

Problem 2:

$$J(\theta) = - \sum_{n=1}^N [y_n \log h(\mathbf{x}_n) + (1-y_n) \log (1-h(\mathbf{x}_n))]$$

$h(\mathbf{x}_n) = \sigma(\theta^T \mathbf{x}_n)$, by differentiate:

$$\begin{aligned} \frac{\partial J}{\partial \theta_j} &= - \sum_{n=1}^N y_n x_{n,j} (1 - \sigma(\theta^T \mathbf{x}_n)) - x_{n,j} (1-y_n) (\sigma(\theta^T \mathbf{x}_n)) \\ &= - \sum_{n=1}^N y_n x_{n,j} - y_n x_{n,j} / \sigma(\theta^T \mathbf{x}_n) - x_{n,j} \sigma(\theta^T \mathbf{x}_n) + y_n x_{n,j} / \sigma(\theta^T \mathbf{x}_n) \\ &= - \sum_{n=1}^N y_n x_{n,j} - x_{n,j} \sigma(\theta^T \mathbf{x}_n) \\ &= - \sum_{n=1}^N x_{n,j} (y_n - \sigma(\theta^T \mathbf{x}_n)) \\ &= \sum_{n=1}^N x_{n,j} (\sigma(\theta^T \mathbf{x}_n) - y_n) \end{aligned}$$

Transfer back to h :

$$= \sum_{n=1}^N x_{n,j} (h(\mathbf{x}_n) - y_n)$$

Problem 3:

a) $\frac{\partial J}{\partial \theta_0} = \sum_{n=1}^N 2w_n (\theta_0 + \theta_1 x_{n,1} - y_n)$

$$\frac{\partial J}{\partial \theta_1} = \sum_{n=1}^N 2w_n (\theta_0 + \theta_1 x_{n,1} - y_n) \cdot x_{n,1}$$