

# XCS229i Problem Set 2

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**Due Sunday, January 10 at 11:59pm PT.**

## Guidelines

1. These questions require thought, but do not require long answers. Please be as concise as possible.
2. If you have a question about this homework, we encourage you to post your question on our Slack channel, at <http://xcs229i-scpd.slack.com/>
3. Familiarize yourself with the collaboration and honor code policy before starting work.
4. For the coding problems, you may not use any libraries except those defined in the provided started code. In particular, ML-specific libraries such as `scikit-learn` are not permitted.

## Submission Instructions

**Written Submission:** Some questions in this assignment require a written response. For these questions, you should submit a PDF with your solutions online in the online student portal. As long as the PDF is legible and organized, the course staff has no preference between a handwritten and a typeset L<sup>A</sup>T<sub>E</sub>X submission. If you wish to typeset your submission and are new to L<sup>A</sup>T<sub>E</sub>X, you can get started with the following:

- Type responses only in `submission.tex`.
- Submit the compiled PDF, **not** `submission.tex`.
- Use the commented instructions within the `Makefile` and `README.md` to get started.

**Coding Submission:** Some questions in this assignment require a coding response. For these questions, you should submit only the `src/submission.py` file in the online student portal. Your code will be autograded online using `src/grader.py`, which is provided for you in the `src/` subdirectory. You can also run this autograder on your local computer, although some of the tests will be skipped (since they require the instructor solution code for comparison).

## Honor code

We strongly encourage students to form study groups. Students may discuss and work on homework problems in groups. However, each student must write down the solutions independently, and without referring to written notes from the joint session. In other words, each student must understand the solution well enough in order to reconstruct it by him/herself. In addition, each student should write on the problem set the set of people with whom s/he collaborated. Further, because we occasionally reuse problem set questions from previous years, we expect students not to copy, refer to, or look at the solutions in preparing their answers. It is an honor code violation to intentionally refer to a previous year's solutions.

## Writing Code and Running the Autograder

All your code should be entered into `src/submission.py`. When editing `src/submission.py`, please only make changes between the lines containing `### START_CODE_HERE ###` and `### END_CODE_HERE ###`. Do not make changes to files other than `src/submission.py`.

The unit tests in `src/grader.py` (the autograder) will be used to verify a correct submission. Run the autograder locally using the following terminal command within the `src/` subdirectory:

```
$ python grader.py
```

There are two types of unit tests used by the autograder:

- **basic:** These unit tests will verify only that your code runs without errors on obvious test cases. These tests so not require the instructor solution code and can therefore be run on your local computer.
- **hidden:** These unit tests will verify that your code produces correct results on complex inputs and tricky corner cases. Since these tests require the instructor solution code to verify results, only the setup and inputs are provided. When you run the autograder locally, these test cases will run, but the results will not be verified by the autograder. When your run the autograder online, these tests will run and you will receive feedback on any errors that might occur.

For debugging purposes, you can run a single unit test locally. For example, you can run the test case `3a-0-basic` using the following terminal command within the `src/` subdirectory:

```
$ python grader.py 3a-0-basic
```

Before beginning this course, please walk through the [Anaconda Setup for XCS Courses](#) to familiarize yourself with the coding environment. Use the env defined in `src/environment.yml` to run your code. This is the same environment used by the online autograder.

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### 1. Linear Classifiers (logistic regression and GDA)

In this problem, we cover two probabilistic linear classifiers we have covered in class so far. First, a discriminative linear classifier: logistic regression. Second, a generative linear classifier: Gaussian discriminant analysis (GDA). Both the algorithms find a linear decision boundary that separates the data into two classes, but make different assumptions. Our goal in this problem is to get a deeper understanding of the similarities and differences (and, strengths and weaknesses) of these two algorithms.

For this problem, we will consider two datasets, along with starter codes provided in the following files:

- `src/01-linearclass/ds1_train,valid.csv`
- `src/01-linearclass/ds2_train,valid.csv`
- `src/01-linearclass/logreg.py`
- `src/01-linearclass/gda.py`

Each file contains  $n$  examples, one example  $(x^{(i)}, y^{(i)})$  per row. In particular, the  $i$ -th row contains columns  $x_0^{(i)} \in \mathbb{R}$ ,  $x_1^{(i)} \in \mathbb{R}$ , and  $y^{(i)} \in \{0, 1\}$ . In the subproblems that follow, we will investigate using logistic regression and Gaussian discriminant analysis (GDA) to perform binary classification on these two datasets.

#### (a) [6 points (Written)]

In lecture we saw the average empirical loss for logistic regression:

$$J(\theta) = -\frac{1}{n} \sum_{i=1}^n \left( y^{(i)} \log(h_{\theta}(x^{(i)})) + (1 - y^{(i)}) \log(1 - h_{\theta}(x^{(i)})) \right),$$

where  $y^{(i)} \in \{0, 1\}$ ,  $h_{\theta}(x) = g(\theta^T x)$  and  $g(z) = 1/(1 + e^{-z})$ .

Find the Hessian  $H$  of this function, and show that for any vector  $z$ , it holds true that

$$z^T H z \geq 0.$$

**Hint:** You may want to start by showing that  $\sum_i \sum_j z_i x_i x_j z_j = (x^T z)^2 \geq 0$ . Recall also that  $g'(z) = g(z)(1 - g(z))$ .

**Remark:** This is one of the standard ways of showing that the matrix  $H$  is positive semi-definite, written “ $H \succeq 0$ .” This implies that  $J$  is convex, and has no local minima other than the global one. If you have some other way of showing  $H \succeq 0$ , you’re also welcome to use your method instead of the one above.

Since  $g'(z) = g(z)(1 - g(z))$  and  $h(x) = g(\theta^T x)$ , it follows that  $\partial h(x)/\partial \theta_k = h(x)(1 - h(x))x_k$ .

Letting  $h_\theta(x^{(i)}) = g(\theta^T x^{(i)}) = 1/(1 + \exp(-\theta^T x^{(i)}))$ , we have

$$\frac{\partial \log h_\theta(x^{(i)})}{\partial \theta_k} =$$

$$\frac{\partial \log(1 - h_\theta(x^{(i)}))}{\partial \theta_k} =$$

Substituting into our equation for  $J(\theta)$ , we have

$$\frac{\partial J(\theta)}{\partial \theta_k} =$$

Consequently, the  $(k, l)$  entry of the Hessian is given by

$$H_{kl} = \frac{\partial^2 J(\theta)}{\partial \theta_k \partial \theta_l} =$$

Using the fact that  $X_{ij} = x_i x_j$  if and only if  $X = xx^T$ , we have

$$H =$$

To prove that  $H$  is positive semi-definite, show  $z^T H z \geq 0$  for all  $z \in \mathbb{R}^d$ .

$$z^T H z =$$

- (b) [8 points (Coding)] Follow the instructions in `src/01-linearclass/logreg.py` to train a logistic regression classifier using Newton's Method. Starting with  $\theta = \vec{0}$ , run Newton's Method until the updates to  $\theta$  are small: Specifically, train until the first iteration  $k$  such that  $|\theta_k - \theta_{k-1}|_1 < \epsilon$ , where  $\epsilon = 1 \times 10^{-5}$ . Make sure to write your model's predicted probabilities on the validation set to the file specified in the code.

To verify a correct implementation, consider creating a plot of the **validation data** with  $x_1$  on the horizontal axis and  $x_2$  on the vertical axis. To visualize the two classes, use a different symbol for examples  $x^{(i)}$  with  $y^{(i)} = 0$  than for those with  $y^{(i)} = 1$ . On the same figure, plot the decision boundary found by logistic regression (i.e, line corresponding to  $p(y|x) = 0.5$ ).

Please run logistic regression on dataset 1. No plot submission is required. If you do create a plot, it should look similar to the following:

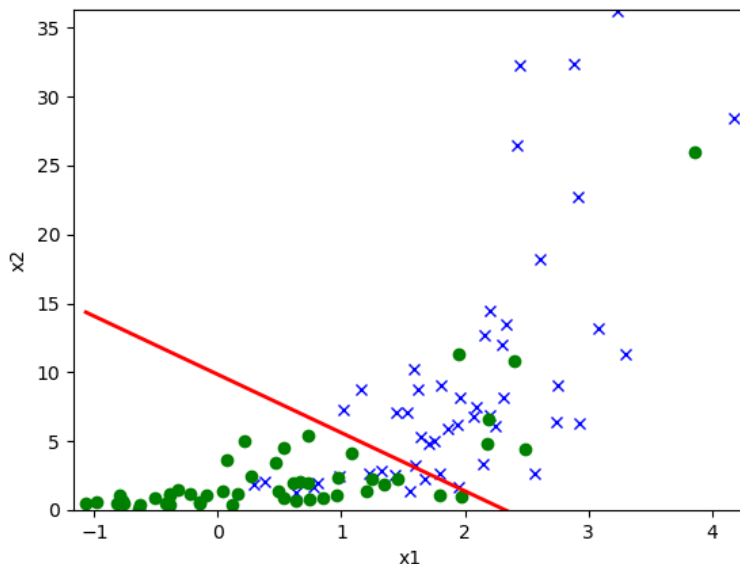


Figure 1: Separating hyperplane for logistic regression on validation set of Dataset 1 (Note: This is for reference only. You are not required to submit a plot.)

(c) [4 points (Written)] Recall that in GDA we model the joint distribution of  $(x, y)$  by the following equations:

$$p(y) = \begin{cases} \phi & \text{if } y = 1 \\ 1 - \phi & \text{if } y = 0 \end{cases}$$

$$p(x|y=0) = \frac{1}{(2\pi)^{d/2}|\Sigma|^{1/2}} \exp\left(-\frac{1}{2}(x - \mu_0)^T \Sigma^{-1}(x - \mu_0)\right)$$

$$p(x|y=1) = \frac{1}{(2\pi)^{d/2}|\Sigma|^{1/2}} \exp\left(-\frac{1}{2}(x - \mu_1)^T \Sigma^{-1}(x - \mu_1)\right),$$

where  $\phi$ ,  $\mu_0$ ,  $\mu_1$ , and  $\Sigma$  are the parameters of our model.

Suppose we have already fit  $\phi$ ,  $\mu_0$ ,  $\mu_1$ , and  $\Sigma$ , and now want to predict  $y$  given a new point  $x$ . To show that GDA results in a classifier that has a linear decision boundary, show the posterior distribution can be written as

$$p(y=1 | x; \phi, \mu_0, \mu_1, \Sigma) = \frac{1}{1 + \exp(-(\theta^T x + \theta_0))},$$

where  $\theta \in \mathbb{R}^d$  and  $\theta_0 \in \mathbb{R}$  are appropriate functions of  $\phi$ ,  $\Sigma$ ,  $\mu_0$ , and  $\mu_1$ .

For shorthand, we let  $\mathcal{H} = \{\phi, \Sigma, \mu_0, \mu_1\}$  denote the parameters for the problem. Since the given formulae are conditioned on  $y$ , use Bayes rule to get:

$$\begin{aligned} p(y=1|x;\mathcal{H}) &= \frac{p(x|y=1;\mathcal{H})p(y=1;\mathcal{H})}{p(x;\mathcal{H})} \\ &= \frac{p(x|y=1;\mathcal{H})p(y=1;\mathcal{H})}{p(x|y=1;\mathcal{H})p(y=1;\mathcal{H}) + p(x|y=0;\mathcal{H})p(y=0;\mathcal{H})} \\ &= \end{aligned}$$

- (d) **[5 points (Written)]** Given the dataset, we claim that the maximum likelihood estimates of the parameters are given by

$$\begin{aligned}\phi &= \frac{1}{n} \sum_{i=1}^n 1\{y^{(i)} = 1\} \\ \mu_0 &= \frac{\sum_{i=1}^n 1\{y^{(i)} = 0\} x^{(i)}}{\sum_{i=1}^n 1\{y^{(i)} = 0\}} \\ \mu_1 &= \frac{\sum_{i=1}^n 1\{y^{(i)} = 1\} x^{(i)}}{\sum_{i=1}^n 1\{y^{(i)} = 1\}} \\ \Sigma &= \frac{1}{n} \sum_{i=1}^n (x^{(i)} - \mu_{y^{(i)}})(x^{(i)} - \mu_{y^{(i)}})^T\end{aligned}$$

The log-likelihood of the data is

$$\begin{aligned}\ell(\phi, \mu_0, \mu_1, \Sigma) &= \log \prod_{i=1}^n p(x^{(i)}, y^{(i)}; \phi, \mu_0, \mu_1, \Sigma) \\ &= \log \prod_{i=1}^n p(x^{(i)} | y^{(i)}; \mu_0, \mu_1, \Sigma) p(y^{(i)}; \phi).\end{aligned}$$

By maximizing  $\ell$  with respect to the four parameters, prove that the maximum likelihood estimates of  $\phi$ ,  $\mu_0$ ,  $\mu_1$ , and  $\Sigma$  are indeed as given in the formulas above. (You may assume that there is at least one positive and one negative example, so that the denominators in the definitions of  $\mu_0$  and  $\mu_1$  above are non-zero.)

First, derive the expression for the log-likelihood of the training data:

$$\begin{aligned}\ell(\phi, \mu_0, \mu_1, \Sigma) &= \log \prod_{i=1}^n p(x^{(i)} | y^{(i)}; \mu_0, \mu_1, \Sigma) p(y^{(i)}; \phi) \\ &= \sum_{i=1}^n \log p(x^{(i)} | y^{(i)}; \mu_0, \mu_1, \Sigma) + \sum_{i=1}^n \log p(y^{(i)}; \phi) \\ &= \end{aligned}$$

Now, the likelihood is maximized by setting the derivative (or gradient) with respect to each of the parameters to zero.

**For  $\phi$ :**

$$\frac{\partial \ell}{\partial \phi} =$$

Setting this equal to zero and solving for  $\phi$  gives the maximum likelihood estimate.

**For  $\mu_0$ :**

**Hint:** Remember that  $\Sigma$  (and thus  $\Sigma^{-1}$ ) is symmetric.

$$\nabla_{\mu_0} \ell =$$

Setting this gradient to zero gives the maximum likelihood estimate for  $\mu_0$ .

**For  $\mu_1$ :**

**Hint:** Remember that  $\Sigma$  (and thus  $\Sigma^{-1}$ ) is symmetric.

$$\nabla_{\mu_1} \ell =$$

Setting this gradient to zero gives the maximum likelihood estimate for  $\mu_1$ .

For  $\Sigma$ , we find the gradient with respect to  $S = \Sigma^{-1}$  rather than  $\Sigma$  just to simplify the derivation (note that  $|S| = \frac{1}{|\Sigma|}$ ). You should convince yourself that the maximum likelihood estimate  $S_n$  found in this way would correspond to the actual maximum likelihood estimate  $\Sigma_n$  as  $S_n^{-1} = \Sigma_n$ .

**Hint:** You may need the following identities:

$$\nabla_S |S| = |S| (S^{-1})^T$$

$$\nabla_S b_i^T S b_i = \nabla_{str} (b_i^T S b_i) = \nabla_{str} (S b_i b_i^T) = b_i b_i^T$$

$$\nabla_S \ell =$$

Next, substitute  $\Sigma = S^{-1}$ . Setting this gradient to zero gives the required maximum likelihood estimate for  $\Sigma$ .

- (e) **[8 points (Coding)]** In `src/01-linearclass/gda.py`, fill in the code to calculate  $\phi$ ,  $\mu_0$ ,  $\mu_1$ , and  $\Sigma$ , use these parameters to derive  $\theta$ , and use the resulting GDA model to make predictions on the validation set. Make sure to write your model's predictions on the validation set to the file specified in the code.

To verify a correct implementation, consider creating a plot of the **validation data** with  $x_1$  on the horizontal axis and  $x_2$  on the vertical axis. To visualize the two classes, use a different symbol for examples  $x^{(i)}$  with  $y^{(i)} = 0$  than for those with  $y^{(i)} = 1$ . On the same figure, plot the decision boundary found by GDA (i.e, line corresponding to  $p(y|x) = 0.5$ ).

Please run GDA on dataset 1. No plot submission required. Your plot should look similar to the following:

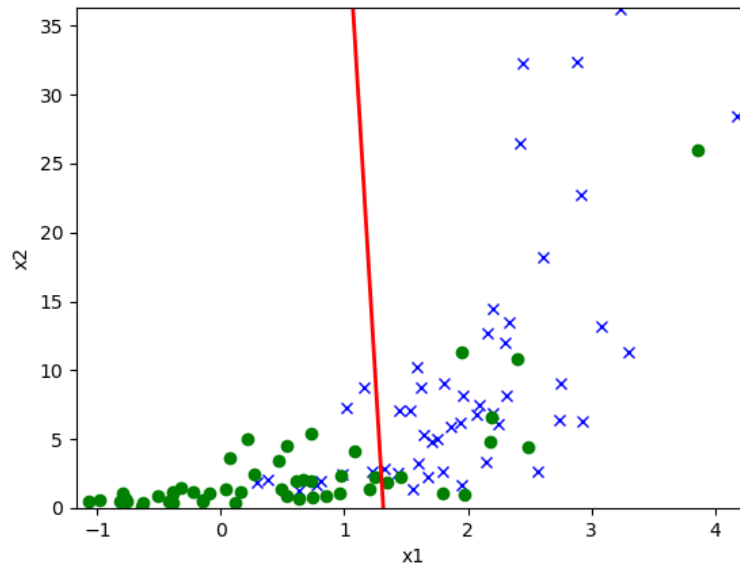


Figure 2: Separating hyperplane for GDA on the validation set for Dataset 1 (Note: This is for reference only. You are not required to submit a plot.)

- (f) [1 point (Written)] For Dataset 1, compare the validation set plots obtained in part (b) and part (e) from logistic regression and GDA respectively, and briefly comment on your observation in a couple of lines. No plot submission is required.
- (g) [4 points (Written)] Repeat the steps in part (b) and part (e) for Dataset 2. Consider creating similar plots on the **validation set** of Dataset 2 and compare them with Dataset 1. No plot submission is required.
- On which dataset does GDA seem to perform worse than logistic regression? Why might this be the case?
- (h) [1 point (Written)] For the dataset where GDA performed worse in parts (f) and (g), can you find a transformation of the  $x^{(i)}$ 's such that GDA performs significantly better? What might this transformation be?



## 2. Poisson Regression

In this question we will construct another kind of a commonly used GLM, which is called Poisson Regression. In a GLM, the choice of the exponential family distribution is based on the kind of problem at hand. If we are solving a classification problem, then we use an exponential family distribution with support over discrete classes (such as Bernoulli, or Categorical). Similarly, if the output is real valued, we can use Gaussian or Laplace (both are in the exponential family). Sometimes the desired output is to predict counts. E.g., predicting the number of emails expected in a day, the number of customers expected to enter a store in the next hour, etc. based on input features (also called covariates). You may recall that a probability distribution with support over integers (i.e. counts) is the Poisson distribution, and it also happens to be in the exponential family.

In the following sub-problems, we will start by showing that the Poisson distribution is in the exponential family, derive the functional form of the hypothesis, derive the update rules for training models, and finally using the provided dataset to train a real model and make predictions on the test set.

- (a) **[2 points (Written)]** Consider the Poisson distribution parameterized by  $\lambda$ :

$$p(y; \lambda) = \frac{e^{-\lambda} \lambda^y}{y!}.$$

(Here  $y$  has positive integer values and  $y!$  is the factorial of  $y$ .) Show that the Poisson distribution is in the exponential family, and clearly state the values for  $b(y)$ ,  $\eta$ ,  $T(y)$ , and  $a(\eta)$ .

- (b) **[1 point (Written)]** Consider performing regression using a GLM model with a Poisson response variable. What is the canonical response function for the family? (You may use the fact that a Poisson random variable with parameter  $\lambda$  has mean  $\lambda$ .)
- (c) **[7 points (Written)]** For a training set  $\{(x^{(i)}, y^{(i)}); i = 1, \dots, n\}$ , let the log-likelihood of an example be  $\log p(y^{(i)} | x^{(i)}; \theta)$ . By taking the derivative of the log-likelihood with respect to  $\theta_j$ , derive the stochastic gradient ascent update rule for learning using a GLM model with Poisson responses  $y$  and the canonical response function.

The log-likelihood of an example  $(x^{(i)}, y^{(i)})$  is defined as  $\ell(\theta) = \log p(y^{(i)} | x^{(i)}; \theta)$ . To derive the stochastic gradient ascent rule, use the results in part (a) and the standard GLM assumption that  $\eta = \theta^T x$ .

$$\begin{aligned} \frac{\partial \ell(\theta)}{\partial \theta_j} &= \frac{\partial \log p(y^{(i)} | x^{(i)}; \theta)}{\partial \theta_j} \\ &= \frac{\partial \log \left( \frac{1}{y^{(i)}!} \exp(\eta^T y^{(i)} - e^\eta) \right)}{\partial \theta_j} \\ &= \end{aligned}$$

Thus the stochastic gradient ascent update rule should be:

$$\theta_j := \theta_j + \alpha \frac{\partial \ell(\theta)}{\partial \theta_j},$$

which reduces here to:

- (d) **[10 points (Coding)]**

Consider a website that wants to predict its daily traffic. The website owners have collected a dataset of past traffic to their website, along with some features which they think are useful in predicting the number of visitors per day. The dataset is split into train/valid sets and the starter code is provided in the following files:

- `src/02-poisson/train,valid.csv`
- `src/02-poisson/poisson.py`

We will apply Poisson regression to model the number of visitors per day. Note that applying Poisson regression in particular assumes that the data follows a Poisson distribution whose natural parameter is a linear combination of the input features (*i.e.*,  $\eta = \theta^T x$ ). In `src/02-poisson/poisson.py`, implement Poisson regression for this dataset and use *full batch gradient ascent* to maximize the log-likelihood of  $\theta$ . For the stopping criterion, check if the change in parameters has a norm smaller than a small value such as  $10^{-5}$ .

Using the trained model, predict the expected counts for the **validation set**. To verify a correct implementation, consider creating a scatter plot between the true counts vs predicted counts (on the validation set). In the scatter plot, let x-axis be the true count and y-axis be the corresponding predicted expected count. Note that the true counts are integers while the expected counts are generally real values.

Your plot should look similar to the following:

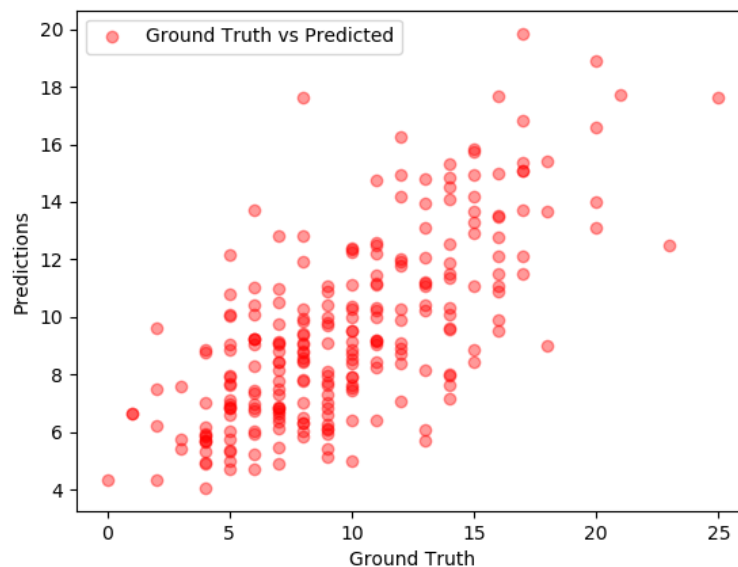


Figure 3: Ground Truth vs Prediction plot on the validation set (Note: This is for reference only. You are not required to submit a plot.)

This handout includes space for every question that requires a written response. Please feel free to use it to handwrite your solutions (legibly, please). If you choose to typeset your solutions, the `README.md` for this assignment includes instructions to regenerate this handout with your typeset L<sup>A</sup>T<sub>E</sub>X solutions.

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1.a

Since  $g'(z) = g(z)(1 - g(z))$  and  $h(x) = g(\theta^T x)$ , it follows that  $\partial h(x)/\partial \theta_k = h(x)(1 - h(x))x_k$ .

Letting  $h_\theta(x^{(i)}) = g(\theta^T x^{(i)}) = 1/(1 + \exp(-\theta^T x^{(i)}))$ , we have

$$\frac{\partial \log h_\theta(x^{(i)})}{\partial \theta_k} =$$

$$\frac{\partial \log(1 - h_\theta(x^{(i)}))}{\partial \theta_k} =$$

Substituting into our equation for  $J(\theta)$ , we have

$$\frac{\partial J(\theta)}{\partial \theta_k} =$$

Consequently, the  $(k, l)$  entry of the Hessian is given by

$$H_{kl} = \frac{\partial^2 J(\theta)}{\partial \theta_k \partial \theta_l} =$$

Using the fact that  $X_{ij} = x_i x_j$  if and only if  $X = xx^T$ , we have

$$H =$$

To prove that  $H$  is positive semi-definite, show  $z^T H z \geq 0$  for all  $z \in \mathbb{R}^d$ .

$$z^T H z =$$

1.c

For shorthand, we let  $\mathcal{H} = \{\phi, \Sigma, \mu_0, \mu_1\}$  denote the parameters for the problem. Since the given formulae are conditioned on  $y$ , use Bayes rule to get:

$$\begin{aligned} p(y = 1|x; \mathcal{H}) &= \frac{p(x|y = 1; \mathcal{H})p(y = 1; \mathcal{H})}{p(x; \mathcal{H})} \\ &= \frac{p(x|y = 1; \mathcal{H})p(y = 1; \mathcal{H})}{p(x|y = 1; \mathcal{H})p(y = 1; \mathcal{H}) + p(x|y = 0; \mathcal{H})p(y = 0; \mathcal{H})} \\ &= \end{aligned}$$

1.d

First, derive the expression for the log-likelihood of the training data:

$$\begin{aligned}\ell(\phi, \mu_0, \mu_1, \Sigma) &= \log \prod_{i=1}^n p(x^{(i)}|y^{(i)}; \mu_0, \mu_1, \Sigma) p(y^{(i)}; \phi) \\ &= \sum_{i=1}^n \log p(x^{(i)}|y^{(i)}; \mu_0, \mu_1, \Sigma) + \sum_{i=1}^n \log p(y^{(i)}; \phi) \\ &= \end{aligned}$$

Now, the likelihood is maximized by setting the derivative (or gradient) with respect to each of the parameters to zero.

**For  $\phi$ :**

$$\frac{\partial \ell}{\partial \phi} =$$

Setting this equal to zero and solving for  $\phi$  gives the maximum likelihood estimate.

**For  $\mu_0$ :**

**Hint:** Remember that  $\Sigma$  (and thus  $\Sigma^{-1}$ ) is symmetric.

$$\nabla_{\mu_0} \ell =$$

Setting this gradient to zero gives the maximum likelihood estimate for  $\mu_0$ .

**For  $\mu_1$ :**

**Hint:** Remember that  $\Sigma$  (and thus  $\Sigma^{-1}$ ) is symmetric.

$$\nabla_{\mu_1} \ell =$$

Setting this gradient to zero gives the maximum likelihood estimate for  $\mu_1$ .

For  $\Sigma$ , we find the gradient with respect to  $S = \Sigma^{-1}$  rather than  $\Sigma$  just to simplify the derivation (note that  $|S| = \frac{1}{|\Sigma|}$ ). You should convince yourself that the maximum likelihood estimate  $S_n$  found in this way would correspond to the actual maximum likelihood estimate  $\Sigma_n$  as  $S_n^{-1} = \Sigma_n$ .

**Hint:** You may need the following identities:

$$\begin{aligned}\nabla_S |S| &= |S| (S^{-1})^T \\ \nabla_S b_i^T S b_i &= \nabla_{Str} (b_i^T S b_i) = \nabla_{Str} (S b_i b_i^T) = b_i b_i^T \\ \nabla_S \ell &= \end{aligned}$$

Next, substitute  $\Sigma = S^{-1}$ . Setting this gradient to zero gives the required maximum likelihood estimate for  $\Sigma$ .

1.f

1.g

1.h



2.a

2.b

2.c

The log-likelihood of an example  $(x^{(i)}, y^{(i)})$  is defined as  $\ell(\theta) = \log p(y^{(i)}|x^{(i)}; \theta)$ . To derive the stochastic gradient ascent rule, use the results in part (a) and the standard GLM assumption that  $\eta = \theta^T x$ .

$$\begin{aligned} \frac{\partial \ell(\theta)}{\partial \theta_j} &= \frac{\partial \log p(y^{(i)}|x^{(i)}; \theta)}{\partial \theta_j} \\ &= \frac{\partial \log \left( \frac{1}{y^{(i)}!} \exp(\eta^T y^{(i)} - e^\eta) \right)}{\partial \theta_j} \\ &= \end{aligned}$$

Thus the stochastic gradient ascent update rule should be:

$$\theta_j := \theta_j + \alpha \frac{\partial \ell(\theta)}{\partial \theta_j},$$

which reduces here to: