Name: \_\_\_\_\_ Caleb McWhorter — Solutions

"Matrices act. They don't just sit there."

– Gilbert Strang

MATH 308 Fall 2023

HW 10: Due 11/10

Problem 1. (10pt) Showing all your work, compute the following:

(a) 
$$\sum_{k=0}^{5} (5k-3)$$

(b) 
$$\sum_{\substack{k=-2\\k\neq 0}}^{3} \frac{k+1}{k}$$

(c) 
$$\prod_{j=1}^{4} 2j$$

(d) 
$$\prod_{n=2}^{\infty} \left(1 - \frac{1}{n^2}\right)$$
 [Hint: Combine terms, factor, then write out some terms.]

(e) 
$$\sum_{k=1}^{\infty} \frac{1}{k^2 + 3k}$$
 [Hint: Use partial fractions, then write out some terms.]

Solution.

(a)

$$\sum_{k=0}^{5} (5k-3) = (5 \cdot 0 - 3) + (5 \cdot 1 - 3) + (5 \cdot 2 - 3) + (5 \cdot 3 - 3) + (5 \cdot 4 - 3) + (5 \cdot 5 - 3)$$

$$= -3 + 2 + 7 + 12 + 17 + 22$$

$$= 57$$

OR

We use the fact that  $\sum_{k=a}^b c = (b-a+1)c$  and  $\sum_{k=0}^n k = \frac{k(k+1)}{2}$ , where  $c \in \mathbb{R}$  is a constant.

$$\sum_{k=0}^{5} (5k-3) = \sum_{k=0}^{5} 5k - \sum_{k=0}^{5} 3 = 5 \sum_{k=0}^{5} k - \sum_{k=0}^{5} 3 = 5 \cdot \frac{n(n+1)}{2} \bigg|_{n=5} - (5-0+1)3 = 5 \cdot \frac{5(6)}{2} - 6 \cdot 3 = 57$$

(b)

$$\sum_{\substack{k=-2\\k\neq 0}}^{3} \frac{k+1}{k} = \frac{-2+1}{-2} + \frac{-1+1}{-1} + \frac{1+1}{1} + \frac{2+1}{2} + \frac{3+1}{3} = \frac{1}{2} + 0 + 2 + \frac{3}{2} + \frac{4}{3} = \frac{16}{3}$$

(c) 
$$\prod_{j=1}^{4} 2j = 2(1) \cdot 2(2) \cdot 2(3) \cdot 2(4) = 2 \cdot 4 \cdot 6 \cdot 8 = 384$$
 
$$OR$$
 
$$\prod_{j=1}^{4} 2j = 2^{4-1+1} \prod_{j=1}^{4} j = 2^{4} \cdot (1 \cdot 2 \cdot 3 \cdot 4) = 2^{4} \cdot 4! = 16 \cdot 24 = 384$$

(d)
$$\prod_{n=2}^{\infty} \left( 1 - \frac{1}{n^2} \right) = \prod_{n=2}^{\infty} \left( \frac{n^2 - 1}{n^2} \right)$$

$$= \prod_{n=2}^{\infty} \left( \frac{(n-1)(n+1)}{n \cdot n} \right)$$

$$= \frac{1 \cdot 3}{2 \cdot 2} \cdot \frac{2 \cdot 4}{3 \cdot 3} \cdot \frac{3 \cdot 5}{4 \cdot 4} \cdot \frac{4 \cdot 6}{5 \cdot 5} \cdots$$

$$= \frac{1 \cdot 3}{2 \cdot 2} \cdot \frac{2 \cdot 4}{3 \cdot 3} \cdot \frac{3 \cdot 5}{4 \cdot 4} \cdot \frac{4 \cdot 6}{5 \cdot 5} \cdots$$

$$= \frac{1 \cdot 3}{2} \cdot \frac{2 \cdot 4}{3} \cdot \frac{3 \cdot 5}{4} \cdot \frac{6}{5} \cdots$$

$$= \frac{1 \cdot 3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} \cdot \frac{6}{5} \cdots$$

$$= \frac{1 \cdot 3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} \cdot \frac{6}{5} \cdots$$

$$= \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} \cdot \frac{6}{5} \cdots$$

$$= \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} \cdot \frac{6}{5} \cdots$$

Alternatively, to make this argument rigorous, we can define  $a_k := \prod_{n=2}^k \left(1 - \frac{1}{n^2}\right)$ . Using the 'cancellation trick' from above, we can observe that...

$$a_{k} := \prod_{n=2}^{k} \left(1 - \frac{1}{n^{2}}\right)$$

$$= \prod_{n=2}^{k} \frac{(n-1)(n+1)}{n \cdot n}$$

$$= \frac{1 \cdot 3}{2 \cdot 2} \cdot \frac{2 \cdot 4}{3 \cdot 3} \cdot \frac{3 \cdot 5}{4 \cdot 4} \cdot \dots \cdot \frac{(k-2) \cdot k}{(k-1) \cdot (k-1)} \cdot \frac{(k-1)(k+1)}{k \cdot k}$$

$$= \frac{1 \cdot 3}{2 \cdot 2} \cdot \frac{2 \cdot 4}{3 \cdot 3} \cdot \frac{3 \cdot 5}{4 \cdot 4} \cdot \dots \cdot \frac{(k-2) \cdot k}{(k-1) \cdot (k-1)} \cdot \frac{(k-1)(k+1)}{k \cdot k}$$

$$= \frac{1}{2} \cdot \frac{2 \cdot 4}{3 \cdot 3} \cdot \frac{3 \cdot 5}{4 \cdot 4} \cdot \dots \cdot \frac{(k-2) \cdot k}{(k-1) \cdot (k-1)} \cdot \frac{(k-1)(k+1)}{k \cdot k}$$

$$= \frac{1}{2} \cdot \frac{k+1}{k}$$

$$= \frac{1}{2} \left(1 + \frac{1}{k}\right)$$

But then we have...

$$\prod_{n=2}^{\infty} \left( 1 - \frac{1}{n^2} \right) = \lim_{k \to \infty} a_k = \lim_{k \to \infty} \frac{1}{2} \left( 1 + \frac{1}{k} \right) = \frac{1}{2} \left( 1 + 0 \right) = \frac{1}{2}$$

Assume that  $L=\lim_{N\to\infty}\prod_{n=2}^N\left(1-\frac{1}{n^2}\right).^1$  Recall the following telescoping series:

$$\sum_{k=a}^{b} (\ln(k+1) - \ln k)$$

$$= (\ln(a+1) - \ln a) + (\ln(a+2) - \ln(a+1)) + (\ln(a+3) - \ln(a+2)) + \dots + (\ln(b) - \ln(b-1)) + (\ln(b+1) - \ln b)$$

$$= (\ln(a+1) - \ln a) + (\ln(a+2) - \ln(a+1)) + (\ln(a+3) - \ln(a+2)) + \dots + (\ln(b) - \ln(b-1)) + (\ln(b+1) - \ln b)$$

$$= -\ln a + \ln(b+1)$$

$$= \ln(b+1) - \ln a$$

Examining  $\ln(L)$ , and making use of the continuity of  $\ln x$ , and making use of the telescoping series above, we can observe...

$$\ln L = \ln \left( \lim_{N \to \infty} \prod_{n=2}^{N} \left( 1 - \frac{1}{n^2} \right) \right)$$

$$= \lim_{N \to \infty} \ln \left( \prod_{n=2}^{N} \left( 1 - \frac{1}{n^2} \right) \right)$$

$$= \lim_{N \to \infty} \sum_{k=2}^{N} \ln \left( 1 - \frac{1}{n^2} \right)$$

$$= \lim_{N \to \infty} \sum_{k=2}^{N} \ln \left( \frac{n^2 - 1}{n^2} \right)$$

$$= \lim_{N \to \infty} \sum_{k=2}^{N} \left( \ln(n^2 - 1) - \ln(n^2) \right)$$

$$= \lim_{N \to \infty} \sum_{k=2}^{N} \left( \ln\left((n + 1)(n - 1)\right) - 2\ln(n) \right)$$

The limit exists so that L is well-defined: let  $a_N = \prod_{n=2}^N \left(1 - \frac{1}{n^2}\right)$ . Now  $1 < n^2$  for n > 1, so that  $1 > \frac{1}{n^2}$  which implies  $1 - \frac{1}{n^2} > 0$  for n > 1. Furthermore,  $1 - \frac{1}{n^2} < 1$ , so that  $0 < 1 - \frac{1}{n^2} < 1$ . Using this work and a simple induction argument, one can show that  $0 < a_N < 1$  for all N. Moreover,  $\{a_N\}$  is a decreasing sequence because  $a_{N+1} = a_N \left(1 - \frac{1}{N+1}\right) < a_N \cdot 1 = a_N$ . But then  $\{a_N\}$  is a bounded, decreasing sequence. Therefore, by the Monotone Convergence Theorem,  $\{a_N\}$  converges.

<sup>&</sup>lt;sup>2</sup>Using the Monotone Convergence Theorem, we know that  $\inf a_N = \lim_{a_N}$ . A priori, we need worry that  $\inf a_N = 0$ . But we can see from the 'cancellation trick' from previous work that  $a_N = \frac{1}{2} \left( 1 + \frac{1}{N} \right) > \frac{1}{2}$ . Therefore,  $\inf a_N \geq \frac{1}{2}$ , so that  $\ln(L)$  is well-defined.

<sup>&</sup>lt;sup>3</sup>For continuous functions, f(x), we have  $\lim f(x_n) = f(\lim x_n)$ .

$$\begin{split} &= \lim_{N \to \infty} \sum_{k=2}^{N} \left( \ln(n+1) + \ln(n-1) - 2\ln(n) \right) \\ &= \lim_{N \to \infty} \sum_{k=2}^{N} \left( \ln(n+1) - \ln n + \ln(n-1) - \ln(n) \right) \\ &= \lim_{N \to \infty} \left( \sum_{k=2}^{N} \left( \ln(n+1) - \ln n \right) + \sum_{k=2}^{N} \left( \ln(n-1) - \ln(n) \right) \right) \\ &= \lim_{N \to \infty} \left( \sum_{k=2}^{N} \left( \ln(n+1) - \ln n \right) - \sum_{k=2}^{N} \left( \ln(n) - \ln(n-1) \right) \right) \\ &= \lim_{N \to \infty} \left( \left( \ln(N+1) - \ln 2 \right) - \left( \ln N - \ln(2-1) \right) \right) \\ &= \lim_{N \to \infty} \left( \left( \ln(N+1) - \ln 2 \right) - \left( \ln N - \ln 1 \right) \right) \\ &= \lim_{N \to \infty} \left( -\ln 2 + \ln(N+1) - \ln N \right) \\ &= \lim_{N \to \infty} \left( -\ln 2 + \ln \left( \frac{N+1}{N} \right) \right) \\ &= \lim_{N \to \infty} \left( -\ln 2 + \ln \left( 1 + \frac{1}{N} \right) \right) \\ &= -\ln 2 + \ln(1) \\ &= -\ln 2 + \ln(1) \\ &= -\ln 2 \end{split}$$

But then  $\ln L = -\ln 2 = \ln \left(\frac{1}{2}\right)$ . Therefore,  $L = e^{\ln(1/2)} = \frac{1}{2}$ .

(e) First, observe that the partial fraction decomposition of  $\frac{1}{k^2+3k}$  is  $\frac{1}{3k}-\frac{1}{3(k+3)}=\frac{1}{3}\left(\frac{1}{k}-\frac{1}{k+3}\right)$ . One can find this via the following:

$$\frac{1}{k^2+3k} = \frac{1}{k(k+3)} = \frac{A}{k} + \frac{B}{k+3} = \frac{A(k+3)}{k(k+3)} + \frac{Bk}{k(k+3)} = \frac{Ak+3A+Bk}{k(k+3)} = \frac{(A+B)k+3A}{k(k+3)} = \frac{Ak+3A+Bk}{k(k+3)} = \frac{Ak+3A+Bk}{k(k+3)}$$

Comparing numerators on the far left and far right, we must have 3A=1 and A+B=0. But then  $A=\frac{1}{3}$  and  $B=-A=-\frac{1}{3}$ , which gives the partial fraction decomposition given above:  $\frac{1/3}{k}+\frac{-1/3}{k+3}=\frac{1}{3}\left(\frac{1}{k}-\frac{1}{k+3}\right)$ . Alternatively, we can use Heaviside's Method:

$$\frac{1}{k^2 + 3k} = \frac{1}{k(k+3)} = \frac{A}{k} + \frac{B}{k+3}$$

$$A = \frac{1}{\lceil (k+3) \rceil} \Big|_{k=0} = \frac{1}{3}, \qquad B = \frac{1}{k} \frac{1}{\lceil (k+3) \rceil} \Big|_{k=-3} = -\frac{1}{3}$$

We then have...

$$\begin{split} \sum_{k=1}^{\infty} \frac{1}{k^2 + 3k} &= \lim_{n \to \infty} \sum_{k=1}^{\infty} \frac{1}{k^2 + 3k} \\ &= \lim_{n \to \infty} \sum_{k=1}^{\infty} \frac{1}{3} \left( \frac{1}{k} - \frac{1}{k+3} \right) \\ &= \lim_{n \to \infty} \frac{1}{3} \sum_{k=1}^{\infty} \left( \frac{1}{k} - \frac{1}{k+3} \right) \\ &= \frac{1}{3} \cdot \lim_{n \to \infty} \sum_{k=1}^{\infty} \left( \frac{1}{k} - \frac{1}{k+3} \right) \\ &= \frac{1}{3} \cdot \lim_{n \to \infty} \left( \left( \frac{1}{1} - \frac{1}{4} \right) + \left( \frac{1}{2} - \frac{1}{5} \right) + \left( \frac{1}{3} - \frac{1}{6} \right) + \left( \frac{1}{4} - \frac{1}{7} \right) + \left( \frac{1}{5} - \frac{1}{8} \right) + \dots + \\ &\left( \frac{1}{n-3} - \frac{1}{n} \right) + \left( \frac{1}{n-2} - \frac{1}{n+1} \right) + \left( \frac{1}{n-1} - \frac{1}{n+2} \right) + \left( \frac{1}{n} - \frac{1}{n+3} \right) \right) \\ &= \frac{1}{3} \cdot \lim_{n \to \infty} \left( \left( \frac{1}{1} - \frac{1}{4} \right) + \left( \frac{1}{2} - \frac{1}{5} \right) + \left( \frac{1}{3} - \frac{1}{5} \right) + \left( \frac{1}{4} - \frac{1}{7} \right) + \left( \frac{1}{5} - \frac{1}{8} \right) + \dots + \\ &\left( \frac{1}{2 - 3} - \frac{1}{h} \right) + \left( \frac{1}{2 - 2} - \frac{1}{n+1} \right) + \left( \frac{1}{2 - 1} - \frac{1}{n+2} \right) + \left( \frac{1}{h} - \frac{1}{n+3} \right) \right) \\ &= \frac{1}{3} \cdot \lim_{n \to \infty} \left( 1 + \frac{1}{2} + \frac{1}{3} - \frac{1}{n+1} - \frac{1}{n+2} - \frac{1}{n+3} \right) \\ &= \frac{1}{3} \cdot \left( 1 + \frac{1}{2} + \frac{1}{3} - 0 - 0 - 0 \right) \\ &= \frac{1}{3} \cdot \frac{11}{6} \\ &= \frac{11}{18} \end{split}$$

**Problem 2.** (10pt) Define  $\mathbf{u} = \langle 2, 0, -1, 3 \rangle$  and  $\mathbf{v} = \langle 1, -1, 5, 6 \rangle$ . Showing all your work, complete the following:

- (a)  $\mathbf{u} 2\mathbf{v}$
- (b)  $\|\mathbf{u} 2\mathbf{v}\|$
- (c)  $\mathbf{u} \cdot \mathbf{v}$
- (d) If  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ , then  $\mathbf{x} \cdot \mathbf{y} = \|\mathbf{x}\| \|\mathbf{y}\| \cos \theta$ , where  $\theta$  is the angle between  $\mathbf{x}$  and  $\mathbf{y}$ . Using this fact, compute the angle between  $\mathbf{u}$  and  $\mathbf{v}$ .

Solution.

(a)

$$\mathbf{u} - 2\mathbf{v} = \langle 2, 0, -1, 3 \rangle - 2\langle 1, -1, 5, 6 \rangle = \langle 2, 0, -1, 3 \rangle - \langle 2, -2, 10, 12 \rangle = \langle 2 - 2, 0 - (-2), -1 - 10, 3 - 12 \rangle = \langle 0, 2, -11, -9 \rangle$$

(b) 
$$\|\mathbf{u} - 2\mathbf{v}\| = \|\langle 0, 2, -11, -9 \rangle\| = \sqrt{0^2 + 2^2 + (-11)^2 + (-9)^2} = \sqrt{0 + 4 + 121 + 81} = \sqrt{206} \approx 14.3527$$

(c) 
$$\mathbf{u} \cdot \mathbf{v} = \langle 2, 0, -1, 3 \rangle \cdot \langle 1, -1, 5, 6 \rangle = 2(1) + 0(-1) + (1)5 + 3(6) = 2 + 0 + 5 + 18 = 25$$

(d) First, observe that...

$$\|\mathbf{u}\| = \|\langle 2, 0, -1, 3 \rangle\| = \sqrt{2^2 + 0^2 + (-1)^2 + 3^2} = \sqrt{4 + 0 + 1 + 9} = \sqrt{14}$$
$$\|\mathbf{v}\| = \|\langle 1, -1, 5, 6 \rangle\| = \sqrt{1^2 + (-1)^2 + 5^2 + 6^2} = \sqrt{1 + 1 + 25 + 36} = \sqrt{63} = 3\sqrt{7}$$

We know from (c) that  $\mathbf{u} \cdot \mathbf{v} = 25$ . But then...

$$\mathbf{u} \cdot \mathbf{v} = \|\mathbf{u}\| \|\mathbf{v}\| \cos \theta$$
$$25 = \sqrt{14} \cdot 3\sqrt{7} \cos \theta$$
$$25 = (\sqrt{2}\sqrt{7}) \cdot 3\sqrt{7} \cos \theta$$
$$25 = 21\sqrt{2} \cos \theta$$
$$\cos \theta = \frac{25}{21\sqrt{2}}$$
$$\theta = \cos^{-1} \left(\frac{25}{21\sqrt{2}}\right)$$
$$\theta \approx 32.67^{\circ}$$

**Problem 3.** (10pt) Define the following:

$$A = \begin{pmatrix} 0 & -2 \\ 6 & 5 \end{pmatrix}, \qquad B = \begin{pmatrix} 1 & 0 & -1 & 3 \\ 5 & 1 & 0 & 4 \end{pmatrix}, \qquad C = \begin{pmatrix} 2 & 1 \\ -1 & 0 \\ 4 & 1 \\ -1 & 1 \end{pmatrix}, \qquad \mathbf{u} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

Showing all your work, compute the following:

- (a) BC 2A
- (b) *CB*
- (c)  $B^T$ **u**

## Solution.

(a)

$$BC - 2A = \begin{pmatrix} 1 & 0 & -1 & 3 \\ 5 & 1 & 0 & 4 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ -1 & 0 \\ 4 & 1 \\ -1 & 1 \end{pmatrix} - 2 \begin{pmatrix} 0 & -2 \\ 6 & 5 \end{pmatrix}$$

$$= \begin{pmatrix} 1(2) + 0(-1) + (-1)4 + 3(-1) & 1(1) + 0(0) + (-1)1 + 3(1) \\ 5(2) + 1(-1) + 0(4) + 4(-1) & 5(1) + 1(0) + 0(1) + 4(1) \end{pmatrix} - \begin{pmatrix} 2 \cdot 0 & 2 \cdot -2 \\ 2 \cdot 6 & 2 \cdot 5 \end{pmatrix}$$

$$= \begin{pmatrix} 2 + 0 - 4 - 3 & 1 + 0 - 1 + 3 \\ 10 - 1 + 0 - 4 & 5 + 0 + 0 + 4 \end{pmatrix} - \begin{pmatrix} 0 & -4 \\ 12 & 10 \end{pmatrix}$$

$$= \begin{pmatrix} -5 & 3 \\ 5 & 9 \end{pmatrix} - \begin{pmatrix} 0 & -4 \\ 12 & 10 \end{pmatrix}$$

$$= \begin{pmatrix} -5 - 0 & 3 - (-4) \\ 5 - 12 & 9 - 10 \end{pmatrix}$$

$$= \begin{pmatrix} -5 & 7 \\ -7 & -1 \end{pmatrix}$$

$$CB = \begin{pmatrix} 2 & 1 \\ -1 & 0 \\ 4 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 & 3 \\ 5 & 1 & 0 & 4 \end{pmatrix}$$

$$= \begin{pmatrix} 2(1) + 1(5) & 2(0) + 1(1) & 2(-1) + 1(0) & 2(3) + 1(4) \\ -1(1) + 0(5) & -1(0) + 0(1) & -1(-1) + 0(0) & -1(3) + 0(4) \\ 4(1) + 1(5) & 4(0) + 1(1) & 4(-1) + 1(0) & 4(3) + 1(4) \\ -1(1) + 1(5) & -1(0) + 1(1) & -1(-1) + 1(0) & -1(3) + 1(4) \end{pmatrix}$$

$$= \begin{pmatrix} 2 + 5 & 0 + 1 & -2 + 0 & 6 + 4 \\ -1 + 0 & 0 + 0 & 1 + 0 & -3 + 0 \\ 4 + 5 & 0 + 1 & -4 + 0 & 12 + 4 \\ -1 + 5 & 0 + 1 & 1 + 0 & -3 + 4 \end{pmatrix}$$

$$= \begin{pmatrix} 7 & 1 & -2 & 10 \\ -1 & 0 & 1 & -3 \\ 9 & 1 & -4 & 16 \\ 4 & 1 & 1 & 1 \end{pmatrix}$$

(c)
$$B^{T}\mathbf{u} = \begin{pmatrix} 1 & 0 & -1 & 3 \\ 5 & 1 & 0 & 4 \end{pmatrix}^{T} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 5 \\ 0 & 1 \\ -1 & 0 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

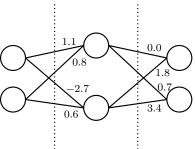
$$= \begin{pmatrix} 1(1) + 5(-1) \\ 0(1) + 1(-1) \\ -1(1) + 0(-1) \\ 3(1) + 4(-1) \end{pmatrix}$$

$$= \begin{pmatrix} 1 - 5 \\ 0 - 1 \\ -1 + 0 \\ 3 - 4 \end{pmatrix}$$

$$= \begin{pmatrix} -4 \\ -1 \\ -1 \\ -1 \end{pmatrix}$$

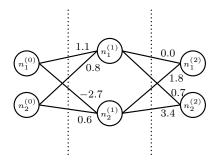
**Problem 4.** (10pt) A *neural network* is a computational model resembling how the human brain works and they are used to create predictive models in data science. There are many types of neural networks: feed-forward neural networks, recurrent neural networks, convolutional neural networks, etc.

- (a) Watch 3Blue1Brown's "But what is a neural network?" and then comment about what you learned and how it relates to the course material.
- (b) Using the (logistic) sigmoid function  $\sigma(x)=\frac{1}{1+e^{-x}}$ , bias vectors  $\mathbf{b}_1=\begin{pmatrix} 1.5\\-0.4 \end{pmatrix}$  and  $\mathbf{b}_2=\begin{pmatrix} 0.3\\2.0 \end{pmatrix}$ , and initial input  $\mathbf{a}=\begin{pmatrix} 3\\-1 \end{pmatrix}$ , compute the output of the single hidden layer neural network given below.



## Solution.

- (a) Solutions will vary.
- (b) For ease of notation, we label our neural network as below:



We know that for  $i \geq 1$ , the 'value' of each node is given by  $\mathbf{n}_i = \sigma(W^{(i)}\mathbf{n}_{i-1} + \mathbf{b}_i)$ , where  $\mathbf{n}_i$  is the vector of the 'values' for the ith node,  $n_j^{(i)}$  is the jth entry of the ith node (that is  $\mathbf{n}_i = (n_j^{(i)})$ ),  $W^{(i)}$  is the weight matrix (the transition matrix from  $\mathbf{n}_{i-1}$  to  $\mathbf{n}_i$ , i.e. from the (i-1)th layer to the ith layer),  $\mathbf{b}_i$  is the ith bias vector, and  $\sigma$  is a choice of activation function (which we shall take to be the (logistic) sigmoid function  $\sigma(x) = \frac{1}{1+e^{-x}}$ ). Note that if  $\mathbf{v}$  is a vector,  $\sigma(\mathbf{v})$  is taken to mean  $\mathbf{v}$  with  $\sigma$  applied to each component. The matrix  $W^{(i)}$  is given by  $W^{(i)} = (w_{j,k})$ , where  $w_{j,k}$  is the weight from the kth node of the (i-1)th layer to the jth node of the ith layer.<sup>4</sup> In the notation of the video, we have  $\mathbf{a}^{(i)} = \mathbf{n}^{(i)}$ ,  $\mathbf{b} = \mathbf{b}_i$ , and

<sup>&</sup>lt;sup>4</sup>We can derive this directly for this case. Observe that we must have  $n_1^{(1)} = 1.1 n_1^{(0)} + 0.8 n_2^{(0)}$  and  $n_2^{(1)} = -2.7 n_1^{(0)} + 0.6 n_2^{(0)}$ . From this we can immediately see that  $W^{(1)} = \begin{pmatrix} 1.1 & 0.8 \\ -2.7 & 0.6 \end{pmatrix}$ .

$$W=W^{(i)}.$$
 We have  $\mathbf{n}^{(0)}=\mathbf{a}=\langle 3,-1,
angle^T.$ 

$$\mathbf{n}^{(0)} = \mathbf{a} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$$

We can now compute the values of the nodes for the first layer:

$$\mathbf{n}^{(1)} = \sigma(W^{(1)}\mathbf{n}_0 + \mathbf{b}_1)$$

$$= \sigma\left(\begin{pmatrix} 1.1 & 0.8 \\ -2.7 & 0.6 \end{pmatrix} \begin{pmatrix} 3 \\ -1 \end{pmatrix} + \begin{pmatrix} 1.5 \\ -0.4 \end{pmatrix} \right)$$

$$= \sigma\left(\begin{pmatrix} 2.5 \\ -8.7 \end{pmatrix} + \begin{pmatrix} 1.5 \\ -0.4 \end{pmatrix} \right)$$

$$= \sigma\left(\begin{pmatrix} 4.0 \\ -9.1 \end{pmatrix} \right)$$

$$= \begin{pmatrix} \sigma(4.0) \\ \sigma(-9.1) \end{pmatrix}$$

$$= \begin{pmatrix} 0.982014 \\ 0.000111653 \end{pmatrix}$$

We can then compute the output of the given neural network.

$$\mathbf{n}^{(2)} = \sigma(W^{(2)}\mathbf{n}_1 + \mathbf{b}_2)$$

$$= \sigma\left(\begin{pmatrix} 0.0 & 1.8 \\ 0.7 & 3.4 \end{pmatrix} \begin{pmatrix} 0.982014 \\ 0.000111653 \end{pmatrix} + \begin{pmatrix} 0.3 \\ 2.0 \end{pmatrix} \right)$$

$$= \sigma\left(\begin{pmatrix} 0.000200975 \\ 0.687789 \end{pmatrix} + \begin{pmatrix} 0.3 \\ 2.0 \end{pmatrix} \right)$$

$$= \sigma\left(\begin{pmatrix} 0.300200975 \\ 2.687789 \end{pmatrix} \right)$$

$$= \begin{pmatrix} \sigma(0.300200975) \\ \sigma(2.687789) \end{pmatrix}$$

$$= \begin{pmatrix} 0.574492 \\ 0.936302 \end{pmatrix}$$