Home Work 1

Question (1) Math Review (25 points)

Question (1_1): $f(x, y, z) = 3x^2 + sin(y)z$, I need to find partial derivatives for each x,y, and z:

Solution:

With respect to x: $\frac{\partial f(x,y,z)}{\partial x} = 6x$, everything else is constant as they don't have x in their representation.

With respect to y: $\frac{\partial f(x,y,z)}{\partial y} = z\cos(y)$, the first term derivative is zero in this case.

With respect to z: $\frac{\partial f(x,y,z)}{\partial z} = \sin(y)$, the first term derivative is also zero in this case.

Question (1_2): In this question, I will need to find the $\nabla f(x, y, z)$:

Using the results from the previous question, $\nabla f(x, y, z) = [6x,\ z\cos(y),\ \sin(y)]$

Question (1_3): Here we are replicating 1 and 2 but $f(x) = 3x_1^2 + \sin(x_2)x3$:

$\nabla f(x_1, x_2, x_3) = [6x_1,\ x_3\cos(x_2),\ \sin(x_2)]$

Question (1_4_A):In this part, I will need to get the derivative for $||x||_2^2$:

$||x||_2^2 = \sum_{i=1}^{n} x_i^2 = x_1^2 + x_2^2 + ... + x_n^2$

In this case: $\frac{\partial ||x||_2^2}{\partial x} = \frac{\partial x_1^2+x_2^2+...+x_n^2}{\partial x_1} + \frac{\partial x_1^2+x_2^2+...+x_n^2}{\partial x_2} + ... + \frac{\partial x_1^2+x_2^2+...+x_n^2}{\partial x_n} =$
$= [\ 2x_1,\ 2x_2,\ ...,\ 2x_n]$, This represents the partial derivative for each x.

Question (1_4_B):In this part, I will need to get the derivative for $||x||_2$:

$||x||_2 = \sqrt(\sum_{i=1}^{n} x_i^2) = \sqrt(x_1^2) + \sqrt(x_2^2) + ... + \sqrt(x_n^2)$

To get this derivative, $\frac{\partial||x||_2}{\partial x}$, I will be using the chain rule assuming that a new function h(z) = $\sqrt{z}$, where z(x) = $\sum_{i=1}^{n} x_i^2$.

$\frac{\partial h(z)}{\partial x} = \frac{\partial h(z)}{\partial z} * \frac{\partial z(x)}{\partial x}$

$\frac{\partial h(z)}{\partial x} = \frac{1}{2\sqrt(\sum_{i=1}^{n} x_i^2)} * \sum_{i=1}^{n} 2x_i \; \frac{\partial h(z)}{\partial x} = \frac{x}{||x||_2}$

Question (1_4_C):In this part, I will need to get the derivative for $\|x\|_1$:

$\|x\|_1 = \sum_{i=1}^{n} |x_i| = |x_1| + |x_2| + ... + |x_n|$

$\frac{\partial\|x\|_1}{\partial x}$: depends on the value of X_i. If positive, it would be 1, if negative, it would be -1, and undefined when x equals zero. To represent the derivative of this function, the sign function can be used in this case:

$\frac{\partial\|x\|_1}{\partial x} = [sign(x_1), sign(x_2), ..., sign(x_n)]^T$

Question (1_4_D):In this part, I will need to get the derivative for $\|x\|\infty$:

$\|x\|\infty = max|X_i|$, This entails many cases under the hood and can be represented using the sign function:

$\frac{\partial\|x\|\infty}{\partial x_i} = sign(x_i)$ Accordingly, $\frac{\partial\|x\|\infty}{\partial x_i} = [0, ..., sign(x_i), ..., 0]^T$. Those components that are not achieving the maximum, the derivative is 0.

Question (1_5): In this part, I will need to get the derivative of f(x) =$e^{\frac{-1}{2}\|x_i\|_2^2}$.

For this function, the chain rule will be used assuming a new function h(z) = e^z, where z = $\frac{-1}{2}\|x_i\|_2^2$. In this case, we would be looking for:

$\frac{\partial h(z)}{\partial x} = \frac{\partial h(z)}{\partial z} * \frac{\partial z(x)}{x}$

$\frac{\partial h(z)}{\partial x} = e^z * -x_i$

$\frac{\partial h(z)}{\partial x} = -x_i * e^{\frac{-1}{2}\|x_i\|_2^2} = [-x_1 e^{\frac{-1}{2}\|x_1\|_2^2}, -x_2 e^{\frac{-1}{2}\|x_2\|_2^2}, ..., -x_n e^{\frac{-1}{2}\|x_n\|_2^2}]$

Question (1_6): In this part, I will need to get the two components of f(A,x):

In this case A is a 2x3 matrix= $A_{2x3} = \begin{bmatrix} A1,1 & A1,2 & A1,3 \\ A2,1 & A2,2 & A2,3 \end{bmatrix}$

And $x_{1x3} = \begin{bmatrix} x1 & x2 & x3 \end{bmatrix}$

f(A,x) = Ax = $\begin{bmatrix} A1,1 & A1,2 & A1,3 \\ A2,1 & A2,2 & A2,3 \end{bmatrix} * \begin{bmatrix} x1 \\ x2 \\ x3 \end{bmatrix}$

f(A,x) = Ax = $\begin{bmatrix} A1,1*x1 + A1,2*x2 + A1,3*x3 \\ A2,1*x1 + A2,2*x2 + A2,3*x3 \end{bmatrix}$

Question (1_7): In this part,I would need to get $\frac{\partial f(A,x)_1}{\partial x}$ and $\frac{\partial f(A,x)_2}{\partial x}$.

$\frac{\partial f(A,x)_1}{\partial x} = \begin{bmatrix} A1,1 \\ A1,2 \\ A1,3 \end{bmatrix}$

$\frac{\partial f(A,x)_2}{\partial x} = \begin{bmatrix} A2,1 \\ A2,2 \\ A2,3 \end{bmatrix}$

Question (1_8): In this part,I would need to get

$\frac{\partial f(A,x)}{\partial x}$: Using results from the previous question, The result will be:

$\frac{\partial f(A,x)}{\partial x} = \begin{bmatrix} A1,1 & A2,1 \\ A1,2 & A2,2 \\ A1,3 & A2,3 \end{bmatrix}$

Question (1_9): In this part,I would need to get the derivative of

$\mathbb{E}[f(x)]$.

Given that: $\mathbb{E}[f(x)] = \sum \Pr(X = x) f(x)$, then:

$\frac{\partial \mathbb{E}[f(x)]}{\partial x} = \frac{\partial}{\partial x} \sum \Pr(X = x) f(x)$, note that $\Pr(X = x)$ is constant with respect to x.

$\frac{\partial \mathbb{E}[f(x)]}{\partial x} = \sum \Pr(X = x) \frac{\partial}{\partial x} f(x)$