# My Solutions for Exercises of Deep Learning Fundamentals by Bishop

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- 1 The Deep Learning Revolution
- 1.1 No Exercises

#### **Probabilities** $\mathbf{2}$

#### Exercise 2.1

Bayes rule

$$P[C=1|T=1] = \frac{P[T=1|C=1] * P[C=1]}{P[T=1|C=1] * P[C=1] + P[T=1|C=0] * P[C=0]}$$

$$P[C=1|T=1] = \frac{0.90 * 0.001}{0.90 * 0.001 + 0.03 * 0.999} = 0.0292$$
(2)

$$P[C = 1|T = 1] = \frac{0.90 * 0.001}{0.90 * 0.001 + 0.03 * 0.999} = 0.0292$$
 (2)

Given that the test result was positive, there is a 2.92% chance that you have cancer.

#### 2.1 Exercise 2.2

Not attempted

#### Exercise 2.3

$$p(\mathbf{y}) = \int p_{\mathbf{u}, \mathbf{v}}(\mathbf{u}, \mathbf{y} - \mathbf{u}) d\mathbf{u}$$

$$= \int p_{\mathbf{u}}(\mathbf{u}) p_{\mathbf{v}}(\mathbf{y} - \mathbf{u}) d\mathbf{u}$$
(3)

$$= \int p_{\mathbf{u}}(\mathbf{u}) p_{\mathbf{v}}(\mathbf{y} - \mathbf{u}) d\mathbf{u} \tag{4}$$

#### 2.2 Exercise 2.4

Not attempted

#### Exercise 2.5

Exponential:

$$p(x|\lambda) = \lambda e^{-\lambda x} \tag{5}$$

Laplace:

$$p(x|\mu,\gamma) = \frac{1}{2\gamma} e^{-\frac{|x-\mu|}{\gamma}} \tag{6}$$

Verifying that the exponential distribution is normalized:

$$p(x|\lambda) = \lambda e^{-\lambda x} \tag{7}$$

$$\int_0^\infty \lambda e^{-\lambda x} = -e^{-\lambda x} \Big|_0^\infty = \frac{1}{e^\infty} + \frac{1}{e^0}$$
 (8)

$$=1 \tag{9}$$

Verifying the laplace distribution:

$$p(x|\mu,\gamma) = \frac{1}{2\gamma} e^{-\frac{|x-\mu|}{\gamma}} \tag{10}$$

$$\begin{cases} \frac{1}{2\gamma} e^{-\frac{x-\mu}{\gamma}} & \text{if } x \ge \mu\\ \frac{1}{2\gamma} e^{-\frac{x+\mu}{\gamma}} & \text{if } x < \mu \end{cases}$$
 (11)

$$\int_{\mu}^{\infty} \frac{1}{2\gamma} e^{-\frac{x-\mu}{\gamma}} = \frac{1}{2} e^{-\frac{x-\mu}{\gamma}} \Big|_{\mu}^{\infty} = -\frac{1}{2} (e^{-\infty} - e^0)$$
 (12)

$$=\frac{1}{2}\tag{13}$$

$$= \frac{1}{2}$$

$$\int_{-\infty}^{\mu} \frac{1}{2\gamma} e^{-\frac{-x+\mu}{\gamma}} = \frac{1}{2} e^{-\frac{-x+\mu}{\gamma}} \Big|_{-\infty}^{\mu} = \frac{1}{2} (e^0 - e^{-\infty})$$
(13)

$$=\frac{1}{2}\tag{15}$$

$$\frac{1}{2} + \frac{1}{2} = 1\tag{16}$$

#### 2.3 Exercise 2.6

Not attempted

#### 2.4 Exercise 2.7

$$P(x|D) = \frac{1}{N} \sum_{n=1}^{N} \delta(x - x_n)$$

$$\tag{17}$$

$$E[f] = \int p(x)f(x)dx \tag{18}$$

$$E[f] = \int \frac{1}{N} \sum_{n=1}^{N} \delta(x - x_n) f(x) dx$$
(20)

$$E[f] = \frac{1}{N} \sum_{n=1}^{N} \int_{x_n - \varepsilon}^{x_n + \varepsilon} \delta(x - x_n) f(x) dx$$
 (21)

$$E[f] = \frac{1}{N} \sum_{n=1}^{N} f(x_n) \int_{x_n - \varepsilon}^{x_n + \varepsilon} \delta(x - x_n) dx$$
 (22)

$$E[f] = \frac{1}{N} \sum_{n=1}^{N} f(x_n)$$
 (23)

#### 2.5Exercise 2.8

Not attempted

#### 2.6 Exercise 2.9

$$cov[X, y] = E_{x,y}[xy] - E[x]E[y]$$

$$(24)$$

If x and y are independent, the joint distribution is equal to the product of the marginals. p(x,y) =p(x)p(y). If  $E_{x,y}[xy] = E[x]E[y]$ , then the covariance will be zero.

#### 2.7 Exercise 2.10

## 2.8 Exercise 2.11

Proving  $E[x] = E_y[E_x[x|y]]$ :

$$E_x[x|y] = \int p(x|y)xdx \tag{25}$$

$$E[x] = E_y[\int p(x|y)xdx] \tag{27}$$

$$E[x] = \int E_y[p(x|y)]xdx \tag{28}$$

$$E[x] = \int \int p(x|y)xp(y)dxdy \tag{29}$$

$$E[x] = \int \int \frac{p(x,y)}{p(y)} x p(y) dx dy$$
 (30)

$$E[x] = \int \int p(x,y)x dx dy \tag{31}$$

$$E[x] = E[x] \tag{32}$$

## 2.9 Exercise 2.12

Not attempted

## 2.10 Exercise 2.13

$$E[x] = \int_{-\infty}^{\infty} x \frac{1}{\sqrt{2\pi\sigma^2}} e^{\frac{1}{2\sigma^2}(x-\mu)^2} dx$$
 (33)

Change of variables 
$$z = \frac{x - \mu}{\sigma}, \sigma dz = dx$$
 (34)

$$E[x] = \int_{-\infty}^{\infty} \sigma \frac{\sigma z + \mu}{\sqrt{2\pi\sigma^2}} e^{\frac{1}{2}z^2} dz$$
 (35)

$$E[x] = \frac{\sigma}{\sqrt{2\pi}} \int_{-\infty}^{\infty} z e^{\frac{1}{2}z^2} + \frac{\mu}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{\frac{1}{2}z^2}$$
 (36)

$$E[x] = \frac{\sigma}{\sqrt{2\pi}} * 0 + \frac{\mu}{\sqrt{2\pi}} * \sqrt{2\pi}$$

$$\tag{37}$$

$$E[x] = \mu \tag{38}$$

#### 2.11 Exercise 2.14

#### 2.12 Exercise 2.15

Solving for  $\mu_{ml}$ :

$$\log p(x|\mu, \sigma^2) = \frac{-1}{2\sigma^2} \sum_{n=1}^{N} (x_n - \mu)^2 - \frac{N}{2} \log \sigma^2 - \frac{N}{2} \log 2\pi$$
 (39)

$$\frac{d}{d\mu}log p(x|\mu,\sigma^2) = \frac{1}{2\sigma^2} \sum_{n=1}^{N} 2(x_n - \mu)$$

$$\tag{40}$$

$$0 = \frac{1}{\sigma^2} \sum_{n=1}^{N} (x_n - \mu) \tag{41}$$

$$0 = \sum_{n=1}^{N} x_n - \sum_{n=1}^{N} \mu \tag{42}$$

$$N\mu = \sum_{n=1}^{N} x_n \tag{43}$$

$$\mu_{ml} = \frac{1}{n} \sum_{n=1}^{N} x_n \tag{44}$$

Solving for  $\sigma_{ml}$ :

$$\log p(x|\mu,\sigma^2) = \frac{-1}{2\sigma^2} \sum_{n=1}^{N} (x_n - \mu)^2 - \frac{N}{2} \log \sigma^2 - \frac{N}{2} \log 2\pi$$
 (45)

$$\frac{d}{d\sigma^2}logp(x|\mu,\sigma^2) = \frac{1}{2\sigma^4} \sum_{n=1}^{N} (x_n - \mu)^2 - \frac{N}{2\sigma^2}$$
(46)

$$\frac{N}{2\sigma^2} = \frac{1}{2\sigma^4} \sum_{n=1}^{N} (x_n - \mu)^2 \tag{47}$$

$$\sigma_{ml}^2 = \frac{1}{N} \sum_{n=1}^{N} (x_n - \mu_{ml})^2 \tag{48}$$

## 2.13 Exercise 2.16

not attempted

## 2.14 Exercise 2.17

Finding expectation of  $\hat{\sigma}^2$ 

$$E[\hat{\sigma}^2] = E[\frac{1}{N} \sum_{n=1}^{N} (x_n - \mu)^2]$$
(49)

$$= \frac{1}{N} \sum_{n=1}^{N} E[x_n^2 - 2x_n\mu + \mu^2]$$
 (50)

$$= \frac{1}{N} \sum_{n=1}^{N} E[x_n^2] - E[2x_n\mu] + E[\mu^2]$$
 (51)

$$= \frac{1}{N} \sum_{n=1}^{N} E[x_n^2] - 2E[x_n]E[x_n] + E[\mu^2]$$
 (52)

$$= \frac{1}{N} \sum_{n=1}^{N} E[x_n^2] - E[x_n]^2$$
 (53)

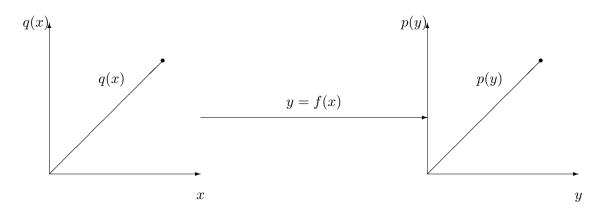
$$=\frac{1}{N}\sum_{n=1}^{N}\mu^2 + \sigma^2 - \mu^2 \tag{54}$$

$$= \sigma^2 \tag{55}$$

## 2.15 Exercise 2.18

Not attempted

## 2.16 Exercise 2.19



## 2.17 Exercise 2.20

#### 2.18 Exercise 2.21

Showing  $h(p^2) = 2h(p)$ :

$$h(p) = h(p(x_1)) + h(p(x_2)) + \dots + h(p(x_n))$$
(56)

$$h(p^2) = h(x_1^2) + h(x_2^2) + \dots + h(x_n^2)$$
(57)

$$\therefore h(x) = -\log_2 p(x),\tag{58}$$

$$h(p^2) = 2h(x_1) + 2h(x_2) + \dots + 2h(x_n)$$
(59)

$$h(p^2) = 2h(p) \tag{60}$$

This can be applied to any exponent which inclues any choice of n integer or  $\frac{n}{m}$  positive rational number.

$$h(p^x) = xh(p) \ \forall \ Q^+ \tag{61}$$

$$\therefore \tag{62}$$

$$h(p) \propto lnp \tag{62}$$

#### 2.19 Exercise 2.22

Not attempted

#### 2.20Exercise 2.23

Not attempted

#### 2.21Exercise 2.24

Not attempted

#### 2.22 Exercise 2.25

Not attempted

#### 2.23 Exercise 2.26

Not attempted

#### 2.24Exercise 2.27

Not attempted

#### 2.25 Exercise 2.28

Not attempted

#### 2.26 Exercise 2.29

## 2.27 Exercise 2.30

Not attempted

#### 2.28 Exercise 2.31

Not attempted

## 2.29 Exercise 2.32

Not attempted

## 2.30 Exercise 2.33

Not attempted

## 2.31 Exercise 2.34

Not attempted

## 2.32 Exercise 2.35

Not attempted

## 2.33 Exercise 2.36

Not attempted

## 2.34 Exercise 2.37

Not attempted

## 2.35 Exercise 2.38

Not attempted

## 2.36 Exercise 2.39

Not attempted

## 2.37 Exercise 2.40

Not attempted

## 2.38 Exercise 2.41

## 3 Standard Distributions

## 3.1 Exercise 3.1

Proving  $\sum_{x=0}^{1} p(x|\mu) = 1$ :

$$Bern(x|\mu) = \mu^x (1-\mu)^{1-x}$$
(64)

$$\sum_{x=0}^{1} p(x|\mu) = \mu^{0} (1-\mu)^{1} + \mu^{1} (1-\mu)^{0}$$
(65)

$$=1-\mu+\mu\tag{66}$$

$$=1\tag{67}$$

Proving  $E[x] = \mu$ :

$$E[x] = \sum_{x=0}^{1} p(x|\mu) * x \tag{68}$$

$$E[x] = 0 * \mu^{0} (1 - \mu)^{1} + 1 * \mu^{1} (1 - \mu)^{0}$$
(69)

$$= 0 * (1 - \mu) + 1 * \mu \tag{70}$$

$$=\mu\tag{71}$$

Proving  $var[x] = \mu(1 - \mu)$ :

$$Var[x] = \sum_{i} (x_i - \mu)^2 p(x_i)$$

$$(72)$$

$$= (0 - \mu)^2 (1 - \mu) + (1 - \mu)^2 \mu \tag{73}$$

$$= \mu^2 (1 - \mu) + (1 - \mu)^2 \mu \tag{74}$$

$$= \mu(1-\mu)(\mu + (1-\mu)) \tag{75}$$

$$= \mu(1 - \mu)(1) \tag{76}$$

$$=\mu(1-\mu)\tag{77}$$

Solving for entropy of the bernoulli distribution proves simple as there are two probabilities,  $p_1 = \mu, p_2 = 1 - \mu$ . Therefore the entropy must be:

$$H[x] = -\mu ln\mu - (1-\mu)ln(1-\mu) \tag{78}$$

## 3.2 Exercise 3.2

#### 3.3 Exercise 3.3

Normalizing the binomial distribution  $\binom{N}{m}\mu^m(1-\mu)^{N-m}$ :

First step is proving 
$$\binom{N}{m} + \binom{N}{m-1} = \binom{N+1}{m}$$
: (79)

$$\binom{N}{m} + \binom{N}{m-1} = \frac{N!}{(N-m)!m!} + \frac{N!}{(N-m+1)!(m-1)!}$$
(80)

$$= \frac{N!}{(N-m)!m!} * \frac{N-m+1}{N-m+1} + \frac{N!}{(N-m+1)!(m-1)!} * \frac{m}{m}$$
 (81)

$$= \frac{N!(N+1-m)}{(N+1-m)!m!} + \frac{N!m}{(N-m+1)!m!}$$
(82)

$$=\frac{(N+1)! - N!m + N!m}{(N+1-m)!m!}$$
(83)

$$=\frac{(N+1)!}{(N+1-m)!m!} \tag{84}$$

$$= \binom{N+1}{m} \tag{85}$$

With this information we would like to prove that  $(1+x)^N = \sum_{m=0}^N \binom{N}{m} x^m$  N=2:

$$\binom{2}{0}x^0 + \binom{2}{1}x^1 + \binom{2}{2}x^2 = 1 + 2x + x^2 = (1+x)^2$$
(86)

N=3:

$$\binom{3}{0}x^0 + \binom{3}{1}x^1 + \binom{3}{2}x^2\binom{3}{3}x^3 = 1 + 3x + 3x^2 + x^3 = (1+x)^3$$
(87)

N=4

$$\binom{4}{0}x^0 + \binom{4}{1}x^1 + \binom{4}{2}x^2\binom{4}{3}x^3 + \binom{4}{4}x^4 = 1 + 4x + 6x^2 + 4x^3 + x^4 = (1+x)^4$$
 (88)

By induction:  $\forall x \in \mathbb{R}$  and  $N \in \mathbb{N}$ 

$$(1+x)^N = \sum_{m=0}^N \binom{N}{m} x^m$$
 (89)

Normalizing the binomial distribution:

$$\sum_{m=0}^{N} \binom{N}{m} \mu^m (1-\mu)^{N-m} = 1 \tag{90}$$

$$= (1 - \mu)^N \sum_{m=0}^N \binom{N}{m} \mu^m (1 - \mu)^{-m}$$
(91)

$$= (1 - \mu)^N \sum_{m=0}^N \binom{N}{m} (\frac{\mu}{1 - \mu})^m \tag{92}$$

$$= (1 - \mu)^N \left(1 + \frac{\mu}{1 - \mu}\right)^N \tag{93}$$

$$= ((1-\mu)(1+\frac{\mu}{1-\mu}))^N \tag{94}$$

$$= \left(1 + \frac{\mu}{1 - \mu} - \mu - \frac{\mu^2}{1 - \mu}\right) \tag{95}$$

$$= ((1-\mu) + \frac{\mu}{1-\mu}(1-\mu))^{N}$$
(96)

$$= (1 - \mu + \mu)^N \tag{97}$$

$$=1 \tag{98}$$

#### 3.4 Exercise 3.4

Not attempted

#### 3.5 Exercise 3.5

Finding the mode of the multivariate gaussian. The mode of a distribution is the same as the maximum of the probability density function. For the multivariate gaussian, this is:

$$\mathcal{N}(\mathbf{x}|\mu, \mathbf{\Sigma}) = \frac{1}{(2\pi)^{D/2} |\mathbf{\Sigma}|^{\frac{1}{2}}} e^{-\frac{1}{2}(\mathbf{x}-\mu)^T \mathbf{\Sigma}^{-1}(\mathbf{x}-\mu)}$$
(99)

$$\frac{d}{d\mathbf{x}}\mathcal{N}(\mathbf{x}|\mu, \mathbf{\Sigma})$$
 ignoring normalization constant for brevity (100)

$$0 = -\frac{1}{2}e^{-\frac{1}{2}(\mathbf{x}-\mu)^T \mathbf{\Sigma}^{-1}(\mathbf{x}-\mu)} * \frac{d}{d\mathbf{x}}(\mathbf{x}-\mu)^T \mathbf{\Sigma}^{-1}(\mathbf{x}-\mu)$$
(101)

$$0 = -\frac{1}{2}e^{-\frac{1}{2}(\mathbf{x}-\mu)^T \mathbf{\Sigma}^{-1}(\mathbf{x}-\mu)} * 2\mathbf{\Sigma}^{-1}(\mathbf{x}-\mu)$$
(102)

$$\mathbf{x} = \mu \tag{103}$$

#### 3.6 Exercise 3.6

Not attempted

#### 3.7 Exercise 3.7

Finding Kullback-Leibler divergence between  $q(\mathbf{x}) = \mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \Sigma_{\mathbf{q}})$  and  $p(\mathbf{x}) = \mathcal{N}(\mathbf{x}|\mu_{\mathbf{p}}, \Sigma_{\mathbf{p}})$ 

$$KL(p||q) = -\int p(x)ln\frac{q(x)}{p(x)}dx$$
(104)

$$KL(q(x)||p(x)) = -\int \mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \Sigma_{\mathbf{q}}) ln \frac{\mathcal{N}(\mathbf{x}|\mu_{\mathbf{p}}, \Sigma_{\mathbf{p}})}{\mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \Sigma_{\mathbf{q}})}$$
(105)

$$= -\int \mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \mathbf{\Sigma}_{\mathbf{q}}) (ln\mathcal{N}(\mathbf{x}|\mu_{\mathbf{p}}, \mathbf{\Sigma}_{\mathbf{p}}) - ln\mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \mathbf{\Sigma}_{\mathbf{q}}))$$
(106)

definition: 
$$ln\mathcal{N}(\mathbf{x}|\mu_{\mathbf{p}}, \mathbf{\Sigma}_{\mathbf{p}}) = -\frac{D}{2}ln(2\pi) - \frac{1}{2}ln|\mathbf{\Sigma}_{\mathbf{p}}| - \frac{1}{2}(\mathbf{x} - \mu_{\mathbf{p}})^T\mathbf{\Sigma}_{\mathbf{p}}^{-1}(\mathbf{x} - \mu_{\mathbf{p}})$$
 (107)

$$= -\frac{1}{2} \int \mathcal{N}(\mathbf{x}|\mu_{\mathbf{q}}, \mathbf{\Sigma}_{\mathbf{q}}) (-ln|\mathbf{\Sigma}_{\mathbf{p}}| + ln|\mathbf{\Sigma}_{\mathbf{q}}| - (\mathbf{x} - \mu_{\mathbf{p}})^T \mathbf{\Sigma}_{\mathbf{p}}^{-1} (\mathbf{x} - \mu_{\mathbf{p}}) + (\mathbf{x} - \mu_{\mathbf{q}})^T \mathbf{\Sigma}_{\mathbf{q}}^{-1} (\mathbf{x} - \mu_{\mathbf{q}}))$$
(108)

First: 
$$-\frac{1}{2}ln\frac{|\mathbf{\Sigma}_{\mathbf{q}}|}{|\mathbf{\Sigma}_{\mathbf{p}}|}\int \frac{1}{(2\pi)^{D/2}|\mathbf{\Sigma}_{\mathbf{q}}|^{\frac{1}{2}}}e^{-\frac{1}{2}(\mathbf{x}-\mu_{\mathbf{q}})^{T}\mathbf{\Sigma}_{\mathbf{q}}^{-1}(\mathbf{x}-\mu_{\mathbf{q}})}$$
(110)

Second: 
$$\frac{1}{2} \int \frac{1}{(2\pi)^{D/2} |\mathbf{\Sigma}_{\mathbf{q}}|^{\frac{1}{2}}} e^{-\frac{1}{2}(\mathbf{x} - \mu_{\mathbf{q}})^T \mathbf{\Sigma}_{\mathbf{q}}^{-1} (\mathbf{x} - \mu_{\mathbf{q}})} (\mathbf{x} - \mu_{\mathbf{p}})^T \mathbf{\Sigma}_{\mathbf{p}}^{-1} (\mathbf{x} - \mu_{\mathbf{p}})$$
(111)

Third: 
$$-\frac{1}{2} \int \frac{1}{(2\pi)^{D/2} |\mathbf{\Sigma}_{\mathbf{q}}|^{\frac{1}{2}}} e^{-\frac{1}{2} (\mathbf{x} - \mu_{\mathbf{q}})^T \mathbf{\Sigma}_{\mathbf{q}}^{-1} (\mathbf{x} - \mu_{\mathbf{q}})} (\mathbf{x} - \mu_{\mathbf{p}})^T \mathbf{\Sigma}_{\mathbf{p}}^{-1} (\mathbf{x} - \mu_{\mathbf{p}})$$
(112)

Evaluating first integral: 
$$-\frac{1}{2}ln\frac{|\Sigma_{\mathbf{q}}|}{|\Sigma_{\mathbf{p}}|} * 1$$
 (113)

Evaluating second integral: 
$$\frac{1}{2}(\mu_{\mathbf{p}} - \mu_{\mathbf{q}})^T \mathbf{\Sigma}_{\mathbf{p}}^{-1}(\mu_{\mathbf{p}} - \mu_{\mathbf{q}})$$
 (114)

Evaluating third integral: 
$$-\frac{1}{2}(\mu_{\mathbf{p}} - \mu_{\mathbf{q}})^T \mathbf{\Sigma_{\mathbf{p}}}^{-1}(\mu_{\mathbf{p}} - \mu_{\mathbf{q}}) + \frac{1}{2} Tr(\mathbf{\Sigma_{\mathbf{p}}}^{-1} \mathbf{\Sigma_{\mathbf{q}}})$$
 (115)

I am not sure about this one it is quite hard

#### 3.8 Exercise 3.8

Not attempted

#### 3.9 Exercise 3.9

Not attempted

#### 3.10 Exercise 3.10

Not attempted

#### 3.11 Exercise 3.11

Not attempted

#### 3.12 Exercise 3.12

Not attempted

#### 3.13 Exercise 3.13

# 3.14 Exercise 3.14

Not attempted

### 3.15 Exercise 3.15

Not attempted

#### 3.16 Exercise 3.16

Not attempted

## 3.17 Exercise 3.17

Not attempted

## 3.18 Exercise 3.18

Not attempted

## 3.19 Exercise 3.19

Not attempted

#### 3.20 Exercise 3.20

Not attempted

## 3.21 Exercise 3.21

Not attempted

## 3.22 Exercise 3.22

Not attempted

## 3.23 Exercise 3.23

Not attempted

## 3.24 Exercise 3.24

Not attempted

## 3.25 Exercise 3.25

Not attempted

## 3.26 Exercise 3.26

## 3.27 Exercise 3.27

Not attempted

#### 3.28 Exercise 3.28

Not attempted

#### 3.29 Exercise 3.29

Not attempted

## 3.30 Exercise 3.30

Not attempted

## 3.31 Exercise 3.31

Not attempted

## 3.32 Exercise 3.32

Not attempted

#### 3.33 Exercise 3.33

Not attempted

## 3.34 Exercise 3.34

Not attempted

## 3.35 Exercise 3.35

Not attempted

## 3.36 Exercise 3.36

Not attempted

# 3.37 Exercise 3.37

Deriving a maximimum likelihood estimator for a histogram-like density model. Space  $\mathbf{x}$  is divided into fixed regions with density  $p(\mathbf{x}) = h_i \ \forall \ i$  regions. Volume i is denoted  $\Delta_i$ . N total observations

such that  $n_i$  observations are in region i.

$$h_i = \frac{n_i}{N\Delta_i} \tag{116}$$

$$\sum_{i} h_i \Delta_i = 1 \tag{117}$$

$$L = \prod_{i=0}^{K} h_i^{n_i} \tag{118}$$

$$logL = \prod_{i=0}^{K} n_i logh_i \tag{119}$$

$$\max \sum_{i=0}^{K} n_i log h_i - \lambda (\sum_i h_i \Delta_i - 1)$$
(120)

$$0 = \frac{n_i}{h_i} - \lambda \Delta_i \tag{121}$$

$$\frac{n_i}{h_i} = \lambda \Delta_i \tag{122}$$

$$h_i = \frac{n_i}{\lambda \Delta_i} \tag{123}$$

$$h_i = \frac{n_i}{\lambda \Delta_i} \tag{123}$$

Plugging into normalization: (124)

$$\sum_{i} \frac{n_i}{\lambda} = 1 \tag{125}$$

$$\lambda = N \tag{126}$$

$$h_i = \frac{n_i}{N\Delta_i} \tag{127}$$

#### Exercise 3.38 3.38

# 4 Single-layer Networks: Regression

## 4.1 Exercise 4.1

Showing the coefficients  $\mathbf{w} = \{w_i\}$  that minimize the error function  $E[\mathbf{w}] = \frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2$  are given by the solution to:

$$\sum_{i=0}^{M} A_{ij} w_j = T_i \tag{128}$$

where  $A_{ij}=\sum_{n=1}^N x_n^{i+j}$  ,  $T_i=\sum_{n=1}^N x_n^i t_n$  and  $y(x,\mathbf{w})=\sum_{j=0}^M w_j x^j$ 

$$\frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2 = \frac{1}{2} \sum_{n=1}^{N} (\sum_{j=0}^{M} w_j x_n^j - t_n)^2$$
(129)

$$\frac{d}{dw_i} = \sum_{n=1}^{N} \sum_{j=0}^{M} (w_j x_n^j - t_n) x_n^i$$
(130)

$$0 = \sum_{j=0}^{M} w_j \sum_{n=1}^{N} x_n^{i+j} - x_n^i t_n$$
(131)

$$\sum_{n=1}^{N} x_n^i t_n = \sum_{j=0}^{M} w_j \sum_{n=1}^{N} x_n^{i+j}$$
(132)

$$T_i = \sum_{j=0}^{M} A_{ij} w_j \tag{133}$$

#### 4.2 Exercise 4.2

Not Attempted

#### 4.3 Exercise 4.3

Not attempted

#### 4.4 Exercise 4.4

Not attempted

## 4.5 Exercise 4.5

Not attempted

#### 4.6 Exercise 4.6

Not attempted

#### 4.7 Exercise 4.7

# 4.8 Exercise 4.8

Not attempted

## 4.9 Exercise 4.9

Not attempted

## 4.10 Exercise 4.10

Not attempted

# 4.11 Exercise 4.11

Not attempted

# 4.12 Exercise 4.12