CSC411 Assignment 3

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1 20 News Group

1.1 Algorithms

1.1.1 KNN

k = 20

Feature selection:

1.1.2 Decision Tree

feature, depth

1.1.3 Random forest

sfgdf

2 SVM

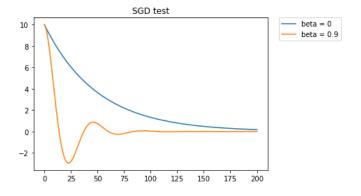


Figure 1: Plot of test SVM

3 Kernels

3.1 Positive semidefinite and quadratic form

Assume K is symmetric, we can decompose K into $U\Lambda U^T$

$$x^T K x = x^T (U \Lambda U^T) x = (x^T U) \Lambda (U^T x)$$
$$= \sum_{i=1}^d \lambda_i ([x^T U_i])^2 >= 0$$

3.2 Kernel properties

3.2.1 α

 $K_{ij} = \alpha$, the matrix K has dimension of x or y, and each element is α . Since $\alpha > 0$, and all elements are equal, K is positive semidefinite

3.2.2
$$f(x), f(y)$$

$$K_{ij} = \langle \phi(x), \phi(y) \rangle$$
,
define $\phi(x) = f(x), \forall f : \mathbb{R}^d \to \mathbb{R}$
define $\phi(y) = f(y), \forall f : \mathbb{R}^d \to \mathbb{R}$
Since $f(x)$ and $f(y)$ produce a scalar, $\langle \phi(x), \phi(y) \rangle = f(x) \cdot f(y)$

3.2.3 k1 and k2

If the gram matrix, K_1 of kernel k1 and gram matrix, K_2 of kernel k2 are positive semidefinite, by scaling them and adding each element, the new gram matrix of $a \cdot k_1(x,y) + b \cdot k_2(x,y)$, call it K, each element of K is positive since a b > 0.

K is also symmetric because K_1 and K_2 are symmetric with the same dimension, and element wise addition and linear combination preserve the symmetric property.

3.2.4
$$k(x,y) = \frac{k_1(x,y)}{\sqrt{k_1(x,x)}\sqrt{k_1(y,y)}}$$

Let ϕ_1 be the mapping defined by k_1 We define a new mapping, ϕ for k(x,y)We let $\phi(x) = \frac{\phi_1(x)}{\|\phi_1(x)\|}$

$$k(x,y) = < \phi(x), \phi(y) >$$

$$= \frac{\phi_1(x)}{\|\phi_1(x)\|} \cdot \frac{\phi_1(y)}{\|\phi_1(y)\|}$$

$$= \frac{\phi_1(x)}{\sqrt{\phi_1(x) \cdot \phi_1(x)}} \cdot \frac{\phi_1(y)}{\sqrt{\phi_1(y) \cdot \phi_1(y)}}$$

$$= \frac{\phi_1(x)}{(\sqrt{\phi_1(x)} \cdot \sqrt{\phi_1(y)})} \cdot \frac{\phi_1(y)}{(\sqrt{\phi_1(x)} \cdot \sqrt{\phi_1(y)})}$$

$$= \frac{\phi_1(x)}{\sqrt{\phi_1(x)} \cdot \phi_1(y)} \cdot \frac{\phi_1(x)}{\sqrt{\phi_1(x)} \cdot \phi_1(y)}$$

$$k(x,y) = \frac{k_1(x,y)}{\sqrt{k_1(x,x)} \sqrt{k_1(y,y)}}$$