

Exc. 2

a) If we remove the ReLU activation functions we get the Projection Pursuit Regression Model (PPR).

b) Dataset:  $\left\{ ([1, 0.1]^T, 2, 3); [-0.5, 1]^T, 1, 1) \right\}$

weights:  $\begin{bmatrix} w_1 & m_1 \\ w_2 & m_2 \end{bmatrix}$ , bias:  $\begin{bmatrix} w_0 \\ u_0 \end{bmatrix}$ ,  $v = [v_1, v_2]$   
 $v_0 = [v_0]$

Point 1:

compute 1st layer

$$\text{layer 1: } \begin{bmatrix} -2 & 2 \\ 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0.1 \end{bmatrix} + \begin{bmatrix} 5 \\ -5 \end{bmatrix} =$$

$$= \begin{bmatrix} -1.8 \\ 1.1 \end{bmatrix} + \begin{bmatrix} 5 \\ -5 \end{bmatrix} = \begin{bmatrix} 3.2 \\ -3.9 \end{bmatrix}$$

Activate neuron:

$$\text{act 1: } \text{relu}(\text{layer 1}) = \begin{bmatrix} 3.2 \\ 0 \end{bmatrix}$$

Output

$$\hat{y} = [1 \ 1] \begin{bmatrix} 3.2 \\ 0 \end{bmatrix} + [1] = 3.2 + 1 = \underline{\underline{4.2}}$$

Update  $v_1$

$$\frac{\partial E}{\partial v_1} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_1} = (4.2 - 2.3)^2 \times 3.2 = 11.552$$

$$v_1 = v_1 - \mu (11.552) = 1 - 0.3 (11.552) = 1 - 3.47 = \underline{\underline{-2.47}}$$

Update  $v_2$

$$\frac{\partial E}{\partial v_2} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_2} = (4.2 - 2.3)^2 \times 0 = 0$$

$$v_2 = v_2 - \mu (0) = v_2 = 1$$

Update  $w_1$

$$\frac{\partial E}{\partial w_1} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial w_1} =$$

$$= (4.2 - 2.3)^2 \times v_1 \times 1 \times 1 =$$

$$= 3.61 \times (-2.47) \times 1 \times 1 = -8.92$$

$$w_1 = w_1 - 0.3 (-8.92) = -2 - (-2.676) = \underline{\underline{0.676}}$$

Update  $m_1$

$$\frac{\partial E}{\partial m_1} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial m_1} =$$

$$= (4.2 - 2.3)^2 \times v_2 \times 1 \times 0.1 = 0.361$$

$$\mu_1 = \mu_1 - 0.3 \left( \frac{0}{0.361} \right) = \frac{1.892}{2}$$

Point 2:

compute 1st layer:

$$\begin{aligned} \text{layer-1} &= \begin{bmatrix} -2 & 2 \\ 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} -0.5 \\ 1 \end{bmatrix} + \begin{bmatrix} 5 \\ -5 \end{bmatrix} \\ &= \begin{bmatrix} 3 \\ 0.5 \end{bmatrix} + \begin{bmatrix} 5 \\ -5 \end{bmatrix} = \begin{bmatrix} 8 \\ -4.5 \end{bmatrix} \end{aligned}$$

Activate neuron:

$$\text{act: } \text{relu}(\text{layer-1}) = \begin{bmatrix} 8 \\ 0 \end{bmatrix}$$

Output:

$$\hat{y} = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 8 \\ 0 \end{bmatrix} + \begin{bmatrix} 1 \end{bmatrix} \cdot \begin{bmatrix} 8 \end{bmatrix} + \begin{bmatrix} 1 \end{bmatrix} = \underline{\underline{9}}$$

Update  $v_1$

$$\frac{\partial E}{\partial v_1} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_1} = (1 - 1.1)^2 \times 8 = 499.20$$

$$v_1 = v_1 - \mu (499.20) = 1 - 0.3(499.20) = \underline{\underline{-140.704}}$$



Update  $V_2$

$$\frac{\partial E}{\partial V_2} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial V_2} = (9 - 1.1)^2 \times 0 = 0$$

$$V_2 = V_2 - 0.3(0) = V_2 = 1$$

Update  $W_3$

$$\frac{\partial E}{\partial W_3} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial W_3} =$$

$$= (9 - 1.1)^2 \times V_2 \times 1 \times (-0.5) = ~~11.4~~ = 4642.805$$

$$W_3 = W_3 - 0.3 \left( \frac{4642.805}{~~11.4~~} \right) = -2 - \frac{1392.84}{~~11.4~~} = ~~-1394.84~~$$

Update  $u_1$

$$\frac{\partial E}{\partial u_1} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial u_1} =$$

$$= (9 - 1.1)^2 \times V_2 \times 1 \times 1 = 62.41 \times 1 = 62.41$$

$$u_1 = u_1 - 0.3(62.41) = 2 - 18.723 = -16.723$$