Deep Learning Assignment-01

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Solutions of Deep Learning Assignment 01

1. : For a D -dimensional input vector, show that the optimal weights can be represented by the expression: l

$$\mathbf{w} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{t}$$

What is the possible estimation of $\mathbf{w}$?

Solution:

To derive the optimal weights $\mathbf{w}$ for a linear regression problem, we start with the least squares objective. Given a dataset with N samples, where $\mathbf{X}$ is the $N \times D$ design matrix (each row corresponds to a D-dimensional input vector), $\mathbf{t}$ is the $N \times 1$ target vector, and $\mathbf{w}$ is the $D \times 1$ weight vector, the goal is to minimize the sum of squared errors:

$$E(\mathbf{w}) = \|\mathbf{t} - \mathbf{X}\mathbf{w}\|^2$$

Expanding the squared error term:

$$E(\mathbf{w}) = (\mathbf{t} - \mathbf{X}\mathbf{w})^T(\mathbf{t} - \mathbf{X}\mathbf{w})$$

Taking the derivative of $E(\mathbf{w})$ with respect to $\mathbf{w}$ and setting it to zero for minimization:

$$\frac{\partial E(\mathbf{w})}{\partial \mathbf{w}} = -2\mathbf{X}^T(\mathbf{t} - \mathbf{X}\mathbf{w}) = 0$$

Rearranging the equation:

$$\mathbf{X}^T\mathbf{t} - \mathbf{X}^T\mathbf{X}\mathbf{w} = 0$$

Solving for $\mathbf{w}$:

$$\mathbf{X}^T\mathbf{X}\mathbf{w} = \mathbf{X}^T\mathbf{t}$$

Assuming $\mathbf{X}^T\mathbf{X}$ is invertible, the optimal weight vector $\mathbf{w}$ is:

$$\mathbf{w} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{t}$$

This is the least squares solution for the weight vector $\mathbf{w}$.

Estimation of w

The expression $\mathbf{w} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{t}$ provides the optimal weights that minimize the sum of squared errors between the predicted values $\mathbf{Xw}$ and the target values $\mathbf{t}$. This is the best linear unbiased estimator (BLUE) under the assumptions of linear regression (e.g., no multicollinearity, homoscedasticity, and normally distributed errors).

Thus, the estimation of $\mathbf{w}$ is given by:

$$\boxed{\mathbf{w} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{t}}$$

2. : OR Gate in single neural network

Solution:

OR Gate Using a Single-Layer Neural Network

Perceptron Model

A perceptron computes a weighted sum of its inputs and applies an activation function:

$$y = f(w_1x_1 + w_2x_2 + b)$$

Where:

- x_1, x_2 are the inputs
- w_1, w_2 are the weights
- b is the bias
- $f(z)$ is the activation function (step function):

The OR gate can be implemented using a single-layer neural network (perceptron) with two inputs x_1 and x_2, weights w_1 and w_2, and a bias b. The output y of the perceptron is given by:

$$f(z) = \begin{cases} 1 & \text{if } z \geq 0 \\ 0 & \text{if } z < 0 \end{cases}$$

Truth Table for OR Gate

The truth table for the OR gate is:

x_1	x_2	t
0	0	0
0	1	1
1	0	1
1	1	1

Determining Weights and Bias

We need to find w_1, w_2, and b such that the perceptron correctly classifies the inputs. Let us choose the following values:

$$w_1 = 1, \quad w_2 = 1, \quad b = -0.5$$

Verification

Now, we verify the perceptron's output for each input combination:

1. For $x_1 = 0$, $x_2 = 0$:

$$w_1x_1 + w_2x_2 + b = (1)(0) + (1)(0) + (-0.5) = -0.5 < 0 \implies y = 0$$

2. For $x_1 = 0$, $x_2 = 1$:

$$w_1x_1 + w_2x_2 + b = (1)(0) + (1)(1) + (-0.5) = 0.5 \geq 0 \implies y = 1$$

3. For $x_1 = 1$, $x_2 = 0$:

$$w_1x_1 + w_2x_2 + b = (1)(1) + (1)(0) + (-0.5) = 0.5 \geq 0 \implies y = 1$$

4. For $x_1 = 1$, $x_2 = 1$:

$$w_1x_1 + w_2x_2 + b = (1)(1) + (1)(1) + (-0.5) = 1.5 \geq 0 \implies y = 1$$

Conclusion

The weights $w_1 = 1$, $w_2 = 1$, and bias $b = -0.5$ correctly implement the OR gate using a single-layer neural network. The perceptron's output matches the truth table for all input combinations.

$$\boxed{w_1 = 1, \quad w_2 = 1, \quad b = -0.5}$$

3. :for given graph give the following solutions

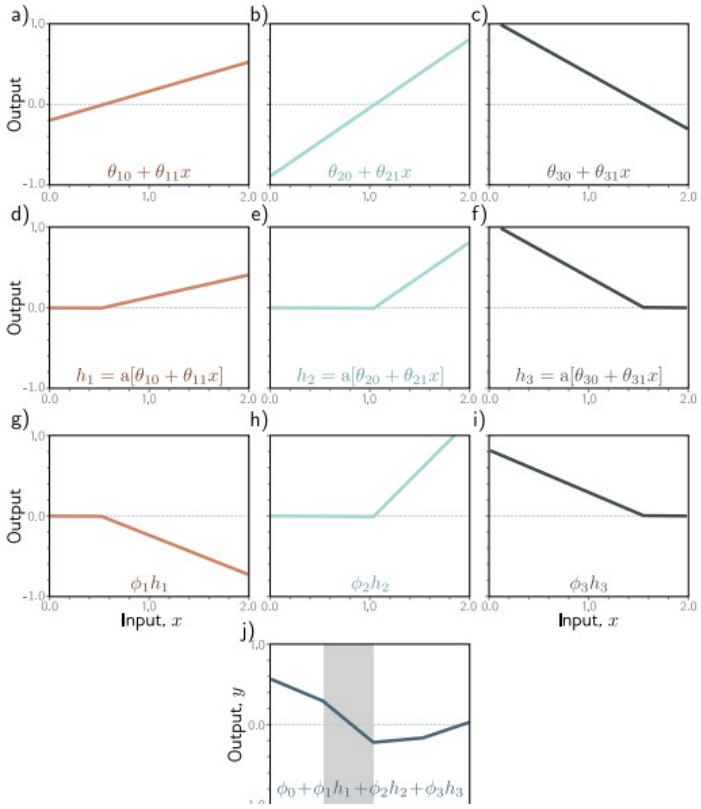

Figure 1: generalization of intersection

(a) :Generalized Point of Intersection for Shallow Neural Networks for input space parameterized by spherical coordinates θ and ϕ

Solution:

Generalizing the Point of Intersection in Terms of θ and ϕ for Shallow Neural Networks

Step 1: Structure of a Shallow Neural Network

Consider a shallow neural network with:

- Input dimension: d
- Number of hidden neurons: m
- Activation function: σ
- Weight vectors: $\mathbf{w}_i \in \mathbb{R}^d$
- Bias terms: $b_i \in \mathbb{R}$
- Output weights: $a_i \in \mathbb{R}$

The output of the network is given by:

$$f(\mathbf{x}) = \sum_{i=1}^{m} a_i \, \sigma(\mathbf{w}_i^T \mathbf{x} + b_i)$$

Step 2: Weight Vectors in Angular Coordinates
In spherical coordinates:

$$\mathbf{w} = \|\mathbf{w}\| \begin{bmatrix} \sin(\theta)\cos(\phi) \\ \sin(\theta)\sin(\phi) \\ \cos(\theta) \end{bmatrix}$$

Step 3: Decision Boundary Condition
For each neuron, the decision boundary satisfies:

$$\mathbf{w}_i^T \mathbf{x} + b_i = 0,$$

which in spherical coordinates becomes:

$$\|\mathbf{w}_i\| \left[x_1 \sin(\theta_i)\cos(\phi_i) + x_2 \sin(\theta_i)\sin(\phi_i) + x_3 \cos(\theta_i)\right] + b_i = 0$$

Step 4: Intersection of Decision Boundaries
If two neurons intersect, we solve the system:

$$\mathbf{w}_i^T \mathbf{x} + b_i = 0, \quad \mathbf{w}_j^T \mathbf{x} + b_j = 0,$$

which translates to:

$$\|\mathbf{w}_i\| \mathbf{x} \cdot \mathbf{v}(\theta_i, \phi_i) + b_i = 0, \quad \|\mathbf{w}_j\| \mathbf{x} \cdot \mathbf{v}(\theta_j, \phi_j) + b_j = 0$$

Step 5: General Solution
The point of intersection $\mathbf{x}$ can be computed by solving the linear system:

$$\mathbf{x} = \mathbf{A}^{-1}\mathbf{b},$$

where $\mathbf{A}$ is the matrix formed by the weight directions in spherical coordinates, and $\mathbf{b}$ is the bias vector.

(b) Give the equation of 4 line segments in the graph in terms of θ_1, θ_2, θ_3, etc., for the figure.

Solution:

Consider a shallow neural network with three hidden units and ReLU activations. Let the output y of the network be defined by the following equation:

$$y = \phi_0 + \phi_1 h_1 + \phi_2 h_2 + \phi_3 h_3$$

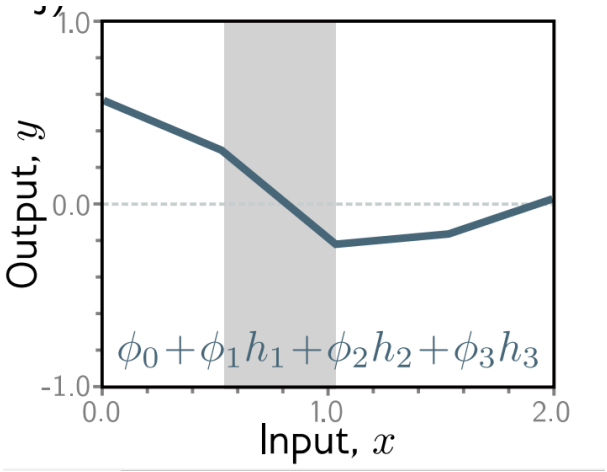

Figure 2: 4 line equations

where each hidden unit h_i is given by the ReLU activation function:

$$h_i = a(\theta_{i0} + \theta_{i1}x) = \max(0, \theta_{i0} + \theta_{i1}x)$$

The output $y(x)$ is composed of four linear segments, which can be written as:

$$y(x) = \begin{cases} \phi_0, & x < x_1 \\ \phi_0 + \phi_1(\theta_{10} + \theta_{11}x), & x_1 \leq x < x_2 \\ \phi_0 + \phi_1(\theta_{10} + \theta_{11}x) + \phi_2(\theta_{20} + \theta_{21}x), & x_2 \leq x < x_3 \\ \phi_0 + \phi_1(\theta_{10} + \theta_{11}x) + \phi_2(\theta_{20} + \theta_{21}x) + \phi_3(\theta_{30} + \theta_{31}x), & x \geq x_3 \end{cases}$$

Explicitly, the four line segments are:

- First segment: $y = \phi_0$
- Second segment: $y = \phi_0 + \phi_1(\theta_{10} + \theta_{11}x)$
- Third segment: $y = \phi_0 + \phi_1(\theta_{10} + \theta_{11}x) + \phi_2(\theta_{20} + \theta_{21}x)$
- Fourth segment: $y = \phi_0 + \phi_1(\theta_{10} + \theta_{11}x) + \phi_2(\theta_{20} + \theta_{21}x) + \phi_3(\theta_{30} + \theta_{31}x)$

The activation thresholds x_1, x_2, and x_3 where each hidden unit is activated are given by:

$$x_i = -\frac{\theta_{i0}}{\theta_{i1}}, \quad \text{for each neuron.}$$

The output function combines the contributions of all active hidden units according to their weights and is expressed in the above piecewise form.

4. :Let $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n$ be independent and identically distributed (i.i.d.) vectors from a multivariate normal distribution:

$$\mathbf{x}_i \sim \mathcal{N}(\boldsymbol{\mu}, \Sigma)$$

where $\boldsymbol{\mu}$ is the unknown mean vector and Σ is the known covariance matrix.

Solution:

Maximum Likelihood Estimate of Unknown Mean Vector

Let $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n$ be independent and identically distributed (i.i.d.) vectors from a multivariate normal distribution:

$$\mathbf{x}_i \sim \mathcal{N}(\boldsymbol{\mu}, \Sigma)$$

where $\boldsymbol{\mu}$ is the unknown mean vector and Σ is the known covariance matrix.

The probability density function (PDF) of $\mathbf{x}_i$ is given by:

$$f(\mathbf{x}_i|\boldsymbol{\mu}) = \frac{1}{(2\pi)^{p/2}|\Sigma|^{1/2}} \exp\left(-\frac{1}{2}(\mathbf{x}_i - \boldsymbol{\mu})^T\Sigma^{-1}(\mathbf{x}_i - \boldsymbol{\mu})\right)$$

Likelihood Function

Given the independence of the samples, the likelihood function is the product of the individual densities:

$$L(\boldsymbol{\mu}) = \prod_{i=1}^{n} f(\mathbf{x}_i|\boldsymbol{\mu})$$

Taking the natural logarithm of the likelihood function (log-likelihood):

$$\log L(\boldsymbol{\mu}) = -\frac{np}{2}\log(2\pi) - \frac{n}{2}\log|\Sigma| - \frac{1}{2}\sum_{i=1}^{n}(\mathbf{x}_i - \boldsymbol{\mu})^T\Sigma^{-1}(\mathbf{x}_i - \boldsymbol{\mu})$$

Maximizing the Log-Likelihood

To find the MLE of $\boldsymbol{\mu}$, we differentiate $\log L(\boldsymbol{\mu})$ with respect to $\boldsymbol{\mu}$ and set the result to zero:

$$\frac{\partial \log L}{\partial \boldsymbol{\mu}} = \sum_{i=1}^{n}\Sigma^{-1}(\mathbf{x}_i - \boldsymbol{\mu}) = 0$$

Simplifying:

$$\sum_{i=1}^{n}(\mathbf{x}i - \boldsymbol{\mu}) = 0 \Rightarrow n\hat{\boldsymbol{\mu}} = \sum i = 1^{n}\mathbf{x}_i$$

Result: MLE of Mean Vector

$$\hat{\boldsymbol{\mu}} = \frac{1}{n}\sum_{i=1}^{n}\mathbf{x}_i$$

Thus, the maximum likelihood estimate of the unknown mean vector is the sample mean.