

#1.

$$L = \frac{1}{2} \|W^T W x - x\|^2$$

(a)

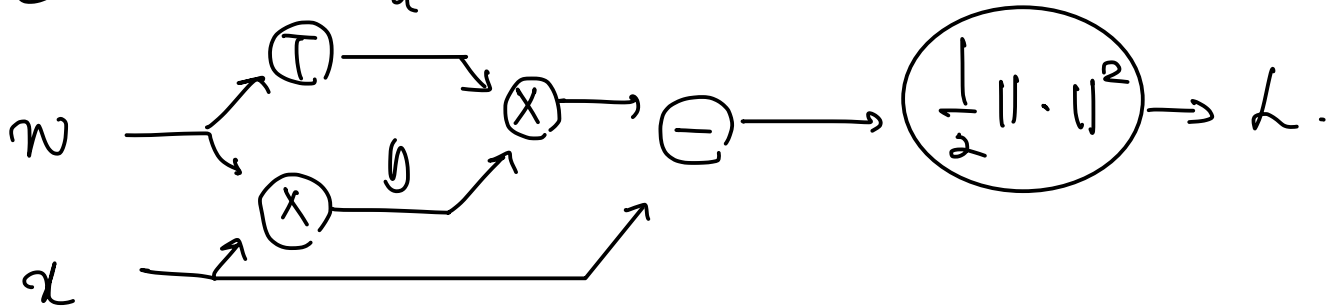
The transformation  $W^T W x$  first encodes information through  $W x$  and then decodes it through  $W^T$ .

The loss function  $L$  measures how well the recovered information  $W^T W x$  preserves the original input  $x$ . By minimizing the loss, the model learns to retain important features of  $x$  during encoding and decoding.

(b)

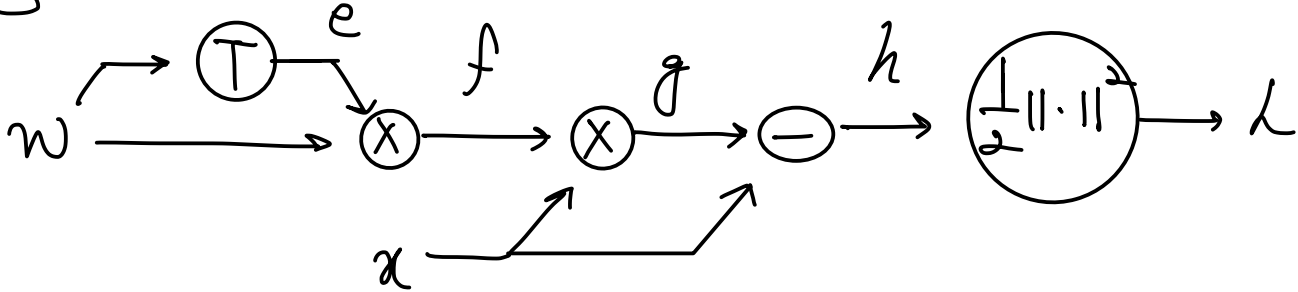
$$L = \frac{1}{2} \|w^T w x - x\|^2$$

①



OR

②

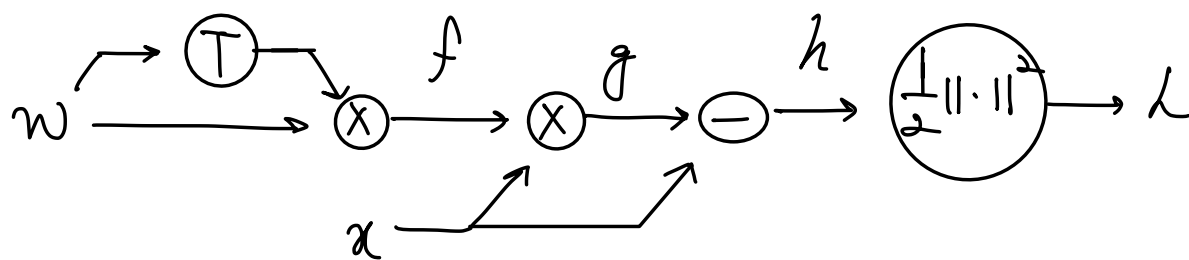


(c)

On the graph (b)-1,  $w$  contributes to two paths,  $a$  and  $b$ . So, its gradient contributions must be accumulated accordingly by the total derivative rule such that

$$\nabla_w L = \frac{dh}{da} \cdot \frac{da}{dw} + \frac{dh}{db} \cdot \frac{db}{dw}$$

$$(d) \quad \mathcal{L} = \frac{1}{2} \|w^T w x - x\|^2$$



$$x \in \mathbb{R}^n$$

$$w \in \mathbb{R}^{m \times n}$$

$$e \in \mathbb{R}^{n \times m}$$

$$f \in \mathbb{R}^{n \times n}$$

$$g \in \mathbb{R}^n$$

$$h \in \mathbb{R}^n$$

$$\mathcal{L} \in \mathbb{R}$$

$$f = w^T w$$

$$\mathcal{L} = \frac{1}{2} \|h\|^2$$

$$g = f \cdot x$$

$$h = g - x$$

$$\frac{dh}{dh} = h$$

$$\frac{dh}{dg} = \frac{dh}{dh} \cdot \frac{dh}{dg} = h \cdot I = h$$

$$\frac{dh}{df} = \frac{dh}{dg} \cdot \frac{dg}{df} = h \cdot x^T \quad [\in \mathbb{R}^{n \times n}]$$

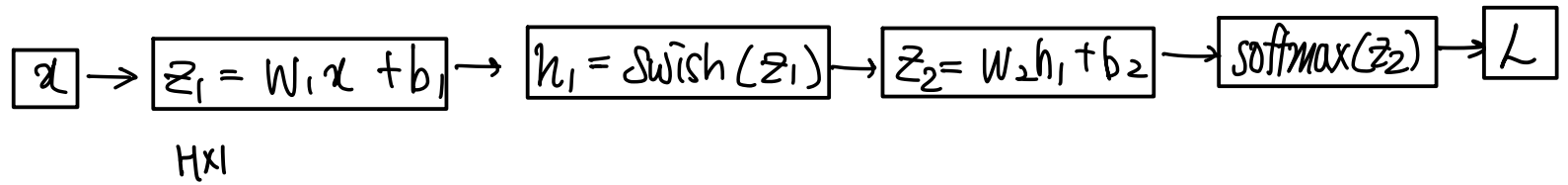
$$\frac{dh}{dw} = \frac{df}{dw} \cdot \frac{dh}{df} = 2w \cdot (h \cdot x^T) \quad [\in \mathbb{R}^{m \times n}]$$

$$\Rightarrow \nabla_w \mathcal{L} = 2w \cdot (w^T w x - x) x^T$$

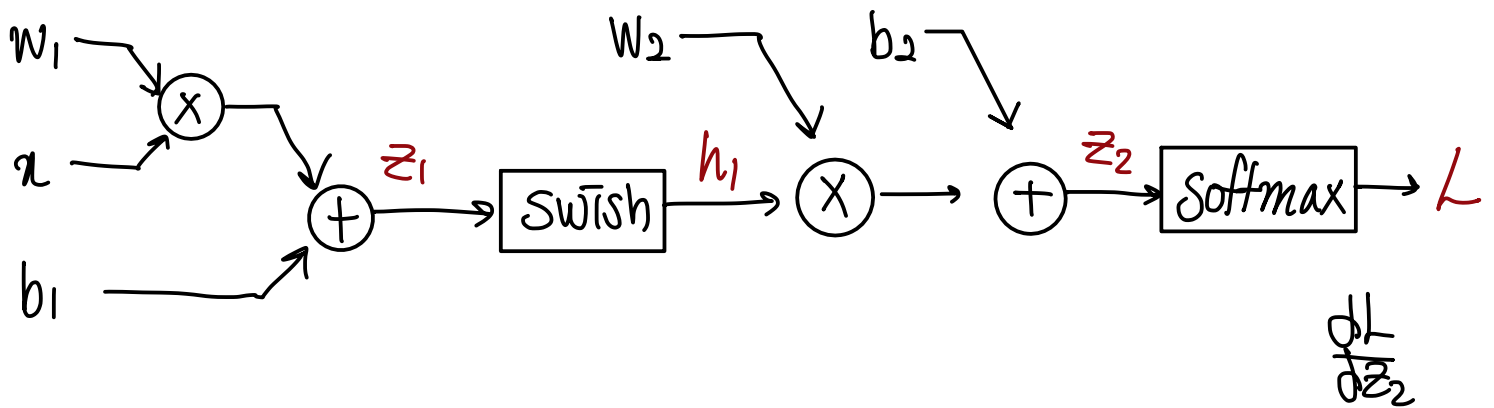
#2

I am a C147 Student.

#3.



(a)  $x \in \mathbb{R}^D$ ,  $z_1 \in \mathbb{R}^H$ ,  $W_1 \in \mathbb{R}^{H \times D}$ ,  $b_1 \in \mathbb{R}^H$ ,  $h_1 \in \mathbb{R}^H$ ,  $z_2 \in \mathbb{R}^C$ ,  $W_2 \in \mathbb{R}^{C \times H}$ ,  $b_2 \in \mathbb{R}^C$



(b)  $\nabla_{W_2} L$ ,  $\nabla_{b_2} L$  //

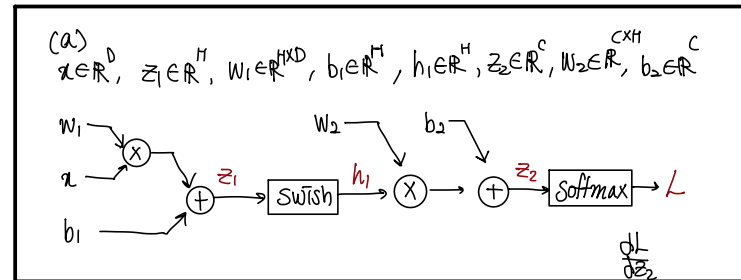
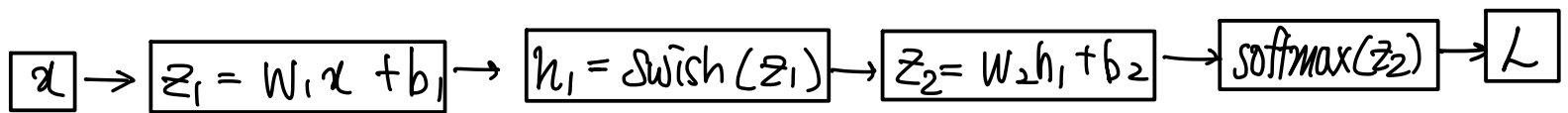
$$z_2 = W_2 h_1 + b_2$$

$$\frac{dL}{db_2} = \frac{dL}{dz_2} \cdot \frac{dz_2}{db_2} = \frac{dL}{dz_2}$$

$$\frac{dL}{dW_2} = \frac{dL}{dz_2} \cdot \frac{dz_2}{dW_2} = \frac{dL}{dz_2} \cdot h_1^T \quad [\mathbb{R}^{C \times H}]$$

$$\Rightarrow \nabla_{W_2} L = \frac{dL}{dz_2} \cdot h_1^T, \quad \nabla_{b_2} L = \frac{dL}{dz_2}$$

$$(c) \quad \nabla_{w_1} L, \nabla_{b_1} L //$$



$$h_1 = z_1 \cdot \sigma(z_1)$$

$$\frac{dh_1}{dz_1} = \sigma(z_1) + z_1 \sigma(z_1) (1 - \sigma(z_1)) \quad [\in \mathbb{R}^{C \times H}]$$

$$\frac{dL}{dh_1} = \frac{dz_2}{dh_1} \cdot \frac{dL}{dz_2} = w_2^T \cdot \frac{dL}{dz_2} \quad [\in \mathbb{R}^H]$$

$$\frac{dL}{dz_1} = \frac{dh_1}{dz_1} \cdot \frac{dL}{dh_1} = [\sigma(z_1) + z_1 \sigma(z_1) (1 - \sigma(z_1))] \cdot (w_2^T \cdot \frac{dL}{dz_2}) \quad [\in \mathbb{R}^C]$$

$$\frac{dL}{dw_1} = \frac{dL}{dz_1} \cdot \frac{dz_1}{dw_1} = \frac{dL}{dz_1} \cdot x^T \quad [\in \mathbb{R}^{H \times D}]$$

$$\frac{dL}{db_1} = \frac{dL}{dz_1} \cdot \frac{dz_1}{db_1} = \frac{dL}{dz_1} \quad [\in \mathbb{R}^C]$$

$$\Rightarrow \nabla_{w_1} L = [\sigma(z_1) + z_1 \sigma(z_1) (1 - \sigma(z_1))] \cdot x^T$$

$$\nabla_{b_1} L = [\sigma(z_1) + z_1 \sigma(z_1) (1 - \sigma(z_1))]$$

, where  $\sigma(k)$  is the sigmoid activation function.