Assignment 1

Due Jan 30 by 10am **Points** 40 **Submitting** a file upload

This assignment is supposed to be submitted either through Canvas or on paper by January 30 10:00AM (start of the class) to the TA.

1. Consider N data points independent and uniformly distributed in a p-dimensional unit ball (for every $x \in \mathbb{B}$,$\|x\|^2 \leq 1$) centered at the origin. The median distance from the origin to the closest data point is given by the expression:

$$d(p, N) = \left(1 - \frac{1}{2}^{\frac{1}{N}}\right)^{\frac{1}{p}}$$

Prove this expression (8 points). Compute the median distance $d(p, N)$ for $N = 10000, p = 1000$ (2 points).

Hint: The volume of a ball in p dimensions is $V_p\left(R\right) = \frac{\pi^{\frac{p}{2}}}{\Gamma\left(\frac{p}{2}+1\right)} R^p$, where R is the radius of the ball, and Γ is the Gamma function. A point being the closest point to the origin means that there is no point in the N data points that has a smaller distance to the origin than itself. What is the probability for that to happen with a uniform distribution in a unit ball?

2. Compute the gradient $\nabla f\left(x\right)$ and Hessian $\nabla^2 f\left(x\right)$ of the function

$$f(x) = (x_1 + x_2)(x_1 x_2 + x_1 x_2^2)$$

Find at least 3 stationary points of this function (3 points). Compute the Hessian at each stationary point you found (5 points). Show that $x = \left[\frac{3}{8}, -\frac{6}{8}\right]^\top$ is the only local maximum of this function (2 point).

3. Show that the function $f(x)=8x_1+12x_2+x_1^2-2x_2^2$ has only one stationary point (2 points), and that it is neither a minimum nor a maximum, but is a saddle point (2 points).

4. If A and B are positive definite matrices, prove that the matrix $\begin{bmatrix} A & 0 \\ 0 & B \end{bmatrix}$ is also positive definite (6 points).

5. Derive the forward (computing z_2) (4 points) and backpropagation (computing the gradients) (6 points) functions for a 1-hidden layer neural network with k hidden nodes, a sigmoidal transformation function (for each node and the final layer generating z_2): $\mathbf{z}_1 = \frac{1}{1+\exp(-\mathbf{W}^\top \mathbf{x} - \mathbf{b}_1)}$, $z_2 = \frac{1}{1+\exp(-\mathbf{w}_2^\top \mathbf{z}_1 - b_2)}$ and a 2-class cross-entropy loss function $y^* \log z_2 + (1-y^*)\log(1-z_2)$ at the final layer for the neural network (hint: you are allowed to combine the sigmoid and cross-entropy layers into a single one, it might be easier). $\mathbf{W}$ is of dimensionality $d \times k$, x is $d \times 1$, $\mathbf{z}_1$ is $k \times 1$.