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Prob #	1	2	3	4	Total
Points	25	25	25	25	

Time: 80 Minutes

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

$$\frac{\mathbf{p}^{T} \nabla F(\mathbf{x})}{\|\mathbf{p}\|} \qquad \frac{\mathbf{p}^{T} \nabla^{2} F(\mathbf{x}) \mathbf{p}}{\|\mathbf{p}\|^{2}} \quad \alpha_{k} = -\frac{\mathbf{g}_{k}^{T} \mathbf{p}_{k}}{\mathbf{p}_{k}^{T} \mathbf{A} \mathbf{p}_{k}}$$
$$\mathbf{x}_{k+1} = \mathbf{x}_{k} - \alpha_{k} \mathbf{g}_{k} \quad \mathbf{x}_{k+1} = \mathbf{x}_{k} + \alpha_{k} \mathbf{p}_{k}$$

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

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

$$H(p,q) = -\sum_{x} p(x)log(q(x))$$

$$L_i = -log(\frac{e^{y_i}}{\sum_{i} e^{y_i}})$$

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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. Complete the code for the following function.

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

import numpy as np
<pre>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</pre>

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Problem 2 Continued

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3. Using tensorflow, complete the following function to create and train a two-layer neural network. The **first layer** has **7 sigmoid** nodes. The **output layer** has **linear nodes**. Loss function should be **MSE**. Anything not specified in the description should be **inferred from the function's arguments and not hardcoded.**

Code should include initializing weights, training loop with forward pass, gradient calculation, and weight updates.

You may assume the entire dataset is one batch.

import numpy as np import tensorflow as tf
<pre>def create_and_train_nn(X, Y, epochs, alpha): """</pre>
<pre>:param X: Array of input [n_samples,input_dimensions] :param y: Array of desired outputs [n_samples , target_dimension]. :param epochs: number of epochs :param alpha: Learning rate: :return w1, w2 (w1 and w2 are the weight matrices after the training is done)."""</pre>

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Problem 3 Continued

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4. Consider the following training set for a Perceptron neural network with hard-limit activation functions.

$$\begin{aligned} & \left\{ p_1 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, t_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}, \left\{ p_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, t_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}, \left\{ p_3 = \begin{bmatrix} 0 \\ -2 \end{bmatrix}, t_3 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}, \\ & \left\{ p_4 = \begin{bmatrix} 3 \\ 0 \end{bmatrix}, t_4 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}, \left\{ p_5 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, t_5 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}, \left\{ p_6 = \begin{bmatrix} 3 \\ 1 \end{bmatrix}, t_6 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\} \end{aligned}$$

Design a Perceptron network with **one layer** and **two nodes** to solve this problem. Show the weight matrix. Biases should be included in the weight matrix in the first column.

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Problem 4 Continued