

**1 (a)** Note that  $\frac{1}{1+e^z} = 1 - \sigma(z)$  and  $\frac{\partial \sigma(z)}{\partial z} = \sigma(z)(1 - \sigma(z))$ .

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

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.