

Kotitehtävä 4

② a)

$$\ell(w) = \sum \ln(1 + \exp(-y_n w^T x_n))$$

$$\frac{d\ell(w)}{dw_1} = \sum_{n=0}^{N-1} \frac{\exp(-y_n w^T x_n) (-y_n)}{1 + \exp(-y_n w^T x_n)} \begin{bmatrix} x_{n1} \\ 0 \end{bmatrix} = H^T \cdot \begin{bmatrix} x_1 \\ x_n \end{bmatrix}$$

$$\frac{d\ell(w)}{dw_2} = \sum_{n=0}^{N-1} \frac{\exp(-y_n w^T x_n) (-y_n)}{1 + \exp(-y_n w^T x_n)} \begin{bmatrix} 0 \\ x_{n2} \end{bmatrix}$$

b)

$$\ell(w) = \sum \ln(1 + \exp(-y_n w^T x_n)) + C w^T w$$

$$\frac{d\ell(w)}{dw} = \sum_{n=0}^{N-1} \frac{\exp(-y_n w^T x_n)}{1 + \exp(-y_n w^T x_n)} (-y_n) x_n + 2C w$$

$$\begin{matrix} 1 \times 3 & \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} & 3 \times 1 \end{matrix} \quad \begin{matrix} w_1 & w_2 & w_3 \end{matrix} = w_1^2 + w_2^2 + w_3^2 = \begin{matrix} 2w_1 & 2w_2 & 2w_3 \end{matrix}$$

2)

