

1. (30 points) Let \mathbf{a} and \mathbf{x}_i be vectors and b_i be a scalar for all i . Assume vector \mathbf{a} is the only unknown. Consider the following mean square error

$$E(\mathbf{a}) = \frac{1}{2n} \sum_{i=1}^n (\mathbf{x}_i^T \mathbf{a} - b_i)^2$$

- A. $\frac{dE}{d\mathbf{a}} = ?$
B. Set $\frac{dE}{d\mathbf{a}}$ to zero and find \mathbf{a} .
C. Express the updating rule of the gradient descent method for minimizing the mean square error.
2. (20 points) Draw a flow chart to illustrate minimizing $E(\mathbf{a})$ by the gradient descent method.
3. (20 points) Implement your flow chart by Matlab codes.
4. (30 points) Use the following codes to generate \mathbf{x} and \mathbf{z} and apply codes in 3 to reconstruct linear transformation that translates \mathbf{x} to \mathbf{z} .

Checked by _____ time _____

A.

```
x=rand(400,1);  
z= 2*x(:,1)+x(:,2)-1;
```

B.

```
x=rand(400,2);  
z(:,1) = 2*x(:,1)+x(:,2)-1;  
z(:,2)=x(:,1)-x(:,2)+1;
```