \begin{bmatrix} x \\ \tilde{x} \end{bmatrix}^T \begin{bmatrix} y \\ \tilde{y} \end{bmatrix}$$

$$= (X^T X + \tilde{X}^T \tilde{X})^{-1} (X^T Y + \tilde{X}^T \tilde{Y})$$

$$\text{compute with } w_{\text{reg}} = (X^T X + \lambda B I)^{-1} X^T Y$$

$$\tilde{X} = \sqrt{\lambda} \sqrt{B} I, \quad \tilde{Y} = 0$$

10. e

不管抽掉哪一個，選最多數的 Algorithm 都會產生把抽出的 sample 分到另一個的 hypothesis，使 error=1，每種情況都相同，平均後還是 1，故選 e

++ --
 $\hat{\text{leave one}} \Rightarrow \text{hypothesis}$ $\frac{2N}{2N}$
 \Rightarrow 分錯 1 個

11. c

11. First, let N samples be $x_1 < x_2 < \dots < x_N$ ($\therefore x_1 < x_2 < 0, 0 < x_{N-1} < x_N$)

if x_i is left for validation and $x_j < 0 < x_{j+1}$ for some j

then $\begin{cases} i = j \\ i = j+1 \end{cases} \Rightarrow \begin{cases} \theta = \frac{x_{j-1} + x_{j+1}}{2} \\ \theta = \frac{x_j + x_{j+2}}{2} \end{cases} \Rightarrow \begin{cases} \text{may make wrong prediction} \\ \text{for } x_j, \text{ since } x_j < 0, x_{j+1} > 0 \Rightarrow \theta > 0 \end{cases}$
 may make wrong prediction
 same reason above

for other case won't make mistake

$$\therefore E_{\text{loocv}} \leq \frac{2}{N}$$

12. e

12. set $h_0(x) = w_0$

先看兩點 (x_1, y_1) (x_2, y_2)

$$E_{in} = (w_0 - y_1)^2 + (w_0 - y_2)^2 = 2w_0^2 - 2(y_1 + y_2)w_0 + (y_1^2 + y_2^2)$$

when $w_0 = \frac{y_1 + y_2}{2}$, E_{in} is min

if $(3, 0)$, $(9, 2) \Rightarrow w_0 = 1$ error $= (1-0)^2 = 1$

if $(9, 2)$, $(-3, 0) \Rightarrow w_0 = 1$ error $= (1-0)^2 = 1$

if $(3, 0)$, $(-3, 0) \Rightarrow w_0 = 0$ error $= (2-0)^2 = 4$

$$\text{avg} = \frac{1}{3}(1+1+4) = 2$$

set $h_1(x) = w_0 + w_1 x$
 (x_1, y_1) (x_2, y_2) for E_{in} min $\begin{cases} w_1 x_1 + w_0 = y_1 \\ w_1 x_2 + w_0 = y_2 \end{cases}$

$$\Rightarrow w_1 = \frac{y_1 - y_2}{x_1 - x_2}, w_0 = \frac{x_1 y_2 - x_2 y_1}{x_1 - x_2}$$

if $(3, 0)$, $(9, 2) \Rightarrow w_1 = \frac{-2}{3-9} w_0 = \frac{6-0}{3-9}$

$$\text{error} = \left(\frac{6}{3-9} + \frac{6}{3-9} \right)^2$$

if $(9, 2)$, $(-3, 0) \Rightarrow w_1 = \frac{2}{9+3} w_0 = \frac{0+6}{9+3}$

$$\text{error} = \left(\frac{6}{9+3} + \frac{6}{9+3} \right)^2$$

if $(3, 0)$, $(-3, 0) \Rightarrow w_1 = 0 w_0 = 0$

$$\text{error} = (-2)^2 = 4$$

$$\text{avg} = \frac{1}{3} \left[4 + \left(\frac{12}{9+3} \right)^2 + \left(\frac{12}{9-3} \right)^2 \right]$$

$$\text{solve } \frac{1}{3} \left[4 + \left(\frac{12}{9+3} \right)^2 + \left(\frac{12}{9-3} \right)^2 \right] = 2$$

solve $(1/3)*(4+(12/(x+3))^2+(12/(x-3))^2) = 2$

Extended Keyboard Upload

Input interpretation:

$$\text{solve } \frac{1}{3} \left(4 + \left(\frac{12}{x+3} \right)^2 + \left(\frac{12}{x-3} \right)^2 \right) = 2$$

Results:

$$x = \pm (3 \pm \sqrt{4\sqrt{6} - 9})$$

$$x = \pm (3 \sqrt{9 + 4\sqrt{6}}) \quad (e)$$

13. d

13.

sample mean

$$\begin{aligned}
 \text{Var}(\bar{X}) &= \text{Var}\left(\frac{x_1 + \dots + x_n}{n}\right) \\
 &= \text{Var}\left(\frac{1}{n}x_1 + \frac{1}{n}x_2 + \dots + \frac{1}{n}x_n\right) \\
 &= \frac{1}{n^2} \text{Var}(x_1) + \frac{1}{n^2} \text{Var}(x_2) + \dots + \frac{1}{n^2} \text{Var}(x_n) \\
 &= \frac{1}{n^2} [\underbrace{\sigma^2 + \sigma^2 + \dots + \sigma^2}_n] = \frac{1}{n^2} [n \cdot \sigma^2] \\
 &= \frac{1}{n} \sigma^2 \\
 &\quad \uparrow \text{equivalent to our } \text{Var}_{D_{K|N} \sim \text{plc}}[E_{\text{Var}}(h)]
 \end{aligned}$$

14. e

14.

0 0	0 X	X X	X 0	$\min_w E_{in}(w) = 0$ \therefore separable (14 graphs)
X X	0 X	0 0	X 0	
0 X	X 0	X X	X X	
X X	X X	X 0	0 X	
X 0	0 X	0 0	0 0	
0 0	0 0	0 X	X 0	
0 0	X X			
0 0	X X			

0 X	0 X	$\min E_{in}(w) = 1$ (2 graphs)
X 0	X 0	

$$\therefore E_{y_1, y_2, y_3, y_4}(\min E_{in}) = \frac{0 + 2 \cdot 1}{16} = \frac{2}{16} = \frac{1}{8}$$

15. a

15. If $p(y=+1)=p$

$$\begin{aligned} \text{then } E_{out}(g) &= P(g(x) \neq y) \\ &= P(y=+1) \cdot P(g(x)=-1 | y=+1) + P(y=-1) \cdot P(g(x)=+1 | y=-1) \\ &= p \cdot \xi_+ + (1-p) \xi_- \end{aligned}$$

\therefore If $E_{out}(g) = E_{out}(g_c)$, then $p \xi_+ + (1-p) \xi_- = 1-p$

$$\Rightarrow (\xi_+ - \xi_- + 1)p = 1 - \xi_- \Rightarrow p = \frac{1 - \xi_-}{\xi_+ - \xi_- + 1}$$

Data processing for p16 to p20

```
In [1]: import numpy as np
from numpy import savetxt
from sklearn.preprocessing import PolynomialFeatures
import csv
```

```
In [2]: poly = PolynomialFeatures(2, interaction_only=False, include_bias=True, order='C')
```

```
data_train = np.genfromtxt("hw4_train.dat")
X_train = data_train[:, :-1]
y_train = data_train[:, -1].reshape(-1, 1)
X_train = poly.fit_transform(X_train)
data_test = np.genfromtxt("hw4_test.dat")
X_test = data_test[:, :-1]
y_test = data_test[:, -1].reshape(-1, 1)
X_test = poly.fit_transform(X_test)
```

```
In [3]: with open('train_set.txt', 'a') as f:
writer = csv.writer(f)
for j in range(len(X_train)):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
```

```
In [4]: with open('test_set.txt', 'a') as f:
writer = csv.writer(f)
for j in range(len(X_test)):
    f.write(str(y_test[j].item()) + " ")
    for i in range(len(X_test[0])):
        f.write(str(i+1) + ":" + str(X_test[j][i].item()) + " ")
    f.write("\n")
```

```
In [5]: with open('120_train_set.txt', 'a') as f:
writer = csv.writer(f)
for j in range(120):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
with open('80_val_set.txt', 'a') as f:
writer = csv.writer(f)
for j in range(80):
    f.write(str(y_train[j+120].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+120][i].item()) + " ")
    f.write("\n")
```



```

In [11]: with open('fold1_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
with open('fold2_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j+40].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+40][i].item()) + " ")
    f.write("\n")
with open('fold3_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j+80].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+80][i].item()) + " ")
    f.write("\n")
with open('fold4_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j+120].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+120][i].item()) + " ")
    f.write("\n")
with open('fold5_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j+160].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+160][i].item()) + " ")
    f.write("\n")

```

```

In [10]: with open('lv_fold1_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(160):
    f.write(str(y_train[j+40].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+40][i].item()) + " ")
    f.write("\n")

with open('lv_fold2_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(40):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
for j in range(120):
    f.write(str(y_train[j+80].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+80][i].item()) + " ")
    f.write("\n")

with open('lv_fold3_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(80):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
for j in range(80):
    f.write(str(y_train[j+120].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+120][i].item()) + " ")
    f.write("\n")

with open('lv_fold4_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(120):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")
for j in range(40):
    f.write(str(y_train[j+160].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j+160][i].item()) + " ")
    f.write("\n")

with open('lv_fold5_train_set.txt','a') as f:
writer = csv.writer(f)
for j in range(160):
    f.write(str(y_train[j].item()) + " ")
    for i in range(len(X_train[0])):
        f.write(str(i+1) + ":" + str(X_train[j][i].item()) + " ")
    f.write("\n")

```

16.b

$$50 = \frac{1}{2 \cdot \lambda^*}$$
$$\lambda^* = 10^{-2}$$

```
(base) [r08245012@cluster liblinear]$ ./train -s 0 -c 50 -e 0.000001 train_set.txt
init f 6.931e+03 |g| 3.955e+03
iter 1 f 3.842e+03 |g| 9.887e+02 CG 4 step_size 1.00e+00
iter 2 f 2.901e+03 |g| 4.447e+02 CG 6 step_size 1.00e+00
iter 3 f 2.693e+03 |g| 1.326e+02 CG 7 step_size 1.00e+00
iter 4 f 2.667e+03 |g| 7.797e+01 CG 8 step_size 1.00e+00
iter 5 f 2.666e+03 |g| 7.387e+00 CG 2 step_size 1.00e+00
iter 6 f 2.666e+03 |g| 6.305e+00 CG 2 step_size 1.00e+00
iter 7 f 2.662e+03 |g| 5.281e-01 CG 9 step_size 1.00e+00
iter 8 f 2.662e+03 |g| 5.527e-01 CG 5 step_size 1.00e+00
iter 9 f 2.662e+03 |g| 5.571e-01 CG 2 step_size 1.00e+00
iter 10 f 2.662e+03 |g| 1.649e+00 CG 8 step_size 1.00e+00
iter 11 f 2.662e+03 |g| 9.726e-02 CG 3 step_size 1.00e+00
iter 12 f 2.662e+03 |g| 2.778e-02 CG 9 step_size 1.00e+00
iter 13 f 2.662e+03 |g| 1.687e-02 CG 3 step_size 1.00e+00
iter 14 f 2.662e+03 |g| 2.997e-02 CG 9 step_size 1.00e+00
iter 15 f 2.662e+03 |g| 5.162e-03 CG 5 step_size 1.00e+00
iter 16 f 2.662e+03 |g| 1.192e-04 CG 11 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict test_set.txt train_set.txt.model prediction
Accuracy = 87% (261/300)
```

17.e

$$5 \times 10^{-5} = \frac{1}{2 \cdot \lambda^*}$$
$$\lambda^* = 10^{-4}$$

```
(base) [r08245012@cluster liblinear]$ ./train -s 0 -c 0.00005 -e 0.000001 train_set.txt
init f 6.931e-03 |g| 3.955e-03
iter 1 f 6.924e-03 |g| 4.088e-08 CG 2 step_size 1.00e+00
iter 2 f 6.924e-03 |g| 5.435e-11 CG 2 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict test_set.txt train_set.txt.model prediction
Accuracy = 51.6667% (155/300)
```

18.e

c=50

```
(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 120_train_set.txt
init f 4.159e+03 |g| 2.864e+03
iter 1 f 2.281e+03 |g| 7.205e+02 CG 3 step_size 1.00e+00
iter 2 f 1.728e+03 |g| 2.224e+02 CG 7 step_size 1.00e+00
iter 3 f 1.632e+03 |g| 5.710e+01 CG 7 step_size 1.00e+00
iter 4 f 1.622e+03 |g| 3.800e+01 CG 8 step_size 1.00e+00
iter 5 f 1.622e+03 |g| 2.226e+00 CG 2 step_size 1.00e+00
iter 6 f 1.622e+03 |g| 1.728e-01 CG 9 step_size 1.00e+00
iter 7 f 1.622e+03 |g| 5.976e-01 CG 8 step_size 1.00e+00
iter 8 f 1.622e+03 |g| 8.347e-02 CG 3 step_size 1.00e+00
iter 9 f 1.622e+03 |g| 1.574e-02 CG 9 step_size 1.00e+00
iter 10 f 1.622e+03 |g| 7.303e-03 CG 3 step_size 1.00e+00
iter 11 f 1.622e+03 |g| 6.187e-03 CG 3 step_size 1.00e+00
iter 12 f 1.622e+03 |g| 1.909e-05 CG 11 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict 80_val_set.txt 120_train_set.txt.model prediction
Accuracy = 86.25% (69/80)
```

最接近的為 e 選項

```
(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 120_train_set.txt
init f 4.159e+03 |g| 2.864e+03
iter 1 f 2.281e+03 |g| 7.205e+02 CG 3 step_size 1.00e+00
iter 2 f 1.728e+03 |g| 2.224e+02 CG 7 step_size 1.00e+00
iter 3 f 1.632e+03 |g| 5.710e+01 CG 7 step_size 1.00e+00
iter 4 f 1.622e+03 |g| 3.800e+01 CG 8 step_size 1.00e+00
iter 5 f 1.622e+03 |g| 2.226e+00 CG 2 step_size 1.00e+00
iter 6 f 1.622e+03 |g| 1.728e-01 CG 9 step_size 1.00e+00
iter 7 f 1.622e+03 |g| 5.976e-01 CG 8 step_size 1.00e+00
iter 8 f 1.622e+03 |g| 8.347e-02 CG 3 step_size 1.00e+00
iter 9 f 1.622e+03 |g| 1.574e-02 CG 9 step_size 1.00e+00
iter 10 f 1.622e+03 |g| 7.303e-03 CG 3 step_size 1.00e+00
iter 11 f 1.622e+03 |g| 6.187e-03 CG 3 step_size 1.00e+00
iter 12 f 1.622e+03 |g| 1.909e-05 CG 11 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict test_set.txt 120_train_set.txt.model prediction
Accuracy = 85.6667% (257/300)
```

19.d

0.13

```
(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 train_set.txt
init f 6.931e+03 |g| 3.955e+03
iter 1 f 3.842e+03 |g| 9.887e+02 CG 4 step_size 1.00e+00
iter 2 f 2.901e+03 |g| 4.447e+02 CG 6 step_size 1.00e+00
iter 3 f 2.693e+03 |g| 1.326e+02 CG 7 step_size 1.00e+00
iter 4 f 2.667e+03 |g| 7.797e+01 CG 8 step_size 1.00e+00
iter 5 f 2.666e+03 |g| 7.387e+00 CG 2 step_size 1.00e+00
iter 6 f 2.666e+03 |g| 6.305e+00 CG 2 step_size 1.00e+00
iter 7 f 2.662e+03 |g| 5.281e-01 CG 9 step_size 1.00e+00
iter 8 f 2.662e+03 |g| 5.527e-01 CG 5 step_size 1.00e+00
iter 9 f 2.662e+03 |g| 5.571e-01 CG 2 step_size 1.00e+00
iter 10 f 2.662e+03 |g| 1.649e+00 CG 8 step_size 1.00e+00
iter 11 f 2.662e+03 |g| 9.726e-02 CG 3 step_size 1.00e+00
iter 12 f 2.662e+03 |g| 2.778e-02 CG 9 step_size 1.00e+00
iter 13 f 2.662e+03 |g| 1.687e-02 CG 3 step_size 1.00e+00
iter 14 f 2.662e+03 |g| 2.997e-02 CG 9 step_size 1.00e+00
iter 15 f 2.662e+03 |g| 5.162e-03 CG 5 step_size 1.00e+00
iter 16 f 2.662e+03 |g| 1.192e-04 CG 11 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict test_set.txt train_set.txt.model prediction
Accuracy = 87% (261/300)
```

20.

c=50

$(0.15 + 0.2 + 0.05 + 0.15 + 0.05) / 5 = 0.12$

```
(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 lv_fold1_train_set.txt
init f 5.545e+03 |g| 3.384e+03
iter 1 f 3.100e+03 |g| 8.031e+02 CG 3 step_size 1.00e+00
iter 2 f 2.315e+03 |g| 4.649e+02 CG 6 step_size 1.00e+00
iter 3 f 2.144e+03 |g| 1.404e+02 CG 6 step_size 1.00e+00
iter 4 f 2.118e+03 |g| 1.560e+01 CG 7 step_size 1.00e+00
iter 5 f 2.115e+03 |g| 4.904e-01 CG 9 step_size 1.00e+00
iter 6 f 2.115e+03 |g| 6.078e-02 CG 9 step_size 1.00e+00
iter 7 f 2.115e+03 |g| 1.243e-02 CG 9 step_size 1.00e+00
iter 8 f 2.115e+03 |g| 3.836e-03 CG 9 step_size 1.00e+00
iter 9 f 2.115e+03 |g| 8.844e-04 CG 9 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict fold1_train_set.txt lv_fold1_train_set.txt.model prediction
Accuracy = 85% (34/40)
```

```
(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 lv_fold2_train_set.txt
init f 5.545e+03 |g| 2.645e+03
iter 1 f 3.035e+03 |g| 7.273e+02 CG 4 step_size 1.00e+00
iter 2 f 2.139e+03 |g| 2.814e+02 CG 6 step_size 1.00e+00
iter 3 f 1.924e+03 |g| 1.078e+02 CG 6 step_size 1.00e+00
iter 4 f 1.888e+03 |g| 4.157e+01 CG 8 step_size 1.00e+00
iter 5 f 1.884e+03 |g| 3.806e+00 CG 8 step_size 1.00e+00
iter 6 f 1.883e+03 |g| 6.837e-01 CG 5 step_size 1.00e+00
iter 7 f 1.883e+03 |g| 1.090e+00 CG 3 step_size 1.00e+00
iter 8 f 1.883e+03 |g| 8.929e-02 CG 9 step_size 1.00e+00
iter 9 f 1.883e+03 |g| 3.134e-02 CG 6 step_size 1.00e+00
iter 10 f 1.883e+03 |g| 3.763e-02 CG 9 step_size 1.00e+00
iter 11 f 1.883e+03 |g| 5.451e-03 CG 3 step_size 1.00e+00
iter 12 f 1.883e+03 |g| 6.300e-05 CG 12 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict fold2_train_set.txt lv_fold2_train_set.txt.model prediction
Accuracy = 80% (32/40)
```

```

(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 lv_fold3_train_set.txt
init f 5.545e+03 |g| 3.053e+03
iter 1 f 3.130e+03 |g| 7.362e+02 CG 4 step_size 1.00e+00
iter 2 f 2.463e+03 |g| 3.532e+02 CG 6 step_size 1.00e+00
iter 3 f 2.340e+03 |g| 8.159e+01 CG 6 step_size 1.00e+00
iter 4 f 2.325e+03 |g| 2.722e+01 CG 8 step_size 1.00e+00
iter 5 f 2.323e+03 |g| 1.842e+01 CG 8 step_size 1.00e+00
iter 6 f 2.323e+03 |g| 3.631e+00 CG 3 step_size 1.00e+00
iter 7 f 2.323e+03 |g| 4.113e+00 CG 2 step_size 1.00e+00
iter 8 f 2.323e+03 |g| 1.867e+00 CG 8 step_size 1.00e+00
iter 9 f 2.323e+03 |g| 1.914e-01 CG 4 step_size 1.00e+00
iter 10 f 2.323e+03 |g| 2.748e-01 CG 2 step_size 1.00e+00
iter 11 f 2.323e+03 |g| 6.637e-02 CG 7 step_size 1.00e+00
iter 12 f 2.323e+03 |g| 1.284e-02 CG 9 step_size 1.00e+00
iter 13 f 2.323e+03 |g| 1.498e-02 CG 3 step_size 1.00e+00
iter 14 f 2.323e+03 |g| 1.437e-02 CG 9 step_size 1.00e+00
iter 15 f 2.323e+03 |g| 7.705e-04 CG 7 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict fold3_train_set.txt lv_fold3_train_set.txt.model prediction
Accuracy = 95% (38/40)

(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 lv_fold4_train_set.txt
init f 5.545e+03 |g| 3.519e+03
iter 1 f 3.076e+03 |g| 8.538e+02 CG 3 step_size 1.00e+00
iter 2 f 2.233e+03 |g| 2.818e+02 CG 6 step_size 1.00e+00
iter 3 f 2.053e+03 |g| 1.183e+02 CG 6 step_size 1.00e+00
iter 4 f 2.025e+03 |g| 2.565e+01 CG 8 step_size 1.00e+00
iter 5 f 2.023e+03 |g| 9.052e+00 CG 8 step_size 1.00e+00
iter 6 f 2.023e+03 |g| 7.030e-01 CG 5 step_size 1.00e+00
iter 7 f 2.023e+03 |g| 1.601e+00 CG 2 step_size 1.00e+00
iter 8 f 2.022e+03 |g| 4.516e+00 CG 8 step_size 1.00e+00
iter 9 f 2.022e+03 |g| 8.310e-02 CG 3 step_size 1.00e+00
iter 10 f 2.022e+03 |g| 9.272e-03 CG 9 step_size 1.00e+00
iter 11 f 2.022e+03 |g| 6.167e-03 CG 3 step_size 1.00e+00
iter 12 f 2.022e+03 |g| 1.751e-02 CG 9 step_size 1.00e+00
iter 13 f 2.022e+03 |g| 1.289e-03 CG 8 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict fold4_train_set.txt lv_fold4_train_set.txt.model prediction
Accuracy = 85% (34/40)

(base) [r08245012@cluster liblinear]$ ./train -c 50 -s 0 -e 0.000001 lv_fold5_train_set.txt
init f 5.545e+03 |g| 3.288e+03
iter 1 f 3.191e+03 |g| 8.386e+02 CG 3 step_size 1.00e+00
iter 2 f 2.439e+03 |g| 3.373e+02 CG 7 step_size 1.00e+00
iter 3 f 2.287e+03 |g| 9.570e+01 CG 7 step_size 1.00e+00
iter 4 f 2.270e+03 |g| 8.030e+01 CG 8 step_size 1.00e+00
iter 5 f 2.269e+03 |g| 4.215e+00 CG 2 step_size 1.00e+00
iter 6 f 2.268e+03 |g| 1.201e+00 CG 9 step_size 1.00e+00
iter 7 f 2.268e+03 |g| 3.627e-01 CG 4 step_size 1.00e+00
iter 8 f 2.268e+03 |g| 7.097e-01 CG 2 step_size 1.00e+00
iter 9 f 2.268e+03 |g| 3.552e-01 CG 3 step_size 1.00e+00
iter 10 f 2.268e+03 |g| 3.674e-01 CG 9 step_size 1.00e+00
iter 11 f 2.268e+03 |g| 8.845e-02 CG 3 step_size 1.00e+00
iter 12 f 2.268e+03 |g| 1.134e-01 CG 3 step_size 1.00e+00
iter 13 f 2.268e+03 |g| 2.120e-02 CG 9 step_size 1.00e+00
iter 14 f 2.268e+03 |g| 2.094e-02 CG 3 step_size 1.00e+00
iter 15 f 2.268e+03 |g| 5.245e-04 CG 10 step_size 1.00e+00
(base) [r08245012@cluster liblinear]$ ./predict fold5_train_set.txt lv_fold5_train_set.txt.model prediction
Accuracy = 95% (38/40)

```