

Introduction to Statistical Machine Learning

Homework 2

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November 3, 2016

1.

$$\begin{aligned} R(h_r; q) &= \int_{\mathbf{x}} \sum_{c=1}^C \sum_{c'=1}^C L_{0/1}(c', c) q(c_r = c' | \mathbf{x}) p(\mathbf{x}, y = c) d\mathbf{x} \\ &= \int_{\mathbf{x}} R(h_r | \mathbf{x}) p(\mathbf{x}) d\mathbf{x} \end{aligned}$$

$$\begin{aligned} \text{where } R(h_r | \mathbf{x}) &= \sum_{c=1}^C \sum_{c'=1}^C L_{0/1}(c', c) q(c_r = c' | \mathbf{x}) p(y = c | \mathbf{x}) \\ &= \sum_{c=1}^C \sum_{c' \neq c}^C q(c_r = c' | \mathbf{x}) p(y = c | \mathbf{x}) \\ &= \sum_{c=1}^C (1 - q(c_r = c | \mathbf{x})) p(y = c | \mathbf{x}) \end{aligned}$$

$$R(h^*) = \int_{\mathbf{x}} R(h^* | \mathbf{x}) p(\mathbf{x}) d\mathbf{x}$$

$$\begin{aligned} \text{where } R(h^* | \mathbf{x}) &= \sum_{c=1}^C L_{0/1}(h^*(\mathbf{x}), c) p(y = c | \mathbf{x}) \\ &= \sum_{c \neq h^*}^C p(y = c | \mathbf{x}) \\ &= 1 - p(y = h^*(\mathbf{x}) | \mathbf{x}) \end{aligned}$$

$$\begin{aligned} R(h_r | \mathbf{x}) - R(h^* | \mathbf{x}) &= \sum_{c=1}^C (1 - q(c_r = c | \mathbf{x})) p(y = c | \mathbf{x}) - (1 - p(y = h^*(\mathbf{x}) | \mathbf{x})) \\ &= p(y = h^*(\mathbf{x}) | \mathbf{x}) - \sum_{c=1}^C q(c_r = c | \mathbf{x}) p(y = c | \mathbf{x}) \\ &= \sum_{c=1}^C q(c_r = c | \mathbf{x}) (p(y = h^*(\mathbf{x}) | \mathbf{x}) - p(y = c | \mathbf{x})) \\ &\geq 0 \\ &\therefore R(h_r | \mathbf{x}) \geq R(h^* | \mathbf{x}) \\ &\therefore R(h_r; q) \geq R(h^*) \end{aligned}$$

2. Let M be the number of augmented data points.

$$\sum_{i=1}^{N+M} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 = \sum_{i=1}^N (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \lambda \|\mathbf{w}\|^2$$

$$\sum_{i=N+1}^{N+M} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 = \lambda \|\mathbf{w}\|^2$$

Let $y_i = 0$ and $\mathbf{x}_i = [0, a, \dots, a]^T$.

$$\sum_{i=N+1}^{N+M} a^2 \|\mathbf{w}\|^2 = \lambda \|\mathbf{w}\|^2$$

$$Ma^2 \|\mathbf{w}\|^2 = \lambda \|\mathbf{w}\|^2$$

$$Ma^2 = \lambda$$

$$\therefore \mathbf{y}' = \begin{bmatrix} y_1 \\ \vdots \\ y_N \\ 0 \\ \vdots \\ 0 \end{bmatrix}, X' = \begin{bmatrix} 1 & x_{11} & \cdots & x_{1d} \\ \vdots & \vdots & \vdots & \vdots \\ 1 & x_{N1} & \cdots & x_{Nd} \\ 0 & a & \vdots & a \\ \vdots & \vdots & \vdots & \vdots \\ 0 & a & \vdots & a \end{bmatrix}$$

s.t. $Ma^2 = \lambda$ (where M is the number of augmented data points)

3.

$$\forall i, j, \log \frac{p(c_i | \mathbf{x})}{p(c_j | \mathbf{x})} = \mathbf{w}_{ij} \cdot \mathbf{x}$$

$$\log p(c_i | \mathbf{x}) - \log p(c_j | \mathbf{x}) = \mathbf{w}_{ij} \cdot \mathbf{x}$$

Let $\log p(c_i | x) = \mathbf{w}_i \cdot \mathbf{x}$.

$$\mathbf{w}_i \cdot \mathbf{x} - \mathbf{w}_j \cdot \mathbf{x} = \mathbf{w}_{ij} \cdot \mathbf{x}$$

$$\mathbf{w}_{ij} = \mathbf{w}_i - \mathbf{w}_j$$

$$p(c_i | \mathbf{x}) = e^{\mathbf{w}_{ij} \cdot \mathbf{x}} p(c_j | \mathbf{x})$$

$$p(c_i | \mathbf{x}) = e^{\mathbf{w}_i \cdot \mathbf{x}} e^{-\mathbf{w}_j \cdot \mathbf{x}} p(c_j | \mathbf{x})$$

$$1 = \sum_{i=1}^C e^{\mathbf{w}_i \cdot \mathbf{x}} e^{-\mathbf{w}_j \cdot \mathbf{x}} p(c_j | \mathbf{x})$$

$$p(c_j | \mathbf{x}) = \frac{e^{\mathbf{w}_j \cdot \mathbf{x}}}{\sum_{i=1}^C e^{\mathbf{w}_i \cdot \mathbf{x}}}$$

∴ the softmax model corresponds to modeling the log-odds between any two classes.

If the number of classes equals 2,

$$\begin{aligned}\frac{e^{\mathbf{w}_j \cdot \mathbf{x}}}{\sum_{i=1}^C e^{\mathbf{w}_i \cdot \mathbf{x}}} &= \frac{1}{\sum_{i=1}^C e^{(\mathbf{w}_i - \mathbf{w}_j) \cdot \mathbf{x}}} \\ &= \sigma((\mathbf{w}_i - \mathbf{w}_j) \cdot \mathbf{x}) \\ &= \sigma(\mathbf{v} \cdot \mathbf{x})\end{aligned}$$

∴ In the binary case the softmax model is equivalent to the logistic regression model.

4.

$$\begin{aligned}L(Y|X; W, \mathbf{b}) &\approx L(y|\mathbf{x}; W, \mathbf{b}) \\ &= -\log \hat{p}(y|\mathbf{x}; W, \mathbf{b}) + \lambda \|W\|^2 \\ &= -\log \frac{e^{W_y \cdot \mathbf{x} + \mathbf{b}_y}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} + \lambda \|W\|^2 \\ \frac{\partial}{\partial W_{ci}} L(y|\mathbf{x}; W, \mathbf{b}) &= -p(y=c)\mathbf{x}_i + \frac{\mathbf{x}_i e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} + \lambda W_{ci} \\ &= \left(\frac{e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} - p(y=c) \right) \mathbf{x}_i + \lambda W_{ci} \\ \frac{\partial}{\partial \mathbf{b}_c} L(y|\mathbf{x}; W, \mathbf{b}) &= \frac{e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} - p(y=c)\end{aligned}$$

∴ The update equations are the below.

$$\begin{aligned}W_{ci} &\leftarrow W_{ci} - \eta \left(\left(\frac{e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} - p(y=c) \right) \mathbf{x}_i + \lambda W_{ci} \right) \\ \mathbf{b}_c &\leftarrow \mathbf{b}_c - \eta \left(\frac{e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}}{\sum_{c=1}^C e^{W_c \cdot \mathbf{x} + \mathbf{b}_c}} - p(y=c) \right)\end{aligned}$$

5. Please, see a Jupyter notebook file submitted together.