

Assignment 1

Q1 For linear regression the cost function depends upon the parameters θ .

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots$$

$$J = \frac{1}{2} \sum (h_{\theta}(x_i) - y_i)^2$$

$$\frac{\partial J}{\partial \theta_j} = \sum (h_{\theta}(x_i) - y_i) x_i^j$$

\therefore It is linearly dependent on the parameters. The θ matrix is a $n \times 1$ matrix where n is the no. of features.

For large values of n this would become computationally more expensive thus gradient descent being slower would also perform better. Gradient descent thus is better choice if the ~~very~~ number of features is large.

Q2 Function Approximation is concerned with finding the best fitting curve. Machine learning is ~~very~~ related to predicting a new input based on the trained data. You also need to keep overfitting & underfitting into account while performing an machine learning algorithm.

Q4 Likelihood function \Rightarrow

$$l(\theta) = \prod_{i=1}^n (x_i | \theta)$$

$$\text{for } \theta \geq \|x\|$$

$$= \left(\frac{1}{\pi \theta^2} \right)^n$$

To increase log likelihood we need to decrease θ

$$\theta \geq \|x\| = \sqrt{x_1^2 + x_2^2} \quad (\text{L}_2 \text{ norm of } x)$$

2) for min. θ

$$\theta = \|x\| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

$$\theta = \max_{1 \leq i \leq n} (\|x_i\|)$$

Q3

$$R = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

$$R^2 = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

$$= \begin{bmatrix} \cos^2\theta - \sin^2\theta & -\sin\theta\cos\theta - \sin\theta\cos\theta \\ \sin\theta\cos\theta + \cos\theta\sin\theta & -\sin^2\theta + \cos^2\theta \end{bmatrix}$$

$$R^3 = \begin{bmatrix} \cos 2\theta & -\sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

$$= \begin{bmatrix} \cos 2\theta \cos\theta - \sin 2\theta \sin\theta & -\cos 2\theta \sin\theta - \sin 2\theta \cos\theta \\ \cos 2\theta \sin\theta + \sin 2\theta \cos\theta & -\sin 2\theta \sin\theta + \cos 2\theta \cos\theta \end{bmatrix}$$

$$= \begin{bmatrix} \cos 3\theta & -\sin 3\theta \\ \sin 3\theta & \cos 3\theta \end{bmatrix}$$

We need to minimize

$$J = \sum_{i=1}^n (y_i' - y_i)^2$$

$$J = \sum \left(y_i' - \left(\frac{1}{\lambda} \right) R^3 x_i - \beta \right)^2$$

for minimizing:

$$\frac{\partial J}{\partial}$$