

1. Consider the neural network with 3 layers shown in Figure 1, which is used for regression.

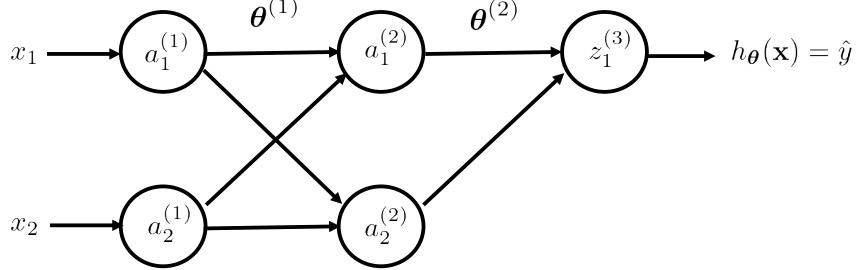


Figure 1: Neural network with 3 layers.

Define

$$\mathbf{a}^{(1)} = \mathbf{x} = (x_1, x_2), \mathbf{a}^{(2)} = g(\mathbf{z}^{(1)}), \text{ and } \mathbf{z}^{(l+1)} = \boldsymbol{\theta}^{(l)} \mathbf{a}^{(l)}, l = 1, 2,$$

and the predicted value  $\hat{y}$  is given by  $h_{\theta}(\mathbf{x}) = z_1^{(3)}$ . Suppose that the squared error loss is used.

- (a) Write a code that uses backpropagation for training the given neural network.
- (b) Consider a single sample with  $\mathbf{x} = [2 \ 1]^T$  and  $y = 3$ . Initialize all weights of the edges using independent and identically distributed (i.i.d.) uniform(0,1) random variables (i.e., the probability that it belongs to the interval  $(0, p)$  is equal to  $p$ ,  $p \in (0, 1)$ ). Train the neural network using the sample for 50 iterations with a learning rate  $\gamma = 0.05$ . Plot the squared error loss as a function of iteration.