

Partial Derivative Working:

Let $k \in \{1, 2, \dots, N\}$

$$\text{Then } \frac{\partial L(\underline{w})}{\partial w_n} = \frac{\partial}{\partial w_n} \left[-\frac{1}{2m} \sum_{i=1}^m \left[t^{(i)} \log(y(\underline{x}^{(i)}, \underline{w})) + (1-t^{(i)}) \log(1-y(\underline{x}^{(i)}, \underline{w})) \right] + \phi \sum_{j=1}^N w_j^2 \right]$$

$$= -\frac{1}{2m} \sum_{i=1}^m \left[\frac{t^{(i)} \frac{\partial}{\partial w_n} (y(\underline{x}^{(i)}, \underline{w}))}{y(\underline{x}^{(i)}, \underline{w})} + \frac{(1-t^{(i)}) (-\frac{\partial}{\partial w_n} (y(\underline{x}^{(i)}, \underline{w})))}{(1-y(\underline{x}^{(i)}, \underline{w}))} \right] + 2\phi w_n \quad \textcircled{a}$$

$$\text{where } y(\underline{x}^{(i)}, \underline{w}) = \frac{1}{1 + e^{-\sum_{j=1}^N x_j^{(i)} w_j}} = \left(1 + e^{-\sum_{j=1}^N x_j^{(i)} w_j} \right)^{-1}$$

$$\begin{aligned} \Rightarrow \frac{\partial}{\partial w_n} (y(\underline{x}^{(i)}, \underline{w})) &= - \left(1 + e^{-\sum_{j=1}^N x_j^{(i)} w_j} \right)^{-2} \left(-x_n^{(i)} e^{-\sum_{j=1}^N x_j^{(i)} w_j} \right) \\ &= \left(-y(\underline{x}^{(i)}, \underline{w})^2 \right) \left(- \left(\frac{1}{y(\underline{x}^{(i)}, \underline{w})} - 1 \right) x_n^{(i)} \right) \\ &= \frac{x_n^{(i)} y(\underline{x}^{(i)}, \underline{w})^2 (1 - y(\underline{x}^{(i)}, \underline{w}))}{y(\underline{x}^{(i)}, \underline{w})} \\ &= x_n^{(i)} y(\underline{x}^{(i)}, \underline{w}) (1 - y(\underline{x}^{(i)}, \underline{w})) \quad \textcircled{*} \end{aligned}$$

Substituting $\textcircled{*}$ into \textcircled{a} :

$$\frac{\partial L(\underline{w})}{\partial w_n} = -\frac{1}{2m} \sum_{i=1}^m \left[t^{(i)} x_n^{(i)} (1 - y(\underline{x}^{(i)}, \underline{w})) + (1-t^{(i)}) (-x_n^{(i)}) (y(\underline{x}^{(i)}, \underline{w})) \right] + 2\phi w_n.$$

$$= -\frac{1}{2m} \sum_{i=1}^m \left[(1-t^{(i)}) x_n^{(i)} (y(\underline{x}^{(i)}, \underline{w})) - t^{(i)} x_n^{(i)} (1 - y(\underline{x}^{(i)}, \underline{w})) \right] + 2\phi w_n.$$

$$= \frac{1}{2m} \sum_{i=1}^m [x_n^{(i)} y(x^{(i)}, \underline{u}) - t^{(i)} x_n^{(i)} y(x^{(i)}, \underline{u}) - t^{(i)} x_n^{(i)} + t^{(i)} x_n^{(i)} y(x^{(i)}, \underline{u})] + 2\phi u_n$$

$$= \frac{1}{2m} \sum_{i=1}^m [x_n^{(i)} (y(x^{(i)}, \underline{u}) - t^{(i)})] + 2\phi u_n$$

$$= -\frac{1}{2m} \sum_{i=1}^m [x_n^{(i)} (t^{(i)} - y(x^{(i)}, \underline{u}))] + 2\phi u_n$$