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~~Math~~ CS 584 HW1

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I pledge my honor that I have abided by the Stevens Honor System

$$J = \sum_{i=1}^n L(x_i, y_i | w, b) = -\frac{1}{n} \sum_{i=1}^n (y \log \hat{y} + (1-y) \log(1-\hat{y})) + \lambda \sum_{j=1}^d w_j^2$$

$$\frac{dJ}{dw} = \frac{d}{dw} \left( -\frac{1}{n} \sum_{i=1}^n (y \log(\hat{y}) + (1-y) \log(1-\hat{y})) + \lambda \sum_{j=1}^d w_j^2 \right)$$

Expand  $\hat{y}$  to its definition

$$= \frac{d}{dw} \left( -\frac{1}{n} \sum_{i=1}^n \left( y \log \left( \frac{1}{1 + e^{-(xw+b)}} \right) + (1-y) \log \left( 1 - \frac{1}{1 + e^{-(xw+b)}} \right) \right) + \lambda \sum_{j=1}^d w_j^2 \right)$$

Bring  $\frac{d}{dw}$  derivative operator inside

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \frac{d}{dw} \log \left( \frac{1}{1 + e^{-(xw+b)}} \right) + (1-y) \frac{d}{dw} \log \left( 1 - \frac{1}{1 + e^{-(xw+b)}} \right) \right) + \lambda \sum_{j=1}^d \frac{d}{dw} w_j^2$$

Apply derivative operator

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \left( \frac{1}{1 + e^{-(xw+b)}} \right) \left( 0 - 1 \cdot (-xw+b) e^{-(xw+b)} \right) + (1-y) \left( \frac{1}{1 - \frac{1}{1 + e^{-(xw+b)}}} \right) \left( 0 - 1 \cdot (-xw+b) e^{-(xw+b)} \right) \right) + 2\lambda w$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \left( \frac{1}{1 + e^{-(xw+b)}} \right) \left( \frac{0 - (-xw+b)}{(1 + e^{-(xw+b)})^2} \right) + (1-y) \left( \frac{1}{1 - \frac{1}{1 + e^{-(xw+b)}}} \right) \left( \frac{0 - (-xw+b)}{(1 + e^{-(xw+b)})^2} \right) \right) + 2\lambda w$$

$\log'(xw) = \frac{f'(x)}{f(x)}$

$$\left( - \left( \frac{0 - (-xw+b)}{(1 + e^{-(xw+b)})^2} \right) \right) + 2\lambda w$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \left( \frac{xw}{1 + e^{-(xw+b)}} \right) + (1-y) \left( \frac{-xw}{(1 - \frac{1}{1 + e^{-(xw+b)}})(1 + e^{-(xw+b)})^2} \right) \right) + 2\lambda w$$

Simplify

+ 2λw

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{xwe^{-(xw+b)}}{1 + e^{-(xw+b)}} + \frac{-(1-y)xe^{-(xw+b)}}{(1 + e^{-(xw+b)})^2 - (1 + e^{-(xw+b)})} \right) + 2\lambda w$$

Simplify

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{xwe^{-(xw+b)}}{1 + e^{-(xw+b)}} + \frac{-(1-y)xe^{-(xw+b)}}{(1 + e^{-(xw+b)}) - 1} \right) + 2\lambda w$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{xye^{-(xw+b)}}{1+e^{-(xw+b)}} + \frac{\text{Simplify } -(1-y)xe^{-(xw+b)}}{(1+e^{-(xw+b)})(e^{-xw+b})} \right) + 2\lambda w$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{xye^{-(xw+b)}}{1+e^{-(xw+b)}} + \frac{-(1-y)x}{1+e^{-(xw+b)}} \right) + 2\lambda w$$

$$\boxed{= -\frac{1}{n} \sum_{i=1}^n \left( \frac{x(ye^{-(xw+b)} - (1-y))}{1+e^{-(xw+b)}} \right) + 2\lambda w} \quad \left( \frac{dJ}{dw} \right)$$

$$\frac{dJ}{db} = \frac{d}{db} \left( -\frac{1}{n} \sum_{i=1}^n \left( y \log\left(\frac{1}{1+e^{-(xw+b)}}\right) + (1-y) \log\left(1 - \frac{1}{1+e^{-(xw+b)}}\right) \right) + \sum_{j=1}^d w_j^2 \right)$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \frac{d}{db} \log\left(\frac{1}{1+e^{-(xw+b)}}\right) + (1-y) \frac{d}{db} \log\left(1 - \frac{1}{1+e^{-(xw+b)}}\right) \right) + \sum_{j=1}^d \frac{d}{db} w_j^2$$

Apply derivative

$$= -\frac{1}{n} \sum_{i=1}^n \left( y \left( 1+e^{-(xw+b)} \right) \left( \frac{-(-e^{-(xw+b)})}{(1+e^{-(xw+b)})^2} \right) + (1-y) \left( \frac{e^{-(xw+b)}}{1 - \frac{1}{1+e^{-(xw+b)}}} \right) \right)$$

Apply derivative

$$\left( -\frac{0 - (-e^{-(xw+b)})}{(1+e^{-(xw+b)})^2} \right) + 0$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{ye^{-(xw+b)}}{1+e^{-(xw+b)}} + \frac{-(1-y)e^{-(xw+b)}}{\left(1 - \frac{1}{1+e^{-(xw+b)}}\right)(1+e^{-(xw+b)})^2} \right)$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{ye^{-(xw+b)}}{1+e^{-(xw+b)}} - \frac{(1-y)e^{-(xw+b)}}{((1+e^{-(xw+b)}) - 1)(1+e^{-(xw+b)})^2} \right)$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{ye^{-(xw+b)}}{1+e^{-(xw+b)}} - \frac{(1-y)e^{-(xw+b)}}{e^{-(xw+b)}(1+e^{-(xw+b)})} \right)$$

$$= -\frac{1}{n} \sum_{i=1}^n \left( \frac{ye^{-(xw+b)}}{1+e^{-(xw+b)}} - \frac{(1-y)}{1+e^{-(xw+b)}} \right)$$

$$= -\frac{1}{n} \sum_{i=1}^n \frac{ye^{-(xw+b)} - 1 + y}{1+e^{-(xw+b)}} = -\frac{1}{n} \sum_{i=1}^n \frac{y(e^{-(xw+b)} + 1) - 1}{1+e^{-(xw+b)}}$$

$$\boxed{= -\frac{1}{n} \sum_{i=1}^n \left( y - \frac{1}{1+e^{-(xw+b)}} \right)} \quad \left( \frac{dJ}{db} \right)$$