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HW1

Question 1.

$$\mathcal{L}(w) := -\sum_{i=1}^{n} y_i \log \sigma \left(w \cdot x_i\right) + (1 - y_i) \log \sigma \left(-w \cdot x_i\right)$$

$$\mathcal{L}(w) := -\sum_{i=1}^{n} y_i \log \sigma \left(w \cdot x_i\right) + \log \sigma \left(-w \cdot x_i\right) - y_i \log \sigma \left(-w \cdot x_i\right)$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} y_i \frac{\delta(\sigma(w \cdot x_i))}{\sigma(w \cdot x_i)} + \frac{\delta(\sigma(-w \cdot x_i))}{\sigma(-w \cdot x_i)} - y_i \frac{\delta(\sigma(-w \cdot x_i))}{\sigma(-w \cdot x_i)}$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} y_i \frac{(1 - \sigma(w \cdot x_i))\sigma(w \cdot x_i)x_i}{\sigma(w \cdot x_i)} + \frac{(1 - \sigma(-w \cdot x_i))\sigma(-w \cdot x_i)(-x_i)}{\sigma(-w \cdot x_i)} - y_i \frac{(1 - \sigma(-w \cdot x_i))\sigma(-w \cdot x_i)(-x_i)}{\sigma(-w \cdot x_i)}$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} y_i \left(1 - \sigma\left(w \cdot x_i\right)\right)x_i + \left(1 - \sigma\left(-w \cdot x_i\right)\right)\left(-x_i\right) - y_i \left(1 - \sigma\left(-w \cdot x_i\right)\right)\left(-x_i\right)$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} y_i x_i - y_i x_i \sigma\left(w \cdot x_i\right) - x_i + x_i \sigma\left(-w \cdot x_i\right) + y_i x_i - y_i x_i \sigma\left(-w \cdot x_i\right)$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} y_i x_i - \left(y_i x_i \sigma\left(w \cdot x_i\right) + y_i x_i \sigma\left(-w \cdot x_i\right)\right) - x_i + x_i \sigma\left(-w \cdot x_i\right) + y_i x_i$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} -x_i + x_i \sigma\left(-w \cdot x_i\right) + y_i x_i$$

$$\nabla \mathcal{L}(w) := -\sum_{i=1}^{n} x_i y_i - x_i \sigma\left(w \cdot x_i\right)$$

Question 2.

2.1

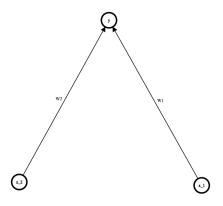


FIGURE 1. Two layer network.

$$y = w_5(w_1x_1 + w_2x_2) + w_6(w_3x_1 + w_4x_2) + w_0$$

 $y = w_5w_1x_1 + w_5w_2x_2 + w_6w_3x_1 + w_6w_4x_2 + w_0$
 $y = (w_5w_1 + w_6w_3)x_1 + (w_5w_2 + w_6w_4)x_2 + w_0$
In the new two-layer network, the weights are: $W1 = (w_5w_1 + w_6w_3), W1 = (w_5w_2 + w_6w_4)$

2.2

Since every three-layer network can be written into a two-layer network, i will use the model from 2.1 to prove we get the following:

$$\begin{split} W_1 + W_2 + W_0 &\geq 0 \\ -W_1 + W_2 + W_0 &< 0 \\ W_1 - W_2 + W_0 &< 0 \\ -W_1 - W_2 + W_0 &\geq 0 \end{split}$$

After some simplification, i found a contradiction, thus NO weight configuration can classify the XOR pattern without error:

$$W_0 \ge 0$$

$$W_0 < 0$$

 $y_1=sign(x_1+x_2-0.5)$, this is identical to an OR function $y_2=-1*sign(x_1+x_2-1.5)$, this is identical to a NAND function This Results an XOR gate if we set $w_5=0, w_6=0$

Question 3.

3.1

h(x,a) = a, this function achieves 0 classification error since $\Pr(Y = a \mid A = a) = 1$

3.2.1

error rate is 0.5 * p + 0.5 * (1 - p) = 0.5

3.2.2

The above randomized classifier satisfies statistically parity because the coin is fair for each group, $Pr(\hat{Y} = 1) = 0.5$ for each group

3.3.1

suppose this deterministic classifier has the following traits:

$$\Pr(\widehat{Y} = 1 \mid A = 0) = \alpha$$

$$\Pr(\widehat{Y} = 1 \mid A = 1) = 1 - \alpha$$

Then,

$$\mathbb{E}_{\mu}[h(X,A) \neq Y \mid A=0] + \mathbb{E}_{\mu}[h(X,A) \neq Y \mid A=1] = 1 - \Pr(\hat{Y}=1 \mid A=1) + 1 - \Pr(\hat{Y}=0 \mid A=0) = 1 + 1 - (\alpha + 1 - \alpha) = 1$$

3.3.2

error =
$$p * \alpha + (1 - p) * (1 - \alpha) \ge (1 - p) * \alpha + (1 - p) * (1 - \alpha) = 1 - p$$

Question 4.