



# 신경망 네트워크와 수학적 기반

## Linear functions

# Superposition and linear functions

- ◆  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  means  $f$  is a function mapping  $n$ -vectors to numbers
- ◆  $f$  satisfies the *superposition property* if

$$f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$$

holds for all numbers  $\alpha, \beta$ , and all  $n$ -vectors  $x, y$

- ◆ a function that satisfies superposition is called *linear*

## Linear functions

# The inner product function

- ◆ with  $a$  an  $n$ -vector, the function

$$f(x) = a^T x = a_1 x_1 + a_2 x_2 + \cdots + a_n x_n$$

is the *inner product function*

- ◆  $f(x)$  is a weighted sum of the entries of  $x$
- ◆ the inner product function is linear:

$$\begin{aligned} f(\alpha x + \beta y) &= a^T (\alpha x + \beta y) \\ &= a^T (\alpha x) + a^T (\beta y) \\ &= \alpha (a^T x) + \beta (a^T y) \\ &= \alpha f(x) + \beta f(y) \end{aligned}$$

## Linear functions

### all linear functions are inner products

- ◆ suppose  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  is linear
- ◆ then it can be expressed as  $f(x) = a^T x$  for some  $a$
- ◆ specifically:  $a_i = f(e_i)$
- ◆ follows from

$$\begin{aligned} f(x) &= f(x_1 e_1 + x_2 e_2 + \cdots + x_n e_n) \\ &= x_1 f(e_1) + x_2 f(e_2) + \cdots + x_n f(e_n) \end{aligned}$$

## Linear functions

# Affine functions

- ◆ a function that is linear plus a constant is called *affine*
- ◆ general form is  $f(x) = a^T x + b$ , with  $a$  an  $n$ -vector and  $b$  a scalar
- ◆ a function  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  is affine if and only if

$$f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$$

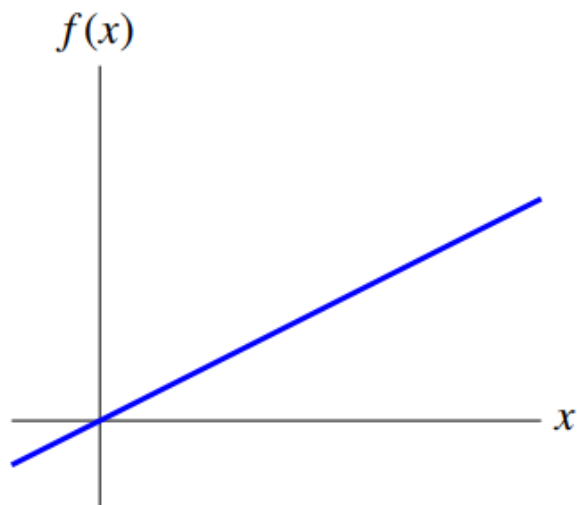
holds for all  $\alpha, \beta$  with  $\alpha + \beta = 1$ , and all  $n$ -vectors  $x, y$

- ◆ sometimes people refer to affine functions as linear

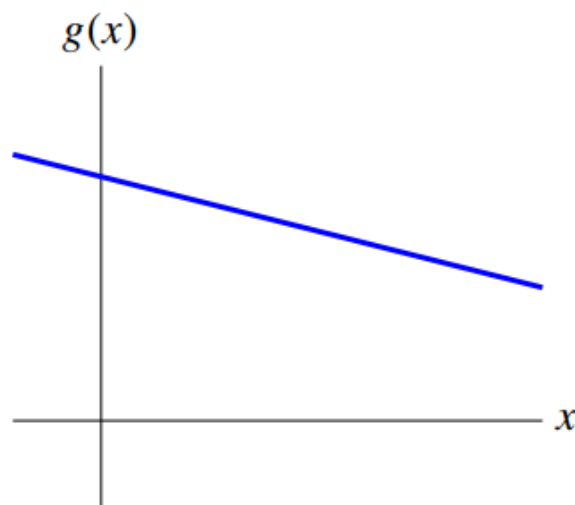
## Linear functions

# Linear versus affine functions

$f$  is linear



$g$  is affine, not linear



## Linear functions

## First-order Taylor approximation

- ◆ suppose  $f: \mathbb{R}^n \rightarrow \mathbb{R}$
- ◆ *first-order Taylor approximation* of  $f$ , near point  $z$ :

$$\hat{f}(x) = f(z) + \frac{\partial f}{\partial x_1}(z)(x_1 - z_1) + \cdots + \frac{\partial f}{\partial x_n}(z)(x_n - z_n)$$

- ◆  $\hat{f}(x)$  is very close to  $f(x)$  when  $x_i$  are all near  $z_i$
- ◆  $\hat{f}$  is an **affine function** of  $x$
- ◆ can write using inner product as

$$\hat{f}(x) = f(z) + \nabla f(z)^T (x - z)$$

- ◆ where  $n$ -vector  $\nabla f(z)$  is the *gradient* of  $f$  at  $z$

$$\nabla f(z) = \left( \frac{\partial f}{\partial x_1}(z), \dots, \frac{\partial f}{\partial x_n}(z) \right)$$

# Linear functions

## Example

