

CS 1678/2078 Homework 2

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Written Responses (Part 1)

Given that $f_*(x) = 6x + 4 \cos(3x + 2) - x^2 + 10 \ln(\frac{|x|}{10} + 1) + 7$, find the following:

Problem 1

In this part, I will need to find $\phi(x) = [?]^T$: Based on the given function and in order,
 $\phi(x) = \begin{bmatrix} x & \cos(3x + 2) & x^2 & \ln(\frac{|x|}{10} + 1) & 1 \end{bmatrix}^T$

Problem 2

In this part i will need to find the optimal weights that corresponds to the features in part 1:

$$w^* = \begin{bmatrix} 6 & 4 & -1 & 10 & 7 \end{bmatrix}^T$$

Problem 3

In this part, i will need to evaluate the same requirements for part 1 and 2 but for the following function:

$$f_*(x) = 6x * 4 \cos(3x + 2) * x^2 * 10 \ln(\frac{|x|}{10} + 1) * 7.$$

The relationship between features in this case is multiplicative and not additive. Mathematically, i can apply a trick by using the natural log on $f_*(x)$ and this will convert the relationship between features into additive relationship:

$$\ln f_*(x) = \ln(6x * 4 \cos(3x + 2) * x^2 * 10 \ln(\frac{|x|}{10} + 1) * 7)$$

$$\ln f_*(x) = \ln(6x) + \ln(4 \cos(3x + 2)) + \ln(x^2) + \ln(10 \ln(\frac{|x|}{10} + 1)) + \ln(7)$$

$$\ln f_*(x) = \ln(6) + \ln(x) + \ln(4) + \ln(\cos(3x + 2)) + \ln(x^2) + \ln(10) + \ln \ln\left(\frac{|x|}{10} + 1\right) + \ln(7)$$

According to this and in order:

$$\phi(x) = \left[1 \quad \ln(x) \quad 1 \quad \ln(\cos(3x + 2)) \quad \ln(x^2) \quad 1 \quad \ln \ln\left(\frac{|x|}{10} + 1\right) \quad 1\right]^T$$

And

$$w^* = \left[\ln(6) \quad 1 \quad \ln(4) \quad 1 \quad 1 \quad \ln(10) \quad 1 \quad \ln(7)\right]^T$$