

**Data Science Essentials** 

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#### **QUESTION 1**

Under what two conditions does stochastic gradient descent outperform 2nd-order optimization techniques such as iteratively reweighted least squares?

A. When the volume of input data is so large and diverse that a 2nd-order optimization technique can be fit to a sample of the data

B. When the model\\'s estimates must be updated in real-time in order to account for new observations.

C. When the input data can easily fit into memory on a single machine, but we want to calculate confidence intervals for all of the parameters in the model.

D. When we are required to find the parameters that return the optimal value of the objective function.

Correct Answer: AB

#### **QUESTION 2**

When optimizing a function using stochastic gradient descent, how frequently should you update your estimate of the gradient?

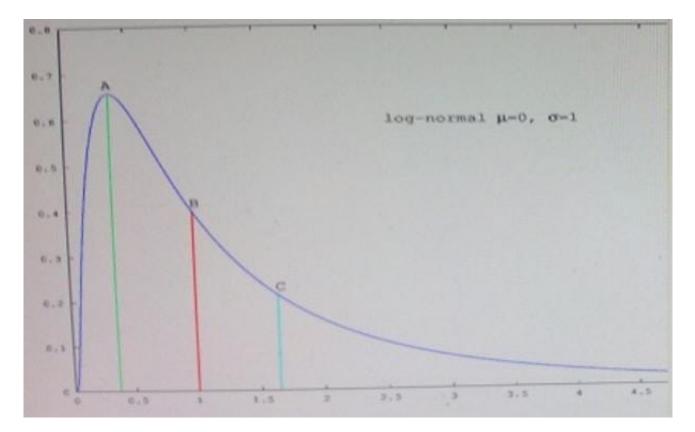
- A. Once after every pass through the data set
- B. Once per observation
- C. For each observation with a probability that you choose ahead of time
- D. After a random number of observations
- E. Once every N observations, where you decide N ahead of time

Correct Answer: AC

#### **QUESTION 3**

Refer to the exhibit.

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Which point in the figure is the mode?

A. A

В. В

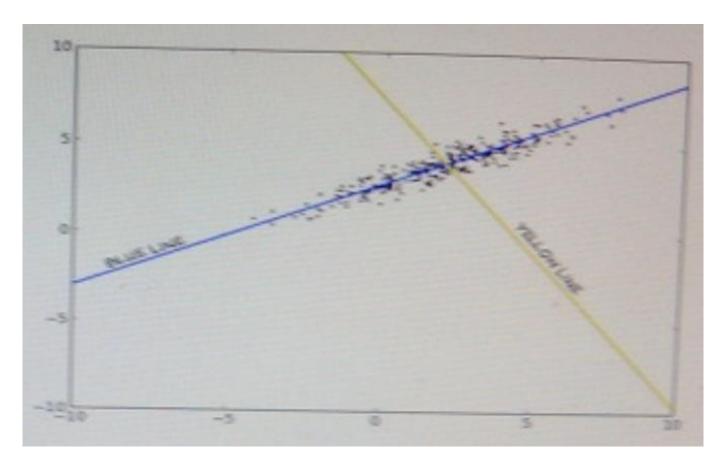
C. C

Correct Answer: C

#### **QUESTION 4**

You have a large m x n data matrix M. You decide you want to perform dimension reduction/clustering on your data and have decide to use the singular value decomposition (SVD; also called principal components analysis PCA)

For the moment, assume that your data matrix M is 500 x 2. The figure below shows a plot of the data.



Which line represents the second principal component?

A. Blue

B. Yellow

Correct Answer: A

#### **QUESTION 5**

Many machine learning algorithm involve finding the Global minimum of a convex loss function, primarily because:

- A. The additive inverse of a convex function is concave
- B. The derivative of convex function is always defined
- C. The second derivative of a convex function is a constant
- D. Any local minimum of a convex is also a global minimum

Correct Answer: B



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