# Problem Set 8 <br> Deadline: Dec 6th in Canvas 

1) You are given data containing grades in different courses for 5 students; say $G_{i, j}$ is the grade of student $i$ in course $j$. (Of course, $G_{i, j}$ is not defined for all $i, j$ since each student has only taken a few courses.) We are trying to "explain" the grades as a linear function of the student's innate aptitude, the easiness of the course and some error term.

$$
G_{i, j}=\operatorname{aptitude}_{i}+\text { easiness }_{j}+\epsilon_{i, j}
$$

where $\epsilon_{i, j}$ is an error term of the linear model. We want to find the best model that minimizes the sum of the $\left|\epsilon_{i, j}\right|$ 's.
a) Write a linear program to find aptitude $_{i}$ and easiness ${ }_{j}$ for all $i, j$ minimizing $\sum_{i, j}\left|\epsilon_{i, j}\right|$.
b) Use any standard package for linear programming (Matlab/CVX, Freemat, Sci-Python, Excel etc.; we recommend CVX on matlab) to fit the best model to this data. Include a printout of your code, the objective value of the optimum, $\sum_{i, j}\left|\epsilon_{i, j}\right|$, and the calculated easiness values of all the courses and the aptitudes of all the students.

|  | MAT | CHE | ANT | REL | POL | ECO | COS |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Alex |  | C+ | B | B+ | A- | C |  |
| Billy | B- | A- |  |  | A+ | D+ | B |
| Chris | B- |  | B+ |  | A- | B | B+ |
| David | A+ |  | B- | A |  | A- |  |
| Elise |  | B- | D+ | B+ |  | B | C+ |

Assume $A=4, B=3$ and so on. Also, let $B+=3.33$ and $A-=3.66$.
2) Given an unweighted graph $G+(V, E)$ design a polynomial time algorithm to assign non-negative weights $w: E \rightarrow \mathbb{R}_{\geq 0}$ to the edges of $G$ such that
i) The fractional degree of every vertex is $1, \sum_{j \sim i} w_{i, j}=1$.
ii) Let $G_{w}$ be the corresponding weighted graph with corresponding adjacency matrix $A$. The second largest eigenvalue of $A$ is as small as possible.

Prove that your algorithm is correct.
Note: In this problem we are finding the best possible expander out of a given graph $G$. This task has many applications in theory and practice.

