ORIE 4741 Professor Udell

Homework 0

Due: 9/2/21

1. Formalizing prediction problems.

In class, we defined a supervised learning problem: given a collection of data $(x_i, y_i) \in (\mathcal{X} \times \mathcal{Y})$ for i = 1, ..., n, find a mapping $f : \mathcal{X} \to \mathcal{Y}$ so that

$$y_i \approx f(x_i)$$
.

What might \mathcal{X} , \mathcal{Y} , and $f: \mathcal{X} \to \mathcal{Y}$ be in the following cases? What kinds of data (continuous, discrete, nominal, ordinal) do \mathcal{X} and \mathcal{Y} contain? Is any of the data likely to be missing? Why?

- Medical treatment planning: You receive a patient's medical record, including a complete history of medical symptoms, diagnostic tests, and treatments. You want to identify which treatment will work best.
- *Electoral campaigning:* Given a voter's voting history, you want to predict whether a given voter is likely to support your candidate.
- *Time series forecasting:* You'd like to predict how your favorite stock will perform tomorrow.
- Handwriting recognition: The post office would like an automated procedure to understand which zip code is written on an envelope.
- Class placement: You're in charge of determining class sections in a middle school. You receive a file on each student with their previous course history and exam results, and want to place them in the appropriate math class.
- Pick your own problem: Define \mathcal{X} , \mathcal{Y} , and f for a big messy prediction problem you'd like to solve.

2. Coding experience.

(a) For every student in the class, let $x \in \mathbb{N}^6$ be a vector describing coding experience. Each entry of x corresponds to a programming language, and gives the (approximate) number of lines of code that each student has written in each language. Index 1 refers to Julia, 2 to Python, 3 to Matlab, 4 to R, 5 to C or C++, and 6 to Java. Write down your vector x^{me} .

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(b) Your TAs have written the following code to process your coding experience vector. What are they trying to do?

```
def process_coding_experience(x):
n = 0
for j in range(6):
    if x[j] > 0:
        n += 1
return n
```

- (c) We would like to identify which students have taken a computer science class. To formalize our problem, let's say that the feature space $\mathcal{X} = \mathbb{N}^6$, and the space of outcomes is $\mathcal{Y} = \{\text{has taken a CS class}, \text{has not taken a CS class}\}$. Suppose we have found a vector $w \in \mathbb{R}^6$ and a number $b \in \mathbb{R}$ so that $w^T x > b$ whenever a student with coding experience vector x has taken a computer science class, and $w^T x \leq b$ otherwise. Write down a piecewise definition of the function $f: \mathcal{X} \to \mathcal{Y}$ mapping coding experience vectors to the labels in \mathcal{Y} . (You can also write pseudocode if you prefer.)
- (d) Do you think w_5 is positive, negative, or 0? Why? What about w_2 ? What about w_3 ? What about w_4 ? What about w_5 ? What about w_5 ? What about w_5 ? What about w_6 ? What about w_7 ? What about w_7 ? What about w_7 ? What about w_7 ? What about w_8 ? What about w_8 ? What about w_8 ? What about w_9 ? What abo
- (e) Let's restrict the problem to two dimensions, so we can draw a picture of it. Now $x \in \mathbb{N}^2$ and $w \in \mathbb{R}^2$ will be vectors in two dimensions. The first coordinate will represent C and C++. The second coordinate will represent Python.
 - i. Guess a value for the vector w and the offset b that agrees with your reasoning on the previous question.
 - ii. On a cartesian grid, draw (your guess of) the vector w.
 - iii. On the same grid, draw the line $w^T x = b$.
 - iv. What is the x-intercept of the line $w^T x = b$, in terms of w and b?
 - v. What is the geometric relationship between the vector w and the line $w^T x = b$?
 - vi. On the same grid, plot two example coding experience vectors: one that would be classified as a person who has taken a CS class, and one that would not.
- 3. Calibration. How long did you spend on each problem in this homework assignment, and on the homework assignment, in total?