

Note: Some of the problems will have slightly different rubrics on Gradescope; refer to the Gradescope rubric as the official rubric.

### 1a (1 Point)

1. 1 Point for correct scatter plot
  - a. 0.5 Points for call to `plt.scatter`
  - b. 0.5 Points for having `x` and `y` as the first two arguments of `plt.scatter` (ok if points are different size, marker argument not set, or no axes labels)

### 1b (1 Point)

1. 0.5 Points for positive or linear association between `x` and `y`
2. 0.5 Points for sinusoidal noise or something similar (i.e. bumps/steps)

### 2a (2 Points)

1. 0.5 Points for correct average L2 loss function
2. 0.5 Points for correct (or clear indication of correct) partial derivative with respect to `theta`
3. 0.5 Points for setting the derivative equal to 0 and attempting to solve for the optimal `theta`
4. 0.5 Points for correct optimal `theta` value

### 2c (1 Point)

1. 1 Point for correct average loss curve, vertical line, and axes labels
  - a. 0.5 Points for correct vertical line on the optimal `theta` value (plotting a vertical line at `x = find_theta(x, y)` is sufficient for this rubric item regardless of correctness)
  - b. 0.5 Points for correct average loss curve AND axes labels (a call to `visualize(x, y, thetas)` is not sufficient for this rubric item if it is incorrect - i.e. no axes labels)

## 2d (1 Point)

1. 1 Point for correct scatter plot and linear model line
  - a. 0.5 Points for correct linear model line (a call of `plt.plot` with first argument `x` and second argument `linear_model(x, find_theta(x, y))` is sufficient for this rubric item regardless of correctness)
  - b. 0.5 Points for correct background scatter plot (a call to `scatter(x, y)` is sufficient for this rubric item regardless of correctness)

## 2e (1 Point)

1. 1 Point for correct residual plot with horizontal line at  $y=0$ 
  - a. 0.5 Points for correct residual plot
  - b. 0.5 Points for horizontal line at  $y=0$

## 2f (1 Point)

1. 1 Point for a reasonable explanation of a relationship between residuals and  $x$  based on their plot in 2e (even if 2e plot is incorrect)

## 3b (3 Points)

1. 1 Point for correct partial derivative with respect to  $\theta_1$ 
  - a. 0.5 Points for pulling out the 2
  - b. 0.5 Points for correct chain rule and no extra terms
2. 2 Points for correct partial derivative with respect to  $\theta_2$ 
  - a. 0.5 Points for pulling out the 2
  - b. 0.5 Points for correct 1st chain rule
  - c. 0.5 Points for correct 2nd chain rule
  - d. 0.5 Points for no extra terms

## 4c (1 Point)

1. 1 Point for correct answer (Yes)

## 4d (1 Point)

1. 1 Point for correct static and decaying learning rate plots
  - a. 0.5 Points for static learning rate plot
  - b. 0.5 Points for decaying learning rate plot

#### 4e (1 Point)

1. 1 Point for mentioning that decaying learning rate converges faster

#### 5a (2 Points)

1. 2 Points for some reasonable explanation regarding the differences between a static and decaying learning rate using the loss history and the 3D visualizations as support

#### 5b (4 Points)

1. 2 Points for some reasonable interpretation of the contour plots
2. 2 Points for a reasonable comparison of the contour and 3D plots and discussing some pros and cons of each

#### 6a (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist)
  - a. 1 Point for using the algebraic definition of convexity anywhere in the proof
  - b. 0.5 Points for starting on one of the sides of the inequality and rewriting  $h(x) = f(x) + g(x)$  on that side
  - c. 0.5 Points for appropriate use of convexity in  $f$
  - d. 0.5 Points for appropriate use of convexity in  $g$
  - e. 0.5 Points for rewriting  $f(x) + g(x) = h(x)$  to complete the proof

#### 6b (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist)
  - a. 0.5 Points for converting from  $\|Xw - y\|^2$  to  $(Xw - y)^T(Xw - y)$
  - b. 1 Point for  $(Xw - y)^T = w^T X^T - y^T$
  - c. 0.5 Points for correct FOIL
  - d. 1 Point for noticing that  $(w^T X^T y) = (w^T X^T y)^T = y^T X w$  since this term is a scalar

#### 6c (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist - i.e. using gradient chain rule)
  - a. 2 Points for correct gradient  $(2X^T X w - 2X^T y)$

- i. 1 Point for correct gradient of first term
  - 1. 0.5 Points partial credit for minor errors
- ii. 1 Point for correct gradient of second and third terms
  - 1. 0.5 Points partial credit for minor errors
- b. 1 Point for solving for  $w$  correctly ( $\hat{w} = (X^T X)^{-1} X^T y$ )
  - i. 0.5 Points partial credit for minor errors

### 6d (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist)
  - a. 1 Point for correct expanded loss function including regularization (same as before +  $\lambda w^T w$ )
    - i. 0.5 Points partial credit for minor errors
  - b. 1 Point for correct gradient (same as before +  $2 * \lambda * w$ )
    - i. 0.5 Points partial credit for minor errors
  - c. 1 Point for solving for the correct optimal  $w$  ( $\hat{w} = (X^T X + \lambda I)^{-1} X^T y$ )
    - i. 0.5 Points partial credit for minor errors

### 6e (3 Points)

1. 1 Point for mentioning that ridge regression guarantees invertibility (ok if no thorough explanation)
2. 1 Point for mentioning that ridge regression helps us reduce variance
3. 1 Point for mentioning that ridge regression will increase bias

### 6f (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist)
  - a. 1 Point for swapping the order of the two summations
  - b. 0.5 Points for applying definition of conditional probability
  - c. 0.5 Points for pulling out  $b$  and  $yP(y)$  appropriately
  - d. 0.5 Points for recognizing that the inner sum is 1 since it is the sum of all possible values of a probability distribution
  - e. 0.5 Points for recognizing that the outer sum is  $E[Y]$

### 6g (3 Points)

1. 3 Points for correct proof (Note: alternate solutions that do not apply to this rubric will probably exist)
  - a. 1 Points for appropriate use of  $\text{Var}(X) = E[X^2] - E[X]^2$  at the beginning and end of the proof
    - i. 0.5 Points partial credit for minor errors
  - b. 1 Point for appropriate use of linearity of expectation with the expansion of squares in the middle of the proof
    - i. 0.5 Points partial credit for minor errors
  - c. 1 Point for using  $E[XY] = E[X]E[Y]$  from independence
    - i. 0.5 Points partial credit for minor errors



