

Homework 4

April 1, 2016

Problem 4

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In [33]: import numpy as np
import math

In [55]: def s(gamma):
    return 1.0/(1.0 + math.exp(-gamma))

    def R(w, X, y):
        net = 0
        for i in range(X.shape[0]):
            print(X[i])
            net += y[i] * math.log(s(np.dot(w, X[i]))) + (1-y[i])*math.log(s(np.dot(w, X[i])))
        return -net

In [56]: X = np.array([[0,3,1],
                        [1,3,1],
                        [0,1,1],
                        [1,1,1]])
y = np.array([1,1,0,0])
w0 = np.array([-2,1,0])

In [57]: R(w0,X,y)

[0 3 1]
[1 3 1]
[0 1 1]
[1 1 1]

Out[57]: 1.9883724141284103

In [58]: def delta_w(w,X,y):
    net = np.zeros(w.shape[0])
    for i in range(X.shape[0]):
        net += y[i] - s(np.dot(X[i], w))*X[i]
    return -net

In [59]: w1 = w0 + delta_w(w0, X,y)
w1

Out[59]: array([-3.          ,  5.05089812,  0.68363271])

In [60]: R(w1,X,y)

[0 3 1]
[1 3 1]
[0 1 1]
[1 1 1]
```

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Out[60]: 0.066133848540594925
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In [61]: w2 = w1 + delta_w(w0, X,y)
          w2
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Out[61]: array([-4.          ,  9.10179623,  1.36726541])
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In [62]: R(w2,X,y)
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[0 3 1]
```

```
[1 3 1]
```

```
[0 1 1]
```

```
[1 1 1]
```

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Out[62]: 0.0015778803918752944
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In [ ]:
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