



HS 2020

Prof. R. Wattenhofer B. Egressy

Computational Thinking Exercise 10

1 Global Minimum

You want to find the global minimum of f using gradient descent, where $f = 3x^4 - 4x^3 - 12x^2 + 4$

- a) Given a small enough learning rate, for what range of initial values x_0 will gradient descent converge to the global minimum?
- b) Let $x_0 = 3$. What is the optimum learning rate to reach the global minimum in the least number of steps?
- c) Does Newton's method use the optimum learning rate? Why (not)?
- d)* What about if $f = ax^2 + bx + c$ with a > 0 and we have an arbitrary starting point x_0 ?

2 Logistic Regression & XOR

We want to learn the "XOR" function with logistic regression. Our input space is $\mathcal{X} = \{0, 1\}^2$ and our output space is $\mathcal{Y} = \{0, 1\}$ and we want to learn the mapping

$$(x_1,x_2)\mapsto x_1\oplus x_2$$

- a) Why can logistic regression not learn "XOR"?
- b) Show that logistic regression can learn "XOR" by manually adding features.
- c) How about "AND", "OR", "NOT AND"? Can logistic regression learn these?
- d) Show that "hierarchical" logistic regression with 2 layers can learn "XOR". What does this remind you of?
- e) How about a decision tree, can it learn "XOR"?

3 Gini Impurity

Definition 10.1 (Classification splitting criterion: Gini Impurity). For node v containing samples D_v from k classes, the gini measure of impurity is defined as:

$$G = 1 - \sum_{i=1}^{k} p_i^2$$

where

$$p_i = \frac{\{\boldsymbol{x} \in D_v \mid f(\boldsymbol{x}) = i\}}{|D_v|}$$

is the fraction of samples within D_v that belongs to class i.

Take a look at this data!

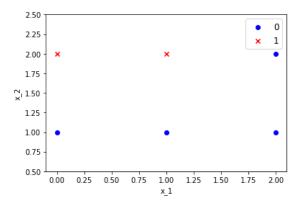


Figure 1: Some binary data

- a) Construct an optimal decision tree (requiring the minimum number of splits).
- b) Show that we find an optimal decision tree by using the CART loss function with Gini impurity.
- c) Give an example dataset, where CART with Gini does not find an optimal decision tree.