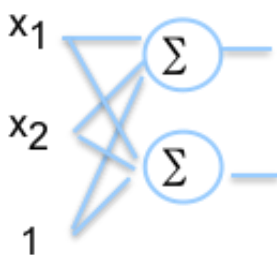


1. Refer to the following code

```
function a=gradient_descent(x,y)
max_loop=2000;
[N,d]=size(x);
X=[x ones(N,1)];
a=rand(1,d+1); hc=0; c=0.1; e=y-X*a';
E=100; loop=1;
while ~hc
    G=mean(X.*(e*ones(1,d+1)));
    a_new=a-c*G;
    y_hat=X*a_new';
    e_new=y_hat-y;
    E_new=mean(e_new.^2);
    if mod(loop,100)==0
        fprintf('loop %d mse %f\n',loop,E_new);
    end
    if E_new < E & loop < max_loop
        a=a_new;e=e_new;
        E=E_new;
    else
        hc=1;
    end
    loop=loop+1;
end
```

- A. Figure out the architecture of a linear relation.
- B. Write codes for error calculation.
- C. Write codes for gradient calculation.
- D. Write codes for y_hat calculation.

2. Consider the following linear relations



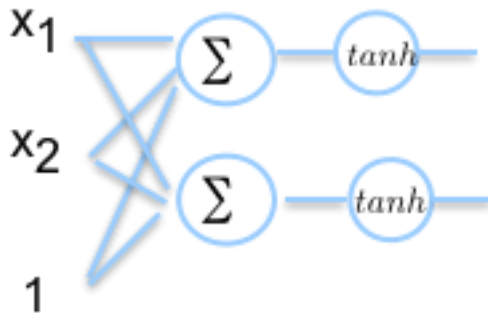
- A. Let \mathbf{a}_1 and \mathbf{a}_2 be columns of matrix \mathbf{a} . Let (x_i, b_{ji}) be paired data, where i runs from 1 to n .

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

Derive $\frac{d}{d\mathbf{a}} E(\mathbf{a})$

- B. Write codes for error calculation.
- C. Write codes for gradient calculation.
- D. Write codes for y_{hat} calculation.

3. Consider the following nonlinear relations



A. Let

$$E(\mathbf{a}) = \frac{1}{2n} \sum_{i=1}^n \sum_{j=1}^2 (\tanh(x_i^T \mathbf{a}_j) - b_{ji})^2$$

Derive $\frac{d}{d\mathbf{a}} E(\mathbf{a})$

- B. Write codes for error calculation
- C. Write codes for gradient calculation.
- D. Write codes for y_{hat} calculation.

4. Write function `gradient_descent` to estimate the matrix for linear transformation

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

Checked by _____ time _____

5. Write function `gradient_descent` to estimate the matrix for nonlinear transformation

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

Checked by _____ time _____