

diff.  $j$  v.  $j$

$$\frac{\partial y}{\partial w_j} = \frac{\partial}{\partial w_j} \left( \sum_{j=0}^D w_j x_j + b \right) = \frac{\partial}{\partial w_j} (w_0 x_0 + b + w_1 x_1 + b + \dots + w_j x_j + b + \dots + w_D x_D + b) = x_j$$

$$\frac{\partial y}{\partial b} = \frac{\partial}{\partial b} \left( \sum_{j=0}^D w_j x_j + b \right) = 1$$

= 1.

$$\dots + w_j x_j + b + \dots + w_D x_D + b$$

Loss derivatives

$$\frac{\partial L}{\partial w_j} = \frac{dL}{dy} \frac{\partial y}{\partial w_j} = \frac{dL}{dy} x_j$$

$$= \frac{d}{dy} \left( \frac{1}{2} (y - t)^2 \right) x_j = (y - t) x_j$$

$$\left( \frac{1}{2} (y - t)^2 \right)' = 2 \times \frac{1}{2} (y - t) = y - t$$

$$\frac{\partial L}{\partial b} = \frac{\partial L}{\partial y} \frac{\partial y}{\partial b} = (y - t)$$

cost  $f = J \Rightarrow \frac{1}{N} \sum \frac{1}{2} (y_i - t_i)^2$  linearity

$$\frac{\partial J}{\partial w_j} = \frac{1}{N} \sum_i (y_i - t_i) x_{ij}$$

$$\frac{\partial J}{\partial b} = \frac{1}{N} \sum_i (y_i - t_i)$$

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resulted from the initialization

Slides 18~24.

$x \in \mathbb{R}^1 \rightarrow$  <sup>not</sup> linear ;  $\phi(x) \in \mathbb{R}^2, \rightarrow$   ~~$\phi$~~   $f(w)$  could be linear

$$y = w_0 x^0 + w_1 x^1 + w_2 x^2 + \dots + w_m x^m$$

$$x \rightarrow [1, x, x^2, x^3, \dots, x^m]^T$$

$y = \underline{\phi(x)}^T$  is still linear given the weight matrix  $w_0 \dots w_m$

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$$W = [ \underline{[2, 6]}, \underline{[7, 5]} ] = \left( \frac{1}{2} \right) \|W\|_2^2$$

$$\underset{\substack{\text{weight} \\ \text{matrix}}}{R(W)} = \frac{1}{2} \|W\|_2^2 = \frac{1}{2} \sum_j w_j^2$$

$$\underline{J_{\text{regularized}}} = \underline{J} + \lambda \underline{R(W)} = J(w) + \frac{1}{2} \sum_j w_j^2$$

like  $M$ ,  $\lambda$  is tunable

slides 30~31

$> 0, w_j \uparrow, J \uparrow$

$a$  is always positive.

$$\frac{\partial J}{\partial w_j} < 0, w_j \uparrow, J \downarrow$$

$$w_j \leftarrow \underset{\text{update}}{w_j} - a \left[ \frac{\partial J}{\partial w_j} \right]$$

$> 0.$

$< 0.$

✓