

Artificial Intelligence Theory Homework 2

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Date

No.

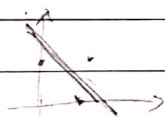
1.1 For $f(x) = AX$, $A \in \mathbb{R}^{d \times d}$, $X \in \mathbb{R}^{d \times k}$
 $Df(x)[H] = AH$, $H \in \mathbb{R}^{d \times k}$
 For $f(x) = XX^T$, $X \in \mathbb{R}^{d \times n}$
 $Df(x)[H] = HX^T + XH^T$, $H \in \mathbb{R}^{d \times n}$

1.2 ~~For~~ $f(x) = XBX$, $X \in \mathbb{R}^{d \times d}$
 $Df(x)[H] = HBX + XBH$, $H \in \mathbb{R}^{d \times d}$
 $f(x) = AXBX^T CX$, $X \in \mathbb{R}^{d \times d}$, $A, B, C \in \mathbb{R}^{d \times d}$
 $Df(x)[H] = AHBX^T CX + AXBH^T CX + AXBX^T CH$, $H \in \mathbb{R}^{d \times d}$

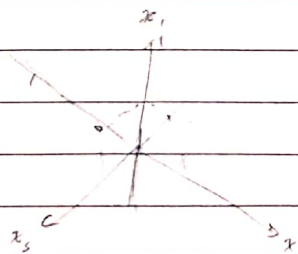
1.3 $f(x) = (x_1, x_2) \begin{pmatrix} 1 & x_2^2 \\ \ln x_1 & 3 \end{pmatrix} = (x_1 + x_2 \ln x_1, x_1 x_2^2 + 3x_2)$
 $Df(x) = \begin{pmatrix} 1 + \frac{x_2}{x_1} & x_2^2 \\ \ln x_1 & 2x_1 x_2 + 3 \end{pmatrix} \Rightarrow Df(x)[H] = \begin{pmatrix} 1 + \frac{x_2}{x_1} & x_2^2 \\ \ln x_1 & 2x_1 x_2 + 3 \end{pmatrix} \begin{pmatrix} h_1 \\ h_2 \end{pmatrix} = \begin{pmatrix} h_1 + \frac{x_2}{x_1} h_1 + h_2 x_2^2 \\ h_1 \ln x_1 + 2h_2 x_1 x_2 + 3h_2 \end{pmatrix}$

2 $L = 0.5 \|w\|^2 + C \sum_i \max(0, 1 - y_i(w \cdot x_i + b))$
 $\frac{\partial L}{\partial w} = w + C \sum_i [1 - y_i(w \cdot x_i + b) > 0] y_i (-x_i)$

3.1 $w_1 = -1, w_2 = -1, b = 1.5$



3.2 $w_1 = 1, w_2 = 1, w_3 = 1, b = 1$



$1(1) + 1(0) + 1(0) + 1 = +1$
 $1(-1) + 1(-3) + 1(2) + 1 = -1$