

Foundations of Machine Learning

Assignment - 3

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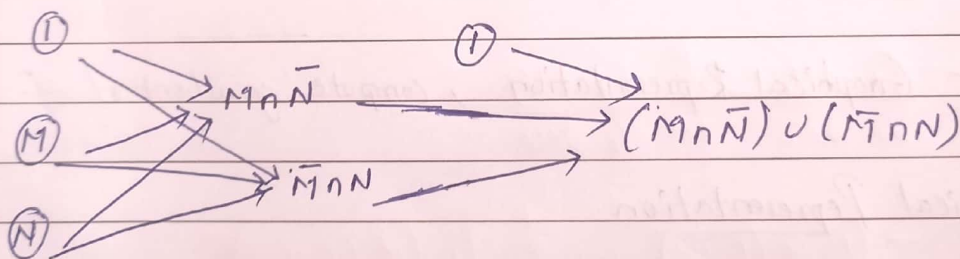
1) a) Required:-

Network diagram of two-layer perceptron with 1 hidden layer

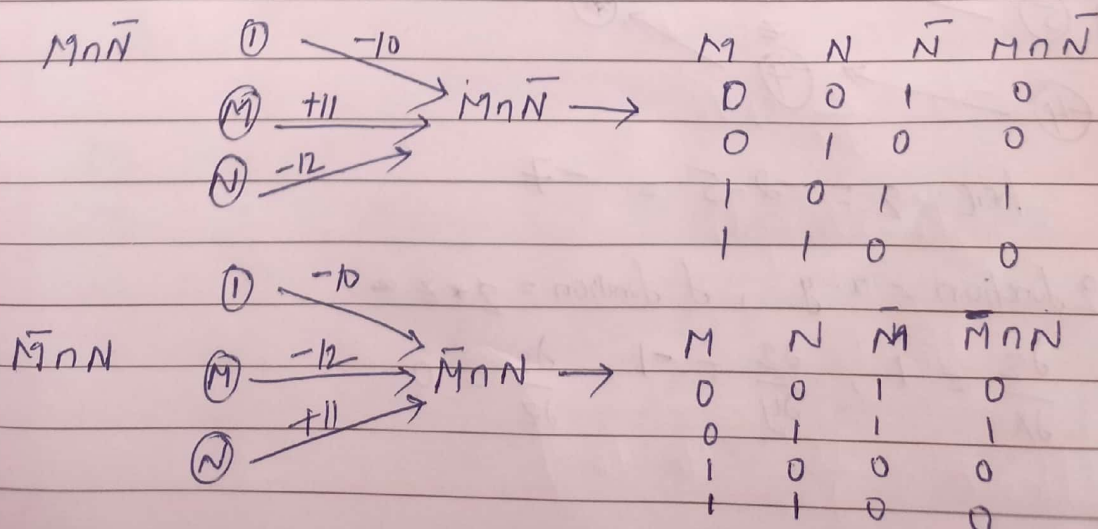
We know $M \text{ XOR } N = (M \wedge \bar{N}) \vee (\bar{M} \wedge N)$

by XOR function

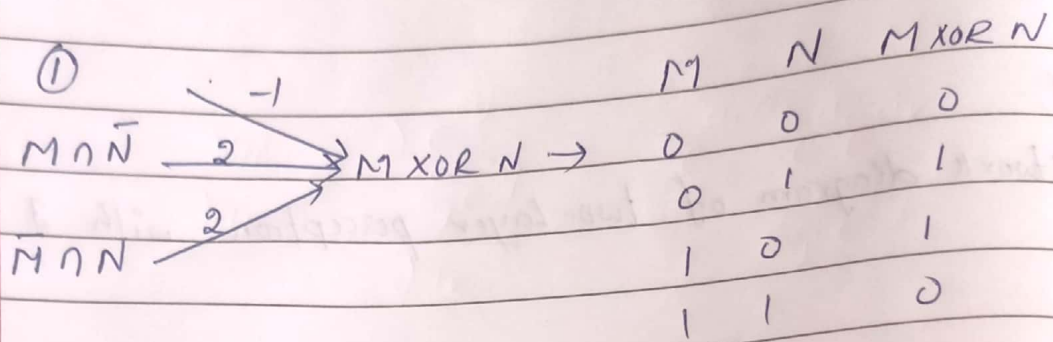
M XOR N				
M	N	$M \wedge \bar{N}$	$\bar{M} \wedge N$	$M \text{ XOR } N$
0	0	0	0	0
0	1	0	1	1
1	0	1	0	1
1	1	0	0	0



by the above figure designed.



$M \text{ XOR } N$



by observing above table & diagram we can see in all cases $\sum w_i x_i > 0$ it is taken as 1 & $\sum w_i x_i < 0$ is taken as 0

b)

Given,

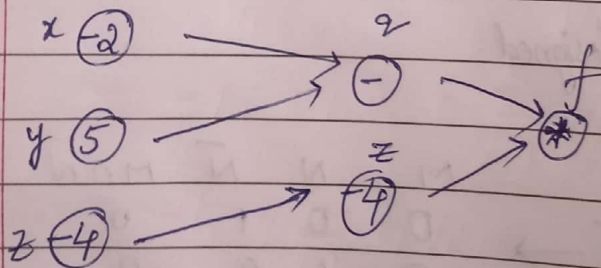
x, y, z are inputs with values $-2, 5$ & -4

Neuron g function $= x - y$

Neuron f function $= z * z$

to show - Graphical Representation, compute gradient of 'f'

Graphical Representation



here $z = -2 - 5 = -7$

g function $= x - y$, f function $= z * z$

$$\frac{\partial z}{\partial x} = 1, \quad \frac{\partial z}{\partial y} = -1, \quad \frac{\partial z}{\partial z} = 0$$

$$\frac{\partial f}{\partial z} = z, \quad \frac{\partial f}{\partial z} = z$$

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial z} \frac{\partial z}{\partial x} = z(1) = -4$$

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial z} \frac{\partial z}{\partial y} = (z)(-1) = -(-4) = 4$$

$$\frac{\partial f}{\partial z} = \frac{\partial f}{\partial z} \frac{\partial z}{\partial z} = (z)(1) = 0$$

2)

Given, Extension of cross entropy error function

$$E(w) = - \sum_{n=1}^N \sum_{k=1}^K t_{kn} \ln y_k(x_n, w)$$

Network outputs $y_k(x, w) = \frac{\exp(a_k(x, w))}{\sum_j \exp(a_k(x, w))}$

satisfies $0 \leq y_k \leq 1, \quad \sum_k y_k = 1$

to show:- Derivative $\frac{\partial E}{\partial a_k} = y_k - t_k$

$y_k(x, w) = \frac{e^{a_k(x, w)}}{\sum_j e^{a_k(x, w)}}$ partially differentiate y wrt a

$$\frac{\partial y_k}{\partial a_k} = \frac{\partial e^{a_k(x, w)}}{\sum_j e^{a_k(x, w)}} = \frac{e^{a_k} \sum_j e^{a_k} - (e^{a_k})^2}{\sum_j e^{a_k}^2}$$

$$= \frac{e^{a_k}}{\sum_j e^{a_k}} - \left(\frac{e^{a_k}}{\sum_j e^{a_k}} \right)^2 = \frac{e^{a_k}}{\sum_j e^{a_k}} \left(1 - \frac{e^{a_k}}{\sum_j e^{a_k}} \right)$$

$$\frac{\partial y_k}{\partial a_k} = y_k(1-y_k) \quad \text{--- (1)}$$

$$\text{for } a_k, \frac{\partial y_i}{\partial a_k} = \frac{\partial \frac{e^{a_i}}{\sum_j e^{a_j}}}{\partial a_k} = \frac{a_i a_k \cdot e^{a_i} \cdot e^{a_k}}{\sum_j e^{a_j} \cdot e^{a_j}}$$

$$= \frac{-e^{a_i} \cdot e^{a_k}}{\sum_j e^{a_j} \cdot \sum_j e^{a_j}} = -y_i y_k \quad \text{--- (2)}$$

$$\text{Now, } \frac{\partial E}{\partial a_i} = - \sum_{j=1}^k \frac{\partial t_j \ln y_j}{\partial a_i} = - \sum_{j=1}^k t_j \frac{\partial \ln(y_j)}{\partial a_i}$$

$$= - \sum_{j=1}^k t_j \frac{1}{y_j} \frac{\partial y_j}{\partial a_i}$$

$$\frac{\partial E}{\partial a_i} = - \sum_{j=1}^k t_j \frac{\partial y_j}{\partial a_i}$$

$$\frac{\partial E}{\partial a_i} = - \frac{t_i}{y_i} \frac{\partial y_i}{\partial a_i} - \sum_{j \neq i} \frac{t_j}{y_j} \frac{\partial y_j}{\partial a_i}$$

$$= - \frac{t_i}{y_i} y_i(1-y_i) - \sum_{j \neq i} \frac{t_j}{y_j} (y_i(1-y_i))$$

$$= -t_i + t_i y_i + \sum_{j \neq i} t_j y_i$$

$$= -t_i + \sum_{j=1}^k t_j y_i$$

$$= -t_i + y_i \sum_{j=1}^k t_j$$

$$= y_i - t_i$$

$$\boxed{\text{Hence, } \frac{\partial E}{\partial a_k} = y_k - t_k}$$

3) Given, Convex function $f(x) = x^2$,

to show:- Average expected sum of squares ^{error} $E_{AV} = \frac{1}{M} \sum_{m=1}^M E_x [(y_m(x) - f(x))^2]$

Expected Error $E_{ENS} = E_x \left[\left(\frac{1}{M} \sum_{m=1}^M y_m(x) - f(x) \right)^2 \right]$ to satisfy $E_{ENS} \leq E_{AV}$

$$E_{AV} = \frac{1}{M} \sum_{m=1}^M E_x [(y_m(x) - f(x))^2] \quad \text{--- (1)}$$

$$E_{ENS} = E_x \left[\left(\frac{1}{M} \sum_{m=1}^M y_m(x) - f(x) \right)^2 \right] \quad \text{--- (2)}$$

by use of Jensen's Equality, for a function h is

$$h\left(\frac{\sum a_i x_i}{\sum a_i}\right) \leq \left(\frac{\sum a_i h(x_i)}{\sum a_i}\right)$$

if we consider all the weights to be 1 $\sum_{i=1}^M a_i = M$

$$\text{Let us assume } x_i = [y_m(x) - f(x)^2]$$

$$h = E_x$$

Substitute x_i & h in convex function in equality

$$E_x \left(\frac{\sum_{m=1}^M y_m(x) - f(x)^2}{M} \right) \leq \frac{\sum_{m=1}^M E_x (y_m(x) - f(x)^2)}{M}$$

$$E_x \left(\frac{1}{M} \sum_{m=1}^M (y_m(x) - f(x)^2) \right) \leq \frac{1}{M} \sum_{m=1}^M E_x (y_m(x) - f(x)^2)$$

Hence with E_{AV} & E_{ENS} expressions we get $E_{ENS} \leq E_{AV}$

In above proof, we didn't use function value anywhere so above statement is valid for all the error functions.