

**IFT 6390 Fundamentals of Machine Learning**  
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## **Homework 0**

- This homework must be done and submitted to Gradescope individually (you will not be collaborating with other students)
- The theoretical part should be submitted as a pdf file. It should preferably be done in  $\text{\LaTeX}$  by copying this project (**Menu**  $\rightarrow$  **Copy Project**) and working off of this exact file. Still all **legible** solutions submitted as a pdf will be accepted. We reserve the right to penalize solutions that are very hard to read, even if they are correct.
- The practical part should be coded in python (you can use the numpy and matplotlib libraries) and all code will be submitted as a python file to Gradescope. To enable automated code grading you should work off of the template file given in this homework folder. Do not modify the name of the file or any of the function signatures of the template file or the code grading will not work for you. You may, of course, add new functions and any regular python imports
- The practical report (graphing, charts, or other report parts) should be submitted in a pdf to Gradescope. For the report it is recommended to use a Jupyter notebook, writing math with MathJax and export as pdf. You may alternatively write your report in  $\text{\LaTeX}$ ;  $\text{\LaTeX}$ ; Word. In any case, you should export your report to a pdf file that you will submit. You are of course encouraged to draw inspiration from what was done in lab sessions
- NOTE: Many of the math questions can be answered by using online resources and automatic math solvers. This is perfectly fine if it helps you practice, but keep in mind that during the in-class exams you will not have access to those resources and automatic solvers
- ATTENTION: The University of Montreal now has a strict policy in case of fraud or plagiarism. If an infraction is found, the professor is required to report to the director of the department. An administrative procedure is then automatically triggered with the following consequences: the offense is noted in your file, and a sanction is decided (which can be serious and go to dismissal in case of recidivism). It is important that you do the work yourself!

- NOTE: The midterm and final exams will be **exclusively** in-person!
  - NOTE: According to UdeM policy, students in the classroom are to be wearing face masks at all times. The mask must cover your mouth and nose and create a tight seal around your face as much as possible. The university rules stipulate that the instructor is allowed to take off their mask only while giving the lecture in order to help students understand (for example some students read lips). The instructor is fully vaccinated. We strongly encourage you to also get fully vaccinated, even though the university does not currently make vaccination a requirement. Wearing a mask in the classroom is not a negotiable rule; everyone's safety relies on it. The moment we see you without a mask, we will stop the lecture and you will be removed from the classroom.
- ☐ **I acknowledge I have read and I agree with the instructions above.**

## 1 Theoretical Part [5 points]

This part of the homework will not be graded for correctness. You will still need to provide an answer and properly annotate it on Gradescope. You get 1 point for each answer that you properly annotate, even if the answer itself is incorrect. We will provide you with solutions which you can use to check your answers. The goal is for you to i) practice the process of annotating answers to questions on Gradescope and, ii) get an idea of what kind of basic math we will need during the class. If you are having trouble answering these questions you might be missing some important prerequisite knowledge for this class.

1. [1 points] Let  $X$  be a random variable representing the outcome of a single roll of a 6-sided dice. Show the steps for the calculation of i) the expectation of  $X$  and ii) the variance of  $X$ .
2. [1 points] Let  $u, v \in \mathbb{R}^d$  be two vectors and let  $A \in \mathbb{R}^{n \times d}$  be a matrix. Give the formulas for the euclidean norm of  $u$ , for the euclidean inner product (aka dot product) between  $u$  and  $v$ , and for the matrix-vector product  $Au$ .

3. [1 points] Consider the two algorithms below. What do they compute and which algorithm is faster?  
*Observez les deux algorithmes ci-dessous. Que calculent-ils et lequel est le plus rapide ?*

**ALGO1**(n)

**result** = 0

**for**  $i = 1 \dots n$

**result** = **result** +  $i$

**return result**

**ALGO2**(n)

**return**  $(n + 1) * n / 2$

4. [1 points] Give the step-by-step derivation of the following derivatives:

i)  $\frac{df}{dx} = ?$ , where  $f(x, \beta) = x^2 \exp(-\beta x)$

ii)  $\frac{df}{d\beta} = ?$ , where  $f(x, \beta) = x \exp(-\beta x)$

iii)  $\frac{df}{dx} = ?$ , where  $f(x) = \sin(\exp(x^2))$

5. [1 points] Let  $X \sim N(\mu, 1)$ , that is the random variable  $X$  is distributed according to a Gaussian with mean  $\mu$  and standard deviation 1. Show how you can calculate the second moment of  $X$ , given by  $\mathbb{E}[X^2]$ .