

①

$$z_{h1} = 2 \times 1 + 1 \times 4 + (-1) \times (-2) = 2 + 4 + 2 = 8 \quad h_1 = 8.$$

$$z_{h2} = -2 \times 1 + 3 \times 4 + 4 \times -2 = -2 + 12 - 8 = 2 \quad h_2 = 2.$$

$$z_{y1} = 8 \times 0.5 + 2 \times (-0.5) = 4 - 1 = 3 \quad y_1 = 3.$$

$$z_{y2} = 8 \times -0.5 + 2 \times 0.5 = -4 + 1 = -3 \quad y_2 = \max(0, -3) = 0.$$

②

$$a) \quad y^i = \max(0, \sum_{j=0}^P w_j x_j^i).$$

b)

$$i) \quad \frac{\partial}{\partial w_j} f(w) = \sum_{i=1}^n (\hat{y}_i - y_i) \cdot \sigma \left(\sum_{j=0}^P x_j^i \right)$$

$$= \sum_{i=1}^n (\hat{y}_i - y_i) \cdot \max(0, \sum_{j=0}^P x_j^i).$$

(ii) 1) $w_0 \dots w_P = \text{rand}()$

2) randomly choose training sample i

$$3) \quad \hat{y}_i = \max(0, \sum_{j=0}^P w_j x_j^i)$$

4) Gradient Descent update $w_0 \dots w_P$

5) If no convergence, goto line (2).

$$(L) \quad \nabla f^i(w^{(t)}) = \delta^i x^i + z_i w^{(t)}$$

$$w^{(t+1)} = w^{(t)} - \alpha_t \delta^i x^i - z_i w^{(t)}.$$