My solutions to

Deep Learning: Foundations and Concepts

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4 Single-Layer Networks: Regression

4.1

$$0 \stackrel{!}{=} \frac{\partial}{\partial w_i} E(w)$$

$$= \frac{\partial}{\partial w_i} \frac{1}{2} \sum_{n=1}^N \left(\sum_{j=0}^M w_j x_n^j - t_n \right)^2$$

$$= \frac{1}{2} \sum_{n=1}^N 2 \left(\sum_{j=0}^M w_j x_n^j - t_n \right) x_n^i$$

$$= \sum_{n=1}^N \sum_{j=0}^M w_j x_n^{j+i} - \sum_{n=1}^N t_n x_n^i$$

$$\iff \sum_{j=0}^M \sum_{n=1}^N x_n^{i+j} w_j = \sum_{n=1}^N x_n^i t_n$$

$$\iff \sum_{j=0}^M A_{ij} w_j = T_i$$

$$\frac{\partial^2}{\partial w_k \partial w_i} E(w) = \frac{\partial}{\partial w_k} \left(\sum_{n=1}^N \sum_{j=0}^M w_j x_n^{j+i} - \sum_{n=1}^N t_n x_n^i \right)$$

$$= \sum_{n=1}^N x_n^{k+i}$$

I.e. $H_E = X^{\top}X$. For $v \neq 0$, $v^{\top}X^{\top}Xv = (Xv)^{\top}Xv = ||Xv||_2^2 \geq 0$, i.e. H_E positive semidefinite, and hence positive definite if and only if it is nonsingular, in which case the solution to Aw = T minimizes E(w).

4.3

$$2\sigma(2a) - 1 = 2\frac{1}{1 + e^{-2a}} - 1$$

$$= \frac{2}{1 + e^{-2a}} - \frac{1 + e^{-2a}}{1 + e^{-2a}}$$

$$= \frac{2 - (1 + e^{-2a})}{1 + e^{-2a}}$$

$$= \frac{1 - e^{-2a}}{1 + e^{-2a}}$$

$$= \frac{e^a (1 - e^{-2a})}{e^a (1 + e^{-2a})}$$

$$= \frac{e^a - e^{-2a + a}}{e^a + e^{-2a + a}}$$

$$= \frac{e^a - e^{-a}}{e^a + e^{-a}}$$

$$= \tanh(a)$$

$$\implies 2\sigma(2a) = \tanh(a) + 1$$

$$\Leftrightarrow \sigma(2a) = \frac{1}{2}\tanh(a) + \frac{1}{2}$$

$$\Leftrightarrow \sigma(a) = \frac{1}{2}\tanh\left(\frac{a}{2}\right) + \frac{1}{2}$$

$$\implies y(x, w) = w_0 + \sum_{j=1}^{M} w_j \sigma\left(\frac{x - \mu_j}{s}\right)$$

$$= w_0 + \sum_{j=1}^{M} w_j \left(\frac{1}{2} \tanh\left(\frac{x - \mu_j}{2s}\right) + \frac{1}{2}\right)$$

$$= w_0 + \sum_{j=1}^{M} \frac{w_j}{2} + \sum_{j=1}^{M} \underbrace{\frac{w_j}{2}}_{:=u_j} \tanh\left(\frac{x - \mu_j}{2s}\right)$$