

1 (a)

$$\begin{aligned}
\frac{\partial E(w)}{\partial w_j} &= \sum_{i=1}^N (x_j)^{(i)} y^{(i)} (1 - \sigma(w^T x^{(i)})) - (x_j)^{(i)} \sigma(w^T x^{(i)}) + (x_j)^{(i)} y^{(i)} \sigma(w^T x^{(i)}) \\
&= \sum_{i=1}^N (x_j)^{(i)} y^{(i)} - (x_j)^{(i)} \sigma(w^T x^{(i)}) \\
\frac{\partial^2 E(w)}{\partial (w_j)^2} &= - \sum_{i=1}^N (x_j)^{(i)} \sigma(w^T x^{(i)}) (1 - \sigma(w^T x^{(i)})) (x_j)^{(i)} \\
\frac{\partial^2 E(w)}{\partial w_j \partial w_k} &= - \sum_{i=1}^N (x_j)^{(i)} \sigma(w^T x^{(i)}) (1 - \sigma(w^T x^{(i)})) (x_k)^{(i)}
\end{aligned}$$

Let $X \in \mathbb{R}^{n \times m}$ be the design matrix and $w \in \mathbb{R}^m$ be the weight vector, where n is the number of observations and m is the number of features. We can express the second-order partial derivatives in matrix form as

$$X^T \text{diag}[\sigma(Xw)(1 - \sigma(Xw))]X$$

which gives us our Hessian matrix.