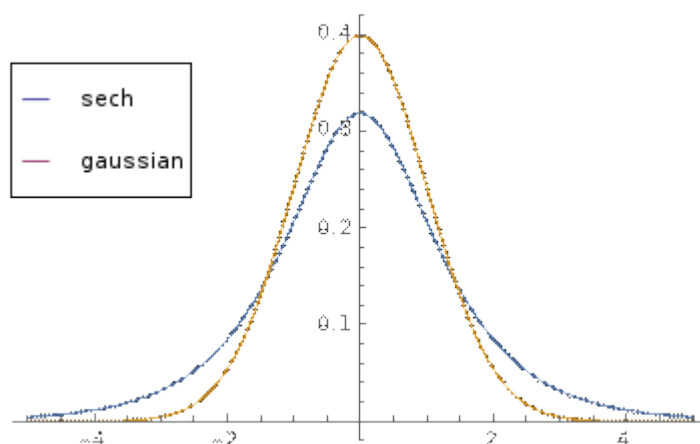


Quzi2

2017年9月13日 19:44



1. $\mu=0, \sigma=1$

from <<https://sandbox.open.wolframcloud.com/app/objects/aca53cbb-7588-4f95-9bae-1e147c2d44f1>>

2. Yes, it is a super Gaussian distribution

3.

$$\textcircled{3} \quad \mathcal{L} \stackrel{\text{def}}{=} \log P(D|V) \quad P(D|V) = \prod_{n=1}^N \prod_{k=1}^K P_k(V_k^T x^{(n)}) \quad |\det(V)|$$

$$\Rightarrow \mathcal{L} = N \log |\det(V)| + \sum_{k=1}^K \sum_{n=1}^N \log [P_k(V_k^T x^{(n)})]$$

$$\textcircled{4} \quad \frac{\partial \mathcal{L}}{\partial v_{ij}} = N \frac{v_{ij}}{|\det(V)|} + \frac{\sum_{n=1}^N \sum_{k=1}^K \log \frac{\text{sech}(v_i^T x^{(n)})}{\pi}}{\partial v_{ij}}$$

$$= N v_{ij} + \sum_{n=1}^N \frac{1}{\text{sech}(v_i^T x^{(n)})} \cdot \tanh(v_i^T x^{(n)}) (-\text{sech}(v_i^T x^{(n)})) x_j^{(n)}$$

$$= N \cdot v_{ij} - \sum_{n=1}^N \tanh(v_i^T x^{(n)}) \cdot x_j^{(n)}$$