

Machine Learning

HW 3 - Gradient-Based Learning

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Ali Ural

1. For the function $J = (x_1 w_1 - 5x_2 w_2 - 2)^2$, where $w = [w_1, w_2]$ are our weights to learn:

(a) What are the partial gradients, $\frac{\partial J}{\partial w_1}$ and $\frac{\partial J}{\partial w_2}$? Show work to support your answer (6pts).

$$f(\mathbf{w}) = x_1 w_1 - 5x_2 w_2 - 2, \quad \text{so} \quad J = f^2.$$

By the chain rule,

$$\begin{aligned} \frac{\partial J}{\partial w_1} &= 2f \frac{\partial f}{\partial w_1} = 2f x_1, \\ \frac{\partial J}{\partial w_2} &= 2f \frac{\partial f}{\partial w_2} = 2f (-5x_2) = -10x_2 f. \end{aligned}$$

So

$$\frac{\partial J}{\partial w_1} = 2x_1(x_1 w_1 - 5x_2 w_2 - 2), \quad \frac{\partial J}{\partial w_2} = -10x_2(x_1 w_1 - 5x_2 w_2 - 2).$$

(b) What are the values of the partial gradients, given current values of $w = [0, 0]$, $x = [1, 1]$ (4pts)?

$$f(0, 0) = 1 \cdot 0 - 5 \cdot 1 \cdot 0 - 2 = -2.$$

Substitute into the gradient formulas:

$$\begin{aligned} \left. \frac{\partial J}{\partial w_1} \right|_{(0,0)} &= 2(1)(-2) = -4, \\ \left. \frac{\partial J}{\partial w_2} \right|_{(0,0)} &= -10(1)(-2) = 20. \end{aligned}$$

So the gradient vector at the specified point is

$$\nabla J|_{(0,0)} = (-4, 20).$$