

H.W 2

1. XOR problem:

$$\text{Given; } J(\theta) = \frac{1}{4} \sum_{x \in X} (f^*(x) - f(x; \theta))^2 \quad \text{--- (1)}$$

$$x = \{[0, 0]^T, [0, 1]^T, [1, 0]^T, [1, 1]^T\};$$

$$w = \{w_1, w_2\};$$

$$f(x; \theta) = f(x; w, b) = x^T w + b$$

→ Solving for equation (1):

$$J(\theta) = \frac{1}{4} \sum_{x \in X} (f^*(x) - (x^T w + b))^2$$

$$= \frac{1}{4} \sum_{x \in X} (f^*(x) - (x^T w + b))^T (f^*(x) - (x^T w + b))$$

✶ Take Gradient w.r.t. w ,

$$\nabla_w J = \frac{1}{4} \sum_{x \in X} (-2) (f^*(x) - (x^T w + b))^T \cdot x^T$$

Equating to 0,

$$\therefore \sum (f^*(x) - (x^T w + b))^T \cdot x^T = 0 \quad \text{--- (2)}$$

We know that for XOR,

$$\begin{array}{c} \text{Inputs} \end{array} \rightarrow \begin{array}{c} \text{Outputs} \end{array}$$

$$\begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

\therefore Transforming equation (2) in its XOR form & using w_1 & w_2 :

$$\therefore \sum \left(\begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} - \begin{bmatrix} b \\ b \\ b \\ b \end{bmatrix} \right)^T \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} = 0$$

$$\rightarrow \sum \left(\begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 \\ w_2 \\ w_1 \\ w_1 + w_2 \end{bmatrix} - \begin{bmatrix} b \\ b \\ b \\ b \end{bmatrix} \right)^T \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} = 0$$

$$\rightarrow \sum \left(\begin{bmatrix} -b \\ 1 - w_2 - b \\ 1 - w_1 - b \\ w_1 - w_2 - b \end{bmatrix} \right)^T \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} = 0$$

$$\rightarrow \sum \left(\begin{bmatrix} -b \\ 1 - w_2 - b \\ 1 - w_1 - b \\ -w_1 - w_2 - b \end{bmatrix} \right)^T \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} = 0$$

$$\rightarrow \begin{bmatrix} -b & 1-w_2-b & 1-w_1-b & -w_1-w_2-b \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} = 0$$

$$\rightarrow \begin{aligned} \therefore 1-w_1-b-w_1-w_2-b &= 0 & \text{--- (3)} \\ \& \quad 1-w_2-b-w_1-w_2-b &= 0 & \text{--- (4)} \end{aligned}$$

Taking Gradient w.r.t b , & equating to 0,
 $\nabla_b J = 0$

$$\therefore \frac{1}{4} \sum_{x \in X} (-2) (f^*(x) - (x^T w + b))^T = 0$$

$$\therefore \sum \left(\begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} - \begin{bmatrix} b \\ b \\ b \\ b \end{bmatrix} \right)^T = 0$$

$$\therefore 2(1-w_1-w_2-2b) = 0$$

$$\therefore \cancel{2w_1} \cancel{2w_2}$$

$$\therefore 1-w_1-w_2-2b=0$$

$$\therefore w_1+w_2+2b=1 \quad \text{--- (5)}$$

Substituting equation (5) in (3);

$$\cancel{1-w_1} \quad 1-2w_1-w_2-2b=0$$

$$\therefore 2w_1+w_1+w_2+2b=1$$

$$\therefore w_1+1=1$$

$$\therefore \boxed{w_1=0}$$

Similarly, substituting equation (3) in (2) ;

$$\therefore 1 - w_1 - 2w_2 - 2b = 0$$

$$\therefore w_1 + 2w_2 + 2b = 1$$

$$\therefore w_2 + (w_1 + w_2 + 2b) = 1$$

$$\therefore w_2 + 1 = 1$$

$$\therefore \boxed{w_2 = 0}$$

Substituting values of w_1 & w_2 in equation (5),

$$\therefore 0 + 0 + 2b = 1$$

$$\therefore b = \frac{1}{2}$$

$$\therefore \boxed{b = 0.5}$$

Hence, we can say that the values for $w_1 = 0$, $w_2 = 0$ & $b = 0.5$ minimize the XOR function.

homework2_ktapedia_jkkothari

January 24, 2018

Deep Learning Home Work 2

0.1 Team Members :-

Krushika Tapedia (ktapedia) Janvi Kothari (jkkothari)

```
In [15]: import numpy as np
         from matplotlib import pyplot as plt

In [16]: train_faces = np.load('smile_data/trainingFaces.npy')
         train_labels = np.load('smile_data/trainingLabels.npy')
         test_faces = np.load('smile_data/testingFaces.npy')
         test_labels = np.load('smile_data/testingLabels.npy')
         train_labels = train_labels.reshape(2000,1)
         test_labels = test_labels.reshape(test_labels.shape[0],1)

In [17]: #This function computes the cost 'J' (equation is given in Method 1)
         def J(w,x,y,alpha=0):
             wt = np.matrix.transpose(w)
             j = np.sum((np.dot(x,wt)-y)**2)
             return j/2

In [18]: #This is a function that reports costs
         def report_cost(w,alpha):
             print("Training Cost :",J(w,train_faces,train_labels,alpha),"\n")
             print("Testing Cost :",J(w,test_faces,test_labels,alpha),"\n")

In [19]: #This is a function that would calculate the Gradient
         #of Cost function for Methods 1 and 2
         def gradJ(w,x,y,alpha):
             try:
                 wt,xt = np.matrix.transpose(w[:]), np.matrix.transpose(x[:])
                 h = np.dot(x,wt)
                 loss = h-y
                 grad_j = np.dot(xt,loss)
                 return grad_j
             except:
                 print(xt.shape)
```

```
In [20]: # This is the gradient descent function used in Method 3 which requires alpha
# and a derived from a new cost function
def gradient_descent(w,x,y,alpha):
    a = np.dot(alpha,np.matrix.transpose(w))
    gradient = gradJ(w,x,y,alpha)+a
    return gradient
```

0.2 Question 2 : Method 1

Set Gradient to 0 and Solve

```
In [21]: def method1(train_faces,train_labels,test_faces,test_labels):
# Computing 'w' - weights
w_transpose = np.matrix.transpose(np.dot(np.linalg.pinv(train_faces),train_labels))
#Computing Testing Phase
# y = w transpose * x
return w_transpose
```

0.3 Question 2 : Method 2

Gradient Descent - using epsilon (learning rate) and tolerance

```
In [22]: def method2(train_faces,train_labels,test_faces,test_labels,alpha):
w = np.random.randn(1,train_faces.shape[1])
tolerance = 10
epsilon = 8e-6
while tolerance > 0.001:
    prev_cost = J(w,train_faces,train_labels,alpha)
    prev_gradJ = gradJ(w,train_faces,train_labels,alpha)
    u = np.dot(prev_gradJ,epsilon)
    w = np.subtract(w,u.transpose())
    curr_cost = J(w,train_faces,train_labels,alpha)
    tolerance = np.absolute(prev_cost-curr_cost)
test_cost = J(w,test_faces,test_labels,0)
return w
```

0.4 Question 2 : Method 3

Using Penalty alpha(alpha = 1000) and epsilon (learning rate = 1e-6)

```
In [23]: def method3(train_faces,train_labels,alpha=1e3):
w = np.random.randn(1,train_faces.shape[1])
tolerance = 10
epsilon = 1e-6
while tolerance > 0.001:
    penalty = (alpha/2)*np.dot(w,np.matrix.transpose(w))
    prev_cost = J(w,train_faces,train_labels,alpha)+penalty
    prev_gradJ = gradient_descent(w,train_faces,train_labels,alpha)
    u = np.dot(prev_gradJ,epsilon)
```

```

        w = np.subtract(w,u.transpose())
        curr_cost = J(w,train_faces,train_labels,alpha)+penalty
        tolerance = np.absolute(prev_cost-curr_cost)
        test_cost = J(w,test_faces,test_labels,1e3)
        norm_w = np.linalg.norm(w)
        return w

In [26]: print("-----Results for Method 1-----\n")
        w1 = method1(train_faces,train_labels,test_faces,test_labels)
        report_cost(w1,0)
        print("-----Results for Method 2-----\n")
        w2 = method2(train_faces,train_labels,test_faces,test_labels,0)
        report_cost(w2,0)
        print("-----Results for Method 3-----\n")
        w3 = method3(train_faces,train_labels,1e3)
        report_cost(w3,1000)
        print("-----")
        print("Norm of W in Method 2 : ",np.linalg.norm(w2)**2,"\n")
        print("Norm of W in Method 3 : ",np.linalg.norm(w3)**2,"\n")

-----Results for Method 1-----

Training Cost : 112.722612528

Testing Cost : 190.375513314

-----Results for Method 2-----

Training Cost : 114.207086934

Testing Cost : 191.921492989

-----Results for Method 3-----

Training Cost : 139.874835971

Testing Cost : 149.952408751

-----
Norm of W in Method 2 : 20.4521547085

Norm of W in Method 3 : 0.052674369434

```

0.4.1 Output Description :

- 1) The above output shows the Testing and Training costs for all the three Methods

- 2) Cost for Method 1 is obtained by directly setting the gradient zero and computing the weights
- 3) We use learning rates like $\epsilon = 8e-6$ for Method 2 and $\epsilon = 1e-6$ for Method 3
- 4) If you compare method 2 and 3, training cost is higher in method 3, whereas testing cost is lower in Method 3 as compared to Method 2.
- 5) The Output also has the Norm vales of W in methods 2 and 3