

2. Computation Graphs and Deep Learning.

2.1



$$\therefore h(w^T x_i + b) = \frac{1}{1 + e^{-(w^T x_i + b)}}$$

$$\therefore \log(h(w^T x_i + b)) = -\log(1 + e^{-(w^T x_i + b)})$$

$$\begin{aligned}\therefore \log(1 - h(w^T x_i + b)) &= \log(e^{-(w^T x_i + b)}) - \log(1 + e^{-(w^T x_i + b)}) \\ &= -(w^T x_i + b) - \log(1 + e^{-(w^T x_i + b)})\end{aligned}$$

$$\begin{aligned}\therefore \mathcal{L}(w, b) &= -\frac{1}{n} \sum_{i=1}^M [y_i \log(h(w^T x_i + b)) + (1 - y_i) \log(1 - h(w^T x_i + b))] \\ &= -\frac{1}{n} \sum_{i=1}^M [-y_i \log(1 + e^{-(w^T x_i + b)}) + (1 - y_i) (-(w^T x_i + b) - \log(1 + e^{-(w^T x_i + b)}))] \end{aligned}$$

$$\begin{aligned}\therefore \mathcal{L}(w, b) &= -\frac{1}{n} \sum_{i=1}^M [-y_i \log(1 + e^{-(w^T x_i + b)}) - (w^T x_i + b) + y_i (w^T x_i + b) - \log(1 + e^{-(w^T x_i + b)}) + y_i \log(1 + e^{-(w^T x_i + b)})] \\ &= -\frac{1}{n} \sum_{i=1}^M [-(w^T x_i + b) + y_i (w^T x_i + b) - \log(1 + e^{-(w^T x_i + b)})] \end{aligned}$$

$$\begin{aligned}\therefore -(w^T x_i + b) - \log(1 + e^{-(w^T x_i + b)}) &= -\log e^{w^T x_i + b} - \log(1 + e^{-(w^T x_i + b)}) \\ &= -\log(1 + e^{w^T x_i + b})\end{aligned}$$

$$\therefore \mathcal{L}(w, b) = -\frac{1}{n} \sum_{i=1}^M [y_i (w^T x_i + b) - \log(1 + e^{w^T x_i + b})]$$

$$\frac{\partial \mathcal{L}}{\partial w_i} = -\frac{1}{n} \sum_{i=1}^M [y_i x_i]$$

$$\begin{aligned}\therefore \frac{\partial}{\partial w} \log(1 + e^{w^T x + b}) &= \frac{x \cdot e^{w^T x + b}}{1 + e^{w^T x + b}} = \frac{e^{(w^T x + b)} \cdot x \cdot e^{w^T x + b}}{e^{-(w^T x + b)} (1 + e^{w^T x + b})} \\ &= \frac{x}{1 + e^{-(w^T x + b)}} = x_i \cdot h(w^T x_i + b)\end{aligned}$$

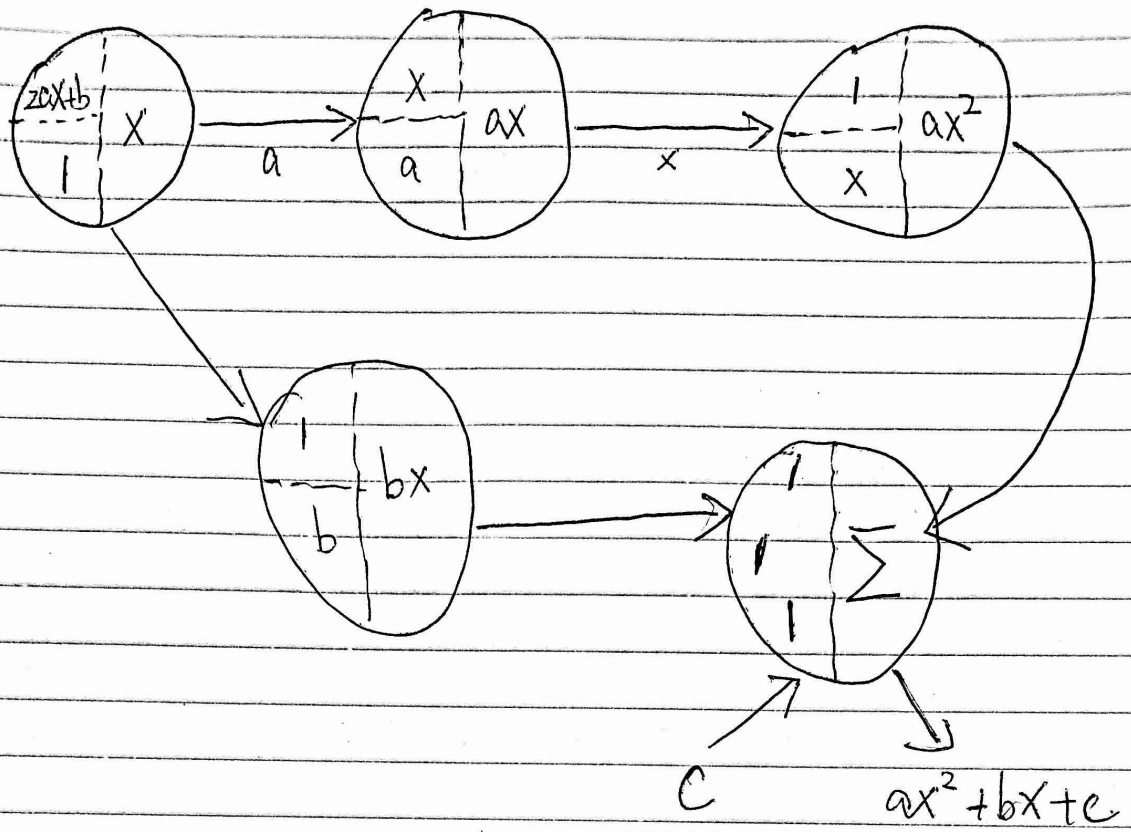
$$\therefore \frac{\partial \mathcal{L}}{\partial w_1} = -\frac{1}{n} \sum_{i=1}^M [y_i x_i - x_i \cdot h(w^T x_i + b)]$$

$$\therefore \frac{\partial \mathcal{L}}{\partial w_2} = -\frac{1}{n} \sum_{i=1}^M [y_i x_2 - x_2 \cdot h(w^T x_i + b)]$$

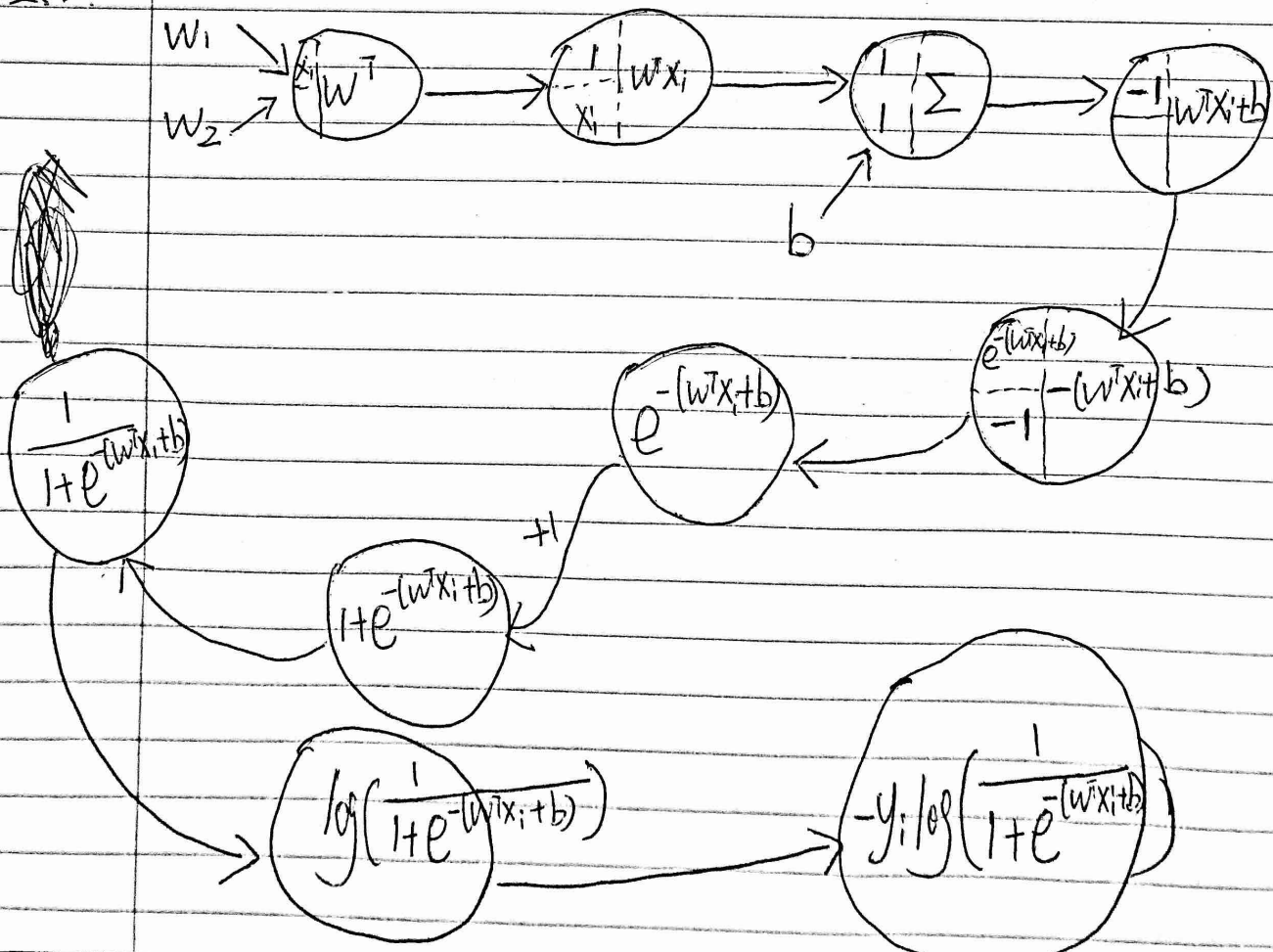
$$\begin{aligned}\therefore \frac{\partial}{\partial b} \log(1 + e^{w^T x + b}) &= \frac{e^{w^T x + b}}{1 + e^{w^T x + b}} \\ &= \frac{1}{1 + e^{-(w^T x + b)}} \\ &= h(w^T x + b).\end{aligned}$$

$$\therefore \frac{\partial \mathcal{L}}{\partial b} = -\frac{1}{n} \sum_{i=1}^M [y_i - h(w^T x_i + b)]$$

2.2



2.3



3. Extra Credit:

$$\begin{aligned} 3.1 \quad \frac{\partial \mathcal{L}}{\partial w_1} &= 1.5 - 5 \cdot h(\cancel{w_1} \cdot [-6.0] [5 \ 10] + 2) \\ &= 5 - 5 \cdot h(-52.5) \\ &= 5 - 5 \cdot \frac{1}{1 + e^{52.5}} \\ &\approx 5. \end{aligned}$$

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial w_2} &= 1 \cdot 10 - 10 \cdot h([-6.0] [5 \ 10] + 2) \\ &= 10 - 10 \cdot h(-52.5) \\ &= 10 - 10 \cdot \frac{1}{1 + e^{52.5}} \\ &\approx 10. \end{aligned}$$

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial b} &= 1 - h([-6.0] [5 \ 10] + 2) \\ &= 1 - \frac{1}{1 + e^{52.5}} \\ &= 1 \end{aligned}$$