

2. The error function can be approximated around \hat{w} using Taylor's series as

$$E(w) \approx E(\hat{w}) + b(w - \hat{w}) + \frac{1}{2}(w - \hat{w})^T H (w - \hat{w}) \quad \text{--- (1)}$$

Here b is the gradient of E at \hat{w} .

$b = \nabla E|_{w=\hat{w}}$ and H is the Hessian Matrix of $w \times w$ dimensions

$$H_{ij} = \frac{\partial^2 E}{\partial w_i \partial w_j} \bigg|_{w=\hat{w}}$$

Here

weights are from

w_1 to w_n (n is the

total weight)

In question this ' n ' is

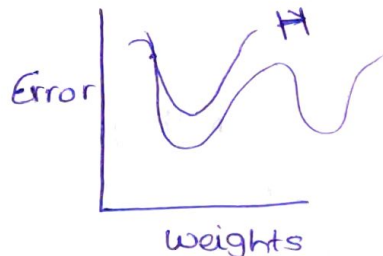
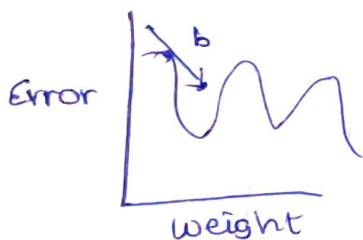
represented as W

$$H = \begin{bmatrix} \frac{\partial^2 E}{\partial w_1^2} & \frac{\partial^2 E}{\partial w_1 \partial w_2} & \dots & \frac{\partial^2 E}{\partial w_1 \partial w_n} \\ \frac{\partial^2 E}{\partial w_2 \partial w_1} & \frac{\partial^2 E}{\partial w_2^2} & \dots & \frac{\partial^2 E}{\partial w_2 \partial w_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 E}{\partial w_n \partial w_1} & \frac{\partial^2 E}{\partial w_n \partial w_2} & \dots & \frac{\partial^2 E}{\partial w_n^2} \end{bmatrix}$$

The corresponding local approx gradient is (obtained from (1))

$$\nabla E = b + H(w - \hat{w})$$

We go for higher order of derivatives using the Taylor's series as it helps in better approximate the error (lower)



\therefore The total no. of independent terms in the quadratic error function $E(w)$ is $W(W+3)/2$

In the quadratic approximation of error function, error function is specified by the quantities ' b ' & ' H '.

The total independent term in $b = W$ (W -dimensional vector)

$H = W + \left(\frac{W^2 - W}{2} \right)$ [as H is symmetric & we consider upper triangular & diagonal elts]

$$\Rightarrow \text{Total} = W + W + \left(\frac{W^2 - W}{2} \right)$$

$$= \frac{4W + W^2 - W}{2}$$

$$= \frac{W(W+3)}{2}$$