

Problem 1 A

Friday, January 27, 2023 10:41 AM

$$f_w(x) = ABx$$

$1 \times n$ k $k \times d \times d \times n$

$$= [A_1 A_2 \dots A_k] \begin{bmatrix} B_{11} & B_{1d} \\ B_{21} & \vdots \\ B_{k1} & B_{kd} \end{bmatrix} \begin{bmatrix} x^{(1)} & x^{(2)} & \dots & x^{(n)} \\ 1 & 1 & \dots & 1 \end{bmatrix}$$

$$= \underbrace{[A_1 B_{11} \dots, A_1 B_{1d}, \dots, A_k B_{k1}, \dots, A_k B_{kd}]}_{\in 1 \times d} \begin{bmatrix} x^{(1)} & \dots & x^{(n)} \\ 1 & & 1 \end{bmatrix} \in d \times n$$

$$= [A_1 B_{11} x_1^{(1)} + A_1 B_{12} x_2^{(1)} \dots + A_1 B_{1d} x_d^{(1)}, \dots, \dots, \dots]$$

$$\frac{df_w(x)}{dA_1} = \begin{bmatrix} B_{11} x_1^{(1)} + B_{12} x_2^{(1)} + \dots + B_{1d} x_d^{(1)} \\ B_{11} x_1^{(2)} + B_{12} x_2^{(2)} + \dots + B_{1d} x_d^{(2)} \\ \vdots \end{bmatrix} \in n \times 1$$

$$= X^T \cdot \begin{bmatrix} B_1 \\ B_2 \\ \vdots \end{bmatrix}$$

$n \times d$ $d \times 1$

$$\Downarrow$$

stack $A_1 \dots A_k \Rightarrow \frac{df_w(x)}{dA} = X^T B^T \in n \times k$

$$\Rightarrow A^{t+1} = A^t - \eta \nabla_A \mathcal{L}(w)$$

$$\mathcal{L}(w) = \frac{1}{2} (y - f_w(x))^2$$

$$\nabla_A \mathcal{L}(w) = \underbrace{-(y - f_w(x))}_{1 \times n} \cdot \underbrace{\nabla_A f_w(x)}_{n \times k}$$

$$= (y - f_w(x)) \cdot X^T B^T$$