

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:

$$\phi(x) = \begin{bmatrix} 1 & \ln(x) & 1 & \ln(\cos(3x + 2)) & \ln(x^2) & 1 & \ln \ln\left(\frac{|x|}{10} + 1\right) & 1 \end{bmatrix}^T$$

And

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

Problem 4

In this problem, we are looking for:

$$\frac{\partial}{\partial \hat{y}} g(\hat{y}, y) = \frac{\partial}{\partial \hat{y}} \left(\frac{1}{2m} \sum_{i=1}^m (\hat{y}_i - y_i)^2 \right)$$

Since differentiation is linear, we can move the derivative inside the summation:

$$\frac{1}{2m} \sum_{i=1}^m \frac{\partial}{\partial \hat{y}_i} (\hat{y}_i - y_i)^2$$

$$\frac{\partial}{\partial \hat{y}_i} (\hat{y}_i - y_i)^2 = 2(\hat{y}_i - y_i)$$

$$\frac{1}{2m} \sum_{i=1}^m 2(\hat{y}_i - y_i)$$

And finally, the derivative evaluates to:

$$\frac{1}{m} \sum_{i=1}^m (\hat{y}_i - y_i)$$

And this is obviously: $\mathbb{E}[\hat{Y} - Y]$

Problem 5

$$\hat{y} = f(X, w) = Xw$$

Now, i need to find:

$$\frac{\partial}{\partial w} f(X, w) = \frac{\partial}{\partial w} \sum_{i=1}^m X_i w_i$$

Solution:

$$= \frac{\partial}{\partial w} \sum_{i=1}^m X_i w_i$$

$$= \sum_{i=1}^m \frac{\partial}{\partial w} X_i w_i$$

And finally:

$$\frac{\partial \hat{y}_i}{\partial w_i} = \sum_{i=1}^m X_i$$

In a matrix representation:

$$\begin{bmatrix} X_1 & X_2 & X_3 & \dots & X_m \end{bmatrix}$$