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## AIE6001 Assignment 1: Calculating Gradient for Deep Learning

Due date: 11:59 PM, Monday, September 22, 2025.

**Remark:** The Maximum point is 100. For instance, if your grade with bonus point is 95+10=105, your actual grade will be min(105, 100) = 100.

**Question 1** (Chain Rule). Suppose I have a function  $q: \mathbb{R}^d \to \mathbb{R}$  defined as

$$q(x) = f(g(x)), \quad x \in \mathbb{R}^d,$$

where  $g: \mathbb{R}^d \to \mathbb{R}$  is defined as  $g(x) = \sum_{i=1}^d x_i$  (namely, it takes summation over all entries of x), and  $f: \mathbb{R} \to \mathbb{R}$  is defined as  $f(y) = y^4$ . Derive the expression of  $\frac{\partial q(x)}{\partial x}$ .

Question 2 (Chain Rule for Vector-valued Function). Suppose I have a scalar function q defined as

$$q(x; a, b) = b \cdot \phi(a^{\top} \phi(x)), \quad x \in \mathbb{R}^d.$$

In particular,

- The function  $\phi(x) = \log(1 + e^x)$  operates componentwisely (namely, if x is a scalar,  $\phi(x) = \log(1 + e^x)$  is a scalar; if x is a d-dimensional vector,  $\phi(x) = (\log(1 + e^{x_1}), \dots, \log(1 + e^{x_d}))^{\top}$  is also a d-dimensional vector).
- $a \in \mathbb{R}^d$  and  $b \in \mathbb{R}$  are weight parameters.

Answer the following questions:

- For  $x \in \mathbb{R}^d$ , figure out the dimensions of  $\phi(x)$ ,  $a^\top \phi(x)$ ,  $\phi(a^\top \phi(x))$ , and q(x; a, b), respectively. (8 points)
- Calculate the expressions of  $\frac{\partial q(x;a,b)}{\partial x}$ ,  $\frac{\partial q(x;a,b)}{\partial a}$ ,  $\frac{\partial q(x;a,b)}{\partial b}$ . (12 points)

**Question 3** (Chain Rule for Neural Networks). Suppose I have a scalar-valued function F defined as

$$F(x, y; W^{(1)}, W^{(2)}) = \|y - W^{(2)}\phi(W^{(1)}x)\|^2, \quad x \in \mathbb{R}^d, y \in \mathbb{R}^k.$$

In particular,

- The function  $\phi(x) = \log(1 + e^x)$  operates componentwisely.
- $W^{(1)} \in \mathbb{R}^{p \times d}, W^{(2)} \in \mathbb{R}^{k \times p}$  are weight parameters.

Answer the following questions:

• Calculate the expressions of 
$$\frac{\partial F(x,y;W^{(1)},W^{(2)})}{\partial W^{(1)}}$$
 and  $\frac{\partial F(x,y;W^{(1)},W^{(2)})}{\partial W^{(2)}}$ . (20 points)

- Fill in the function compute\_gradients.py shown in the python file Q3\_AIE6001\_A1.py that returns  $\frac{\partial F(x,y;W^{(1)},W^{(2)})}{\partial W^{(1)}}$  and  $\frac{\partial F(x,y;W^{(1)},W^{(2)})}{\partial W^{(2)}}$ . Please provide a screenshot of the code in this part and also upload your code when you submit your homework. Note: You could only use numpy instead of other packages. (20 points)
- Run the python file Q3\_AIE6001\_A1.py. What do you observe from the output? (10 points)

**Question 4** (Dimension). In each of the following, determine the dimension of the space (each small question weights 4 points):

$$Span \left\{ \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix}, \begin{pmatrix} 2 \\ -2 \\ 4 \end{pmatrix}, \begin{pmatrix} -3 \\ 3 \\ 6 \end{pmatrix} \right\}$$

$$(b) \ col(A), \ where \ A = \begin{bmatrix} 1 & -2 & 3 & 2 \\ -1 & 2 & -2 & -1 \\ 2 & -4 & 5 & 3 \end{bmatrix};$$

$$(c) \ N(B), \ where \ B = \begin{bmatrix} 1 & 3 & 2 \\ 2 & 1 & 4 \\ 4 & 7 & 8 \end{bmatrix};$$

$$(d) \ span \ \{(x-2)(x+2), x^2(x^4-2), x^6-8\};$$

$$(e) \ span \ \{5, \cos 2x, \cos^2 x\} \ as \ a \ subspace \ of \ C[-\pi, \pi].$$

 $C[-\pi,\pi]$  denotes the space of continuous functions defined on the domain  $[-\pi,\pi]$ .