Exercise 2

Machine Learning in Graphics & Vision

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1 Task 1

- (a) Classification accuracy of the initialized model on the test dataset is 0.5
- (b) Loss of the initialized model is 0.7149616252170096.
- (c) In the first step of derivation we use the chain rule and the fact that $f'_{\boldsymbol{w}}(x) = f_{\boldsymbol{w}}(x)(1 f_{\boldsymbol{w}}(x))$.

$$\frac{\partial L(\boldsymbol{x}, t, \boldsymbol{w})}{\partial \boldsymbol{w}} \stackrel{(1)}{=} \frac{1}{N} \sum_{n=1}^{N} \left[-t_n \frac{1}{f_{\boldsymbol{w}}(\boldsymbol{x}_n)} f_{\boldsymbol{w}}(\boldsymbol{x}_n) (1 - f_{\boldsymbol{w}}(\boldsymbol{x}_n)) \boldsymbol{x}_n + (1 - t_n) \frac{1}{1 - f_{\boldsymbol{w}}(\boldsymbol{x}_n)} f_{\boldsymbol{w}}(\boldsymbol{x}_n) (1 - f_{\boldsymbol{w}}(\boldsymbol{x}_n)) \boldsymbol{x}_n \right] \\
= \frac{1}{N} \sum_{n=1}^{N} \left[-t_n (1 - f_{\boldsymbol{w}}(\boldsymbol{x}_n)) \boldsymbol{x}_n + (1 - t_n) f_{\boldsymbol{w}}(\boldsymbol{x}_n) \boldsymbol{x}_n \right] \\
= \frac{1}{N} \sum_{n=1}^{N} \left[(-t_n + t_n f_{\boldsymbol{w}}(\boldsymbol{x}_n) + f_{\boldsymbol{w}}(\boldsymbol{x}_n) - t_n f_{\boldsymbol{w}}(\boldsymbol{x}_n)) \boldsymbol{x}_n \right] \\
= \frac{1}{N} \sum_{n=1}^{N} \left[f_{\boldsymbol{w}}(\boldsymbol{x}_n) - t_n \right] \boldsymbol{x}_n$$

(1)

$$\frac{\partial f_{\boldsymbol{w}}(x)}{\partial x} = \frac{\partial}{\partial x} \left(\frac{1}{1 + e^{-\boldsymbol{w}^T \boldsymbol{x}}} \right) = \frac{e^{-\boldsymbol{w}^T \boldsymbol{x}}}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)^2} = \frac{1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} - 1}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)^2} = \frac{1}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)} - \frac{1}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)^2} \\
= \frac{1}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)} \left(1 - \frac{1}{\left(1 + e^{-\boldsymbol{w}^T \boldsymbol{x}} \right)} \right) = f_{\boldsymbol{w}}(\boldsymbol{w}^T \boldsymbol{x}) (1 - f_{\boldsymbol{w}}(\boldsymbol{w}^T \boldsymbol{x}))$$

After 1,000 iterations the loss and accuracy of the model are:

loss = 0.3868595564299156

accuracy = 0.83