HW1 Individual

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Perceptrons

1.1

Assuming d=2, derive the equation for the line that is the decision boundary.

$$y(x) = 0 (1)$$

$$w_1 x_1 + w_2 x_2 + w_0 = 0 (2)$$

$$w_2 x_2 = -w_1 x_1 - w_0 (3)$$

$$x_2 = -\left(\frac{w_1}{w_2}\right)x_1 - \frac{w_0}{w_2} \tag{4}$$

1.2

Prove that the distance from the decision boundary to the origin is given by:

$$l = \frac{w^{\top}x}{\|w\|}$$

Note that this is for x on the decision boundary, so from $w^{\top}x + w_0 = 0$, we get $l = \frac{w^{\top}x}{\|w\|} = \frac{-w_0}{\|w\|}$.

We know that w is orthogonal to the decision boundary. Then the desired distance, by definition of distance from a point to a line, is given by the scalar c s.t. $c\hat{w}$ is on the line (where $\hat{w} = \frac{w}{\|w\|}$, the unit vector parallel to w).

So, let $x = c\hat{w}$ in equation (4). Then

$$c\frac{w_2}{\|w\|} = -\frac{cw_1w_1}{w_2\|w\|} - \frac{w_0}{w_2} \tag{5}$$

$$c\frac{w_2}{\|w\|} = -\frac{cw_1w_1}{w_2\|w\|} - \frac{w_0}{w_2}$$

$$c\frac{w_2}{\|w\|} + c\frac{w_1w_1}{w_2\|w\|} = -\frac{w_0}{w_2}$$
(6)

$$c(w_2 + \frac{w_1 w_1}{w_2}) = -\|w\| \frac{w_0}{w_2} \tag{7}$$

$$c(w_2w_2 + w_1w_1) = -\|w\|w_0$$
(8)

$$c = -\frac{w_0}{\|w\|} \tag{9}$$

1.3

Write down the perceptron learning rule as an update equation.

 $w_i = w_i + \alpha(t - y)x_i$, where α is the learning rate, t is the target output, and y is the current output.

1.4

Initialize w_1, w_2 and θ to be 0 and fix the learning rate to 1, and train the perceptron to learn NAND, adding one row for each "randomly" selected pattern. Stop when the learning converges.

x_1	x_2	Net	Output	Teacher	w_1	w_2	Threshold $\theta(=-w_0)$
1	1	0	1	0	-1	-1	-1

1.5

Is the solution unique? Why or why not?

No, other possible weights are valid solutions, like $w_0 = 2$, $w_1 = -2$, $w_2 = -2$, which could be reached with the same training example if we instead used a training rate of 2.

2 Logistic Regression

Show that the gradient of the Cross Entropy cost function for the logistic activation function is:

$$-\frac{\partial E(w)}{\partial w_j} = \sum_{n=1}^{N} (t^n - y^n) x_j^n$$

First, let's calculate $\frac{\partial y^n}{\partial w_i}$:

$$\frac{\partial y^n}{\partial w_j} = \frac{\frac{\partial}{\partial w_j} (1 + e^{-w^\top x})}{(1 + e^{-w^\top x})^2}$$
 Quotient rule (10)

$$= \frac{-x_j^n e^{-w^\top x}}{(1 + e^{-w^\top x})^2} \tag{11}$$

$$=x_{j}^{n}\frac{1}{1+e^{-w^{T}x}}\frac{-e^{-w^{T}x}}{1+e^{-w^{T}x}}$$
(12)

$$=x_j^n y^n (1-y^n) \tag{13}$$

And calculating the desired gradient:

$$-\frac{\partial E(w)}{\partial w_j} = \frac{\partial}{\partial w_j} \left[\sum_{n=1}^{N} (t^n \ln(y^n) + (1-t^n) \ln(1-y^n)) \right]$$
 Substituting $E(w)$ (14)

$$= \sum_{n=1}^{N} \left[\frac{\partial}{\partial w_j} (t^n \ln(y^n) + (1 - t^n) \ln(1 - y^n)) \right]$$
 Linearity of derivative (15)

$$= \sum_{n=1}^{N} \left[t^n \frac{\partial}{\partial w_j} \ln(y^n) + (1 - t^n) \frac{\partial}{\partial w_j} \ln(1 - y^n) \right] \quad \text{Linearity of derivative} \quad (16)$$

$$= \sum_{n=1}^{N} \left[\frac{t^n}{y^n} \frac{\partial y^n}{\partial w_j} + \frac{1 - t^n}{1 - y^n} \frac{\partial (1 - y^n)}{\partial w_j} \right]$$
 Derivative of ln (17)

$$= \sum_{n=1}^{N} \left[x_j^n t^n (1 - y^n) - x_j^n y^n (1 - t^n) \right]$$
 Using (13)

$$=\sum_{n=1}^{N}\left[\left(t^{n}-y^{n}\right)x_{j}^{n}\right]\tag{19}$$

3 Softmax Regression

Show that the gradient of the Cross Entropy cost function for softmax regression is:

$$-\frac{\partial E(w)}{\partial w_{jk}} = \sum_{n=1}^{N} (t_k^n - y_k^n) x_j^n$$

Let $a_k^n = exp(w_k^\top x^n)$.

First, let's calculate $\frac{\partial}{\partial w_{jk}} \ln(y_i^n)$:

$$\frac{\partial}{\partial w_{jk}} \ln(y_i^n) = \frac{\partial}{\partial w_{jk}} \ln\left(\frac{a_i^n}{\sum_{h=1}^c a_h^n}\right) \qquad \text{Substituting } y_k^n \qquad (20)$$

$$= \frac{\partial}{\partial w_{jk}} \left(\ln(a_i^n) - \ln\left(\sum_{h=1}^c a_h^n\right)\right) \qquad \text{Logarithm property} \qquad (21)$$

$$= \frac{\partial}{\partial w_{jk}} \ln(a_i^n) - \frac{\partial}{\partial w_{jk}} \ln\left(\sum_{h=1}^c a_h^n\right) \qquad \text{Linearity of derivative} \qquad (22)$$

Note that $\frac{\partial a_i^n}{\partial w_{jk}}$ is $x_j^n a_k^n$ when i=k, and is 0 otherwise. Thus, when i=k, the first term is $x_n^n a_k^n/a_k^n=x_j^n$, otherwise it is 0, and the second term is always $x_j^n y_k^n$.

Calculating the desired gradient:

$$-\frac{\partial E(w)}{\partial w_{jk}} = \frac{\partial}{\partial w_{jk}} \left[\sum_{n=1}^{N} \sum_{i=1}^{c} t_i^n \ln(y_i^n) \right]$$
 Substituting $E(w)$ (23)

$$= \sum_{n=1}^{N} \sum_{i=1}^{c} \left[t_i^n \frac{\partial}{\partial w_{jk}} \ln(y_i^n) \right]$$
 Linearity of derivative (24)

$$= \sum_{n=1}^{N} \left[t_k^n x_j^n - \sum_{i=1}^{c} t_i^n x_j^n y_k^n \right]$$
 Using (22)

$$= \sum_{n=1}^{N} \left[t_k^n x_j^n - x_j^n y_k^n \right]$$
 One-hot encoding: there is a unique $t_i = 1$ (26)

$$=\sum_{k=1}^{N}\left[\left(t_{k}^{n}-y_{k}^{n}\right)x_{j}^{n}\right]\tag{27}$$