

Exercise 1

For all answers y , x and $h_\theta(x^{(i)})$ denote a vector and multiplications are vector multiplications.

a) The vectorized expression for the hypothesis function is :

$$h_\theta(x^{(i)}) = \frac{1}{1 + e^{-\theta^{(i)T} \cdot x^{(i)}}}$$

This function is also used in the assignment code.

b) The vectorized expression of the cost function with summation is:

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m [y^{(i)} \log h_\theta(x^{(i)}) + (1 - y^{(i)}) * \log (1 - h_\theta(x^{(i)}))]$$

This function includes both cases if $y=0$ and $y=1$.

This function is also used in the assignment code.

c) The vectorized expression of the gradient function with summation is:

$$\theta := \frac{1}{m} \sum_{i=1}^m [x^{(i)} \cdot (h_\theta(x^{(i)}) - y^{(i)})]$$

This function is also used in the assignment code.

d) The vectorized update expression of the theta update rule in the gradient procedure is:

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m [x_j^{(i)} \cdot (h_\theta(x^{(i)}) - y^{(i)})]$$

Where j denotes the single instance in the training set that that specific theta belongs to. J is a row in x with all its features in the columns.

e) The matrix vector multiplication for this vectorization problem is:

$$\theta = \frac{\alpha}{m} X^T (h_\theta(X) - y^{->})$$

Exercise 2

Initially I would say this can be done by just calculating the mean and standard deviation, but because a hint of the derivative is given I would not use this. The only other option I could come up with would be by doing least squares.

$$\theta = (X^T X)^{-1} - X^T y$$