

Exercise 2.2.1)

$$\begin{aligned}\frac{\partial \sigma(a)}{\partial a} &= \frac{-e^{-a}}{1+e^{-a}} = \sigma(a)(1-\sigma(a)), \text{ where } \sigma() \text{ denotes the sigmoid function} \\ \therefore \frac{\partial \sigma(Wx_i + b)}{\partial (Wx_i + b)} &= \sigma(Wx_i + b)(1 - \sigma(Wx_i + b)) \dots (1)\end{aligned}$$

(a)

$$\begin{aligned}\frac{\partial L(W, b)}{\partial w} &= \sum_1^N \frac{\partial (y_i - h(x_i, W, b))^2}{\partial w} = \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial w} \\ &= \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial \sigma(Wx_i + b)} \times \frac{\partial \sigma(Wx_i + b)}{\partial w} \\ &= \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial \sigma(Wx_i + b)} \times \frac{\partial \sigma(Wx_i + b)}{\partial (Wx_i + b)} \times \frac{\partial (Wx_i + b)}{\partial w} \\ &= \sum_i^N -2(y_i - \sigma(Wx_i + b)) \times \frac{\partial \sigma(Wx_i + b)}{\partial (Wx_i + b)} \times x_i \\ &= \sum_i^N -2(y_i - \sigma(Wx_i + b)) \times \sigma(Wx_i + b)(1 - \sigma(Wx_i + b)) \times x_i, \because \text{as is shown in (1)} \\ &= \sum_i^N -2\left(y_i - \frac{1}{1 + e^{-(Wx_i + b)}}\right) \times \frac{1}{1 + e^{-(Wx_i + b)}} \times \left(1 - \frac{1}{1 + e^{-(Wx_i + b)}}\right) \times x_i\end{aligned}$$

(b)

$$\begin{aligned}\frac{\partial L(W, b)}{\partial b} &= \sum_1^N \frac{\partial (y_i - h(x_i, W, b))^2}{\partial b} = \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial b} = \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial \sigma(Wx_i + b)} \times \frac{\partial \sigma(Wx_i + b)}{\partial b} \\ &= \sum_i^N \frac{\partial (y_i - \sigma(Wx_i + b))^2}{\partial \sigma(Wx_i + b)} \times \frac{\partial \sigma(Wx_i + b)}{\partial (Wx_i + b)} \times \frac{\partial (Wx_i + b)}{\partial b} \\ &= \sum_i^N -2(y_i - \sigma(Wx_i + b)) \times \frac{\partial \sigma(Wx_i + b)}{\partial (Wx_i + b)} \times 1 \\ &= \sum_i^N -2(y_i - \sigma(Wx_i + b)) \times \sigma(Wx_i + b)(1 - \sigma(Wx_i + b)) \times 1, \because \text{as is shown in (1)} \\ &= \sum_i^N -2\left(y_i - \frac{1}{1 + e^{-(Wx_i + b)}}\right) \times \frac{1}{1 + e^{-(Wx_i + b)}} \times \left(1 - \frac{1}{1 + e^{-(Wx_i + b)}}\right) \times 1\end{aligned}$$

