Problem Set 3 – Loss Functions and Fitting Models

DS542 – DL4DS

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Note: Refer to the equations in the *Understanding Deep Learning* textbook to solve the following problems.

Problem 5.9

Consider a multivariate regression problem in which we predict the height of an individual in meters and their weight in kilos from some data x. Here, the units take quite different values. What problems do you see this causing? Propose two solutions to these problems.

Problem 6.6

Which of the functions in Figure 6.11 from the book is convex? Justify your answer. Characterize each of the points 1–7 as (i) a local minimum, (ii) the global minimum, or (iii) neither.

Problem 6.10

Show that the momentum term m_t (equation (6.11)) is an infinite weighted sum of the gradients at the previous iterations and derive an expression for the coefficients (weights) of that sum.