Q1.1

a)
$$\frac{\partial l}{\partial \mathbf{u}} = \frac{\partial l}{\partial \mathbf{a}} \cdot \frac{\partial \mathbf{a}}{\partial \mathbf{u}}$$
 $\frac{\partial l}{\partial \mathbf{u}} = \frac{\partial l}{\partial \mathbf{a}} \cdot \mathbf{W}^{(2)T} \cdot \mathbf{H} \cdot (\mathbf{u})$

b)
$$Z_{i} = \frac{e^{a_{i}}}{\sum_{k} e^{a_{k}}}$$

$$\frac{\partial Z_{i}}{\partial a_{j}} = \left\{ Z_{i} (1 - Z_{i}), if \ i == j \middle| -Z_{i} Z_{j}, if \ i \neq j \right\}$$

$$\frac{\partial Z_{i}}{\partial a_{j}} = -\sum_{k} y_{k} \frac{1}{Z_{k}} \frac{\partial Z_{k}}{\partial a_{i}}$$

$$\frac{\partial I}{\partial a} = \frac{-y^{T}}{Z} \cdot (Z.* (1 - Z))$$

c)
$$\frac{\partial l}{\partial \mathbf{W}^{(1)}} = \frac{\partial l}{\partial \mathbf{u}} \cdot X$$

d)
$$\frac{\partial l}{\partial \boldsymbol{b}^{(1)}} = \frac{\partial l}{\partial \mathbf{u}} \cdot \mathbf{1}$$

e)
$$\frac{\partial l}{\partial \boldsymbol{W}^{(2)}} = \frac{\partial l}{\partial \mathbf{a}} \cdot \boldsymbol{h}$$

Q1.2

If we initialize $W^{(1)}$, $W^{(2)}$ and $b^{(1)}$ as Zero/Zero vectors we have $\frac{\partial l}{\partial W^{(1)}}$, $\frac{\partial l}{\partial b^{(1)}}$, $\frac{\partial l}{\partial W^{(2)}}$ to be zero vectors as well. When using stochastic gradient descent for learning we update values using their corresponding gradients. Now that the gradients are all Zero, immaterial of the number of iterations there would be no learning taking place.

Q1.3

$$u = W^{(1)}x + b^{(1)}$$

$$a = W^{(2)} + b^{(2)}$$

$$a=W^{(2)}\big[W^{(1)}x+b^{(1)}\big]+b^{(2)}$$

$$W^{(2)}W^{(1)}x + W^{(2)}b^{(1)} + b^{(2)}$$

$$U=W^{(2)}W^{(1)}$$

$$V=W^{(2)}b^{(1)}+b^{(2)}$$

Q2.1

$$min_w \sum_n l(w^T \emptyset(x_n), y_n) + \frac{\lambda}{2} ||w||_2^2$$

$$\Rightarrow \sum_{n} l'(w^T \emptyset(x_n), y_n) \phi(x_n) + \lambda w = 0$$

$$\Rightarrow \lambda w = \sum_{n} -l'(w^T \emptyset(x_n), y_n) \phi(x_n)$$

$$\Longrightarrow w = \sum_n -\frac{1}{\lambda} l'(w^T \emptyset(x_n), y_n) \phi(x_n)$$

where,
$$\alpha_n = -\frac{1}{\lambda}l'(w^T\emptyset(x_n), y_n)$$

$$\Rightarrow w = \sum_{n} \alpha_n \, \emptyset(x_n)$$

Q2.2

$$\sum_n l\left(w^T \emptyset(x_n), y_n\right) + \tfrac{\lambda}{2} ||w||_2^2$$

We Know,
$$w^* = \Phi^T \alpha$$
; $\Phi \Phi^T = K$

$$\sum_{n} l(\Phi^{T} \alpha) \emptyset(x_{n}), y_{n}) + \frac{\lambda}{2} \alpha^{T} \Phi \Phi^{T} \alpha$$

$$l((\mathbf{K}\alpha), y_n) + \frac{\lambda}{2}\alpha^T \mathbf{K}\alpha$$