

Last Name	First Name	Student ID Number
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Prob #	1	2	3	4	Total
Points	25	25	25	25	

Time: 80 Minutes

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$$F(\mathbf{x}) = F(\mathbf{x}^*) + \nabla F(\mathbf{x})^T \Big|_{\mathbf{x} = \mathbf{x}^*} (\mathbf{x} - \mathbf{x}^*) + \frac{1}{2} (\mathbf{x} - \mathbf{x}^*)^T \nabla^2 F(\mathbf{x}) \Big|_{\mathbf{x} = \mathbf{x}^*} (\mathbf{x} - \mathbf{x}^*) + \dots$$

$$\frac{\mathbf{p}^T \nabla F(\mathbf{x})}{\|\mathbf{p}\|} \quad \frac{\mathbf{p}^T \nabla^2 F(\mathbf{x}) \mathbf{p}}{\|\mathbf{p}\|^2} \quad \alpha_k = -\frac{\mathbf{g}_k^T \mathbf{p}_k}{\mathbf{p}_k^T \mathbf{A} \mathbf{p}_k}$$

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \alpha_k \mathbf{g}_k \quad \mathbf{x}_{k+1} = \mathbf{x}_k + \alpha_k \mathbf{p}_k$$

$$L_i = \sum_{j \neq i} \max(0, y_j - y_i + \Delta)$$

$$S(y_i) = \frac{e^{y_i}}{\sum_j e^{y_j}}$$

$$H(p,q)=-\sum_x p(x)\log(q(x))$$

$$L_i = -\log\left(\frac{e^{y_i}}{\sum_j e^{y_j}}\right)$$

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1. Consider the following performance surface

$$F(X) = 2x_1^2 + x_2^2 - 2x_1x_2 + 5$$

Given the initial point $\begin{bmatrix} -1.5 \\ -2 \end{bmatrix}$, take **two steps** of the **steepest descent algorithm**, minimizing along a line **at each step**.

You must show your steps and the resulting positions after each step.

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Problem 1 Continued

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2. Consider a convolutional neural network.

Note: **Do NOT consider Biases.**

Input layer:

Input to this CNN are color images of size **100x70x3** with the **batch size = 30**

Note: Input image has **different horizontal and vertical** resolution.

Next layer is Conv2D layer:

Number of filters: **15**, filter size: **9x9**; stride: **3x3**; padding: **4x4**

Q1: What is the shape of the weight matrix for this layer? **Q1:** _____

Q2: What is the shape of the output (tensor) of this layer? **Q2:** _____

Next layer is Conv2D layer:

Number of filters: **10**, filter size: **4x4**; stride: **2x2**; padding: **1x1**

Q3: What is the shape of the weight matrix for this layer? **Q3:** _____

Q4: What is the shape of the output (tensor) of this layer? **Q4:** _____

Next layer is Flatten layer:

Q5: What is the shape of the output (tensor) for this layer? **Q5:** _____

Next layer is Dense layer:

Number of nodes: **50**

Q6: What is the shape of the weight matrix for this layer? **Q6:** _____

Q7: What is the shape of the output (tensor) for this layer? **Q7:** _____

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Problem 2 Continued

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3. Consider the expression:

$$f(x, y) = \frac{xy}{35 - \min(xy, x^2)}$$

given the inputs: $x = 5$, $y = 6$

Draw the computational graph and calculate the $\frac{\delta f(x,y)}{\delta x}$ and $\frac{\delta f(x,y)}{\delta y}$

For proper credit, you **MUST SHOW** all the numerical values **for each node** as they flow in the forward and backward path in the computational graph.

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Problem 3 Continued

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4. Complete the code for the following function.

This function is the same as the **initialization part of the Assignment_01**.

```
import numpy as np

def multi_layer_nn(X_train,Y_train,layers):
# This function Initializes all the weights and returns weight
# matrices in a list
# bias should be included in the weight matrix.
# X_train: Array of input for training [input_dimension,nof_train_samples]
# Y_train: Array of desired outputs [output_dimension,nof_train_samples]
# layers: array of integers representing number of nodes in each layer
# return: This function should return a list of weight matrices.
# Each element of the list should be a numpy array corresponds to the
# weight matrix of the corresponding layer.
# Initialize all the weights to zero
```

[illegible]

