1 Problem

Compute the derivatives of the least squares loss $L[\phi]$ with respect to ϕ_0 and ϕ_1 for the Gabor model equation 6.8.

2 Answer

$$f[x,\phi] = \sin(\phi_0 + 0.06 \cdot \phi_1 x) \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x)^2}{32.0}\right)$$
(1)

$$L[\phi] = \sum_{i=1}^{I} (f[x_i, \phi] - y_i)^2$$
(2)

Let
$$u_i = f[x_i, \phi] - y_i$$

Then $L[\phi] = \sum_{i=1}^{I} (u_i)^2$

$$\frac{\partial L[\phi]}{\partial \phi_0} = \sum_{i=1}^{I} \frac{\partial L[\phi]}{\partial u_i} \cdot \frac{\partial u_i}{\partial \phi_0}$$

Let us break it down $\frac{\partial L[\phi]}{\partial u_i} = 2 \cdot u_i = 2 \cdot \left(\sin(\phi_0 + 0.06 \cdot \phi_1 x) \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) - y_i\right)$

$$\frac{\partial u_i}{\partial \phi_0} = \frac{\partial \sin(\phi_0 + 0.06 \cdot \phi_1 x) \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right)}{\partial \phi_0}$$

Let $p = \sin(\phi_0 + 0.06 \cdot \phi_1 x_i)$

Let $q = \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right)$

So that $\frac{\partial u_i}{\partial \phi_0} = p \frac{\partial q}{\partial \phi_0} + q \frac{\partial p}{\partial \phi_0}$

Let $r = \phi_0 + 0.06 \cdot \phi_1 x_i$

So that $\frac{\partial p}{\partial \phi_0} = \frac{\partial \sin(r)}{\partial r} \cdot \frac{\partial r}{\partial \phi_0} = \cos(r) \cdot (1) = \cos(\phi_0 + 0.06 \cdot \phi_1 x_i)$

Let $s = \left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right)$

So that $\frac{\partial q}{\partial \phi_0} = \frac{\partial \exp(s)}{\partial s} \cdot \frac{\partial s}{\partial \phi} = \exp(s) \cdot \frac{\partial s}{\partial \phi_0}$

Let $t = \phi_0 + 0.06 \cdot \phi_1 x_i$

So that $\frac{\partial s}{\partial \phi_0} = \frac{\partial^2 \exp(s)}{\partial s} \cdot \frac{\partial s}{\partial \phi_0} = \exp(s) \cdot \frac{\partial s}{\partial \phi_0}$

Let $t = \phi_0 + 0.06 \cdot \phi_1 x_i$

So that $\frac{\partial s}{\partial \phi_0} = \frac{\partial^2 e^2}{\partial s^2} \cdot \frac{\partial s}{\partial \phi_0} = \frac{1}{16} \cdot (\phi_0 + 0.06 \cdot \phi_1 x_i) \cdot (1) = -\frac{\phi_0 + 0.06 \cdot \phi_1 x_i}{16}$

Substituting $\frac{\partial q}{\partial \phi_0} = \exp(s) \cdot -\frac{\phi_0 + 0.06 \cdot \phi_1 x_i}{16} = -\frac{\phi_0 + 0.06 \cdot \phi_1 x_i}{16} \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right)$

Similarly $\frac{\partial p}{\partial \phi_0} = \cos(\phi_0 + 0.06 \cdot \phi_1 x_i) \cdot \frac{\phi_0 + 0.06 \cdot \phi_1 x_i}{16} \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) + \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) \cdot \cos(\phi_0 + 0.06 \cdot \phi_1 x_i)$

Finally
$$\frac{\partial L[\phi]}{\partial \phi_0} = \sum_{i=1}^{I} 2 \cdot \left(\sin(\phi_0 + 0.06 \cdot \phi_1 x) \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) - y_i \right)$$
$$\cdot \left[\sin(\phi_0 + 0.06 \cdot \phi_1 x_i) \cdot -\frac{\phi_0 + 0.06 \cdot \phi_1 x_i}{16} \cdot \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) + \exp\left(\frac{-(\phi_0 + 0.06 \cdot \phi_1 x_i)^2}{32.0}\right) \cdot \cos(\phi_0 + 0.06 \cdot \phi_1 x_i) \right]$$

3 Using SymPy

```
>>> L
    (-y + \exp(-0.03125*(phi0 + 0.06*phi1*x)**2)*\sin(phi0 + 0.06*phi1*x))**2
>>> print(latex(diff(L,phi0)))
    \left(-y + e^{-0.03125} \right) + 0.06 \phi_{1} x\right)^{2}
    \left(\left(\frac{0} + 0.06 \right) \right) \ \left(\frac{1} x \right) \right) \ \left(\frac{2} \right)
    \left(-0.0625 \right) - 0.00375 \right) = {1} x\right) e^{-0.03125}
    \left(\phi_{0} + 0.06 \phi_{1} x\right)^{2}  \\ \left(\phi_{0} + 0.06 \phi_{1} x\right)^{2}  \\
    \phi_{1} x \right)} + 2 e^{- 0.03125 \left(\phi_{0} + 0.06 \phi_{1}}
    x\right)^{2}} \cos{\left(\frac{0}{1} x \right)} + 0.06 \phi_{1} x \right)}
>>> print(latex(diff(L,phi1)))
    \left( y + e^{-0.03125} \left( \phi_{0} + 0.06 \phi_{1} x\right)^{2} \right)
    \left( \phi_{0} + 0.06 \phi_{1} x \right) \right) \left( -0.0075 x \right)
    \left(\phi_{0} + 0.06 \right) e^{-0.03125} \left(\phi_{0} + 0.06 \right) + 1 
    \left(\frac{0}{1} + 0.12 \times e^{-0.03125} \left(\frac{0}{0} + 0.06 \right)^{1} \times \left(\frac{1}{1} \times \right)^{2}\right)
    \cos{\left(\frac{0} + 0.06 \right)} \times \left(\frac{1} x \right)}\right)
    >>> 1/16
    0.0625
    >>> 1/32
    0.03125
    >>> 3/800
    0.00375
    >>> 3/400
    0.0075
    >>> 3/25
    0.12
```

$$\begin{split} \frac{\partial L[\phi]}{\partial \phi_0} = & \left(-y_i + e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \sin\left(\phi_0 + 0.06\phi_1 x_i\right) \right) \cdot \\ & \left(2\left(-\frac{1}{16}\phi_0 - \frac{3}{800}\phi_1 x_i \right) e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \sin\left(\phi_0 + 0.06\phi_1 x_i\right) \right. \\ & \left. + 2e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \cos\left(\phi_0 + 0.06\phi_1 x_i\right) \right) \end{split}$$

$$\frac{\partial L[\phi]}{\partial \phi_1} = \left(-y_i + e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \sin(\phi_0 + 0.06\phi_1 x_i) \right) \cdot \left(-\frac{3}{400} x_i \left(\phi_0 + 0.06\phi_1 x_i \right) e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \sin(\phi_0 + 0.06\phi_1 x_i) + 0.12 x_i e^{-\frac{1}{32}(\phi_0 + 0.06\phi_1 x_i)^2} \cos(\phi_0 + 0.06\phi_1 x_i) \right)$$