

5.

$$(a) \quad \bar{E}(w) = -\ln P(\tau|w)$$

$$= -\ln \left[\prod_{n=1}^N \prod_{k=0}^{K-1} p(x_n | \phi(x_n)) \mathbb{1}_{\{t_n=k\}} \right]$$

$$= - \sum_{n=1}^N \sum_{k=0}^{K-1} \mathbb{1}_{\{t_n=k\}} \log \frac{\exp\{w_k^T \phi(x_n)\}}{\sum_{k=0}^{K-1} \exp\{w_k^T \phi(x_n)\}}$$

$$\text{Thus, } \nabla_j \bar{E}(w) = \frac{\partial \bar{E}(w)}{\partial w_j} = \partial \bar{L} - \sum_{n=1}^N \sum_{k=0}^{K-1} \mathbb{1}_{\{t_n=k\}} \log \frac{\exp\{w_k^T \phi(x_n)\}}{\sum_{k=0}^{K-1} \exp\{w_k^T \phi(x_n)\}} \Big] / \partial w_j$$

$$= \partial \bar{L} - \sum_i \sum_{k=0}^{K-1} \mathbb{1}_{\{t_n=k\}} [w_k^T \phi(x_n) - \log \sum_{k=0}^{K-1} \exp\{w_k^T \phi(x_n)\}] / \partial w_j$$

$$= - \sum_i [\phi(x_n) (\mathbb{1}_{\{t_n=i\}} - \frac{\exp\{w_j^T \phi(x_n)\}}{\sum_{k=0}^{K-1} \exp\{w_k^T \phi(x_n)\}})]$$

$$(b) \quad \bar{E}^\lambda(w) = \bar{E}(w) + \frac{\lambda}{2} \sum_{k=0}^{K-1} w_k^T w_k$$

$$\nabla_{w_j} \bar{E}^\lambda(w) = - \sum_i [\phi(x_n) (\mathbb{1}_{\{t_n=i\}} - \frac{\exp\{w_j^T \phi(x_n)\}}{\sum_{k=0}^{K-1} \exp\{w_k^T \phi(x_n)\}})] + \lambda w_j$$